ANNUAL STATEMENT

OF THE

SEPARATE ACCOUNTS

OF THE

TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2019

LIFE AND ACCIDENT AND HEALTH

2019

6 9 3 4 5 2 0 1 9 2 0 2 0 0 1 0 0

LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 1216 (Current) 1216 (Prior) NAIC Company Code 69345 Employer's ID Number 13-1624203

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 03/04/1918 Commenced Business 05/17/1918

Statutory Home Office 730 Third Avenue (Street and Number), New York, NY, US 10017 (City or Town, State, Country and Zip Code)

Main Administrative Office 730 Third Avenue (Street and Number)
New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Mail Address 730 Third Avenue (Street and Number or P.O. Box), New York, NY, US 10017 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 730 Third Avenue (Street and Number)
New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Internet Website Address tiaa.org

Statutory Statement Contact Stacy Koon Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)
seisenhauer@tiaa.org (E-mail Address), 704-988-4914 (FAX Number)

OFFICERS

President & Chief Executive Officer	Roger Walton Ferguson, Jr.	SEVP & Chief Financial Officer	Glenn Robert Richter #
SMD & Corporate Secretary	Mona (NMN) Bhalla	SVP & Chief Actuary	Christine Ellen Dugan #

OTHER

Vijay Chandur Advani, SEVP, Chief Executive Officer, Nuveen	John Lewis Douglas, SEVP, Chief Oversight and Advocacy Officer	Lori Dickerson Fouché, SEVP, Chief Executive Officer, TIAA Financial Solutions
Rahul Narandas Merchant, SEVP, Head of Client Services and Tech	Oluseun S Salami, SVP, Chief Accounting Officer and Corporate Controller	Sean Nigel Woodroffe, SEVP, Chief Human Resources Officer

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	Priscilla Sims Brown	James Robert Chambers
Roger Walton Ferguson, Jr.	Tamara Simpkins Franklin	Lisa Wolfson Hess
Edward Mark Hundert	Maureen Patricia O'Hara	Donald Kent Peterson
Sidney Allen Ribeau	Dorothy Kathryn Robinson	Kim Michele Sharan
David Lloyd Shedlarz	Ronald Lurie Thompson	Marta (NMN) Tienda

State of New York
County of New York SS:

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

Roger Walton Ferguson, Jr. President & Chief Executive Officer	Mona (NMN) Bhalla SMD & Corporate Secretary	Glenn Robert Richter SEVP & Chief Financial Officer

Subscribed and sworn to before me this 3rd day of February, 2020

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

VINCENZA IENI
NOTARY PUBLIC-STATE OF NEW YORK
No. 01IE6211858
Qualified in Westchester County
My Commission Expires 09-21-2021

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	1,589,588,982	1,929,072,311	3,518,661,293	1,161,104,058
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		15,158,198,644	15,158,198,644	12,268,013,862
3.	Mortgage loans on real estate (Schedule B)		1,501,498,978	1,501,498,978	906,687,471
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ (1,795,563,794) encumbrances)		11,722,091,145	11,722,091,145	11,267,621,575
	4.2 Properties held for sale (less $ 0 encumbrances)				
5.	Cash ($ 16,097,099 Schedule E - Part 1), and cash equivalents ($ 862,036,921 , Schedule E - Part 2)	70,411,611	807,722,408	878,134,019	880,975,548
6.	Short-term investments (Schedule DA)	301,570	1,431,326,039	1,431,627,609	3,288,167,588
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)		9,339,072,008	9,339,072,008	8,215,464,498
9.	Securities lending reinvested collateral assets (Schedule DL)		31,603,997	31,603,997	73,586,778
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	1,660,302,163	41,920,585,530	43,580,887,693	38,061,621,378
12.	Investment income due and accrued	12,511,894	24,448,330	36,960,224	18,554,329
13.	Receivables for securities	28,420	272,420	300,840	
14.	Net adjustment in assets and liabilities due to foreign exchange rates				
15.	Aggregate write-ins for other than invested assets		209,287,298	209,287,298	208,435,338
16.	Total (Lines 11 to 15)	1,672,842,477	42,154,593,578	43,827,436,055	38,288,611,045
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page				
1099.	Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)				
1501.	Receivable due from real estate and managing agent operating accounts		200,874,181	200,874,181	201,052,978
1502.	Prepaid taxes & other		8,159,749	8,159,749	7,378,782
1503.	Investment receivables investment in process		252,319	252,319	
1598.	Summary of remaining write-ins for Line 15 from overflow page		1,049	1,049	3,578
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		209,287,298	209,287,298	208,435,338

LIABILITIES AND SURPLUS

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1. Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	1,598,444,382	41,639,789,886	43,238,234,268	37,890,534,944
2. Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)	7,492,658	13,584,927	21,077,585	17,655,820
3. Interest Maintenance Reserve	1,223,843		1,223,843	44,620
4. Charges for investment management, administration and contract guarantees due or accrued				
5. Investment expenses due or accrued (Exhibit 1, Line 24)				
6. Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7. Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8. Reserve for future federal income taxes				
9. Unearned investment income				
10. Other transfers to general account due or accrued (net) (including $ 0 accrued expense allowances recognized in reserves)	(154,513)	(7,794,562)	(7,949,075)	(8,377,740)
11. Remittances and items not allocated	1,726,089	26,927,296	28,653,385	21,608,781
12. Derivatives				
13. Payable for securities	1,295,813		1,295,813	19,122,585
14. Payable for securities lending		31,603,997	31,603,997	73,586,778
15. Net adjustment in assets and liabilities due to foreign exchange rates				
16. Aggregate write-ins for liabilities		450,482,034	450,482,034	230,421,255
17. Total liabilities (including $ (7,949,075) due or accrued net transfers to or (from) the general account)	1,610,028,272	42,154,593,578	43,764,621,850	38,244,597,043
18. Contributed surplus				
19. Aggregate write-ins for special surplus funds				
20. Unassigned funds	62,814,205		62,814,205	44,014,002
21. Surplus (Lines 18 through 20)	62,814,205		62,814,205	44,014,002
22. Totals	1,672,842,477	42,154,593,578	43,827,436,055	38,288,611,045
DETAILS OF WRITE-INS				
1601. Bank line of credit		250,000,000	250,000,000	
1602. Investment payables real estate		170,922,206	170,922,206	179,752,547
1603. Miscellaneous liabilities - real estate deposits		27,518,262	27,518,262	48,069,622
1698. Summary of remaining write-ins for Line 16 from overflow page		2,041,566	2,041,566	2,599,086
1699. Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		450,482,034	450,482,034	230,421,255
1901.				
1902.				
1903.				
1998. Summary of remaining write-ins for Line 19 from overflow page				
1999. Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)				

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Transfers to Separate Accounts:		
1.1 Net premiums and annuity considerations for life and accident and health contracts	5,168,707,638	4,819,399,347
1.2 Considerations for supplementary contracts with life contingencies	7,932,091	8,865,649
1.3 Aggregate write-ins for other transfers to Separate Accounts	336,533,424	295,884,008
1.4 Totals (Lines 1.1 to 1.3)	5,513,173,153	5,124,149,004
2. Transfers on account of deposit-type contracts (including $ 9,888,749 deposits less $ 7,228,805 withdrawals)	2,659,945	801,105
3. Net investment income and capital gains and losses	4,461,764,217	393,578,389
4. Aggregate write-ins for other income	232,968	
5. Totals (Lines 1.4 to 4)	9,977,830,283	5,518,528,498
DEDUCT:		
6. Transfers from the Separate Account on account of contract benefits:		
6.1 Death benefits		
6.2 Matured endowments		
6.3 Annuity benefits	349,157,114	272,566,119
6.4 Payments on supplementary contracts with life contingencies	6,474,360	9,913,968
6.5 Accident and health benefits		
6.6 Surrender benefits and withdrawals for life contracts	3,207,697,811	3,478,504,235
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	792,374,145	921,287,809
7. Transfers on account of policy loans		
8. Net transfer of reserves from or (to) Separate Accounts		
9. Other transfers from the Separate Accounts:		
9.1 Federal and foreign income taxes incurred		
9.2 Change in expense allowances recognized in reserves		
9.3 Aggregate write-ins for other transfers from Separate Accounts		
10. Subtotals (Lines 6.1 to 9.3)	4,355,703,430	4,682,272,131
11. Fees associated with charges for investment management, administration and contract guarantees	252,205,562	234,341,774
12. Increase in aggregate reserve for life and accident and health contracts	5,347,699,323	587,147,740
13. Increase in liability for deposit-type contracts	3,421,765	1,072,556
14. Increase in reserve for future federal income taxes		
15. Aggregate write-ins for reserves and funds		
16. Totals (Lines 10 to 15)	9,959,030,080	5,504,834,201
17. Net gain from operations (including $ 1,951,372,613 unrealized capital gains) (Line 5 minus Line 16)	18,800,203	13,694,297
SURPLUS ACCOUNT		
18. Surplus, December 31, prior year	44,014,002	30,319,705
19. Net gain from operations (Line 17)	18,800,203	13,694,297
20. Surplus contributed or (withdrawn) during year		
21. Change in reserve on account of change in valuation basis, (increase) or decrease		
22. Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23. Aggregate write-ins for gains and losses in surplus		
24. Surplus, December 31, current year (Page 3, Line 21)	62,814,205	44,014,002
DETAILS OF WRITE-INS		
01.301. Participant transfers from fixed account	336,533,424	295,884,008
01.302.		
01.303.		
01.398. Summary of remaining write-ins for Line 1.3 from overflow page		
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	336,533,424	295,884,008
0401. Miscellaneous income	232,968	
0402.		
0403.		
0498. Summary of remaining write-ins for Line 4 from overflow page		
0499. Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)	232,968	
06.701. Participant transfers to fixed account	730,399,533	811,958,958
06.702. Miscellaneous transfers	61,874,541	109,569,574
06.703. Miscellaneous gains and losses	100,071	(240,723)
06.798. Summary of remaining write-ins for Line 6.7 from overflow page		
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	792,374,145	921,287,809
09.301.		
09.302.		
09.303.		
09.398. Summary of remaining write-ins for Line 9.3 from overflow page		
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)		
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		
2301.		
2302.		
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page		
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Other Lines of Business
1. Transfers to Separate Accounts:							
1.1 Net premiums and annuity considerations for life and accident and health contracts	5,168,707,638			2,169,793,231	2,998,914,407		
1.2 Considerations for supplementary contracts with life contingencies	7,932,091	XXX	XXX	7,932,091		XXX	
1.3 Aggregate write-ins for other transfers to Separate Accounts	336,533,420			173,148,696	163,384,724		
1.4 Totals (Lines 1.1 to 1.3)	5,513,173,149			2,350,874,018	3,162,299,131		
2. Transfers on account of deposit-type contracts (including $ 9,888,750 deposits less $ 7,228,805 withdrawals)	2,659,945			469,716	2,190,229		
3. Net investment income and capital gains and losses	4,461,764,217			2,504,746,542	1,957,017,675		
4. Aggregate write-ins for other income	232,972			185,644	47,328		
5. Totals (Lines 1.4 to 4)	9,977,830,283			4,856,275,920	5,121,554,363		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits						XXX	
6.2 Matured endowments						XXX	
6.3 Annuity benefits	349,157,114	XXX	XXX	309,344,925	39,812,189	XXX	
6.4 Payments on supplementary contracts with life contingencies	6,474,360	XXX	XXX	6,469,960	4,400	XXX	
6.5 Accident and health benefits		XXX	XXX	XXX	XXX		
6.6 Surrender benefits and withdrawals for life contracts	3,207,697,811			1,739,740,716	1,467,957,095	XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	792,374,145			391,887,675	400,486,470		
7. Transfers on account of policy loans						XXX	
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred						XXX	
9.2 Change in expense allowances recognized in reserves						XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	4,355,703,430			2,447,443,276	1,908,260,154		
11. Fees associated with charges for investment management, administration and contract guarantees	252,205,562			167,175,133	85,030,429		
12. Increase in aggregate reserve for life and accident and health contracts	5,347,699,323			2,240,560,320	3,107,139,003		
13. Increase in liability for deposit-type contracts	3,421,765			1,097,191	2,324,574	XXX	
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	9,959,030,080			4,856,275,920	5,102,754,160		
17. Net gain from operations (including $ 1,951,372,613 unrealized capital gains) (Line 5 minus Line 16)	18,800,203				18,800,203		
18. Policies/certificates in force end of year	2,142,115			954,958	1,187,157		
DETAILS OF WRITE-INS							
01.301. Participant transfers from fixed account	336,533,420			173,148,696	163,384,724		
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	336,533,420			173,148,696	163,384,724		
0401. Miscellaneous income	232,972			185,644	47,328		
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	232,972			185,644	47,328		
06.701. Miscellaneous gains and losses	100,072			38,285	61,788		
06.702. Miscellanous transfers	61,874,541			46,038,004	15,836,537		
06.703. Participant transfers to fixed account	730,399,532			345,811,387	384,588,145		
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	792,374,145			391,887,675	400,486,470		
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501.							
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page							
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	2,169,793,231			2,169,793,231			
1.2 Considerations for supplementary contracts with life contingencies	7,932,091	XXX	XXX	XXX	XXX	7,932,091	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	173,148,696			172,973,532		175,164	
1.4 Totals (Lines 1.1 to 1.3)	2,350,874,018			2,342,766,763		8,107,255	
2. Transfers on account of deposit-type contracts (including $ 4,191,952 deposits less $ 3,722,236 withdrawals)	469,716						469,716
3. Net investment income and capital gains and losses	2,504,746,542			2,490,663,443		13,246,678	836,421
4. Aggregate write-ins for other income	185,644			185,644			
5. Totals (Lines 1.4 to 4)	4,856,275,920			4,833,615,850		21,353,933	1,306,137
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits	309,344,925			309,344,925			
6.4 Payments on supplementary contracts with life contingencies	6,469,960	XXX	XXX	XXX	XXX	6,469,960	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	1,739,740,716			1,721,741,748		17,998,968	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	391,887,675			391,887,661			14
7. Transfers on account of policy loans							
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred							
9.2 Change in expense allowances recognized in reserves							
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	2,447,443,276			2,422,974,334		24,468,928	14
11. Fees associated with charges for investment management, administration and contract guarantees	167,175,133			165,294,740		1,671,461	208,932
12. Increase in aggregate reserve for life and accident and health contracts	2,240,560,320			2,245,346,776		(4,786,456)	
13. Increase in liability for deposit-type contracts	1,097,191						1,097,191
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	4,856,275,920			4,833,615,850		21,353,933	1,306,137
17. Net gain from operations (including $ 1,140,906,164 unrealized capital gains) (Line 5 minus Line 16)							
18. Policies/certificates in force end of year	954,958			954,943		15	
DETAILS OF WRITE-INS							
01.301. Participant transfers from fixed account	173,148,696			172,973,532		175,164	
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	173,148,696			172,973,532		175,164	
0401. Miscellaneous income	185,644			185,644			
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	185,644			185,644			
06.701. Miscellaneous gains and losses	38,285			38,271			14
06.702. Miscellanous transfers	46,038,004			46,038,004			
06.703. Participant transfers to fixed account	345,811,387			345,811,387			
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	391,887,675			391,887,661			14
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501.							
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page							
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	2,998,914,407	705,555,378		2,293,359,029			
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	163,384,724	19,294,141		144,090,583			
1.4 Totals (Lines 1.1 to 1.3)	3,162,299,131	724,849,519		2,437,449,612			
2. Transfers on account of deposit-type contracts (including $ 5,696,798 deposits less $ 3,506,569 withdrawals)	2,190,229			2,249,831			(59,602)
3. Net investment income and capital gains and losses	1,957,017,675	48,361,980		1,908,604,449		4,400	46,846
4. Aggregate write-ins for other income	47,330			47,330			
5. Totals (Lines 1.4 to 4)	5,121,554,365	773,211,499		4,348,351,221		4,400	(12,756)
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits	39,812,189	2,792,536		37,019,653			
6.4 Payments on supplementary contracts with life contingencies	4,400	XXX	XXX	XXX	XXX	4,400	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	1,467,957,095	235,624,226		1,232,332,869			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	400,486,470	117,321,127		283,165,343			
7. Transfers on account of policy loans							
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred							
9.2 Change in expense allowances recognized in reserves							
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	1,908,260,154	355,737,888		1,552,517,865		4,400	
11. Fees associated with charges for investment management, administration and contract guarantees	85,030,429			85,030,429			
12. Increase in aggregate reserve for life and accident and health contracts	3,107,139,003	398,673,405		2,708,465,598			
13. Increase in liability for deposit-type contracts	2,324,574			2,337,330			(12,756)
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	5,102,754,160	754,411,294		4,348,351,222		4,400	(12,756)
17. Net gain from operations (including $ 810,466,449 unrealized capital gains) (Line 5 minus Line 16)	18,800,205	18,800,205					
18. Policies/certificates in force end of year	1,187,157	91,714		1,095,443			
DETAILS OF WRITE-INS							
01.301. Participant transfers from fixed account	163,384,724	19,294,141		144,090,583			
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	163,384,724	19,294,141		144,090,583			
0401. Miscellaneous income	47,330			47,330			
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	47,330			47,330			
06.701. Miscellaneous gains and losses	61,788	(390)		62,178			
06.702. Miscellanous transfers	15,836,537	15,443,187		393,350			
06.703. Participant transfers to fixed account	384,588,145	101,878,329		282,709,816			
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	400,486,470	117,321,127		283,165,343			
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501.							
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page							
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Analysis of Operations by Lines of Business - Accident and Health

N O N E

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Reserve December 31 of prior year	22,649,187,715			22,444,527,824		204,659,891	
2.	Tabular net premiums and considerations	2,177,725,322			2,169,793,231		7,932,091	
3.	Increase or (decrease) from investment results after provision for federal income taxes	2,495,784,876			2,483,055,010		12,729,866	
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)	185,646			185,646			
7.	Totals (Lines 1 to 6)	27,322,883,559			27,097,561,711		225,321,848	
8.	Net transfer of reserves from or (to) Separate Accounts	218,633,269			219,544,751		(911,482)	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	2,047,536,054			2,022,847,621		24,688,433	
13.	Charges for investment management, administration and contract guarantees	166,966,201			165,294,740		1,671,461	
14.	Aggregate write-ins for other decreases in reserves							
15.	Total deductions (Lines 8 to 14)	2,433,135,524			2,407,687,112		25,448,412	
16.	Reserve December 31 of current year	24,889,748,035			24,689,874,599		199,873,436	
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year							
18.	Amount available for policy loans based upon line 17 CSV							
	DETAILS OF WRITE-INS							
1401.								
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities With Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Reserve December 31 of prior year	15,241,347,230	1,199,770,996		14,041,576,234			
2.	Tabular net premiums and considerations	2,998,914,407	705,555,378		2,293,359,029			
3.	Increase or (decrease) from investment results after provision for federal income taxes	1,938,083,125	29,562,864		1,908,520,261			
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)	47,330			47,330			
7.	Totals (Lines 1 to 6)	20,178,392,092	1,934,889,238		18,243,502,854			
8.	Net transfer of reserves from or (to) Separate Accounts	237,101,746	98,026,986		139,074,760			
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	1,507,773,683	238,417,850		1,269,355,833			
13.	Charges for investment management, administration and contract guarantees	85,030,429			85,030,429			
14.	Aggregate write-ins for other decreases in reserves							
15.	Total deductions (Lines 8 to 14)	1,829,905,858	336,444,836		1,493,461,022			
16.	Reserve December 31 of current year	18,348,486,234	1,598,444,402		16,750,041,832			
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year							
18.	Amount available for policy loans based upon line 17 CSV							
	DETAILS OF WRITE-INS							
1401.								
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF RESERVES DURING THE YEAR - ACCIDENT AND HEALTH[a]

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves													
2. Additional contract reserves (a)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) (151,188)	2,667,033
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 44,945,874	54,528,509
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	659,698,455	659,699,932
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 85,050,675	85,050,675
4.	Real estate	(d) 857,360,116	857,360,116
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 71,712,356	82,800,021
7	Derivative instruments	(f)	
8.	Other invested assets	216,546,098	216,546,098
9.	Aggregate write-ins for investment income	324,734	492,873
10.	Total gross investment income	1,935,487,120	1,959,145,257
11.	Investment expenses		(g) 202,850,221
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 156,105,258
13.	Interest expense		(h) 1,117,431
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		360,072,910
17.	Net investment income (Line 10 minus Line 16)		1,599,072,347
	DETAILS OF WRITE-INS		
0901.	Amortization of IMR		168,140
0902.	Miscellaneaous investment income	92,509	92,508
0903.	Miscellaneous investment income - securities lending	232,225	232,225
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	324,734	492,873
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 1,002,853 accrual of discount less $ 1,720,062 amortization of premium and less $ 5,928,206 paid for accrued interest on purchases.

(b) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ ..... for company's occupancy of its own buildings; and excludes $ ..... interest on encumbrances.

(e) Includes $ 75,646,043 accrual of discount less $ 2,474,113 amortization of premium and less $ 3,889,260 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

(g) Includes $ ..... investment expenses and $ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ ..... depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds				1,225,211	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	1,568,593	(254,371)	1,314,222	2,734,297	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	445,820,890	(7,471)	445,813,419	1,988,868,583	
2.21	Common stocks of affiliates					
3.	Mortgage loans				(4,211,675)	
4.	Real estate	583,148,299		583,148,299	(125,814,174)	
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	879,151		879,151	1,756,727	
7.	Derivative instruments	945,826		945,826	331,904	
8.	Other invested assets	(119,434,300)		(119,434,300)	86,481,741	
9.	Aggregate write-ins for capital gains (losses)	(1,347,362)		(1,347,362)		
10.	Total capital gains (losses)	911,581,097	(261,842)	911,319,255	1,951,372,613	
	DETAILS OF WRITE-INS					
0901.	Capital gains transferred to Interest Maintenance Reserve	(1,347,362)		(1,347,362)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(1,347,362)		(1,347,362)		

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	
18.	Sundry general expenses	
19.	Real estate expenses	202,850,221
20.	Investment expenses not included elsewhere	
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	202,850,221
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	
24.	Investment expenses unpaid December 31, current year	
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	202,850,221
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	156,105,258
2.	State insurance department fees	
3.	Other state taxes, including $ 0 for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	156,105,258
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	156,105,258

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total	3 Ordinary	4 Group
0200001. Deferred Variable NAV MV (DEF,NFI) 1994-2019	40,902,447,403	24,152,405,552	16,750,041,851
0200002. A-2000 +SETBACK MOST RECENT DECLARATION (3.75%) (<5yr) ANB (DEF,NFI) 2019-2019	1,598,444,381		1,598,444,381
0200003. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	354,168,727	354,168,727	
0200004. 2012 IAR 4% (IMM,FI) 2015-2019	113,467,476	113,467,476	
0200005. 2012 IAR 3.75% (IMM,FI) 2017-2018	69,823,757	69,823,757	
0299999. Annuities: Totals	43,038,351,744	24,689,865,512	18,348,486,232
0300001. Deferred Variable NAV MV (DEF,NFI) 1995-2019	196,821,171	196,821,171	
0300002. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	696,014	696,014	
0300003. 2012 IAR 4% (IMM,FI) 2015-2019	1,320,156	1,320,156	
0300004. 2012 IAR 3.75% (IMM,FI) 2017-2018	1,045,181	1,045,181	
0399999. Supplementary Contracts: Totals	199,882,522	199,882,522	
9999999. Totals (to Page 3, Line 1)	43,238,234,266	24,889,748,034	18,348,486,232

EXHIBIT 3 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.1 Does the reporting entity at present issue both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.2 If not, state which kind is issued
Neither

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year	17,655,820		11,822,923	598,839		5,234,058
2. Deposits received during the year	9,888,749		4,163,569	28,382		5,696,798
3. Investment earnings credited to account	970,753		802,355	34,053		134,345
4. Other net change in reserves						
5. Fees and other charges assessed	208,933		208,933			
6. Surrender charges						
7. Net surrender or withdrawal payments	7,228,805		3,560,674	161,562		3,506,569
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	21,077,584		13,019,240	499,712		7,558,632

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	5,176,639,729
	1.2 Aggregate write-ins for other transfers to Separate Accounts	336,533,420
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	9,888,750
3.	Investment income collected	1,907,278,553
4.	Consideration on disposal of short-term bonds net of purchases	1,887,819,860
5.	Consideration on disposal of investments (excluding short-term bonds)	4,473,122,594
6.	Aggregate write-ins for other increases in funds from operations	
7.	Total (Lines 1 to 6)	13,791,282,906
8.	Cost of investments acquired (excluding short-term bonds)	9,028,585,634
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	
	9.2 Matured endowments	
	9.3 Annuity benefits	349,157,113
	9.4 Supplementary contract benefits with life contingencies	6,474,360
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	3,207,697,811
	9.7 Policy loans (net)	
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	792,374,146
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	7,228,805
12.	Investment expenses (Exhibit 1, Line 25)	202,850,221
12.1	Fees associated with investment management, administration and contract guarantees	252,205,562
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	156,105,258
14.	Total (Lines 8 to 13)	14,002,678,910
15.	Funds from operations (Line 7 minus Line 14)	(211,396,004)
16.	Surplus contributed or (withdrawn) during year	
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 0 net transfers from general account) (Lines 15 to 17)	(211,396,004)
19.	Increase in payable for investments acquired, net of receivable for investments sold	(18,127,612)
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	226,682,087
22.	Increase in cash (Line 18 to 21)	(2,841,529)
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	38,061,621,378
24.	Increase in cash (Line 22)	(2,841,529)
25.	Cost of invested assets acquired	13,213,161,851
26.	Adjusted cost of assets disposed of	9,670,272,511
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	28,208,567
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	1,951,009,936
31.	Aggregate write-ins for other reconciling items	
32.	Cash and invested assets, December 31st of current year	43,580,887,693
	DETAILS OF WRITE-INS	
01.201.	Participant transfers from general account	336,533,420
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	336,533,420
0601.		
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	
09.901.	Miscellaneous gains and losses	100,071
09.902.	Miscellaneous transfers	61,874,541
09.903.	Participant transfers to general account	730,399,534
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	792,374,146
10.201.		
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Change in other assets	(851,960)
2102.	Change in other liabilities	227,534,047
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	226,682,087
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance		
1.2 Annuities	43,238,234,267	98.8
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	43,238,234,267	98.8
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain	13,019,240	0.0
2.3 Supplemental contracts	499,713	0.0
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds	7,558,632	0.0
2.6 Total	21,077,585	0.0
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	505,309,997	1.2
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	43,764,621,849	100.0
5. Total liabilities not associated with guarantees		
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	43,764,621,849	100.0 %

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account:

Note: A distinct product identifier shall be used for each product and shall be used consistently throughout the interrogatory.

1	Separate Account Assets		4	5	6	7
	2	3				
Product Identifier	Registered with SEC	Not Registered with SEC	Guarantees Associated with the Product Yes/No	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts
TIAA Separate Account VA-1	1,111,689,068		YES			
TIAA Separate Account VA-2	27,804,282,258		YES		1,047,923	
TIAA Separate Account VA-3	13,238,622,250		YES		(14,408)	
TIAA Stable Value		1,672,842,478	YES			
Totals	42,154,593,576	1,672,842,478	XXX		1,033,515	

Note: Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1.01A For the products (and related assets) that are not registered with the SEC, identify whether the products are considered private placement variable annuity products or private placement life insurance.

1	Not Registered with SEC		
	2	3	4
Product Identifier	Private Placement Variable Annuity	Private Placement Life Insurance	Other (Not PPVA or PPLI)
TIAA Stable Value			1,672,842,478
Totals			1,672,842,478

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money $

1.032 Other Fees and Expenses $ 252,205,562

1.033 Additional Required Surplus Amounts $

1.04 Did the reporting entity receive seed money from the general account in the current year? Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received $

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money $

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money Yes [X] No [ ]

1.082 Other Fees and Expenses Yes [X] No [ ]

1.083 Additional Required Surplus Amounts Yes [X] No [ ]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

	1	2	3
	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts
1.091 Under 1 Year		1,033,515	
1.092 1 Year - 3 Years			
1.093 Over 3 Years - 5 Years			
1.094 Over 5 Years			
1.095 Total		1,033,515	

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money Yes [ ] No [ ] N/A [X]

1.102 Other Fees and Expenses Yes [ ] No [X] N/A [ ]

1.103 Additional Required Surplus Amounts Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money ..... Yes [ ] No [ ] N/A [X]
1.112 Other Fees and Expenses ..... Yes [X] No [ ] N/A [ ]
1.113 Additional Required Surplus Amounts ..... Yes [ ] No [ ] N/A [X]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? ..... Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? ..... Yes [X] No [ ]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2019	$ (266,605)
2.302	As of December 31, 2018	$ 1,369,509
2.303	As of December 31, 2017	$ 1,128,012
2.304	As of December 31, 2016	$ 2,023,146
2.305	As of December 31, 2015	$ 1,231,577

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? ..... Yes [ ] No [X]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2019	$
2.602	As of December 31, 2018	$
2.603	As of December 31, 2017	$
2.604	As of December 31, 2016	$
2.605	As of December 31, 2015	$

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) ..... Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)
Aggregate amount of investment in real property in US and home office (25% of admitted assets)	68,360,192,566	8,856,000,000
	54,688,154,053	8,669,000,000
Aggregate amount of real property in US (20% of admitted assets)	27,344,077,027	187,000,000
Home office real estate (10 of aggregate)	546,881,541	115,000,000
Home office real estate (2% o/s NY)	54,688,154,053	23,504,000,000
Equity except real estate and preferred (20% in aggregate)	27,344,077,027	4,440,880,651
Canadian (10% in aggregate)	54,688,154,053	33,260,160,588
Investments in foreign countries (20% in aggregate)	16,406,446,216	3,074,000,000
Foreign investments (6% in aggregate)	54,688,154,053	15,714,522,660
Category 3-6 Bonds (20% in aggregate)	27,344,077,027	7,084,471,013
Category 4-6 Bonds (10% in aggregate)	8,203,223,108	1,925,000,000
Category 5-6 Bonds (3% in aggregate)	2,734,407,703	356,000,000
Category 6 Bonds (1% in aggregate)	10,937,630,811	2,122,000,000

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
TIAA Stable Value	18,800,204			18,800,204

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? Yes [ ] No [X] N/A [ ]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? Yes [ ] No [X]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost Yes [X] No [ ]
5.22 Other Measurement Methods Yes [ ] No [X]

5.3 If other measurement methods are used, provide explanation on these measurement methods.

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 42,154,593,577	96.2 %
5.42 Amortized Cost	$ 1,672,842,478	3.8 %
5.43 Other Measurement Methods	$	%

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$ 1,672,842,478	$ 1,729,893,445	$ 57,050,967

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$	$	$

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? Yes [X] No [ ]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? Yes [X] No [ ] N/A [ ]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? Yes [ ] No [X] N/A [ ]

6.4 Are all securities lending transactions reported on balance sheet? Yes [ ] No [X] N/A [ ]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.
The Company's Separate Account may lend securities to qualified institutional borrowers to earn additional income. The Separate Account receives collateral (in the form of cash, Treasury securities, or other collateral permitted by applicable law) against the loaned securities and maintains collateral in an amount not less than 100% of the market value of loaned securities during the period of the loan. Cash collateral received by the Separate Account will generally be invested in high quality short-term instruments, or in one or more funds maintained by the securities lending agent for the purpose of investing cash collateral. The Separate Account bears the market risk with respect to the collateral investment, securities loaned, and the risk that the counterparty may default on its obligations. The Company's securities lending is inclusive of $1,920,769 of non-cash collateral (primarily short-term US Treasuries), which is not reflected within assets on the Separate Account as the Separate Account does not have the ability to sell or rehypothecate those securities.

6.6 Provide detail on the current status of separate account transactions by separate account product:
6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount $ 32,783,780
6.612 Percentage 0.1 %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value $
6.622 Market Value $ 32,783,780

GENERAL INTERROGATORIES

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open	$	33,524,765
6.6312 30 Days or Less	$	
6.6313 31 to 60 Days	$	
6.6314 61 to 90 Days	$	
6.6315 Greater than 90 Days	$	
6.6316 Total Collateral Received	$	33,524,765

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $ 31,603,997

6.633 Narrative discussion about sources and uses of collateral:
Collateral is held as cash or reinvested into a Money Market fund (TIAA-CREF Short Term Lending Portfolio of the State Street Navigator Securities Lending Trust)

6.634 Collateral for transactions that extend beyond one year from the reporting date $

6.7 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5)	$	31,603,997
6.72 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6)	$	31,603,997
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3)	$	31,603,997

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? Yes [ ] No [X]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

GENERAL INTERROGATORIES

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
TIAA Separate Account VA-1	Same as GAAP
TIAA Separate Account VA-2	Same as GAAP
TIAA Separate Account VA-3	Same as GAAP
TIAA Stable Value	Conditions C and D

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	44,620
2.	Current year's realized pre-tax capital gains/(losses) of $ 1,347,362 transferred into the reserve net of taxes of $ 0	1,347,362
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,391,983
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	168,140
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,223,843

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	23,312	144,828		168,140
2.	2020	29,273	251,115		280,388
3.	2021	32,104	198,183		230,287
4.	2022	12,230	174,980		187,209
5.	2023	(8,775)	151,872		143,097
6.	2024	(12,178)	128,472		116,294
7.	2025	(15,259)	104,226		88,967
8.	2026	(15,132)	83,381		68,249
9.	2027	(10,742)	60,799		50,057
10.	2028	(3,311)	37,348		34,036
11.	2029	1,093	12,160		13,253
12.	2030	1,136			1,136
13.	2031	1,201			1,201
14.	2032	1,260			1,260
15.	2033	1,319			1,319
16.	2034	1,378			1,378
17.	2035	1,406			1,406
18.	2036	1,330			1,330
19.	2037	1,149			1,149
20.	2038	858			858
21.	2039	557			557
22.	2040	319			319
23.	2041	96			96
24.	2042				
25.	2043				
26.	2044				
27.	2045				
28.	2046				
29.	2047				
30.	2048				
31.	2049 and Later				
32.	Total (Lines 1 to 31)	44,620	1,347,362		1,391,982

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,581,320	XXX	XXX	1,581,320	0.0000		0.0000		0.0000	
2.	1	Highest Quality	828,492,966	XXX	XXX	828,492,966	0.0005	414,246	0.0016	1,325,589	0.0033	2,734,027
3.	2	High Quality	680,174,183	XXX	XXX	680,174,183	0.0021	1,428,366	0.0064	4,353,115	0.0106	7,209,846
4.	3	Medium Quality	72,485,213	XXX	XXX	72,485,213	0.0099	717,604	0.0263	1,906,361	0.0376	2,725,444
5.	4	Low Quality	6,855,299	XXX	XXX	6,855,299	0.0245	167,955	0.0572	392,123	0.0817	560,078
6.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	1,589,588,982	XXX	XXX	1,589,588,982	XXX	2,728,171	XXX	7,977,188	XXX	13,229,395
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	1,589,588,982	XXX	XXX	1,589,588,982	XXX	2,728,171	XXX	7,977,188	XXX	13,229,395

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)			XXX		XXX		XXX		XXX	
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)			XXX		XXX		XXX		XXX	

Asset Valuation Reserve - Equity Component

N O N E

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 15

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1504. Securities litigation receivable		1,049	1,049	3,578
1597. Summary of remaining write-ins for Line 15 from overflow page		1,049	1,049	3,578

Additional Write-ins for Liabilities Line 16

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1604. Miscellaneous liabilities		2,041,566	2,041,566	2,599,086
1697. Summary of remaining write-ins for Line 16 from overflow page		2,041,566	2,041,566	2,599,086

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		11,267,621,575
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,103,672,808	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	219,356,808	1,323,029,616
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(157,156,368)	
	3.2 Totals, Part 3, Column 11	459,400,000	302,243,632
4.	Total gain (loss) on disposals, Part 3, Column 18		583,148,299
5.	Deduct amounts received on disposals, Part 3, Column 15		1,628,137,802
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	(300,851,838)	
	8.2 Totals, Part 3, Column 9	426,666,011	125,814,173
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		11,722,091,147
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		11,722,091,147

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		906,687,471
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	661,316,311	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	39,303,774	700,620,085
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(4,211,675)	
	5.2 Totals, Part 3, Column 8		(4,211,675)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		101,596,902
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,501,498,979
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		1,501,498,979
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,501,498,979

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,215,464,499
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	720,275,355	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	524,219,029	1,244,494,384
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(9,600,078)	
	5.2 Totals, Part 3, Column 9	96,081,819	86,481,741
6.	Total gain (loss) on disposals, Part 3, Column 19		(119,434,300)
7.	Deduct amounts received on disposals, Part 3, Column 16		87,934,316
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,339,072,008
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		9,339,072,008

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,429,117,914
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,458,197,915
3.	Accrual of discount		1,002,853
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	3,959,508	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	2,105,252,903	
	4.4. Part 4, Column 11	(116,384,320)	1,992,828,091
5.	Total gain (loss) on disposals, Part 4, Column 19		447,382,012
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,649,942,666
7.	Deduct amortization of premium		1,720,062
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	254,371	254,371
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		248,250
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,676,859,936
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,676,859,936

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	653,361,376	653,339,401	652,075,377	651,547,556
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	160,771,644	161,201,420	161,069,684	161,569,350
	4.	Totals	814,133,020	814,540,821	813,145,061	813,116,906
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,335,000	1,353,703	1,335,000	1,335,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	3,120,513	3,302,258	3,120,000	3,120,000
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	196,422,633	196,954,941	196,587,952	195,288,067
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	2,028,755,560	2,074,890,305	2,026,542,432	2,025,664,937
	9.	Canada	83,566,816	84,126,333	83,514,132	83,540,389
	10.	Other Countries	391,327,751	400,541,725	390,905,786	390,275,208
	11.	Totals	2,503,650,127	2,559,558,363	2,500,962,350	2,499,480,534
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	3,518,661,293	3,575,710,086	3,515,150,363	3,512,340,507
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	15,109,618,248	15,109,618,248	13,270,322,024	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	300,193	300,193	441,138	
	22.	Other Countries	48,280,196	48,280,196	33,317,053	
	23.	Totals	15,158,198,637	15,158,198,637	13,304,080,215	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	15,158,198,637	15,158,198,637	13,304,080,215	
	26.	Total Stocks	15,158,198,637	15,158,198,637	13,304,080,215	
	27.	Total Bonds and Stocks	18,676,859,930	18,733,908,723	16,819,230,578	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,288,167,584	3,288,167,584			
2. Cost of short-term investments acquired	4,226,559,000	4,226,559,000			
3. Accrual of discount	31,386,074	31,386,074			
4. Unrealized valuation increase (decrease)	1,725,964	1,725,964			
5. Total gain (loss) on disposals	628,145	628,145			
6. Deduct consideration received on disposals	6,114,378,860	6,114,378,860			
7. Deduct amortization of premium	2,460,298	2,460,298			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,431,627,609	1,431,627,609			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,431,627,609	1,431,627,609			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

NONE

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19	
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 21	
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18	
	9.2 Section 2, Column 20	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	58,829		
	3.14 Section 1, Column 18, prior year	(273,075)	331,904	331,904
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	58,829		
	3.24 Section 1, Column 19, prior year plus	(273,075)		
	3.25 SSAP No. 108 Adjustments		331,904	331,904
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		945,826	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	945,826		
	4.23 SSAP No. 108 Adjustments		945,826	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13	15,785	
9.	Total (Line 7 plus Line 8)		15,785
10.	Part D, Section 1, Column 8	15,785	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20	258,300	
15.	Part D, Section 1, Column 11	258,300	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	878,346,064	878,346,064		
2. Cost of cash equivalents acquired	36,862,295,215	36,862,295,215		
3. Accrual of discount	44,259,969	44,259,969		
4. Unrealized valuation increase (decrease)	30,763	30,763		
5. Total gain (loss) on disposals	251,006	251,006		
6. Deduct consideration received on disposals	36,923,132,283	36,923,132,283		
7. Deduct amortization of premium	13,815	13,815		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	862,036,919	862,036,919		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	862,036,919	862,036,919		

(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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
4201-Directly Owned Building		Westlake Village	CA	01/02/1997		19,201,277		57,123,961	57,123,961	(1,741,382)			1,741,382		3,997,874	(1,105,442)
4466-Directly Owned Building		Joliet	IL	06/30/1998		30,747,995		30,113,397	30,113,397	(1,361,797)			1,361,797		3,096,713	(1,082,694)
4590-Directly Owned Building		Ontario	CA	12/17/1998		149,869,895		506,900,000	506,900,000	(84,333,088)			84,333,088		18,537,790	(2,596,766)
4631-Directly Owned Building		New York	NY	04/14/1999		144,772,581	(89,409,664)	169,635,279	169,635,279	(911,680)		(1,189,269)	(277,589)		13,811,181	(7,478,197)
4694-Directly Owned Building		San Francisco	CA	07/22/1999		104,946,432		220,973,322	220,973,322	(21,058,691)			21,058,691		12,440,013	(5,379,174)
4680-Directly Owned Building		Larkspur	CA	07/27/1999		102,502,587		155,000,000	155,000,000	(6,778,538)			6,778,538		9,065,919	(3,212,914)
4783-Directly Owned Building		Atlanta	GA	04/04/2000		27,406,038		40,987,471	40,987,471	(4,913,647)			4,913,647		2,455,189	(449,419)
4954-Directly Owned Building		Coppell	TX	03/08/2001		174,734,028		237,757,894	237,757,894	(14,490,221)			14,490,221		17,555,085	(5,564,757)
5054-Directly Owned Building		Cranbury	NJ	06/25/2001		58,227,338		133,514,035	133,514,035	(30,327,793)			30,327,793		6,042,308	(1,329,671)
5086-Directly Owned Building		Boca Raton	FL	08/24/2001		37,027,093		62,937,856	62,937,856	20,873,311			(20,873,311)		5,674,197	(2,442,599)
5165-Directly Owned Building		Wilton	CT	12/28/2001		192,234,006		112,125,832	112,125,832	9,648,659			(9,648,659)		17,518,483	(8,548,224)
5334-Directly Owned Building		Los Angeles	CA	09/09/2002		95,343,753	(45,452,029)	103,629,576	103,629,576	(3,405,855)		(494,531)	2,911,324		8,117,704	(3,824,334)
5353-Directly Owned Building		Los Angeles	CA	09/26/2002		80,377,300		150,000,000	150,000,000	(7,991,115)			7,991,115		9,976,937	(2,679,353)
5407-Directly Owned Building		San Diego	CA	11/15/2002		55,186,757	(38,600,000)	66,400,000	66,400,000	1,018,286		(500,000)	(1,518,286)		5,588,195	(2,209,528)
5432-Directly Owned Building		Miami	FL	11/27/2002		261,444,822	(184,000,000)	223,080,134	223,080,134	8,567,448		(11,500,000)	(20,067,448)		22,148,924	(10,909,880)
5681-Directly Owned Building		Chicago	IL	12/22/2003		66,109,569		85,600,000	85,600,000	(2,710,161)			2,710,161		7,731,374	(2,724,633)
5709-Directly Owned Building		Fife	WA	12/31/2003		64,652,634		161,346,142	161,346,142	(19,262,814)			19,262,814		8,079,509	(1,927,531)
5800-Directly Owned Building		Westlake Village	CA	05/18/2004		64,383,311		62,320,052	62,320,052	2,201,090			(2,201,090)		6,613,163	(2,514,053)
5887-Directly Owned Building		Los Angeles	CA	08/27/2004		101,714,817		151,764,826	151,764,826	(7,656,553)			7,656,553		9,677,675	(3,654,887)
5913-Directly Owned Building		Oakland	CA	08/27/2004		60,890,618		111,893,881	111,893,881	(17,999,774)			17,999,774		6,532,407	(1,774,373)
5914-Directly Owned Building		Seattle	WA	08/27/2004		22,082,635		49,685,776	49,685,776	(6,459,056)			6,459,056		2,883,733	(599,165)
5889-Directly Owned Building		Boston	MA	09/30/2004		36,105,834		43,500,000	43,500,000	(1,500,000)			1,500,000		3,177,635	(705,200)
5951-Directly Owned Building		Los Angeles	CA	12/02/2004		30,607,258		60,749,480	60,749,480	(8,696,242)			8,696,242		2,887,439	(1,092,853)
5959-Directly Owned Building		Washington	DC	12/21/2004		596,077,026	(322,771,624)	475,722,292	475,722,292	33,058,978		(5,082,402)	(38,141,380)		45,084,693	(21,730,202)
5961-Directly Owned Building		Washington	DC	12/21/2004		262,248,421	(167,900,000)	167,406,701	167,406,701	22,487,883		(11,200,000)	(33,687,883)		21,688,823	(10,933,245)
6056-Directly Owned Building		Tyson's Corner	VA	04/22/2005		71,640,309		49,600,000	49,600,000	(1,363,733)			1,363,733		4,743,587	(2,054,559)
6064-Directly Owned Building		Boston	MA	04/27/2005		399,478,488	(286,300,000)	257,420,060	257,420,060	(2,365,465)		(21,200,000)	(18,834,535)		24,683,052	(15,684,495)
6116-Directly Owned Building		Houston	TX	07/29/2005		43,681,647		56,363,559	56,363,559	629,436			(629,436)		5,590,106	(2,738,561)
6192-Directly Owned Building		Atlanta	GA	10/12/2005		81,428,748		99,900,000	99,900,000	(10,617,600)			10,617,600		6,339,509	(1,181,699)
6216-Directly Owned Building		Fife	WA	11/28/2005		72,056,186		121,000,000	121,000,000	(11,821,611)			11,821,611		5,976,555	(941,924)
6239-Directly Owned Building		Dallas	TX	12/01/2005		382,313,675		413,246,237	413,246,237	(14,974,269)			14,974,269		38,178,179	(17,965,950)
6317-Directly Owned Building		West Windsor	NJ	09/13/2006		139,799,126		106,217,270	106,217,270	752,783			(752,783)		10,228,160	(4,412,729)
6342-Directly Owned Building		Grapevine	TX	10/05/2006		51,760,604		66,700,000	66,700,000	(13,504,305)			13,504,305		3,447,587	(1,624,890)
6369-Directly Owned Building		Arlington	TX	11/14/2006		102,133,578		82,221,218	82,221,218	1,785,809			(1,785,809)		7,431,094	(2,606,761)
6414-Directly Owned Building		Phoenix	AZ	01/17/2007		89,224,808		49,000,000	49,000,000	16,004,782			(16,004,782)		4,323,046	(2,830,066)
6610-Directly Owned Building		Santa Monica	CA	11/20/2007		149,250,197		112,725,068	112,725,068	6,637,491			(6,637,491)		5,092,909	(2,698,739)
6657-Directly Owned Building		Rancho Cucamonga	CA	04/01/2008		122,114,449		203,000,000	203,000,000	(24,474,109)			24,474,109		9,650,131	(1,971,050)
6836-Directly Owned Building		Arlington	VA	05/16/2011		146,678,930	(77,351,845)	50,695,025	50,695,025	(3,354,459)		(589,692)	2,764,767		5,373,295	(3,099,507)
6856-Directly Owned Building		Weston	FL	08/26/2011		59,655,537		75,000,000	75,000,000	(8,433,486)			8,433,486		4,704,125	(1,935,303)
6851-Directly Owned Building		Carlsbad	CA	09/09/2011		190,479,076	(87,000,000)	137,000,000	137,000,000	3,588,604		(100,000)	(3,688,604)		11,041,843	(4,583,411)
6907-Directly Owned Building		Cerritos	CA	07/17/2012		91,274,727		164,026,741	164,026,741	(10,302,690)			10,302,690		9,161,232	(2,230,531)
6905-Directly Owned Building		Coral Gables	FL	08/01/2012		58,448,927		72,324,401	72,324,401	668,239			(668,239)		5,506,607	(2,300,018)
6896-Directly Owned Building		Washington	DC	08/30/2012		175,366,847		169,007,302	169,007,302	(2,211,591)		90,170,257	92,381,848		9,009,987	(4,481,379)
6922-Directly Owned Building		Fife	WA	09/10/2012		35,300,729		62,500,000	62,500,000	(9,432,144)			9,432,144		3,123,990	(628,492)
6920-Directly Owned Building		Seattle	WA	09/14/2012		85,223,971	(51,800,000)	50,200,000	50,200,000	(1,703,559)		(2,000,000)	(296,441)		4,058,052	(2,003,149)
6921-Directly Owned Building		Seattle	WA	10/26/2012		55,549,964		70,600,000	70,600,000	(3,869,608)			3,869,608		4,410,833	(1,395,170)
6927-Directly Owned Building		Mountain View	CA	12/18/2012		80,494,688		100,000,000	100,000,000	71,457			(71,457)		6,189,127	(1,526,395)
6962-Directly Owned Building		Woodland Hills	CA	05/16/2013		85,175,381		94,417,461	94,417,461	(4,965,016)			4,965,016		6,470,199	(2,736,983)
6942-Directly Owned Building		Pasadena	CA	06/17/2013		134,909,736	(81,200,000)	76,874,162	76,874,162	(773,374)		(4,000,000)	(3,226,626)		7,344,775	(3,807,910)
6977-Directly Owned Building		Denver	CO	08/12/2013		71,209,806		71,217,223	71,217,223	2,796,728			(2,796,728)		6,844,576	(2,641,187)
6978-Directly Owned Building		Austin	TX	08/16/2013		40,420,428		47,235,584	47,235,584	(183,637)			183,637		4,151,283	(2,076,271)
7014-Directly Owned Building		Marina Del Rey	CA	11/26/2013		169,832,420		175,106,995	175,106,995	8,865,935			(8,865,935)		10,506,975	(4,488,228)
7035-Directly Owned Building		Landover	MD	02/27/2014		37,662,102		44,700,000	44,700,000	(124,793)			124,793		1,664,957	(398,354)
7052-Directly Owned Building		Menlo Park	CA	05/21/2014		50,202,370		68,000,000	68,000,000	(6,191,018)			6,191,018		4,160,535	(1,075,362)
7013-Directly Owned Building		Washington	DC	06/04/2014		182,178,847		164,195,924	164,195,924	(1,474,150)			1,474,150		10,842,975	(5,261,723)
7054-Directly Owned Building		Reston	VA	06/12/2014		101,837,577		113,288,783	113,288,783	4,101,449			(4,101,449)		7,417,612	(2,693,022)
7055-Directly Owned Building		Houston	TX	06/13/2014		69,749,931		77,167,964	77,167,964	(1,169,665)			1,169,665		5,232,190	(1,785,194)

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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
7056-Directly Owned Building		Houston	TX	06/13/2014		15,299,900		11,100,000	11,100,000	(922,818)			922,818		618,336	(386,710)
7034-Directly Owned Building		Washington	DC	06/19/2014		201,833,072		180,251,556	180,251,556	16,177,142			(16,177,142)		12,233,576	(4,300,330)
7059-Directly Owned Building		Franklin	TN	06/19/2014		44,882,030		49,232,045	49,232,045	(589,962)			589,962		3,035,915	(882,679)
7075-Directly Owned Building		Ontario	CA	08/28/2014		40,475,011		65,400,000	65,400,000	(3,600,000)			3,600,000		2,897,034	(687,720)
7089-Directly Owned Building		Plantation	FL	10/24/2014		52,919,095		51,529,757	51,529,757	1,592,936			(1,592,936)		4,459,610	(2,232,943)
7090-Directly Owned Building		New York	NY	11/18/2014		305,145,342		334,912,285	334,912,285	20,669,972			(20,669,972)		12,187,839	(7,750,567)
7131-Directly Owned Building		New York	NY	01/30/2015		194,976,012		232,000,000	232,000,000	(10,000,000)			10,000,000		10,225,678	(1,444,162)
8010-Directly Owned Building		Coconut Creek	FL	04/24/2015		90,783,965		102,009,686	102,009,686	222,630			(222,630)		7,998,968	(3,422,910)
8013-Directly Owned Building		New York	NY	05/01/2015		170,143,463		138,053,169	138,053,169	13,140,022			(13,140,022)		9,529,644	(2,706,824)
7079-Directly Owned Building		Houston	TX	05/21/2015		25,559,345		30,212,029	30,212,029	(3,152,056)			3,152,056		2,314,440	(787,294)
8006-Directly Owned Building		Carteret	NJ	05/21/2015		49,773,321		56,400,000	56,400,000	(2,400,000)			2,400,000		3,809,608	(1,238,941)
8016-Directly Owned Building		Seattle	WA	06/17/2015		112,823,527	(57,000,000)	58,010,000	58,010,000	1,355,353		(2,300,000)	(3,655,353)		4,798,166	(2,537,540)
8018-Directly Owned Building		Portland	OR	07/13/2015		48,058,820		43,207,023	43,207,023	(1,476,997)			1,476,997		2,611,370	(946,656)
8039-Directly Owned Building		Fort Lauderdale	FL	07/15/2015		150,571,964		138,078,281	138,078,281	(703,001)			703,001		10,139,725	(4,588,756)
8042-Directly Owned Building		Houston	TX	08/12/2015		151,022,016		154,133,033	154,133,033	(5,829,827)			5,829,827		10,878,991	(4,954,451)
8052-Directly Owned Building		Fontana	CA	09/25/2015		75,155,227		109,200,000	109,200,000	(5,700,000)			5,700,000		4,724,765	(1,147,968)
8058-Directly Owned Building		Washington	DC	11/04/2015		42,145,254		30,612,024	30,612,024	108,975			(108,975)		2,187,709	(1,297,564)
8071-Directly Owned Building		Newark	CA	11/12/2015		43,758,786		66,600,000	66,600,000	(5,007,341)			5,007,341		5,288,311	(1,551,981)
8097-Directly Owned Building		Boston	MA	04/08/2016		234,498,748		274,950,860	274,950,860	(19,919,872)			19,919,872		18,791,366	(6,631,951)
8133-Directly Owned Building		Columbia	SC	10/04/2016		64,569,718		79,700,000	79,700,000	(4,095,582)			4,095,582		7,700,524	(2,794,673)
8309-Directly Owned Building		San Diego	CA	11/01/2016		157,031,901		158,001,235	158,001,235	6,584,698			(6,584,698)		12,687,746	(7,023,341)
8425-Directly Owned Building		Minneapolis	MN	07/13/2017		61,020,418		67,200,000	67,200,000	(2,204,420)			2,204,420		5,578,844	(2,283,731)
8426-Directly Owned Building		Minneapolis	MN	07/13/2017		32,514,510	(16,370,270)	20,945,764	20,945,764	(728,659)		137,631	866,290		2,416,758	(1,326,980)
8437-Directly Owned Building		Naperville	IL	08/10/2017		96,973,735		93,787,237	93,787,237	2,072,678			(2,072,678)		7,852,045	(3,280,046)
8424-Directly Owned Building		Various	FL	09/19/2017		55,568,683		67,713,490	67,713,490	(7,308,374)			7,308,374		4,288,681	(1,545,612)
8441-Directly Owned Building		Orlando	FL	09/21/2017		44,860,523		52,400,000	52,400,000	(2,382,404)			2,382,404		5,640,642	(2,530,702)
8478-Directly Owned Building		San Mateo	CA	11/10/2017		125,474,613		129,000,000	129,000,000	(3,963,407)			3,963,407		7,576,045	(2,657,453)
8487-Directly Owned Building		San Diego	CA	11/16/2017		73,372,952		90,000,000	90,000,000	(10,492,106)			10,492,106		5,914,206	(1,803,239)
8479-Directly Owned Building		Camarillo	CA	11/30/2017		61,116,154		63,851,503	63,851,503	(1,638,125)			1,638,125		3,737,350	(1,766,509)
8506-Directly Owned Building		Westlake Village	CA	01/04/2018		34,523,113		39,031,727	39,031,727	(3,288,227)			3,288,227		3,860,795	(1,359,869)
8531-Directly Owned Building		Plano	TX	02/22/2018		67,386,852		67,257,067	67,257,067	210,843			(210,843)		5,735,786	(2,634,207)
8528-Directly Owned Building		Dallas	TX	03/01/2018		73,179,456		73,000,000	73,000,000	(478,691)			478,691		6,377,539	(3,539,979)
8576-Directly Owned Building		Orlando	FL	05/11/2018		67,768,341	(35,000,000)	29,706,934	29,706,934	4,487,109		(1,400,000)	(5,887,109)		4,696,406	(2,728,995)
8578-Directly Owned Building		Atlanta	GA	05/11/2018		70,586,028	(36,900,000)	36,554,821	36,554,821	(1,056,759)		(1,000,000)	56,759		4,218,404	(2,343,961)
8592-Directly Owned Building		Dallas	TX	05/15/2018		49,821,691		46,438,038	46,438,038	4,559,038			(4,559,038)		4,515,716	(2,903,398)
8580-Directly Owned Building		Germantown	MD	06/13/2018		59,073,473	(34,700,000)	25,400,000	25,400,000	390,732		(1,100,000)	(1,490,732)		3,927,641	(2,216,450)
8610-Directly Owned Building		Charlotte	NC	06/28/2018		69,224,289		75,000,000	75,000,000	(4,783,726)			4,783,726		4,095,487	(1,680,438)
8605-Directly Owned Building		Pine Brook	NJ	07/26/2018		19,905,187		21,925,414	21,925,414	(2,240,789)			2,240,789		2,446,525	(1,126,899)
8673-Directly Owned Building		San Diego	CA	10/01/2018		29,076,580		33,700,000	33,700,000	(3,925,715)			3,925,715		1,752,383	(712,926)
8698-Directly Owned Building		San Clemente	CA	10/22/2018		94,631,041		94,652,237	94,652,237	(142,137)			142,137		5,326,074	(2,322,878)
8700-Directly Owned Building		Hoover	AL	10/26/2018		39,065,650		40,300,000	40,300,000	(296,750)			296,750		3,187,467	(715,645)
8721-Directly Owned Building		Tampa	FL	12/19/2018		62,134,316		62,300,000	62,300,000	(8,040)			8,040		4,736,027	(2,346,948)
8736-Directly Owned Building		Atlanta	GA	01/09/2019		55,622,872		55,256,236	55,256,236	366,636			(366,636)		4,478,920	(1,746,678)
8746-Directly Owned Building		Denver	CO	01/10/2019		111,894,294		116,000,000	116,000,000	(4,105,706)			4,105,706		8,745,810	(5,318,963)
8805-Directly Owned Building		Riverview	FL	05/08/2019		77,657,505		79,000,000	79,000,000	(1,342,495)			1,342,495		3,992,612	(1,655,431)
8807-Directly Owned Building		Austin	TX	05/16/2019		73,926,535	(45,032,758)	31,609,978	31,609,978	(1,243,969)		(45,032,758)	(43,788,789)		2,930,888	(2,163,721)
8814-Directly Owned Building		Draper	UT	06/26/2019		111,182,618	(67,675,604)	47,724,396	47,724,396	(1,761,602)		(67,675,604)	(65,914,002)		3,556,326	(1,397,184)
8862-Directly Owned Building		Phoenix	AZ	07/12/2019		29,601,197		29,600,000	29,600,000	1,197			(1,197)		1,045,717	(211,441)
8799-Directly Owned Building		Fontana	CA	08/28/2019		8,902,012		9,498,212	9,498,212	(596,201)			596,201		1,201	(240)
8893-Directly Owned Building		Boston	MA	10/11/2019		134,441,132		134,000,000	134,000,000	441,132			(441,132)		2,056,543	(613,707)
8934-Directly Owned Building		Alexandria	VA	11/01/2019		102,895,087	(71,100,000)	31,910,285	31,910,285	(35,198)		(71,100,000)	(71,064,802)		110,791	(392,552)
9061-Directly Owned Building		Plantation	FL	08/24/2001		26,368,539		48,842,641	48,842,641	(22,474,101)			22,474,101		4,489,471	(2,136,653)
9042-Directly Owned Building		El Segundo	CA	11/15/2019		96,461,740		96,073,300	96,073,300	388,440			(388,440)		1,001,531	(341,889)
9043-Directly Owned Building		San Jose	CA	11/15/2019		145,378,679		146,000,000	146,000,000	(621,321)			621,321		1,258,718	(434,706)
8947-Directly Owned Building		Dallas	TX	12/05/2019		74,430,673		76,500,000	76,500,000	(2,069,327)			2,069,327		1,328,176	(1,087,147)
9064-Directly Owned Building		Alta Loma	CA	12/19/2019		85,314,655		85,200,000	85,200,000	114,655			(114,655)		184,156	(76,436)
0499999. Properties held for the production of income						11,158,209,494	(1,795,563,794)	11,722,091,147	11,722,091,147	(300,851,838)		(157,156,368)	143,695,470		805,463,048	(335,047,680)
0699999 - Totals						11,158,209,494	(1,795,563,794)	11,722,091,147	11,722,091,147	(300,851,838)		(157,156,368)	143,695,470		805,463,048	(335,047,680)

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
4201-Directly Owned Building	Westlake Village	CA	01/02/1997				19,201,277	345,589
4466-Directly Owned Building	Joliet	IL	06/30/1998				30,747,995	51,600
4590-Directly Owned Building	Ontario	CA	12/17/1998				149,869,895	766,912
4631-Directly Owned Building	New York	NY	04/14/1999			(89,409,664)	55,362,917	315,747
4694-Directly Owned Building	San Francisco	CA	07/22/1999				104,946,432	10,861,398
4680-Directly Owned Building	Larkspur	CA	07/27/1999				102,502,587	2,221,462
4783-Directly Owned Building	Atlanta	GA	04/04/2000				27,406,038	573,824
4954-Directly Owned Building	Coppell	TX	03/08/2001				174,734,028	967,673
5054-Directly Owned Building	Cranbury	NJ	06/25/2001				58,227,338	713,992
5086-Directly Owned Building	Boca Raton	FL	08/24/2001				37,027,093	1,468,847
5165-Directly Owned Building	Wilton	CT	12/28/2001				192,234,006	774,994
5334-Directly Owned Building	Los Angeles	CA	09/09/2002			(45,452,029)	49,891,724	266,618
5353-Directly Owned Building	Los Angeles	CA	09/26/2002				80,377,300	
5407-Directly Owned Building	San Diego	CA	11/15/2002			(38,600,000)	16,586,757	769,097
5432-Directly Owned Building	Miami	FL	11/27/2002			(184,000,000)	77,444,822	9,437,166
5681-Directly Owned Building	Chicago	IL	12/22/2003				66,109,569	89,839
5709-Directly Owned Building	Fife	WA	12/31/2003				64,652,634	463,961
5800-Directly Owned Building	Westlake Village	CA	05/18/2004				64,383,311	1,880,021
5887-Directly Owned Building	Los Angeles	CA	08/27/2004				101,714,817	732,781
5913-Directly Owned Building	Oakland	CA	08/27/2004				60,890,618	600,477
5914-Directly Owned Building	Seattle	WA	08/27/2004				22,082,635	221,176
5889-Directly Owned Building	Boston	MA	09/30/2004				36,105,834	
5951-Directly Owned Building	Los Angeles	CA	12/02/2004				30,607,258	852,815
5959-Directly Owned Building	Washington	DC	12/21/2004			(322,771,624)	273,305,402	37,406,316
5961-Directly Owned Building	Washington	DC	12/21/2004			(167,900,000)	94,348,421	4,466,183
6056-Directly Owned Building	Tyson's Corner	VA	04/22/2005				71,640,309	736,267
6064-Directly Owned Building	Boston	MA	04/27/2005			(286,300,000)	113,178,488	13,717,546
6116-Directly Owned Building	Houston	TX	07/29/2005				43,681,647	863,359
6192-Directly Owned Building	Atlanta	GA	10/12/2005				81,428,748	82,400
6216-Directly Owned Building	Fife	WA	11/28/2005				72,056,186	71,077
6239-Directly Owned Building	Dallas	TX	12/01/2005				382,313,675	25,715,597
6317-Directly Owned Building	West Windsor	NJ	09/13/2006				139,799,126	2,717,728
6342-Directly Owned Building	Grapevine	TX	10/05/2006				51,760,604	2,042,723
6369-Directly Owned Building	Arlington	TX	11/14/2006				102,133,578	1,651,230
6414-Directly Owned Building	Phoenix	AZ	01/17/2007				89,224,808	1,604,782
6610-Directly Owned Building	Santa Monica	CA	11/20/2007				149,250,197	2,908,480
6657-Directly Owned Building	Rancho Cucamonga	CA	04/01/2008				122,114,449	25,891
6836-Directly Owned Building	Arlington	VA	05/16/2011			(77,351,845)	69,327,085	610,592
6856-Directly Owned Building	Weston	FL	08/26/2011				59,655,537	1,848,176
6851-Directly Owned Building	Carlsbad	CA	09/09/2011			(87,000,000)	103,479,076	854,389
6907-Directly Owned Building	Cerritos	CA	07/17/2012				91,274,727	622,817
6905-Directly Owned Building	Coral Gables	FL	08/01/2012				58,448,927	291,650
6896-Directly Owned Building	Washington	DC	08/30/2012				175,366,847	660,836
6922-Directly Owned Building	Fife	WA	09/10/2012				35,300,729	249,249
6920-Directly Owned Building	Seattle	WA	09/14/2012			(51,800,000)	33,423,971	196,441
6921-Directly Owned Building	Seattle	WA	10/26/2012				55,549,964	230,392
6927-Directly Owned Building	Mountain View	CA	12/18/2012				80,494,688	
6962-Directly Owned Building	Woodland Hills	CA	05/16/2013				85,175,381	140,188
6942-Directly Owned Building	Pasadena	CA	06/17/2013			(81,200,000)	53,709,736	1,203,478
6977-Directly Owned Building	Denver	CO	08/12/2013				71,209,806	1,313,951
6978-Directly Owned Building	Austin	TX	08/16/2013				40,420,428	314,417
7014-Directly Owned Building	Marina Del Rey	CA	11/26/2013				169,832,420	272,930
7035-Directly Owned Building	Landover	MD	02/27/2014				37,662,102	275,207
7052-Directly Owned Building	Menlo Park	CA	05/21/2014				50,202,370	8,982
7013-Directly Owned Building	Washington	DC	06/04/2014				182,178,847	696,671
7054-Directly Owned Building	Reston	VA	06/12/2014				101,837,577	1,133,808
7055-Directly Owned Building	Houston	TX	06/13/2014				69,749,931	400,123
7056-Directly Owned Building	Houston	TX	06/13/2014				15,299,900	178,946
7034-Directly Owned Building	Washington	DC	06/19/2014				201,833,072	428,698
7059-Directly Owned Building	Franklin	TN	06/19/2014				44,882,030	42,083
7075-Directly Owned Building	Ontario	CA	08/28/2014				40,475,011	
7089-Directly Owned Building	Plantation	FL	10/24/2014				52,919,095	194,242

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
7090-Directly Owned Building	New York	NY	11/18/2014				305,145,342	37,787,776
7131-Directly Owned Building	New York	NY	01/30/2015				194,976,012	
8010-Directly Owned Building	Coconut Creek	FL	04/24/2015				90,783,965	214,497
8013-Directly Owned Building	New York	NY	05/01/2015				170,143,463	190,796
7079-Directly Owned Building	Houston	TX	05/21/2015				25,559,345	762,607
8006-Directly Owned Building	Carteret	NJ	05/21/2015				49,773,321	
8016-Directly Owned Building	Seattle	WA	06/17/2015			(57,000,000)	55,823,527	56,593
8018-Directly Owned Building	Portland	OR	07/13/2015				48,058,820	18,660
8039-Directly Owned Building	Fort Lauderdale	FL	07/15/2015				150,571,964	279,840
8042-Directly Owned Building	Houston	TX	08/12/2015				151,022,016	3,529,962
8052-Directly Owned Building	Fontana	CA	09/25/2015				75,155,227	
8058-Directly Owned Building	Washington	DC	11/04/2015				42,145,254	211,817
8071-Directly Owned Building	Newark	CA	11/12/2015				43,758,786	333,363
8097-Directly Owned Building	Boston	MA	04/08/2016				234,498,748	7,885,545
8133-Directly Owned Building	Columbia	SC	10/04/2016				64,569,718	462,570
8309-Directly Owned Building	San Diego	CA	11/01/2016				157,031,901	585,932
8425-Directly Owned Building	Minneapolis	MN	07/13/2017				61,020,418	93,716
8426-Directly Owned Building	Minneapolis	MN	07/13/2017			(16,370,270)	16,144,240	59,415
8437-Directly Owned Building	Naperville	IL	08/10/2017				96,973,735	1,624,709
8424-Directly Owned Building	Various	FL	09/19/2017				55,568,683	1,291,398
8441-Directly Owned Building	Orlando	FL	09/21/2017				44,860,523	796,208
8478-Directly Owned Building	San Mateo	CA	11/10/2017				125,474,613	36,593
8487-Directly Owned Building	San Diego	CA	11/16/2017				73,372,952	5,495,966
8479-Directly Owned Building	Camarillo	CA	11/30/2017				61,116,154	403,228
8506-Directly Owned Building	Westlake Village	CA	01/04/2018				34,523,113	1,127,754
8531-Directly Owned Building	Plano	TX	02/22/2018				67,386,852	2,367,814
8528-Directly Owned Building	Dallas	TX	03/01/2018				73,179,456	1,221,309
8576-Directly Owned Building	Orlando	FL	05/11/2018			(35,000,000)	32,768,341	1,095,558
8578-Directly Owned Building	Atlanta	GA	05/11/2018			(36,900,000)	33,686,028	987,171
8592-Directly Owned Building	Dallas	TX	05/15/2018				49,821,691	1,275,947
8580-Directly Owned Building	Germantown	MD	06/13/2018			(34,700,000)	24,373,473	190,732
8610-Directly Owned Building	Charlotte	NC	06/28/2018				69,224,289	217,099
8605-Directly Owned Building	Pine Brook	NJ	07/26/2018				19,905,187	1,685,725
8673-Directly Owned Building	San Diego	CA	10/01/2018				29,076,580	374,285
8698-Directly Owned Building	San Clemente	CA	10/22/2018				94,631,041	2,010,101
8700-Directly Owned Building	Hoover	AL	10/26/2018				39,065,650	
8721-Directly Owned Building	Tampa	FL	12/19/2018				62,134,316	92,096
8736-Directly Owned Building	Atlanta	GA	01/09/2019		54,822,377		55,622,872	800,495
8746-Directly Owned Building	Denver	CO	01/10/2019		109,151,893		111,894,294	2,742,401
8805-Directly Owned Building	Riverview	FL	05/08/2019		77,587,492		77,657,505	70,014
8807-Directly Owned Building	Austin	TX	05/16/2019		73,783,366	(45,032,758)	28,893,777	143,169
8814-Directly Owned Building	Draper	UT	06/26/2019		111,182,618	(67,675,604)	43,507,014	
8862-Directly Owned Building	Phoenix	AZ	07/12/2019		29,601,197		29,601,197	
8799-Directly Owned Building	Fontana	CA	08/28/2019		8,621,899		8,902,012	280,113
8893-Directly Owned Building	Boston	MA	10/11/2019		134,441,132		134,441,132	
8934-Directly Owned Building	Alexandria	VA	11/01/2019		102,895,087	(71,100,000)	31,795,087	
9061-Directly Owned Building	Plantation	FL	08/24/2001				26,368,539	
9042-Directly Owned Building	El Segundo	CA	11/15/2019		96,461,740		96,461,740	
9043-Directly Owned Building	San Jose	CA	11/15/2019		145,378,679		145,378,679	
8947-Directly Owned Building	Dallas	TX	12/05/2019		74,430,673		74,430,673	
9064-Directly Owned Building	Alta Loma	CA	12/19/2019		85,314,655		85,314,655	
0199999. Acquired by Purchase					1,103,672,808	(1,795,563,794)	9,362,645,700	219,356,808
0399999 - Totals					1,103,672,808	(1,795,563,794)	9,362,645,700	219,356,808

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
5957-Directly Owned Building	Seattle	WA	09/26/2019	Clarion (CLPF Fourth and Madison Member LLC)	347,973,708	59,123,625	299,100,000	192,140,567		280,900,000	88,759,433			592,212,438		193,667,425	193,667,425	23,685,632	(15,720,519)
6846-Directly Owned Building	New York	NY	11/25/2019	425 Park Avenue Ground Owner LLC	316,088,101		461,000,000	144,911,899			(144,911,899)			595,084,101		279,189,637	279,189,637	10,464,405	(11,745)
7049-Directly Owned Building	San Francisco	CA	08/21/2019	Paramount Group (55 Second Street LP)	268,043,726	25,377,722	236,350,977	77,486,001		131,800,000	54,313,999			327,306,067		106,334,909	106,334,909	14,495,785	(7,248,027)
7053-Directly Owned Building	Redwood City	CA	09/12/2019	Essex Township LP	83,229,103	226,354	43,753,208	7,055,609		46,700,000	39,644,391			86,945,303		4,672,594	4,672,594	2,195,492	(1,484,522)
8711-Directly Owned Building	Whittier	CA	12/15/2019	RLIF West, LLC	21,627,286	800,779	21,699,500	5,071,935			(5,071,935)			26,589,893		(716,266)	(716,266)	1,055,754	557,015
0199999. Property Disposed					1,036,961,924	85,528,480	1,061,903,685	426,666,011		459,400,000	32,733,989			1,628,137,802		583,148,299	583,148,299	51,897,068	(23,907,798)
0399999 - Totals					1,036,961,924	85,528,480	1,061,903,685	426,666,011		459,400,000	32,733,989			1,628,137,802		583,148,299	583,148,299	51,897,068	(23,907,798)

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Charles River Plaza North					07/07/2015	0.061	100,000,000	(900,000)						
State Street Financial Center Junior Mezz					11/17/2016	0.065	124,300,000	(1,000,000)						
Aspen Lake Office Portfolio					03/02/2018	0.083	20,000,000	(200,000)						
Crest of Las Colinas Station					04/27/2018	0.069	20,000,000							
Modera Observatory Park					05/24/2018	0.061	20,000,000							
Blackstone RioCan Retail Portfolio Sr. Mezzanine					06/08/2018	0.064	92,206,000	(57,400)						
311 South Wacker Mezz					06/15/2018	0.065	86,800,000	(750,883)						
Merritt on the River Office Portfolio Mezz					08/01/2018	0.080	95,000,000	(700,000)						
Rosemont Towson					08/23/2018	0.059	20,769,429	6,900						
River North Point					08/23/2018	0.061	60,000,000							
1330 Broadway					08/10/2018	0.068	27,491,022	(100,000)						
Project Glacier - Jr Mezz					11/07/2018	0.062	128,628,745	11,049						
Great Value Storage Portfolio					12/03/2018	0.079	82,000,000	(200,000)						
SCG Oakland Portfolio					03/01/2019	0.060	53,828,782	28,827						
Park Avenue Tower					04/22/2019	0.061	85,000,000							
BREP VIII Industrial Loan Facility (Mezz)					05/01/2019	0.068	70,983,000	(168)						
SoNo Collection (Mezz)					09/17/2019	0.085	60,000,000							
Liberty Park Mezzanine					10/24/2019	0.061	14,742,000							
Colony New England Hotel Portfolio					11/08/2019	0.046	135,250,000							
Exo Apartments Debt Asset					12/10/2019	0.041	135,500,000							
The Hub Debt Asset					08/26/2019	0.043	36,500,000							
Cabana Beach Gainesville - Debt Asset					09/27/2019	0.032	32,500,000	(350,000)						
0699999. Mortgages in good standing - Mezzanine Loans							1,501,498,978	(4,211,675)						XXX
0899999. Total Mortgages in good standing							1,501,498,978	(4,211,675)						XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,501,498,978	(4,211,675)						XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
311 South Wacker Mezz				06/15/2018	0.065		4,350,883	
1330 Broadway				08/10/2018	0.000		791,022	
Rosemont Towson				08/23/2018	0.000		1,075,058	
Great Value Storage Portfolio				12/03/2018	0.079		19,000,000	
SCG Oakland Portfolio				03/01/2019	0.060	53,498,143	301,811	
Park Avenue Tower				04/22/2019	0.061	85,000,000		
BREP VIII Industrial Loan Facility (Mezz)				05/01/2019	0.068	57,198,168	13,785,000	
The Hub Debt Asset				08/26/2019	0.043	36,500,000		
SoNo Collection (Mezz)				09/17/2019	0.085	60,000,000		
Cabana Beach Gainesville - Debt Asset				09/27/2019	0.032	32,850,000		
Liberty Park Senior				10/24/2019	0.041	50,778,000		
Liberty Park Mezz				10/24/2019	0.061	14,742,000		
Colony New England Hotel Portfolio				11/08/2019	0.046	135,250,000		
Exo Apartments Debt Asset				12/10/2019	0.041	135,500,000		
0699999. Mortgages in good standing - Mezzanine Loans						661,316,311	39,303,774	
0899999. Total Mortgages in good standing						661,316,311	39,303,774	
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						661,316,311	39,303,774	

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Liberty Park - Senior				10/24/2019									50,778,000	50,778,000			
0199999. Mortgages closed by repayment													50,778,000	50,778,000			
Blackstone RioCan Retail Portfolio				06/08/2018									3,036,600	3,036,600			
Project Glacier - Jr Mezz				11/07/2018									47,782,303	47,782,302			
0299999. Mortgages with partial repayments													50,818,903	50,818,902			
0599999 - Totals													101,596,903	101,596,902			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	One Boston Place Real Estate Investment Trust																		
				MD			12/03/2002			246,790,263	246,790,263	6,658,495							0.500
	CA-Colorado Center Limited Partnership			DE			07/30/2004			384,538,600	384,538,600	8,341,156					4,239,009		0.750
	Taconic New York City GP Fund LP			DE			06/30/2015			29,789,708	29,789,708	(501,198)							0.600
	LCS SHIP Venture I, LLC			DE			06/30/2018			216,117,840	216,117,840	39,452,855							0.900
	IDR - Core Property Index Fund			DE			12/15/2019			25,000,000	25,000,000						26,742		0.020
	Veritas Trophy VI, LLC			DE			08/01/2019			4,218,222	4,218,222	(319,199)					5,368,617		0.900
	SP V-II, LLC			DE			08/20/2019			23,312,905	23,312,905	(2,165,048)							0.750
	Grubb Southeast Real Estate Fund VI, LLC			DE			12/20/2019			13,366,667	13,366,667	(350,000)							0.670
2199999. Joint Venture Interests - Real Estate - Unaffiliated										943,134,205	943,134,205	51,117,061					9,634,368		XXX
	Teachers REA LLC			DE			04/14/1998			1,629,822,586	1,629,822,586	17,556,631					10,767,380		1.000
	TREA Infill Industrial Atlanta LLC			DE			02/20/2019			48,235,524	48,235,524	3,499,352							1.000
	TREA Infill Industrial New Jersey LLC			DE			02/20/2019			8,370,000	8,370,000	717,739							1.000
	TREA Infill Industrial Philadelphia LLC			DE			02/20/2019			22,136,267	22,136,267	1,496,971							1.000
	TREA Infill Industrial Houston LLC			DE			02/20/2019			30,290,000	30,290,000	1,270,024							1.000
	TREA Infill Industrial Dallas LLC			DE			02/20/2019			26,856,323	26,856,323	1,967,864							1.000
	Seneca Industrial Holdings LLC			DE			12/14/2007			126,688,082	126,688,082	14,080,038							1.000
	Walnut Street Retail Investors LP			DE			09/16/2013			23,048,639	23,048,639	(1,463)							1.000
	TREA 32 South State Street LLC			DE			11/09/2016			26,500,000	26,500,000	1,099,116							1.000
	TREA One Beeman Street LLC			DE			04/12/2017			34,600,000	34,600,000	3,029,104							1.000
	MiMA Investor Member LLC			DE			11/13/2012			112,973,500	112,973,500	(5,454,907)					3,539,189		1.000
	TIAA Florida Mall LLC			DE			04/30/2002			748,264,170	748,264,170	(21,277,962)					25,722,597		1.000
	TIAA Miami International Mall, LLC			DE			04/30/2002			157,505,899	157,505,899	(12,892,168)					6,997,131		1.000
	Teachers REA II			DE			04/28/1998			93,601,223	93,601,223	1,173,368					3,925,765		1.000
	TIAA Florida Retail LLC			DE			10/11/2006			158,429,954	158,429,954	2,453,530					5,762,151		1.000
	TREA Retail Property Portfolio 2006 LLC			DE			02/27/2007			877,942,587	877,942,587	(132,737,283)					42,815,491		1.000
	T-C Four Oaks Place LLC			DE			10/01/2008			343,655,871	343,655,871	7,937,747					7,700,000		1.000
	T-C Four Oaks General Partner LLC			DE			12/01/2012			9,556,507	9,556,507	2,715,090					103,000		1.000
	T-C Valencia Town Center Limited Partner LLC			DE			12/20/2012			136,348,952	136,348,952	(13,078,186)					2,652,385		1.000
	T-C Valencia Town Center General Partner LLC			DE			12/20/2012			64,711	64,711	(26,209)					5,400		1.000
	T-C 401 West 14th Street Member, LLC			DE			01/08/2014			44,776,249	44,776,249	(3,702,808)					1,095,261		1.000
	T-C Foundry Square II Member LLC			DE			09/04/2014			320,189,455	320,189,455	29,883,483					6,788,550		1.000
	T-C 1500 Owens, LLC			DE			12/15/2015			81,493,904	81,493,904	2,731,248					4,053,633		1.000
	T-C 225 Binney, LLC			DE			12/16/2015			231,462,179	231,462,179	11,216,962					9,137,201		1.000
	T-C Illinois Street, LLC			DE			12/17/2015			237,507,134	237,507,134	13,599,610					9,457,138		1.000
	TREA Campus Pointe 2, LLC			DE			06/29/2016			143,632,655	143,632,655	10,807,087					5,082,574		1.000
	TREA Pacific Center LLC			DE			07/12/2016			62,503,241	62,503,241	626,561					3,709,788		1.000
	TREA Fashion Show Investor Member LLC			DE			07/29/2016			706,941,745	706,941,745	(112,118,504)					24,235,249		1.000
	TREA Hub Investor Member LLC			DE			08/12/2016			74,847,033	74,847,033	15,420,467					(11,367)		1.000
	TREA 817 Broadway Investor Member LLC			DE			11/21/2016			33,667,179	33,667,179	(471,087)					(2,159)		1.000
	TREA Campus Pointe 1, LLC			DE			12/15/2016			163,526,547	163,526,547	7,858,348					7,151,727		1.000
	TREA Self Storage Investor Member LLC			DE			11/30/2017			130,528,870	130,528,870	10,172,801					6,656,541		1.000
	TREA 9625 Town Center, LLC			DE			12/19/2017			53,099,288	53,099,288	1,858,944					(456)		1.000
	TREA Campus Pointe 4, LLC			DE			12/28/2017			9,584,545	9,584,545	217,382					(883)		1.000
	TREA Student Housing JV Investor Member LLC			DE			05/11/2018			186,808,939	186,808,939	10,676,568					3,217,001		1.000
	TREA SH Investor Member, LLC			DE			11/29/2018			431,059,868	431,059,868	30,928,340					9,264,123		1.000
	T-C 501 Boylston Street Member LLC			DE			08/21/2018			208,825,871	208,825,871	13,213,469					5,736,450		1.000
	TREA 440 Ninth Avenue Investor Member LLC			DE			12/06/2018			133,079,920	133,079,920	11,723,047					(12,821)		1.000
	Storage Portfolio III			DE			02/22/2019			37,301,613	37,301,613	961,555					617,344		1.000
	TREA 101 North Tryon Investor Member LLC			DE			06/14/2019			47,914,169	47,914,169	1,929,169					(40,096)		1.000
	I-35 Logistics Investor Member LLC			DE			06/04/2019			6,925,794	6,925,794	(3,887,139)					8,167		1.000
	TREA Campus Pointe 5 LLC			DE			07/26/2019			37,350,354	37,350,354	(925,197)					(4,986)		1.000
	TREA Campus Pointe 6 LLC			DE			07/09/2019			116,610,149	116,610,149	3,723,687					(5,133)		1.000
	TREA 4th and Madison Investor Member LLC			DE			09/26/2019			167,335,200	167,335,200	9,216,794							1.000
	TREA Industrial Road Investor Member LLC			DE			12/06/2019			98,014,345	98,014,345	93,677							1.000
2299999. Joint Venture Interests - Real Estate - Affiliated										8,379,877,042	8,379,877,042	(60,717,139)					206,123,333		XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	San Diego Office Portfolio			DE			07/26/2019			16,060,760	16,060,760						788,396		0.000
2999999. Collateral Loans - Unaffiliated										16,060,760	16,060,760						788,396		XXX
4899999. Total - Unaffiliated										959,194,966	959,194,966	51,117,061					10,422,765		XXX
4999999. Total - Affiliated										8,379,877,042	8,379,877,042	(60,717,139)					206,123,333		XXX
5099999 - Totals										9,339,072,008	9,339,072,008	(9,600,078)					216,546,098		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	One Boston Place Real Estate Investment Trust		MD		12/03/2002			1,005,000		0.500
	CA-Colorado Center Limited Partnership		DE		07/30/2004			29,739	(277,150,000)	0.750
	Transwestern Mezz Realty Partners III LLC		DE		06/01/2012					0.110
	Taconic New York City GP Fund LP		DE		06/30/2015			14,625,000		0.600
	LCS SHIP Venture I, LLC		DE		06/30/2018			49,426,296		0.900
	IDR - Core Property Index Fund		DE		12/15/2019		25,000,000			0.020
	Veritas Trophy VI, LLC		DE		08/01/2019		4,537,421			0.900
	SP V-II, LLC		DE		08/20/2019		25,477,953			0.750
	Grubb Southeast Real Estate Fund VI, LLC		DE		12/20/2019		13,716,667			0.670
2599999. Joint Venture Interests - Other - Unaffiliated							68,732,041	65,086,035	(277,150,000)	XXX
	Teachers REA LLC		DE	Various	04/14/1998			5,894,256	(601,820,000)	1.000
	TREA Infill Industrial Atlanta LLC		DE		02/20/2019		47,707,183			1.000
	TREA Infill Industrial New Jersey LLC		DE		02/20/2019		8,140,135			1.000
	TREA Infill Industrial Philadelphia LLC		DE		02/20/2019		22,175,203			1.000
	TREA Infill Industrial Houston LLC		DE		02/20/2019		30,558,276			1.000
	TREA Infill Industrial Dallas LLC		DE		02/20/2019		26,435,575			1.000
	Seneca Industrial Holdings LLC		DE	Bristol Industrial I, LLC	12/14/2007			1,026,340		1.000
	Walnut Street Retail Investors LP		DE	T-C Walnut Street GP LLC	09/16/2013			435,209		1.000
	TREA 32 South State Street LLC		DE		11/09/2016			999,116		1.000
	TREA One Beeman Street LLC		DE		04/12/2017					1.000
	MiMA Investor Member LLC		DE	Whitehall Parallel Global Real Estate LP and MSD 42, LLC	11/13/2012			83,311	(223,999,999)	1.000
	TIAA Florida Mall LLC		DE	Simon	04/30/2002			112,427	(156,851,012)	1.000
	TIAA Miami International Mall, LLC		DE	Simon	04/30/2002			12,869	(83,250,000)	1.000
	Teachers REA II		DE	Extra Space Storage	04/28/1998			9,135	(160,560,641)	1.000
	TIAA Florida Retail LLC		DE	Weingarten Realty Investors	10/11/2006			9,214		1.000
	TREA Retail Property Portfolio 2006 LLC		DE	Developers Diversified Realty Corp	02/27/2007			363,021,489	(159,161,442)	1.000
	T-C Four Oaks Place LLC		DE	Allianz	10/01/2008				(84,863,998)	1.000
	T-C Four Oaks General Partner LLC		DE	Allianz	12/01/2012					1.000
	T-C Valencia Town Center Limited Partner LLC		DE	LNR VTC GP	12/20/2012			9,046,065	(115,585,600)	1.000
	T-C Valencia Town Center General Partner LLC		DE	LNR VTC GP	12/20/2012					1.000
	T-C 401 West 14th Street Member, LLC		DE	LVF 401 West 14th LLC	01/08/2014			1,614	(39,825,002)	1.000
	T-C Foundry Square II Member LLC		DE	405 Howard LLC	09/04/2014			255,510		1.000
	T-C 1500 Owens, LLC		DE	Alexandria Real Estate	12/15/2015			2,481		1.000
	T-C 225 Binney, LLC		DE	Alexandria Real Estate	12/16/2015			10,558		1.000
	T-C Illinois Street, LLC		DE	Alexandria Real Estate	12/17/2015			5,551		1.000
	TREA Campus Pointe 2, LLC		DE	Alexandria Real Estate	06/29/2016			6,428		1.000
	TREA Pacific Center LLC		DE	DJM Acquisition Group, LLC	07/12/2016			71,128	(71,820,000)	1.000
	TREA Fashion Show Investor Member LLC		DE	Brookfield Property Partners	07/29/2016			14,751	(426,990,483)	1.000
	TREA Hub Investor Member LLC		DE	Brickman 34th Street LIC LLC	08/12/2016			307,948	(34,675,001)	1.000
	TREA 817 Broadway Investor Member LLC		DE	Frankel Realty LLC	11/21/2016			6,155,260	(61,716,061)	1.000
	TREA Campus Pointe 1, LLC		DE	Alexandria Real Estate	12/15/2016			1,863,684		1.000
	TREA Self Storage Investor Member LLC		DE	Extra Space Storage	11/30/2017			4,221	(183,420,000)	1.000
	TREA 9625 Town Center, LLC		DE	Alexandria Real Estate	12/19/2017			5,740,782		1.000
	TREA Campus Pointe 4, LLC		DE	Alexandria Real Estate	12/28/2017			144,433		1.000
	TREA Student Housing JV Investor Member LLC		DE	Priess	05/11/2018			63,809,656	(168,877,000)	1.000
	TREA SH Investor Member, LLC		DE	State of Michigan Employee Retirement System	11/29/2018			89,557	(401,319,200)	1.000
	T-C 501 Boylston Street Member LLC		DE	NBIM	08/21/2018				(110,781,120)	1.000
	TREA 440 Ninth Avenue Investor Member LLC		DE	Taconic	12/06/2018				(121,267,605)	1.000
	Storage Portfolio III		DE	Extra Space Storage	02/22/2019		36,355,654			1.000
	TREA 101 North Tryon Investor Member LLC		DE	Crescent Communities	06/14/2019		46,025,096		(69,306,492)	1.000
	I-35 Logistics Investor Member LLC		DE	M2G Ventures	06/04/2019		10,828,767			1.000
	TREA Campus Pointe 5 LLC		DE	Alexandria Real Estate	07/26/2019		38,325,996			1.000
	TREA Campus Pointe 6 LLC		DE	Alexandria Real Estate	07/09/2019		112,891,595			1.000
	TREA 4th and Madison Investor Member LLC		DE	Clarion Partners	09/26/2019		158,118,406		(145,146,000)	1.000
	TREA Industrial Road Investor Member LLC		DE	Graymark Capital	12/06/2019		97,920,668			1.000
2699999. Joint Venture Interests - Other - Affiliated							635,482,554	459,132,994	(3,421,236,656)	XXX
	San Diego Office Portfolio		DE		07/26/2019		16,060,760		(48,182,281)	1.000
2999999. Collateral Loans - Unaffiliated							16,060,760		(48,182,281)	XXX
4899999. Total - Unaffiliated							84,792,801	65,086,035	(325,332,281)	XXX
4999999. Total - Affiliated							635,482,554	459,132,994	(3,421,236,656)	XXX
5099999 - Totals							720,275,355	524,219,029	(3,746,568,937)	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Clarion Gables Multifamily Trust LP						30,097,134	(26,953,818)				(26,953,818)			24,740,557		5,367,836	5,367,836	
	Colony Realty Partners LP							8,731,924				8,731,924					(8,731,924)	(8,731,924)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							30,097,134	(18,221,894)				(18,221,894)			24,740,557		(3,364,088)	(3,364,088)	
	Teachers REA LLC							5,000,000				5,000,000					(5,000,000)	(5,000,000)	
	TREA Retail Property Portfolio 2006 LLC (Partial Sale)						97,734,759	61,353,608				61,353,608			32,096,387		(62,392,190)	(62,392,190)	
	TREA Retail Property Portfolio 2006 LLC (Partial Sale)						59,111,664	47,950,105				47,950,105			5,844,986		(48,678,021)	(48,678,021)	
															25,252,386				
2299999. Joint Venture Interests - Real Estate - Affiliated							156,846,423	114,303,713				114,303,713			63,193,759		(116,070,211)	(116,070,211)	
4899999. Total - Unaffiliated							30,097,134	(18,221,894)				(18,221,894)			24,740,557		(3,364,088)	(3,364,088)	
4999999. Total - Affiliated							156,846,423	114,303,713				114,303,713			63,193,759		(116,070,211)	(116,070,211)	
5099999 - Totals							186,943,557	96,081,819				96,081,819			87,934,316		(119,434,300)	(119,434,300)	

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2P-4	US TREASURY BILL				1	100,792,969	100.6600	100,660,435	100,000,000	100,660,435	(75,534)	(55,578)			1.875	1.581	JJ	784,647		10/21/2019	07/31/2022
912828-7A-2	US TREASURY N B				1	199,335,938	100.0200	200,040,988	200,000,000	200,040,988	586,053	107,961			1.625	1.814	JD	17,760	1,625,000	09/16/2019	06/30/2021
912828-7C-8	US TREASURY N B				1	100,031,250	100.3410	100,341,105	100,000,000	100,341,105	307,279	(3,210)			1.750	1.738	JJ	808,424		09/16/2019	07/15/2022
912828-7F-1	US TREASURY N B				1	99,917,969	100.2220	100,221,882	100,000,000	100,221,882	285,800	12,731			1.750	1.794	JJ	732,337		09/16/2019	07/31/2021
912828-T6-7	US TREASURY BILL				1	49,585,938	99.3700	49,685,219	50,000,000	49,685,219	61,961	36,153			1.250	1.672	AO	106,456	312,500	10/28/2019	10/31/2021
912828-WG-1	US TREASURY N B				1	100,812,500	100.8300	100,830,428	100,000,000	100,830,428	59,651	(42,847)			2.250	1.663	AO	383,242		12/04/2019	04/30/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						650,476,564	XXX	651,780,057	650,000,000	651,780,057	1,225,211	55,210			XXX	XXX	XXX	2,832,866	1,937,500	XXX	XXX
36202F-W3-6	G2 5166			4	1	14,302	102.9080	13,949	13,555	14,093		(61)			3.000	1.470	MON	34	407	07/11/2016	09/20/2026
36202F-ZU-3	G2 5255			4	1	104,351	102.9120	102,930	100,017	103,203		(340)			3.000	1.703	MON	250	3,000	07/01/2013	12/20/2026
3620A2-XC-5	GN 717175			4	1	130,521	109.3310	134,010	122,573	130,182		(141)			4.500	2.991	MON	460	5,516	11/12/2010	06/15/2039
3620AS-VD-8	GN 738712			4	1	94,307	102.4360	92,227	90,034	93,165		(330)			3.000	1.514	MON	225	2,701	07/11/2016	09/15/2026
38373A-3P-9	GNR 2009-64 UA EXCH PAC-1-11			4	1	233	99.9220	231	232	231					2.500	2.117	MON		6	08/05/2011	07/20/2038
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11			4	1	40,684	103.8210	39,074	37,636	39,624		(231)			3.500	1.222	MON	110	1,317	08/13/2012	03/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT			4	1	81,119	100.3610	79,118	78,834	80,424		(221)			2.500	1.692	MON	164	1,971	07/11/2016	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11			4	1	71,970	100.7140	68,123	67,640	69,645		(620)			3.500	0.705	MON	197	2,367	07/11/2016	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC PT			4	1	189,287	103.0530	182,947	177,526	184,950		(1,012)			4.000	2.192	MON	592	7,101	12/13/2011	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11			4	1	23,826	101.7260	23,105	22,713	23,694		(41)			3.000	1.985	MON	57	681	12/30/2011	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11			4	1	151,477	103.0450	145,602	141,299	146,792		(724)			3.500	1.542	MON	412	4,945	03/19/2012	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11			4	1	64,644	101.5370	62,363	61,419	63,111		(341)			3.000	1.276	MON	154	1,843	01/27/2012	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11			4	1	20,895	99.5630	20,735	20,826	20,879		(5)			2.000	1.897	MON	35	417	03/29/2012	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11			4	1	64,849	98.6400	62,521	63,383	64,705		(42)			2.000	1.482	MON	106	1,268	01/03/2013	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11			4	1	546,348	96.8250	532,409	549,869	546,621		81			1.500	1.628	MON	687	8,248	07/11/2016	08/16/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,598,813	XXX	1,559,344	1,547,556	1,581,319		(4,028)			XXX	XXX	XXX	3,483	41,788	XXX	XXX
0599999. Total - U.S. Government Bonds						652,075,377	XXX	653,339,401	651,547,556	653,361,376	1,225,211	51,182			XXX	XXX	XXX	2,836,349	1,979,288	XXX	XXX
002364-AA-5	AVI FUNDING CO LTD SR UNSEC		D		1FE	998,980	100.3860	1,003,862	1,000,000	999,847		211			2.850	2.872	MS	8,313	28,500	09/09/2015	09/16/2020
00254E-MW-9	AB SVENSK EXPORTKREDIT		D		1FE	101,106,612	99.6160	101,030,705	101,420,000	101,030,705	(89,632)	13,725			1.625	1.731	MN	215,165		11/06/2019	11/14/2022
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1FE	2,992,590	104.1420	3,124,254	3,000,000	2,995,039		696			3.125	3.154	MN	15,104	93,750	04/25/2016	05/03/2026
471048-CB-2	JPN BANK FOR INT'L COOP		D		1FE	49,183,384	99.2380	48,944,370	49,320,000	48,944,370	(248,487)	9,473			1.625	1.720	AO	164,743		10/08/2019	10/17/2022
471068-AP-1	JAPAN FIN ORG MUNICIPAL SR UNSEC		D		1FE	2,492,050	103.5550	2,588,873	2,500,000	2,493,251		1,201			3.000	3.069	MS	22,708	37,500	03/05/2019	03/12/2024
629598-AS-2	NACIONAL FINANCIERA SNC SR UNSEC		D	1	2FE	995,500	100.4460	1,004,460	1,000,000	999,166		959			3.375	3.476	MN	5,250	33,750	01/05/2016	11/05/2020
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1FE	2,053,482	105.2350	2,183,622	2,075,000	2,060,379		2,008			3.250	3.373	JD	5,432	67,438	05/25/2016	06/02/2026
74727P-AW-1	STATE OF QATAR SR UNSEC		D		1FE	1,191,864	105.5660	1,266,794	1,200,000	1,194,438		1,541			3.875	4.026	AO	8,783	46,500	04/12/2018	04/23/2023
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN		D	4	1FE	55,222	100.2390	54,480	54,350	54,449		(151)			3.925	3.353	JJ	907	2,133	07/11/2016	07/28/2020
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						161,069,684	XXX	161,201,420	161,569,350	160,771,644	(338,119)	29,663			XXX	XXX	XXX	446,405	309,571	XXX	XXX
1099999. Total - All Other Government Bonds						161,069,684	XXX	161,201,420	161,569,350	160,771,644	(338,119)	29,663			XXX	XXX	XXX	446,405	309,571	XXX	XXX
13063D-AD-0	CALIFORNIA ST State of California 2.367 04/0				1FE	1,335,000	101.4010	1,353,703	1,335,000	1,335,000					2.367	2.367	AO	7,900	31,599	04/21/2017	04/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,335,000	XXX	1,353,703	1,335,000	1,335,000					XXX	XXX	XXX	7,900	31,599	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,335,000	XXX	1,353,703	1,335,000	1,335,000					XXX	XXX	XXX	7,900	31,599	XXX	XXX
442331-2Z-6	HOUSTON TX City of Houston TX 3.178 03/01				1FE	1,850,000	105.0080	1,942,648	1,850,000	1,850,000					3.178	3.178	MS	19,598	58,793	12/20/2017	03/01/2024
576544-Z5-2	MATANUSKA SUSITNA BORO AK SERIES A				1FE	250,000	100.2050	250,513	250,000	250,513	513				2.016	2.016	MS	168		12/11/2019	03/01/2023
442331-3D-4	HOUSTON TX City of Houston TX 3.525 03/01				1FE	1,020,000	108.7350	1,109,097	1,020,000	1,020,000					3.525	3.525	MS	11,985	35,955	12/20/2017	03/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,120,000	XXX	3,302,258	3,120,000	3,120,513	513				XXX	XXX	XXX	31,751	94,748	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						3,120,000	XXX	3,302,258	3,120,000	3,120,513	513				XXX	XXX	XXX	31,751	94,748	XXX	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B Alabama Economic Settleme 3.16			1	1FE	5,475,000	102.3240	5,602,239	5,475,000	5,475,000					3.163	3.163	MS	50,990	173,174	12/02/2016	09/15/2025
114894-ZG-6	BROWARD CNTY FL ARPT SYS REVEN SERIES C				1FE	550,000	99.9770	549,874	550,000	549,874	(127)				1.874	1.874	AO	1,145		11/01/2019	10/01/2021
516391-DN-6	LANSING MICH BRD WTR & LT UTIL SERIES B			2	1FE	3,000,000	100.4950	3,014,850	3,000,000	3,000,000					2.740	2.740	JJ	2,740		12/13/2019	07/01/2030
114894-ZH-4	BROWARD CNTY FL ARPT SYS REVEN SERIES C				1FE	600,000	99.8730	599,238	600,000	599,238	(762)				1.936	1.936	AO	1,291		11/01/2019	10/01/2022
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05			1	1FE	1,755,000	108.5600	1,905,228	1,755,000	1,755,000					4.053	4.053	JJ	35,565	71,130	03/18/2016	07/01/2026
13032U-UY-2	CALIFORNIA ST HLTH FACS FING A				1FE	2,000,000	99.9700	1,999,400	2,000,000	1,999,400	(600)				1.896	1.896	JD	3,792		11/20/2019	06/01/2021
64972E-MC-0	NEW YORK NY CITY HSG DEV CORP LOCAL MF HSG			2	1FE	510,000	100.5930	513,024	510,000	510,000					2.973	2.973	MN	2,527		12/06/2019	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13032U-UZ-9	CALIFORNIA ST HLTH FACS FING A				1FE	1,000,000	99.9540	999,540	1,000,000	999,540	(460)				1.893	1.893	JD	1,893		11/20/2019	06/01/2022
696624-AW-5	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3 10				1FE	3,459,820	103.4010	3,619,035	3,500,000	3,476,329		5,848			3.000	3.193	AO	26,250	105,000	01/19/2017	10/01/2023
19648F-NJ-9	COLORADO ST HLTH FACS AUTH HOS SERIES B				1FE	800,000	100.1720	801,376	800,000	801,376	1,376				2.185	2.185	MN	1,991		11/07/2019	11/01/2021
19648F-NK-6	COLORADO ST HLTH FACS AUTH HOS SERIES B				1FE	1,050,000	100.1640	1,051,722	1,050,000	1,051,722	1,722				2.237	2.237	MN	2,675		11/07/2019	11/01/2022
3130AH-JY-0	FEDERAL HOME LOAN BANK				1	65,288,166	100.0380	65,424,781	65,400,000	65,424,781	128,476	8,139			1.625	1.711	MN	156,460		11/07/2019	11/19/2021
3130AH-SR-5	FEDERAL HOME LOAN BANK				1	49,946,000	100.0400	50,019,771	50,000,000	50,019,771	72,884	886			1.625	1.680	JD	24,826		12/19/2019	12/20/2021
342816-R5-6	FLORIDA ST MUNI PWR AGY SERIES B				1FE	1,150,000	100.1510	1,151,737	1,150,000	1,151,737	1,737				1.986	1.986	AO	3,426		10/25/2019	10/01/2021
342816-R6-4	FLORIDA ST MUNI PWR AGY SERIES B				1FE	1,000,000	100.1860	1,001,860	1,000,000	1,001,860	1,860				2.064	2.064	AO	3,096		10/25/2019	10/01/2022
414009-NM-8	HARRIS CNTY TX CULTURAL EDU FA SERIES B				1FE	1,255,000	99.9680	1,254,598	1,255,000	1,254,598	(402)				2.065	2.065	MN	2,016		11/21/2019	05/15/2021
414009-NN-6	HARRIS CNTY TX CULTURAL EDU FA SERIES B				1FE	1,265,000	100.0240	1,265,304	1,265,000	1,265,304	304				2.102	2.102	MN	2,068		11/21/2019	05/15/2022
516391-DE-6	LANSING MICH BRD WTR AND LT UT SERIES B				1FE	1,150,000	100.0900	1,151,035	1,150,000	1,151,035	1,035				1.952	1.952	JJ	748		12/13/2019	07/01/2022
576051-VU-7	MASSACHUSETTS ST WTR RESOURCES SERIES F				1FE	1,225,000	99.6170	1,220,308	1,225,000	1,220,308	(4,692)				1.702	1.702	FA	3,475		10/10/2019	08/01/2021
576051-VV-5	MASSACHUSETTS ST WTR RESOURCES SERIES F				1FE	3,000,000	99.2560	2,977,680	3,000,000	2,977,680	(22,320)				1.734	1.734	FA	8,670		10/10/2019	08/01/2022
597495-BJ-8	MIDLAND CNTY TX FRESH WTR SPLY				1FE	500,000	100.1080	500,540	500,000	500,540	540				1.872	1.872	MS	520		11/21/2019	09/15/2021
597495-BK-5	MIDLAND CNTY TX FRESH WTR SPLY				1FE	500,000	100.0980	500,490	500,000	500,490	490				1.910	1.910	MS	531		11/21/2019	09/15/2022
700387-HF-3	PARK CREEK CO MET DIST REVENUE SERIES B				1FE	230,000	100.4270	230,982	230,000	230,982	982				2.292	2.292	JD	176		12/13/2019	12/01/2022
861398-CE-3	STOCKTON CA PUBLIC FING AUTH W SERIES A				1FE	150,000	100.0350	150,053	150,000	150,053	53				2.048	2.048	AO	222		11/20/2019	10/01/2021
861398-CF-0	STOCKTON CA PUBLIC FING AUTH W SERIES A				1FE	100,000	100.0030	100,003	100,000	100,003	3				2.145	2.145	AO	155		11/20/2019	10/01/2022
88278P-YX-6	TEXAS ST UNIV SYS FING REVENUE SERIES B				1FE	500,000	100.0190	500,095	500,000	500,095	95				1.810	1.810	MS	1,006		10/25/2019	03/15/2021
88278P-YY-4	TEXAS ST UNIV SYS FING REVENUE SERIES B				1FE	1,730,000	100.1340	1,732,318	1,730,000	1,732,318	2,318				1.839	1.839	MS	3,535		10/25/2019	03/15/2022
914023-MY-9	UNIV OF AKRON OH SERIES B				1FE	450,000	100.0030	450,014	450,000	450,014	14				1.976	1.976	JJ	865		10/24/2019	01/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						149,638,986	XXX	150,287,095	149,845,000	149,849,048	184,526	14,873			XXX	XXX	XXX	342,654	349,304	XXX	XXX
3128Q0-DK-0	FG J19106			4	1	80,534	102.9840	78,185	75,920	79,293		(343)			3.000	1.406	MON	190	2,278	11/20/2012	05/01/2027
3136A5-LA-2	FNR 2012-35 PL AD PAC-11			4	1	50,265	99.1480	49,931	50,359	50,270		1			2.000	2.022	MON	84	1,007	04/27/2012	11/25/2041
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11			4	1	454,767	103.7970	445,350	429,057	449,878		(1,387)			3.500	2.161	MON	1,251	15,017	12/16/2014	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH PT			4	1	307,500	99.4550	299,315	300,955	305,630		(533)			2.000	1.427	MON	502	6,019	04/03/2013	03/25/2028
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ			4	1	43,831	101.3180	43,361	42,797	43,242		(164)			3.500	2.369	MON	125	1,498	07/11/2016	08/25/2038
3136AG-WH-1	FNR 2013-100 CA EXCH SEQ			4	1	376,087	101.9480	358,365	351,518	363,549		(3,381)			4.000	0.799	MON	1,172	14,061	07/11/2016	03/25/2039
3136AJ-C7-9	FNR 2014-26 KA SEQ			4	1	535,584	101.5820	507,450	499,548	517,038		(4,323)			4.000	0.846	MON	1,665	19,982	10/28/2014	04/25/2039
3136AL-3C-3	FNR 2014-84 DA EXCH SEQ			4	1	593,422	101.4980	578,970	570,427	579,092		(2,648)			3.000	2.227	MON	1,426	17,113	01/27/2015	09/25/2039
3136AL-VF-5	FNR 2014-70 A EXCH SEQ			4	1	201,771	101.7220	196,907	193,574	197,827		(674)			3.000	2.017	MON	484	5,807	02/03/2015	06/25/2040
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ			4	1	2,034,411	104.3580	2,013,684	1,929,590	1,984,976		(5,635)			3.500	2.350	MON	5,628	67,536	06/23/2015	01/25/2043
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ			4	1	1,316,084	102.0460	1,304,548	1,278,398	1,293,544		(2,070)			3.000	2.483	MON	3,196	38,352	07/29/2015	05/25/2041
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ			4	1	488,386	102.0630	484,346	474,557	481,412		(1,108)			3.000	2.439	MON	1,186	14,237	09/21/2015	08/25/2041
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ			4	1	516,875	102.1060	511,767	501,212	510,018		(1,059)			3.000	2.320	MON	1,253	15,036	03/09/2016	03/25/2042
3137AA-FU-2	FHR 3857 EC EXCH PAC-11			4	1	614,668	102.5700	601,361	586,296	602,008		(2,348)			3.500	2.012	MON	1,710	20,520	05/27/2014	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC-11			4	1	20,764	100.5390	19,962	19,854	20,431		(78)			3.000	1.781	MON	50	596	04/12/2012	04/15/2031
3137B0-UT-9	FHR 4182 C SEQ			4	1	91,642	100.6200	88,764	88,217	89,321		(569)			3.000	0.349	MON	221	2,646	05/19/2014	06/15/2037
3137B2-QL-7	FHR 4212 LA PAC-11			4	1	713,686	101.3110	698,218	689,186	702,659		(3,070)			3.000	1.841	MON	1,723	20,676	07/11/2016	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQ			4	1	145,153	101.2640	142,276	140,499	142,583		(531)			3.000	1.997	MON	351	4,215	10/29/2014	02/15/2039
3137BA-D6-6	FHR 4323 CA EXCH SEQ			4	1	203,349	102.1750	193,493	189,374	197,132		(1,314)			4.000	1.204	MON	631	7,575	04/02/2015	03/15/2040
3137BB-N9-7	FHR 4358 DA EXCH SEQ			4	1	560,241	101.7380	558,319	548,783	555,335		(1,008)			3.000	2.410	MON	1,372	16,463	07/23/2014	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQ			4	1	221,075	101.9100	220,981	216,840	219,467		(330)			3.000	2.467	MON	542	6,505	09/08/2014	04/15/2040
3137BD-V9-4	FHR 4385 Q SEQ			4	1	1,273,449	101.5910	1,256,983	1,237,299	1,254,048		(3,442)			3.000	2.264	MON	3,093	37,119	07/11/2016	07/15/2039
3137BD-XX-9	FHR 4390 NY EXCH SEQ			4	1	2,202,364	101.9050	2,171,167	2,130,582	2,176,116		(5,928)			3.000	2.068	MON	5,326	63,917	07/11/2016	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ			4	1	312,235	101.9800	307,359	301,392	308,245		(691)			3.000	2.050	MON	753	9,042	02/10/2015	06/15/2039
3137BG-JD-2	FHR 4444 CH EXCH SEQ			4	1	2,551,013	102.0230	2,514,555	2,464,692	2,519,218		(6,001)			3.000	2.097	MON	6,162	73,941	07/11/2016	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11			4	1	288,676	102.4700	287,365	280,438	285,212		(356)			3.000	2.442	MON	701	8,413	12/09/2015	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ			4	1	522,434	101.9740	514,966	504,996	517,191		(1,233)			3.000	2.060	MON	1,262	15,150	05/23/2016	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ			4	1	2,710,487	101.9720	2,660,030	2,608,589	2,670,227		(5,955)			3.000	2.134	MON	6,521	78,258	05/19/2016	02/15/2042
3137FC-PZ-1	FHR 4749 A EXCH SEQ			4	1	3,824,325	103.8550	3,876,658	3,732,756	3,808,919		(7,017)			3.500	2.558	MON	10,887	130,647	01/09/2018	10/15/2044
3137FC-S9-6	FHR 4749 GA SEQ			4	1	3,750,179	103.5340	3,822,403	3,691,916	3,740,796		(4,616)			3.500	2.880	MON	10,768	129,217	02/06/2018	10/15/2044
3137FD-6W-7	FHR 4748 YA EXCH SEQ			4	1	3,843,803	102.1270	3,832,147	3,752,340	3,824,928		(7,102)			3.500	2.592	MON	10,944	131,332	01/09/2018	09/15/2044
3138A2-CK-3	FN AH0973			4	1	172,471	104.3210	169,263	162,253	169,610		(877)			4.000	1.971	MON	541	6,490	07/11/2016	12/01/2025
3138EA-EF-0	FN AK5533			4	1	24,077	104.3640	23,347	22,371	23,618		(121)			3.500	1.380	MON	65	783	05/21/2012	03/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EH-TA-0	FN AL1444			4	1	129,979	103.2440	126,026	122,067	127,815		(606)			3.000	1.223	MON	305	3,662	02/15/2013	02/01/2027
3138EK-VV-4	FN AL3327			4	1	117,374	100.8240	116,682	115,728	116,545		(230)			2.500	1.861	MON	241	2,893	08/19/2013	04/01/2023
3138MB-LL-8	FN AP7530			4	1	53,237	101.1790	51,306	50,708	52,613		(177)			2.500	1.183	MON	106	1,268	07/11/2016	09/01/2027
3138W6-5D-4	FN AR8943			4	1	37,878	100.8240	36,550	36,251	37,121		(219)			2.500	0.518	MON	76	906	07/11/2016	03/01/2023
3138WB-KF-1	FN AS2093			4	1	104,212	102.4330	102,404	99,971	102,489		(454)			3.000	1.414	MON	250	2,999	04/08/2014	03/01/2024
31416X-QT-0	FN AB2265			4	1	103,684	107.7570	101,917	94,581	103,008		(188)			4.000	2.144	MON	315	3,783	01/09/2013	02/01/2041
31418A-QY-7	FN MA1370			4	1	61,140	100.8240	60,342	59,849	60,494		(180)			2.500	1.584	MON	125	1,496	10/16/2013	03/01/2023
31418A-RU-4	FN MA1398			4	1	46,087	100.8240	44,990	44,623	45,388		(197)			2.500	1.182	MON	93	1,116	06/03/2013	04/01/2023
31418D-FN-7	FN POOL MA3772			4	1	5,058,054	102.9080	5,020,797	4,878,907	5,055,646		(2,408)			3.500	2.966	MON	14,230	28,460	09/24/2019	09/01/2039
31418D-GJ-5	FN POOL MA3800			4	1	5,053,020	102.3190	5,044,092	4,929,775	5,051,940		(1,080)			3.000	2.685	MON	12,324	12,324	10/09/2019	10/01/2039
31418D-HJ-4	FNMA POOL MA3832			4	1	5,138,693	103.7810	5,130,944	4,944,022	5,137,693		(1,000)			3.500	2.862	MON	14,420		12/03/2019	11/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						46,948,966	XXX	46,667,846	45,443,067	46,573,585		(82,650)			XXX	XXX	XXX	124,270	1,040,355	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						196,587,952	XXX	196,954,941	195,288,067	196,422,633	184,526	(67,777)			XXX	XXX	XXX	466,924	1,389,659	XXX	XXX
00101J-AK-2	ADT SEC CORP SR SEC			1	3FE	2,643,750	105.5000	2,637,500	2,500,000	2,574,653		(39,250)			6.250	4.491	AO	32,986	156,250	03/15/2018	10/15/2021
00914A-AD-4	AIR LEASE CORP				2FE	11,417,890	100.0260	11,502,982	11,500,000	11,502,982	77,872	7,219			2.250	2.475	JJ	75,469		09/09/2019	01/15/2023
00108W-AD-2	AEP TEXAS INC SR UNSEC			1	1FE	3,991,138	100.8810	4,035,246	4,000,000	3,994,770		1,815			2.400	2.449	AO	24,000	96,000	01/11/2018	10/01/2022
02665W-BG-5	AMERICAN HONDA FINANCE SERIES MTN				1FE	13,644,675	99.8510	13,729,534	13,750,000	13,729,534	66,762	18,096			1.700	2.086	MS	72,722	116,875	08/22/2019	09/09/2021
0010EP-AN-8	AEP TEXAS INC SR UNSEC			1	1FE	519,860	104.1960	547,028	525,000	521,816		483			3.850	3.969	AO	5,053	20,213	09/15/2015	10/01/2025
02665W-DC-2	AMERICAN HONDA FINANCE SERIES MTN				1FE	19,667,720	100.3770	19,749,121	19,675,000	19,749,121	80,725	675			2.050	2.062	JJ	124,362		09/05/2019	01/10/2023
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1FE	324,388	103.5230	336,451	325,000	324,541		59			3.100	3.123	JD	840	10,075	05/18/2017	12/01/2026
037833-DL-1	APPLE INC				1FE	27,695,291	99.8770	27,665,890	27,700,000	27,665,890	(29,882)	481			1.700	1.706	MS	143,886		09/04/2019	09/11/2022
00130H-BT-1	AES CORP/THE SR UNSEC			1	3FE	1,735,050	101.5000	1,745,800	1,720,000	1,727,095		(5,527)			4.875	4.524	MN	10,714	83,850	07/10/2018	05/15/2023
05531F-AZ-6	BB&T CORPORATION SERIES MTN			2	1FE	8,100,081	100.2670	8,121,625	8,100,000	8,121,625	21,565	(21)			2.150	2.149	FA	72,563		08/13/2019	02/01/2021
00206R-CM-2	AT&T INC SR UNSEC			1	2FE	1,999,424	102.1730	2,043,458	2,000,000	1,999,806		74			3.000	3.004	JD	167	60,000	07/11/2016	06/30/2022
06051G-FZ-7	BANK OF AMERICA CORP SERIES MTN			1	1FE	21,761,568	100.9780	21,811,310	21,600,000	21,811,310	76,874	(27,132)			2.503	2.147	AO	105,126	270,324	08/19/2019	10/21/2022
00206R-CN-0	AT&T INC SR UNSEC			1	2FE	997,040	104.7430	1,047,427	1,000,000	998,296		284			3.400	3.435	MN	4,344	34,000	04/23/2015	05/15/2025
06051G-GP-8	BANK OF AMERICA CORP SERIES GMTN			1	1FE	12,011,520	100.2170	12,026,088	12,000,000	12,026,088	19,244	(4,676)			2.369	2.263	JJ	126,347		08/14/2019	07/21/2021
00206R-CT-7	AT&T INC SR UNSEC			1	2FE	1,998,680	108.2930	2,165,852	2,000,000	1,999,143		121			4.125	4.133	FA	30,708	82,500	01/29/2016	02/17/2026
06406R-AK-3	BANK OF NY MELLON CORP SERIES MTN				1FE	29,515,552	100.1690	29,574,937	29,525,000	29,574,937	58,256	1,129			1.950	1.961	FA	204,707		08/20/2019	08/23/2022
00206R-HJ-4	AT&T INC SR UNSEC			2	2FE	1,019,957	111.1030	1,138,810	1,025,000	1,020,328		371			4.350	4.411	MS	14,863	23,780	02/13/2019	03/01/2029
097023-BM-6	BOEING CO			2	1FE	9,942,700	99.7650	9,976,488	10,000,000	9,976,488	15,768	18,020			1.650	2.132	AO	27,958	82,500	08/13/2019	10/30/2020
002824-BE-9	ABBOTT LABORATORIES SR UNSEC			1	1FE	4,874,930	105.1100	5,148,278	4,898,000	4,884,484		3,171			3.400	3.476	MN	14,340	166,532	11/17/2016	11/30/2023
097023-CL-7	BOEING CO				1FE	28,848,846	100.5410	29,005,961	28,850,000	29,005,961	156,872	243			2.300	2.302	FA	278,322		07/29/2019	08/01/2021
002824-BF-6	ABBOTT LABORATORIES SR UNSEC			1	1FE	2,245,171	109.1940	2,469,958	2,262,000	2,249,739		1,521			3.750	3.840	MN	7,304	84,825	11/17/2016	11/30/2026
14042R-NW-7	CAPITAL ONE NA			2	2FE	21,739,995	100.1550	21,783,652	21,750,000	21,783,652	42,589	1,068			2.150	2.166	MS	149,380		09/03/2019	09/06/2022
00287Y-AQ-2	ABBVIE INC SR UNSEC			1	2FE	873,469	105.4650	922,822	875,000	874,110		148			3.600	3.621	MN	4,113	31,500	05/05/2015	05/14/2025
14913Q-2A-6	CATERPILLAR FINL SERVICE SERIES GMTN				1FE	4,740,785	99.9530	4,747,765	4,750,000	4,747,765	3,631	3,349			1.850	2.036	MS	28,559	43,938	08/09/2019	09/04/2020
00287Y-AY-5	ABBVIE INC SR UNSEC			1	2FE	921,467	103.4390	956,807	925,000	922,623		331			3.200	3.245	MN	3,864	29,600	05/09/2016	05/14/2026
14913Q-2Z-1	CATERPILLAR FINL SERVICE SERIES MTN				1FE	42,500,000	100.1430	42,560,584	42,500,000	42,560,584	60,584				2.185	2.753	MJSD	59,329	267,707	09/03/2019	03/08/2021
00287Y-BF-5	ABBVIE INC SR UNSEC			2	2FE	892,305	110.4650	994,187	900,000	893,179		711			4.250	4.354	MN	4,994	44,200	09/13/2018	11/14/2028
15189W-AG-5	CENTERPOINT ENERGY RESOU			1	2FE	12,321,000	101.9220	12,230,622	12,000,000	12,230,622	10,508	(100,886)			4.500	2.128	JJ	249,000		08/20/2019	01/15/2021
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC			1	2FE	373,638	104.9120	393,418	375,000	373,985		132			3.400	3.446	MS	3,754	12,750	06/01/2017	09/15/2026
17308C-C4-6	CITIGROUP INC			1	1FE	32,850,000	100.2900	32,945,362	32,850,000	32,945,362	95,362				2.312	2.308	MN	120,253		10/28/2019	11/04/2022
00507V-AL-3	ACTIVISION BLIZZARD SR UNSEC			1	2FE	1,220,958	101.1610	1,239,223	1,225,000	1,222,976		788			2.600	2.670	JD	1,416	31,850	05/23/2017	06/15/2022
233331-BE-6	DTE ENERGY CO				2FE	19,570,796	99.9360	19,587,540	19,600,000	19,587,540	15,220	1,524			2.250	2.302	MN	68,600		10/29/2019	11/01/2022
00507V-AM-1	ACTIVISION BLIZZARD SR UNSEC			1	2FE	2,322,900	104.2610	2,606,529	2,500,000	2,341,382		17,620			3.400	4.408	JD	3,778	85,000	12/12/2018	06/15/2027
24422E-VA-4	DEERE JOHN CAPITAL CORP SERIES MTN				1FE	11,684,907	100.1640	11,719,246	11,700,000	11,719,246	32,672	1,667			1.950	1.999	JD	11,408	57,671	09/09/2019	06/13/2022
00766T-AD-2	AECOM CO.GUARNT			1	3FE	2,068,750	110.6690	2,213,380	2,000,000	2,055,328		(10,189)			5.875	5.184	AO	24,806	117,500	01/23/2019	10/15/2024
254687-FG-6	DISNEY WALT COMPANY THE				1FE	23,000,000	100.2600	23,059,702	23,000,000	23,059,702	59,702				2.164	2.362	MJSD	41,472	131,309	09/03/2019	09/01/2021
00912X-AM-6	AIR LEASE CORP SR UNSEC			1	2FE	998,020	102.0320	1,020,320	1,000,000	999,614		296			3.875	3.907	AO	9,688	38,750	03/04/2014	04/01/2021
30231G-BB-7	EXXON MOBIL CORPORATION				1FE	34,475,000	100.5560	34,666,702	34,475,000	34,666,702	191,702				1.902	1.902	FA	245,893		08/13/2019	08/16/2022
00912X-AQ-7	AIR LEASE CORP SR UNSEC			1	2FE	994,240	102.9440	1,029,437	1,000,000	997,958		924			3.750	3.853	FA	15,625	37,500	10/06/2015	02/01/2022
31677Q-BG-3	FIFTH THIRD BANK/CINCINNATI OH			2	1FE	5,009,950	100.5050	5,025,233	5,000,000	5,025,233	17,438	(2,156)			2.250	2.133	JD	5,313	56,250	08/14/2019	06/14/2021
00912X-AT-1	AIR LEASE CORP SR UNSEC			1	2FE	2,219,805	102.3580	2,303,061	2,250,000	2,233,398		4,152			3.000	3.213	MS	19,875	67,500	08/08/2016	09/15/2023
373334-KF-7	GEORGIA POWER CO			1	1FE	8,022,103	100.4330	8,029,644	7,995,000	8,029,644	14,001	(6,460)			2.400	2.173	AO	47,970	95,940	08/19/2019	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00914A-AD-4	AIR LEASE CORP				2FE	1,141,789	100.0260	1,150,298	1,150,000	1,142,469		680			2.250	2.475	JJ	7,547		09/09/2019	01/15/2023
373334-KJ-9	GEORGIA POWER CO SERIES C				1FE	14,974,200	99.9590	14,993,816	15,000,000	14,993,816	10,768	8,848			2.000	2.167	MS	94,167	150,000	08/21/2019	09/08/2020
015271-AD-1	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2FE	1,400,847	104.9940	1,435,274	1,367,000	1,385,100		(5,237)			3.900	3.461	JD	2,369	53,313	11/15/2016	06/15/2023
38141G-WG-5	GOLDMAN SACHS GROUP INC/THE			1	1FE	12,214,640	100.2070	12,225,219	12,200,000	12,225,219	25,219	(14,640)			2.600	2.262	JD	3,524	158,600	08/13/2019	12/27/2020
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2FE	6,499,564	107.5710	6,857,639	6,375,000	6,475,016		(12,731)			3.950	3.687	JJ	116,114	251,813	01/04/2018	01/15/2027
38145G-AG-5	GOLDMAN SACHS GROUP INC			1	1FE	24,946,500	100.3740	25,093,496	25,000,000	25,093,496	137,164	9,832			2.350	2.446	MN	75,069	293,750	07/29/2019	11/15/2021
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2FE	848,411	104.9810	892,342	850,000	848,813		199			3.450	3.479	AO	4,969	29,325	11/09/2017	04/30/2025
40420I-AE-7	HSBC BANK USA NA				1FE	10,789,415	101.7220	10,705,218	10,524,000	10,705,218	9,136	(93,333)			4.875	2.295	FA	180,991		08/22/2019	08/24/2020
015271-AP-4	ALEXANDRIA REAL ESTATE E CO.GUARNT			2	2FE	4,994,650	106.8080	5,340,387	5,000,000	4,995,294		644			3.800	3.817	AO	40,111	107,667	03/12/2019	04/15/2026
48125L-RK-0	JP MORGAN CHASE BANK NA			2	1FE	25,051,150	100.0520	25,012,881	25,000,000	25,012,881	3,729	(41,998)			2.604	2.163	FA	271,250		08/22/2019	02/01/2021
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT				2FE	3,444,549	98.6520	3,403,509	3,450,000	3,444,631		82			2.750	2.767	JD	28,726		09/03/2019	12/15/2029
48125L-RN-4	JP MORGAN CHASE BANK NA SERIES BKNT			2	1FE	20,107,000	100.3380	20,067,639	20,000,000	20,067,639	21,668	(61,030)			3.086	2.346	AO	111,439	308,600	07/29/2019	04/26/2021
019736-AD-9	ALLISON TRANSMISSION INC SR UNSEC			1	3FE	1,995,000	102.3750	2,047,500	2,000,000	1,996,201		691			5.000	5.046	AO	25,000	100,000	06/18/2018	10/01/2024
55336V-BG-4	MPLX LP			2	2FE	18,400,000	100.3060	18,456,320	18,400,000	18,456,320	56,320				2.785	3.002	MJSD	32,739	139,632	09/04/2019	09/09/2021
020002-AZ-4	ALLSTATE CORP SR UNSEC			1	1FE	2,483,703	103.7880	2,594,709	2,500,000	2,493,717		1,686			3.150	3.227	JD	3,500	78,750	07/03/2013	06/15/2023
61746B-EA-0	MORGAN STANLEY				1FE	8,346,646	100.7570	8,362,833	8,300,000	8,362,833	25,200	(9,013)			2.500	2.144	AO	40,347	103,750	09/05/2019	04/21/2021
02005N-BH-2	ALLY FINANCIAL INC SR UNSEC			2	2FE	742,440	104.7500	785,625	750,000	743,287		847			3.875	4.100	MN	3,229	14,531	05/16/2019	05/21/2024
61746B-ED-4	MORGAN STANLEY				1FE	7,074,200	101.1690	7,081,808	7,000,000	7,081,808	18,577	(10,969)			2.625	2.129	MN	22,458	91,875	08/30/2019	11/17/2021
023608-AG-7	AMEREN CORP SR UNSEC			1	2FE	999,110	104.5970	1,045,973	1,000,000	999,402		86			3.650	3.661	FA	13,789	36,500	11/17/2015	02/15/2026
65339K-AS-9	NEXTERA ENERGY CAPITAL				2FE	50,999,999	100.6950	51,152,884	50,800,000	51,152,884	186,170	(33,284)			2.403	2.201	MS	406,908	30,705	09/05/2019	09/01/2021
0258M0-EG-0	AMERICAN EXPRESS CREDIT SR UNSEC			1	1FE	1,995,540	101.6390	2,032,777	2,000,000	1,997,990		886			2.700	2.748	MS	17,700	54,000	02/28/2017	03/03/2022
674599-CP-8	OCCIDENTAL PETROLEUM CORP				2FE	31,185,517	101.0160	31,365,314	31,050,000	31,365,314	181,488	(1,691)			2.700	2.528	FA	333,011		12/10/2019	08/15/2022
025932-AK-0	AMERICAN FINANCIAL GROUP SR UNSEC			1	2FE	1,469,218	102.9210	1,518,089	1,475,000	1,470,936		536			3.500	3.547	FA	19,503	51,625	08/15/2016	08/15/2026
674599-CT-0	OCCIDENTAL PETROLEUM CORP				2FE	20,000,000	100.6380	20,127,638	20,000,000	20,127,638	127,638				2.854	3.137	FMAN	85,628	160,336	08/06/2019	02/08/2021
02665W-CJ-8	AMERICAN HONDA FINANCE SR UNSEC				1FE	4,991,350	104.6840	5,234,179	5,000,000	4,993,719		1,641			3.450	3.488	JJ	80,021	171,542	07/11/2018	07/14/2023
674599-CU-7	OCCIDENTAL PETROLEUM CORP				2FE	14,861,910	100.7220	14,982,398	14,875,000	14,982,398	117,891	2,597			2.600	2.645	FA	153,626		08/06/2019	08/13/2021
026874-DD-6	AMERICAN INTL GROUP SR UNSEC			1	2FE	2,118,121	106.9280	2,272,222	2,125,000	2,120,887		658			3.750	3.789	JJ	37,852	79,688	07/29/2015	07/10/2025
68389X-BK-0	ORACLE CORP			1	1FE	19,979,400	100.1840	20,036,722	20,000,000	20,036,722	53,743	3,579			1.900	1.951	MS	111,889	190,000	08/21/2019	09/15/2021
03040W-AK-1	AMERICAN WATER CAPITAL C SR UNSEC			1	2FE	996,010	105.9950	1,059,950	1,000,000	998,171		397			3.850	3.898	MS	12,833	38,500	11/08/2013	03/01/2024
69353R-FR-4	PNC BANK NA			2	1FE	20,000,000	100.1050	20,020,900	20,000,000	20,020,900	20,900				2.315	2.315	MJSD	29,581		12/04/2019	12/09/2022
03040W-AS-4	AMERICAN WATER CAPITAL C SR UNSEC			2	2FE	4,999,050	107.9460	5,397,322	5,000,000	4,999,265		215			3.750	3.752	MS	62,500	198,958	08/06/2018	09/01/2028
69353R-FS-2	PNC BANK NA			2	1FE	20,000,000	100.1070	20,021,317	20,000,000	20,021,317	21,317				2.028	2.024	JD	24,787		12/04/2019	12/09/2022
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSEC			1	2FE	498,575	103.9600	519,799	500,000	499,315		143			3.400	3.434	MN	2,172	17,000	05/19/2014	05/15/2024
69371R-Q3-3	PACCAR FINANCIAL CORP SERIES MTN				1FE	11,585,848	100.5150	11,659,693	11,600,000	11,659,693	72,593	1,253			2.000	2.042	MS	61,222		09/23/2019	09/26/2022
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSEC			1	1FE	199,312	106.7300	213,459	200,000	199,644		67			3.700	3.741	AO	1,562	7,400	09/15/2014	10/15/2024
70450Y-AB-9	PAYPAL HOLDINGS INC				2FE	19,250,521	100.5150	19,374,291	19,275,000	19,374,291	121,604	2,167			2.200	2.240	MS	111,902		09/19/2019	09/26/2022
030981-AH-7	AMERIGAS PART/FIN CORP SR UNSEC			1	3FE	1,058,750	108.0000	1,080,000	1,000,000	1,041,998		(8,830)			5.625	4.521	MN	6,406	56,250	01/18/2018	05/20/2024
90520E-AK-7	MUFG UNION BANK NA SERIES BKNT			1	1FE	20,000,000	100.2240	20,044,848	20,000,000	20,044,848	44,848				2.100	2.100	JD	25,667		12/05/2019	12/09/2022
031162-CP-3	AMGEN INC SR UNSEC			1	2FE	4,989,300	101.4850	5,074,255	5,000,000	4,994,773		2,116			2.650	2.696	MN	18,403	132,500	05/08/2017	05/11/2022
94988J-5P-8	WELLS FARGO BANK NA SERIES BKNT			2	1FE	12,930,944	100.7830	12,900,267	12,800,000	12,900,267	23,063	(53,740)			3.325	2.227	JJ	186,791		08/08/2019	07/23/2021
032095-AG-6	AMPHENOL CORP SR UNSEC			1	2FE	4,994,400	103.6810	5,184,029	5,000,000	4,996,440		769			3.200	3.218	AO	40,000	160,000	03/29/2017	04/01/2024
94988J-6A-0	WELLS FARGO BANK NA SERIES BKNT			2	1FE	30,000,000	100.1490	30,044,685	30,000,000	30,044,685	44,685				2.082	2.082	MS	194,320		09/04/2019	09/09/2022
032095-AH-4	AMPHENOL CORP SR UNSEC			2	2FE	524,496	111.8140	587,025	525,000	524,516		20			4.350	4.362	JD	1,903	20,427	01/07/2019	06/01/2029
89114Q-BC-1	TORONTO DOMINION BANK SERIES GMTN		A		1FE	17,203,113	100.5580	17,195,466	17,100,000	17,195,466	21,784	(29,431)			2.500	2.037	JD	20,188	213,750	08/13/2019	12/14/2020
032654-AJ-4	ANALOG DEVICES INC SR UNSEC			1	2FE	1,396,780	107.3950	1,503,534	1,400,000	1,397,936		302			3.900	3.928	JD	2,427	54,600	12/03/2015	12/15/2025
89114Q-CC-0	TORONTO DOMINION BANK SERIES GMTN		A		1FE	14,500,000	100.0910	14,513,195	14,500,000	14,513,195	13,195				2.170	2.409	MJSD	13,108	88,310	09/10/2019	03/17/2021
032654-AM-7	ANALOG DEVICES INC SR UNSEC			1	2FE	6,202,528	103.2940	6,430,054	6,225,000	6,211,789		3,110			3.125	3.183	JD	14,049	194,531	11/30/2016	12/05/2023
89114Q-CD-8	TORONTO DOMINION BANK SERIES MTN		A		1FE	9,988,900	100.0190	10,001,934	10,000,000	10,001,934	12,232	803			1.900	1.937	JD	15,833	26,917	10/07/2019	12/01/2022
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	2FE	398,705	101.7370	437,471	430,000	419,972		3,718			2.500	3.468	JJ	4,957	10,750	09/30/2013	07/15/2022
05578D-AW-2	BPCE SA		D		1FE	11,002,986	101.3240	11,008,896	10,865,000	11,008,896	25,066	(19,155)			2.750	2.162	JD	24,069	149,394	09/06/2019	12/02/2021
037833-AK-6	APPLE INC SR UNSEC			1	1FE	1,776,170	101.6390	1,931,137	1,900,000	1,851,982		13,308			2.400	3.201	MN	7,347	45,600	10/07/2013	05/03/2023
05964H-AC-9	BANCO SANTANDER SA		D		1FE	30,043,552	102.6880	29,984,758	29,200,000	29,984,758	62,870	(121,664)			3.500	2.371	AO	227,111	511,000	08/19/2019	04/11/2022
037833-BY-5	APPLE INC SR UNSEC			1	1FE	1,621,425	105.8060	1,719,353	1,625,000	1,622,668		337			3.250	3.276	FA	18,778	52,813	02/16/2016	02/23/2026
500630-CX-4	KOREA DEVELOPMENT BANK		D		1FE	300,000	100.1350	300,406	300,000	300,406	406				2.574	2.574	JAJO	1,973		09/23/2019	10/01/2022
037833-CJ-7	APPLE INC SR UNSEC			1	1FE	5,000,000	106.4020	5,320,114	5,000,000	5,000,000					3.350	3.350	FA	66,069	167,500	02/02/2017	02/09/2027
606822-AG-9	MITSUBISHI UFJ FIN GRP		D		1FE	64,868,250	100.2690	65,175,161	65,000,000	65,175,161	281,603	25,307			2.190	2.289	MS	427,050	711,750	08/06/2019	09/13/2021
038222-AL-9	APPLIED MATERIALS INC SR UNSEC			1	1FE	1,170,829	105.9360	1,244,749	1,175,000	1,171,844		378			3.300	3.342	AO	9,694	38,775	03/28/2017	04/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
830505-AT-0	SKANDINAVISKA ENSKILDA		D		1FE	19,917,600	99.7040	19,940,725	20,000,000	19,940,725	8,591	14,535			1.875	2.080	MS	112,500	187,500	08/19/2019	09/13/2021
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC			1	2FE	1,863,506	102.7410	1,926,402	1,875,000	1,867,019		1,547			3.250	3.349	MS	19,128	60,938	09/05/2017	09/08/2024
86562M-AB-6	SUMITOMO MITSUI FINL GRP		D		1FE	5,044,400	101.1440	5,057,204	5,000,000	5,057,204	24,452	(11,648)			2.934	2.366	MS	45,640	73,350	07/29/2019	03/09/2021
045054-AJ-2	ASHTEAD CAPITAL INC SERIES 144A			1	2FE	1,500,000	101.0000	1,515,000	1,500,000	1,500,000					4.000	4.000	MN	9,500		10/28/2019	05/01/2028
86562M-AE-0	SUMITOMO MITSUI FINANCIAL GROU SERIES 5FXD		D		1FE	4,974,550	100.1210	5,006,027	5,000,000	5,006,027	25,992	5,490			2.058	2.326	JJ	47,731		07/29/2019	07/14/2021
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			1	1FE	997,250	103.0940	1,030,945	1,000,000	997,881		250			3.000	3.032	JD	1,333	30,000	06/05/2017	06/15/2027
05329W-AK-8	AUTONATION INC CO.GUARNT			1	2FE	968,250	100.2550	902,292	900,000	901,064		(12,458)			5.500	4.069	FA	20,625	49,500	02/10/2014	02/01/2020
05329W-AM-4	AUTONATION INC CO.GUARNT			1	2FE	373,736	107.7180	403,944	375,000	374,211		118			4.500	4.542	AO	4,219	16,875	09/16/2015	10/01/2025
053332-AP-7	AUTOZONE INC SR UNSEC			1	2FE	696,129	102.8640	720,050	700,000	698,535		385			3.125	3.188	JJ	10,087	21,875	04/18/2013	07/15/2023
053332-AR-3	AUTOZONE INC SR UNSEC			1	2FE	997,310	104.1710	1,041,709	1,000,000	998,459		263			3.250	3.282	AO	6,861	32,500	04/20/2015	04/15/2025
053332-AT-9	AUTOZONE INC SR UNSEC			1	2FE	799,792	103.0500	824,397	800,000	799,862		20			3.125	3.128	AO	4,861	25,000	04/18/2016	04/21/2026
05351W-AA-1	AVANGRID INC SR UNSEC			1	2FE	1,047,501	103.1500	1,083,073	1,050,000	1,048,200		333			3.150	3.188	JD	2,756	33,075	11/16/2017	12/01/2024
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2FE	3,993,047	108.4730	4,338,911	4,000,000	3,993,861		814			4.350	4.372	AO	34,317	174,000	01/16/2019	04/20/2028
05523U-AK-6	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2FE	299,109	105.6470	316,942	300,000	299,533		88			3.800	3.836	AO	2,660	11,400	09/30/2014	10/07/2024
05523U-AM-2	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2FE	2,532,950	100.6690	2,516,731	2,500,000	2,507,879		(8,814)			2.850	2.483	JD	3,167	71,250	01/30/2017	12/15/2020
05531F-AX-1	BB&T CORP SR UNSEC			1	1FE	2,994,390	101.7270	3,051,824	3,000,000	2,997,403		1,103			2.750	2.790	AO	20,625	82,500	03/16/2017	04/01/2022
05531F-BJ-1	BB&T CORP SERIES GMTN			2	1FE	6,994,820	100.6020	7,042,113	7,000,000	6,995,241		421			2.200	2.222	MS	44,917		09/09/2019	03/16/2023
05531G-AB-7	BB&T CORP SUBORD			2	1FE	1,498,515	108.3680	1,625,519	1,500,000	1,498,614		99			3.875	3.887	MS	16,469	29,224	03/11/2019	03/19/2029
06051G-FN-4	BANK OF AMERICA CORP SR UNSEC				1FE	1,995,780	100.0930	2,001,868	2,000,000	1,999,731		876			2.250	2.295	AO	8,750	45,000	04/16/2015	04/21/2020
06051G-FX-2	BANK OF AMERICA CORP SR UNSEC			1	1FE	1,347,746	106.2480	1,434,347	1,350,000	1,348,490		210			3.500	3.520	AO	9,450	47,250	04/14/2016	04/19/2026
06051G-FZ-7	BANK OF AMERICA CORP SR UNSEC			1	1FE	2,000,000	100.9780	2,019,566	2,000,000	2,000,000					2.503	2.503	AO	9,734	50,060	10/18/2016	10/21/2022
06051G-GT-0	BANK OF AMERICA CORP SR UNSEC			1	1FE	3,000,000	103.1640	3,094,928	3,000,000	3,000,000					3.093	3.093	AO	23,198	92,790	09/13/2017	10/01/2025
06051G-HQ-5	BANK OF AMERICA CORP SR UNSEC			2	1FE	2,700,000	109.8540	2,966,054	2,700,000	2,700,000					3.974	3.974	FA	42,919	53,649	02/04/2019	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP SR UNSEC			2	1FE	2,500,000	104.3880	2,609,708	2,500,000	2,500,000					3.458	3.458	MS	25,455	43,225	03/12/2019	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC			2	1FE	4,000,000	105.6150	4,224,583	4,000,000	4,000,000					3.559	3.559	AO	26,890	71,180	04/17/2019	04/23/2027
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC			2	1FE	4,181,270	103.3070	4,313,064	4,175,000	4,181,033		(237)			3.194	3.176	JJ	58,526		07/18/2019	07/23/2030
06051G-HW-2	BANK OF AMERICA CORP SERIES MTN			1	1FE	4,875,000	100.5750	4,903,016	4,875,000	4,875,000					2.456	2.456	AO	22,948		10/17/2019	10/22/2025
06405L-AB-7	BANK OF NY MELLON CORP SR UNSEC			2	1FE	2,250,000	100.0920	2,252,070	2,250,000	2,250,000					2.180	2.783	MJSD	3,815	29,722	05/30/2019	06/04/2021
06406H-CS-6	BANK OF NY MELLON CORP SR UNSEC			1	1FE	996,350	106.2670	1,062,674	1,000,000	998,344		368			3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406R-AC-1	BANK OF NY MELLON CORP SR UNSEC			1	1FE	2,125,000	101.4950	2,156,779	2,125,000	2,125,000					2.661	2.661	MN	7,068	56,546	05/09/2017	05/16/2023
06406R-AF-4	BANK OF NY MELLON CORP SR UNSEC			2	1FE	4,997,500	106.5700	5,328,497	5,000,000	4,997,918		221			3.400	3.406	JJ	71,778	170,000	01/22/2018	01/29/2028
07274E-AF-0	BAYER US FINANCE LLC CO.GUARNT			1	2FE	1,599,200	101.2560	1,620,099	1,600,000	1,599,782		118			3.000	3.008	AO	11,067	48,000	10/01/2014	10/08/2021
07274N-AL-7	BAYER US FINANCE II LLC CO.GUARNT			1	2FE	5,273,788	109.0170	5,777,910	5,300,000	5,276,831		2,065			4.375	4.435	JD	10,306	231,875	06/26/2018	12/15/2028
07274N-AU-7	BAYER US FINANCE II LLC CO.GUARNT				2FE	978,340	100.5750	1,005,753	1,000,000	978,506		166			2.750	4.243	JJ	12,681	27,500	07/12/2018	07/15/2021
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT			2	1FE	7,562,123	99.8420	7,563,047	7,575,000	7,562,297		174			2.150	2.186	JD	11,310		12/03/2019	12/06/2024
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC			1	2FE	497,955	105.9230	529,613	500,000	498,835		210			3.734	3.786	JD	830	18,670	08/19/2015	12/15/2024
075887-BL-2	BECTON DICKINSON AND CO SR UNSEC			1	2FE	1,575,887	105.1590	1,577,380	1,500,000	1,538,191		(8,519)			3.875	3.211	MN	7,427	58,125	04/24/2015	05/15/2024
075887-BV-0	BECTON DICKINSON AND CO SR UNSEC			1	2FE	5,000,000	104.1050	5,205,243	5,000,000	5,000,000					3.363	3.363	JD	11,677	168,150	05/22/2017	06/06/2024
092113-AL-3	BLACK HILLS CORP SR UNSEC			1	2FE	797,576	105.2080	841,666	800,000	798,426		226			3.950	3.987	JJ	14,571	31,600	01/08/2016	01/15/2026
092113-AM-1	BLACK HILLS CORP SR UNSEC			1	2FE	2,508,590	101.0950	2,527,367	2,500,000	2,506,050		(823)			3.150	3.109	JJ	36,313	78,750	10/12/2016	01/15/2027
09247X-AP-6	BLACKROCK INC SR UNSEC			2	1FE	719,128	107.2140	777,303	725,000	719,466		339			3.250	3.346	AO	3,993	11,847	04/17/2019	04/30/2029
097023-CA-1	BOEING CO SR UNSEC			2	1FE	2,901,845	105.8130	3,147,945	2,975,000	2,909,078		6,190			3.450	3.747	MN	17,106	102,923	10/29/2018	11/01/2028
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			1	1FE	374,648	103.4910	388,091	375,000	374,722		32			3.150	3.161	FA	4,922	11,813	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SR UNSEC			2	1FE	1,400,000	102.2410	1,431,370	1,400,000	1,400,000					3.001	3.001	FA	17,739		07/24/2019	08/01/2029
10112R-AV-6	BOSTON PROPERTIES LP SR UNSEC			1	1FE	549,938	103.1370	618,822	600,000	579,005		5,162			3.125	4.161	MS	6,250	18,750	09/13/2013	09/01/2023
10112R-AW-4	BOSTON PROPERTIES LP SR UNSEC			1	1FE	398,776	105.7070	422,828	400,000	399,476		116			3.800	3.835	FA	6,333	15,200	06/18/2013	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP SR UNSEC			2	2FE	897,372	105.8660	952,794	900,000	898,299		245			3.650	3.685	FA	13,688	32,850	01/08/2016	02/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC			1	2FE	2,992,710	103.7140	3,111,407	3,000,000	2,994,746		946			3.200	3.238	JJ	44,267	96,000	11/17/2017	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LP SR UNSEC			2	2FE	4,533,666	113.2520	5,152,982	4,550,000	4,535,132		1,350			4.500	4.545	JD	17,063	206,456	11/13/2018	12/01/2028
10373Q-AT-7	BP CAP MARKETS AMERICA CO.GUARNT			2	1FE	947,810	104.3880	1,043,883	1,000,000	954,360		6,242			3.119	3.940	MN	4,938	31,190	12/14/2018	05/04/2026
10373Q-AY-6	BP CAP MARKETS AMERICA CO.GUARNT			2	1FE	2,923,671	104.3240	3,129,718	3,000,000	2,937,612		13,281			3.224	3.754	AO	20,687	96,720	12/14/2018	04/14/2024
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2FE	843,625	104.4330	887,678	850,000	844,774		553			3.950	4.042	MN	4,290	33,575	11/09/2017	11/15/2027
110122-BN-7	BRISTOL MYERS SQUIBB CO SERIES 144A			1	1FE	1,854,323	108.1020	1,864,766	1,725,000	1,851,947		(2,377)			3.875	2.406	FA	25,252		11/20/2019	08/15/2025
110122-BQ-0	BRISTOL MYERS SQUIBB CO SERIES 144A			1	1FE	6,558,018	110.2380	6,614,286	6,000,000	6,550,903		(7,115)			3.900	2.603	FA	85,150		11/20/2019	02/20/2028
110122-BZ-0	BRISTOL-MYERS SQUIBB CO SR UNSEC			2	1FE	1,718,307	103.1730	1,779,727	1,725,000	1,719,129		822			2.900	2.980	JJ	31,266		05/07/2019	07/26/2024
110122-CA-4	BRISTOL-MYERS SQUIBB CO SR UNSEC			2	1FE	6,845,468	104.8670	7,183,369	6,850,000	6,845,909		441			3.200	3.210	JD	9,742	127,258	05/07/2019	06/15/2026
11120V-AB-9	BRIXMOR OPERATING PART SR UNSEC			1	2FE	1,141,065	104.1410	1,197,624	1,150,000	1,146,369		1,289			3.875	4.003	FA	16,835	44,563	07/30/2015	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11120V-AD-5	BRIXMOR OPERATING PART SR UNSEC			1	2FE	7,176,013	102.8700	7,380,910	7,175,000	7,175,569		(176)			3.250	3.247	MS	68,661	233,188	10/05/2016	09/15/2023
11134L-AF-6	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2FE	3,147,157	103.5650	3,262,296	3,150,000	3,148,040		443			3.625	3.642	JJ	52,653	114,188	02/07/2018	01/15/2024
11134L-AP-4	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2FE	4,998,666	101.1630	5,058,136	5,000,000	4,999,438		101			3.125	3.127	JJ	72,049	156,250	02/07/2018	01/15/2025
124857-AQ-6	CBS CORP CO.GUARNT			1	2FE	1,472,820	107.1620	1,607,430	1,500,000	1,482,961		2,431			4.000	4.215	JJ	27,667	60,000	07/07/2015	01/15/2026
124857-AR-4	CBS CORP CO.GUARNT			1	2FE	1,382,745	100.1490	1,452,164	1,450,000	1,397,393		6,457			2.900	3.484	JJ	19,390	42,050	10/20/2017	01/15/2027
124857-AT-0	CBS CORP CO.GUARNT			1	2FE	594,162	103.3090	619,857	600,000	595,368		486			3.375	3.485	FA	7,650	20,250	06/26/2017	02/15/2028
124857-AX-1	CBS CORP CO.GUARNT			2	2FE	984,449	104.9150	1,049,152	1,000,000	985,920		1,398			3.700	3.898	JD	3,083	37,000	12/13/2018	06/01/2028
1248EP-BZ-5	CCO HLDGS LLC/CAP CORP SR UNSEC			1	3FE	977,500	101.3750	1,013,750	1,000,000	985,362		4,207			4.000	4.502	MS	13,333	40,000	02/06/2018	03/01/2023
12527G-AC-7	CF INDUSTRIES INC CO.GUARNT			1	3FE	299,721	102.9080	308,724	300,000	299,895		29			3.450	3.461	JD	863	10,350	05/20/2013	06/01/2023
125523-AH-3	CIGNA CORP CO.GUARNT			2	2FE	2,996,430	110.6470	3,319,410	3,000,000	2,996,677		247			4.375	4.390	AO	27,708	65,625	08/27/2019	10/15/2028
125523-CA-6	CIGNA CORP SERIES 144A			1	2FE	1,002,270	103.8170	1,012,212	975,000	1,001,489		(781)			3.400	2.963	MS	11,050		10/09/2019	03/01/2027
126408-GZ-0	CSX CORP SR UNSEC			1	2FE	499,620	106.1240	530,622	500,000	499,840		38			3.700	3.709	MN	3,083	18,500	10/17/2013	11/01/2023
126650-CF-5	CVS HEALTH CORP SR UNSEC			1	2FE	2,021,360	104.0120	2,080,231	2,000,000	2,010,637		(2,220)			3.375	3.244	FA	26,063	67,500	10/17/2014	08/12/2024
126650-CK-4	CVS HEALTH CORP SR UNSEC			1	2FE	1,499,355	103.1950	1,547,926	1,500,000	1,499,747		93			3.500	3.507	JJ	23,479	52,500	07/13/2015	07/20/2022
126650-CL-2	CVS HEALTH CORP SR UNSEC			1	2FE	593,964	106.4090	638,455	600,000	596,357		575			3.875	3.998	JJ	10,398	23,250	07/13/2015	07/20/2025
126650-CU-2	CVS HEALTH CORP SR UNSEC			1	2FE	2,329,767	101.4690	2,384,530	2,350,000	2,336,370		1,901			2.875	2.975	JD	5,630	67,563	05/16/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP SR UNSEC			2	2FE	2,986,470	109.1240	3,273,706	3,000,000	2,988,287		1,159			4.300	4.357	MS	34,400	129,000	07/30/2018	03/25/2028
133131-AT-9	CAMDEN PROPERTY TRUST SR UNSEC			1	1FE	471,745	102.1040	510,519	500,000	490,149		3,103			2.950	3.660	JD	656	14,750	06/12/2013	12/15/2022
133131-AW-2	CAMDEN PROPERTY TRUST SR UNSEC			2	1FE	1,798,074	111.6930	2,010,481	1,800,000	1,798,294		193			4.100	4.113	AO	15,580	76,055	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC			2	1FE	997,510	104.0160	1,040,162	1,000,000	997,634		124			3.150	3.179	JJ	16,975		06/06/2019	07/01/2029
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD			1	2FE	1,768,699	105.2530	1,868,233	1,775,000	1,770,598		580			3.750	3.793	JJ	28,289	66,563	07/25/2016	07/28/2026
14040H-BL-8	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2FE	2,498,400	102.0590	2,551,483	2,500,000	2,499,271		317			3.050	3.064	MS	23,722	76,250	03/06/2017	03/09/2022
14042R-BT-7	CAPITAL ONE NA SR UNSEC			1	2FE	6,489,925	100.4240	6,527,536	6,500,000	6,496,451		2,025			2.250	2.283	MS	43,875	146,250	09/08/2016	09/13/2021
14042R-NW-7	CAPITAL ONE NA SR UNSEC				2FE	2,423,885	100.1550	2,428,752	2,425,000	2,424,001		116			2.150	2.166	MS	16,655		09/03/2019	09/06/2022
14149Y-BH-0	CARDINAL HEALTH INC SR UNSEC			1	2FE	3,000,000	102.8160	3,084,467	3,000,000	3,000,000					3.079	3.079	JD	4,105	92,370	06/01/2017	06/15/2024
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC			1	2FE	1,125,000	102.1730	1,149,450	1,125,000	1,125,000					3.410	3.410	JD	1,705	38,363	06/01/2017	06/15/2027
14913Q-2Z-1	CATERPILLAR FINL SERVICE SR UNSEC				1FE	5,000,000	100.1430	5,007,128	5,000,000	5,000,000					2.185	2.753	MJSD	7,313	31,495	09/03/2019	03/08/2021
161175-AX-2	CHARTER COMM OPT LLC/CAP SR SEC			1	2FE	1,325,000	100.6360	1,333,425	1,325,000	1,325,000					3.579	3.579	JJ	20,813	47,422	12/01/2016	07/23/2020
166764-AH-3	CHEVRON CORP SR UNSEC			1	1FE	1,689,550	104.1990	1,771,388	1,700,000	1,695,954		1,076			3.191	3.264	JD	1,055	54,247	07/01/2013	06/24/2023
166764-AT-7	CHEVRON CORP SR UNSEC			2	1FE	2,000,000	101.2810	2,025,614	2,000,000	2,000,000					2.411	2.411	MS	15,805	48,220	02/24/2015	03/03/2022
171798-AD-3	CIMAREX ENERGY CO SR UNSEC			1	2FE	398,992	103.3610	413,443	400,000	399,240		87			3.900	3.930	MN	1,993	15,600	04/03/2017	05/15/2027
17275R-AP-7	CISCO SYSTEMS INC SR UNSEC			1	1FE	998,180	101.3210	1,013,214	1,000,000	999,669		273			2.900	2.929	MS	9,425	29,000	02/24/2014	03/04/2021
17275R-AV-4	CISCO SYSTEMS INC SR UNSEC			1	1FE	2,983,890	102.9770	3,089,320	3,000,000	2,993,951		2,338			3.000	3.086	JD	4,000	90,000	06/10/2015	06/15/2022
17275R-BD-3	CISCO SYSTEMS INC SR UNSEC			1	1FE	499,107	100.5740	502,868	500,000	499,770		194			2.200	2.241	FA	3,758	11,000	07/11/2016	02/28/2021
172967-JT-9	CITIGROUP INC SUBORD				2FE	522,858	108.6020	570,163	525,000	523,719		204			4.400	4.451	JD	1,348	23,100	06/03/2015	06/10/2025
172967-KN-0	CITIGROUP INC SR UNSEC				1FE	997,980	104.9470	1,049,470	1,000,000	998,642		189			3.400	3.424	MN	5,667	34,000	04/26/2016	05/01/2026
172967-LM-1	CITIGROUP INC SR UNSEC			1	1FE	5,000,000	101.7340	5,086,700	5,000,000	5,000,000					2.876	2.876	JJ	62,713	143,800	07/17/2017	07/24/2023
172967-LS-8	CITIGROUP INC SR UNSEC			1	1FE	2,000,000	105.1620	2,103,230	2,000,000	2,000,000					3.520	3.520	AO	12,516	70,400	10/23/2017	10/27/2028
17308C-C4-6	CITIGROUP INC			1	1FE	2,200,000	100.2900	2,206,387	2,200,000	2,200,000					2.312	2.312	MN	8,053		10/28/2019	11/04/2022
17401Q-AU-5	CITIZENS BANK NA/RI SR UNSEC			2	2FE	1,499,445	106.8000	1,601,997	1,500,000	1,499,512		67			3.750	3.756	FA	20,781	28,750	02/11/2019	02/18/2026
174610-AR-6	CITIZENS FINANCIAL GROUP SR UNSEC			2	2FE	6,985,860	101.7700	7,123,878	7,000,000	6,986,664		804			2.850	2.882	JJ	86,450		07/22/2019	07/27/2026
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			1	2FE	847,484	104.0270	884,226	850,000	847,945		211			3.500	3.534	AO	7,438	29,750	10/02/2017	04/01/2028
20030N-BL-4	COMCAST CORP CO.GUARNT			1	1FE	999,120	105.4470	1,054,475	1,000,000	999,534		85			3.375	3.385	FA	12,750	33,750	08/05/2014	02/15/2025
20030N-BS-9	COMCAST CORP CO.GUARNT			1	1FE	1,996,240	104.7390	2,094,789	2,000,000	1,997,556		369			3.150	3.172	MS	21,000	63,000	02/16/2016	03/01/2026
205887-CB-6	CONAGRA BRANDS INC SR UNSEC			2	2FE	2,517,779	110.3670	2,786,767	2,525,000	2,518,877		931			4.600	4.648	MN	19,358	119,054	10/15/2018	11/01/2025
209111-FM-0	CONSOLIDATED EDISON INC SR UNSEC			1	1FE	999,740	104.4970	1,044,970	1,000,000	999,788		23			3.125	3.128	MN	3,993	31,250	11/13/2017	11/15/2027
21036P-AK-4	CONSTELLATION BRANDS INC CO.GUARNT			1	2FE	50,000	102.2650	51,132	50,000	50,000					3.750	3.750	MN	313	1,875	01/19/2016	05/01/2021
21036P-BB-3	CONSTELLATION BRANDS INC CO.GUARNT			2	2FE	1,996,240	109.1630	2,183,252	2,000,000	1,996,828		512			4.400	4.431	MN	11,244	91,911	10/22/2018	11/15/2025
210518-CV-6	CONSUMERS ENERGY CO 1ST MORTG			1	1FE	1,001,065	104.4410	1,044,405	1,000,000	1,000,409		(113)			3.375	3.362	FA	12,750	33,750	08/06/2013	08/15/2023
210518-DC-7	CONSUMERS ENERGY CO 1ST MORTG			2	1FE	2,493,800	110.4420	2,761,051	2,500,000	2,494,396		527			3.800	3.830	MN	12,139	95,528	10/29/2018	11/15/2028
22822V-AA-9	CROWN CASTLE INTL CORP SR UNSEC			1	2FE	359,230	101.3440	354,704	350,000	352,155		(2,012)			3.400	2.796	FA	4,496	11,900	04/26/2016	02/15/2021
22822V-AG-6	CROWN CASTLE INTL CORP SR UNSEC			1	2FE	4,986,050	103.3720	5,168,586	5,000,000	4,990,546		1,845			3.200	3.244	MS	53,333	160,000	07/25/2017	09/01/2024
22822V-AL-5	CROWN CASTLE INTL CORP SR UNSEC			2	2FE	2,486,525	110.6870	2,767,166	2,500,000	2,487,513		988			4.300	4.367	FA	40,611	54,944	01/29/2019	02/15/2029
22966R-AF-3	CUBESMART LP			1	2FE	3,889,897	98.7310	3,850,514	3,900,000	3,890,025		128			3.000	3.030	FA	26,000		10/08/2019	02/15/2030
233331-AW-7	DTE ENERGY CO SR UNSEC				2FE	2,999,010	100.3920	3,011,765	3,000,000	2,999,047		37			2.529	2.536	AO	18,968	15,366	08/08/2019	10/01/2024
23338V-AB-2	DTE ELECTRIC CO GENL REF MORT			1	1FE	1,593,456	105.7900	1,692,633	1,600,000	1,597,100		626			3.650	3.697	MS	17,196	58,400	08/20/2013	03/15/2024
233851-BE-3	DAIMLER FINANCE NA LLC CO.GUARNT			1	1FE	998,110	100.8520	1,008,524	1,000,000	999,652		284			2.875	2.905	MS	8,865	28,750	03/03/2014	03/10/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E-RY-7	JOHN DEERE CAPITAL CORP SR UNSEC				1FE	174,486	99.9910	174,985	175,000	174,997		86			1.700	1.750	JJ	1,372	2,975	07/11/2016	01/15/2020
24422E-VB-2	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	4,987,750	99.9430	4,997,166	5,000,000	4,988,245		495			2.250	2.288	MS	34,063		09/09/2019	09/14/2026
247361-ZK-7	DELTA AIR LINES INC SR UNSEC				2FE	2,243,858	100.0160	2,250,350	2,250,000	2,249,579		2,095			2.875	2.971	MS	19,406	64,688	03/09/2017	03/13/2020
247361-ZL-5	DELTA AIR LINES INC SR UNSEC				2FE	1,349,150	100.2880	1,353,892	1,350,000	1,349,731		284			2.600	2.622	JD	2,633	35,100	11/28/2017	12/04/2020
247361-ZU-5	DELTA AIR LINES INC			1	2FE	6,972,210	100.0430	7,003,010	7,000,000	6,973,133		923			2.900	2.986	AO	35,525		10/21/2019	10/28/2024
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			1	2FE	1,249,050	105.8480	1,323,105	1,250,000	1,249,254		83			3.700	3.709	FA	17,472	46,250	08/02/2017	08/15/2027
25389J-AS-5	DIGITAL REALTY TRUST LP CO.GUARNT			1	2FE	1,948,635	100.9970	1,969,438	1,950,000	1,949,204		244			2.750	2.764	FA	22,344	53,625	08/02/2017	02/01/2023
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT			1	2FE	6,960,750	110.6070	7,742,504	7,000,000	6,965,134		3,334			4.450	4.521	JJ	143,636	332,267	10/29/2018	07/15/2028
25466A-AG-6	DISCOVER BANK SR UNSEC			1	2FE	724,833	100.3720	727,697	725,000	724,985		35			3.100	3.105	JD	1,686	22,475	06/01/2015	06/04/2020
25466A-AJ-0	DISCOVER BANK SR UNSEC			1	2FE	2,004,800	103.7620	2,075,241	2,000,000	2,003,443		(470)			3.450	3.420	JJ	29,517	69,000	11/02/2016	07/27/2026
254687-DK-9	WALT DISNEY COMPANY THE SERIES WI			1	1FE	277,484	107.7250	296,245	275,000	277,447		(37)			3.375	3.222	MN	1,186		11/22/2019	11/15/2026
254687-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT				1FE	837,395	96.9330	823,927	850,000	837,759		365			2.000	2.166	MS	5,431		09/03/2019	09/01/2029
254709-AP-3	DISCOVER FINANCIAL SVS SR UNSEC			2	2FE	3,095,040	109.2140	3,385,632	3,100,000	3,095,608		568			4.500	4.527	JJ	58,513	69,750	01/28/2019	01/30/2026
25470D-AQ-2	DISCOVERY COMMUNICATIONS CO.GUARNT			1	2FE	823,961	101.8570	840,321	825,000	824,371		183			2.950	2.975	MS	6,828	24,338	09/07/2017	03/20/2023
25746U-CK-3	DOMINION ENERGY INC SR UNSEC			1	2FE	899,685	100.9460	908,515	900,000	899,784		29			2.850	2.854	FA	9,690	25,650	08/04/2016	08/15/2026
260003-AP-3	DOVER CORP			1	2FE	1,070,474	100.6380	1,081,857	1,075,000	1,070,537		62			2.950	2.999	MN	5,021		10/28/2019	11/04/2029
26078J-AD-2	DUPONT DE NEMOURS INC SR UNSEC			2	2FE	1,000,000	113.3990	1,133,988	1,000,000	1,000,000					4.725	4.725	MN	6,038	45,544	11/14/2018	11/15/2028
26138E-AQ-2	KEURIG DR PEPPER INC CO.GUARNT			1	2FE	870,240	99.9950	873,954	874,000	873,977		607			2.000	2.071	JJ	8,060	17,480	07/11/2016	01/15/2020
26138E-AU-3	KEURIG DR PEPPER INC CO.GUARNT			1	2FE	2,990,280	99.5550	2,986,661	3,000,000	2,993,211		915			2.550	2.587	MS	22,525	76,500	09/07/2016	09/15/2026
26441Y-AY-3	DUKE REALTY LP CO.GUARNT			1	2FE	1,284,442	106.2110	1,391,369	1,310,000	1,295,286		2,658			3.750	4.004	JD	4,094	49,125	09/01/2015	12/01/2024
26441Y-BB-2	DUKE REALTY LP SR UNSEC			2	2FE	2,819,391	108.9160	3,104,094	2,850,000	2,822,730		2,563			4.000	4.132	MS	33,567	115,267	09/04/2018	09/15/2028
26444H-AH-4	DUKE ENERGY FLORIDA LLC			1	1FE	1,998,940	99.7350	1,994,699	2,000,000	1,998,949		9			2.500	2.506	JD	4,861		11/21/2019	12/01/2029
26884A-BG-7	ERP OPERATING LP SR UNSEC			1	1FE	598,932	105.0120	630,073	600,000	599,158		96			3.250	3.271	FA	8,125	19,500	07/31/2017	08/01/2027
26884T-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2FE	2,640,533	102.8520	2,699,863	2,625,000	2,635,742		(1,436)			3.300	3.231	JD	7,219	86,625	06/23/2016	12/01/2026
26884T-AT-9	ERAC USA FINANCE LLC CO.GUARNT			1	2FE	2,994,450	101.1480	3,034,453	3,000,000	2,996,859		767			2.700	2.729	MN	13,500	81,000	10/11/2016	11/01/2023
277432-AW-0	EASTMAN CHEMICAL CO SR UNSEC			2	2FE	2,775,528	110.6150	3,097,222	2,800,000	2,777,900		2,127			4.500	4.609	JD	10,500	134,750	10/30/2018	12/01/2028
278062-AG-9	EATON CORP CO.GUARNT			1	2FE	2,000,000	103.8060	2,076,122	2,000,000	2,000,000					3.103	3.103	MS	18,273	62,060	09/06/2017	09/15/2027
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTG			1	1FE	224,260	105.3950	237,138	225,000	224,511		69			3.500	3.539	AO	1,969	7,875	01/05/2016	04/01/2026
29364G-AJ-2	ENTERGY CORP SR UNSEC			1	2FE	1,995,500	101.5110	2,030,211	2,000,000	1,996,876		417			2.950	2.976	MS	19,667	59,000	08/16/2016	09/01/2026
29365T-AG-9	ENTERGY TEXAS INC 1ST MORTG			2	2FE	3,992,560	110.1170	4,404,692	4,000,000	3,992,972		412			4.000	4.023	MS	40,444	116,444	01/03/2019	03/30/2029
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2FE	1,494,525	106.3640	1,595,467	1,500,000	1,496,585		488			3.700	3.742	FA	20,967	55,500	05/04/2015	02/15/2026
29444U-BC-9	EQUINIX INC			1	2FE	2,500,000	100.1860	2,504,650	2,500,000	2,500,000					2.625	2.625	MN	7,839		11/06/2019	11/18/2024
29444U-BD-7	EQUINIX INC			1	2FE	1,897,245	100.1750	1,903,325	1,900,000	1,897,288		43			2.900	2.923	MN	6,581		11/06/2019	11/18/2026
29444U-BE-5	EQUINIX INC			1	2FE	1,997,960	100.3720	2,007,440	2,000,000	1,997,981		21			3.200	3.212	MN	7,644		11/06/2019	11/18/2029
29717P-AP-2	ESSEX PORTFOLIO LP CO.GUARNT			1	2FE	2,059,540	104.9010	2,098,011	2,000,000	2,037,760		(6,864)			3.500	3.090	AO	17,500	70,000	09/15/2016	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP CO.GUARNT			1	2FE	3,227,619	103.8620	3,349,565	3,225,000	3,226,663		(270)			3.375	3.365	AO	22,978	108,844	04/07/2016	04/15/2026
29717P-AT-4	ESSEX PORTFOLIO LP CO.GUARNT			2	2FE	7,935,040	108.5230	8,681,833	8,000,000	7,939,974		4,934			4.000	4.099	MS	106,667	177,778	02/04/2019	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP CO.GUARNT			2	2FE	1,232,900	101.0570	1,263,217	1,250,000	1,233,445		545			3.000	3.155	JJ	15,000		07/29/2019	01/15/2030
30040W-AD-0	EVERSOURCE ENERGY SR UNSEC			1	2FE	4,988,700	102.1360	5,106,822	5,000,000	4,992,068		1,533			2.900	2.936	AO	36,250	145,000	10/02/2017	10/01/2024
30040W-AE-8	EVERSOURCE ENERGY SR UNSEC			1	2FE	4,996,600	102.9340	5,146,714	5,000,000	4,997,209		299			3.300	3.308	JJ	76,083	165,000	01/03/2018	01/15/2028
30161N-AN-1	EXELON CORP SR UNSEC			1	2FE	698,687	107.4510	752,155	700,000	699,168		134			3.950	3.974	JD	1,229	27,650	05/16/2016	06/15/2025
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1FE	1,625,000	104.8140	1,703,234	1,625,000	1,625,000					3.043	3.043	MS	16,483	49,449	02/29/2016	03/01/2026
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSEC			1	1FE	866,664	101.5620	914,055	900,000	887,401		3,434			2.750	3.186	JD	2,063	24,750	05/31/2013	06/01/2023
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC			2	1FE	3,088,437	103.4940	3,078,941	2,975,000	3,084,739		(3,697)			3.200	2.744	JD	4,231	49,716	08/19/2019	06/15/2029
31428X-AV-8	FEDEX CORP CO.GUARNT			1	2FE	398,920	101.3810	405,525	400,000	399,613		111			2.700	2.731	AO	2,280	10,800	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP CO.GUARNT			1	2FE	1,996,560	106.9320	2,138,650	2,000,000	1,998,453		346			4.000	4.021	JJ	36,889	80,000	01/06/2014	01/15/2024
31428X-BR-6	FEDEX CORP CO.GUARNT			2	2FE	2,996,370	108.8940	3,266,809	3,000,000	2,996,733		301			4.200	4.215	AO	25,900	126,000	10/15/2018	10/17/2028
31620M-AP-1	FIDELITY NATIONAL INFORM SR UNSEC			1	2FE	1,393,206	101.1220	1,410,650	1,395,000	1,394,691		381			3.625	3.654	AO	10,676	50,569	07/11/2016	10/15/2020
31620M-AQ-9	FIDELITY NATIONAL INFORM SR UNSEC			1	2FE	985,194	106.1820	1,048,016	987,000	986,209		261			4.500	4.531	AO	9,377	44,415	10/13/2015	10/15/2022
31620M-AY-2	FIDELITY NATIONAL INFORM SR UNSEC			1	2FE	2,332,236	111.8620	2,628,758	2,350,000	2,333,997		1,605			4.250	4.348	MN	12,762	99,875	12/12/2018	05/15/2028
337738-AN-8	FISERV INC SR UNSEC			1	2FE	501,310	100.2480	501,238	500,000	500,098		(278)			2.700	2.643	JD	1,125	13,500	05/26/2015	06/01/2020
337738-AP-3	FISERV INC SR UNSEC			1	2FE	1,010,320	106.5990	1,065,994	1,000,000	1,005,951		(1,019)			3.850	3.723	JD	3,208	38,500	05/26/2015	06/01/2025
337738-AT-5	FISERV INC SR UNSEC			2	2FE	9,514,135	103.4370	9,826,477	9,500,000	9,513,220		(915)			3.200	3.176	JJ	157,911		06/10/2019	07/01/2026
337738-AU-2	FISERV INC SR UNSEC			2	2FE	2,124,940	104.9600	2,230,399	2,125,000	2,124,954		14			3.500	3.500	JJ	38,634		06/10/2019	07/01/2029
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSEC			1	1FE	1,499,995	108.4920	1,627,382	1,500,000	1,499,995					4.419	4.419	MN	8,470	66,285	11/19/2013	11/15/2023
345397-XA-6	FORD MOTOR CREDIT CO LLC SR UNSEC				2FE	1,800,000	100.6990	1,812,589	1,800,000	1,800,000					3.219	3.219	JJ	27,683	57,942	01/06/2015	01/09/2022
345397-XW-8	FORD MOTOR CREDIT CO LLC SR UNSEC				2FE	1,425,000	100.7330	1,435,439	1,425,000	1,425,000					3.336	3.336	MS	13,601	47,538	03/15/2016	03/18/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
345397-YG-2	FORD MOTOR CREDIT CO LLC SR UNSEC			1	2FE	5,000,000	101.4520	5,072,625	5,000,000	5,000,000					3.810	3.810	JJ	91,017	190,500	01/04/2017	01/09/2024
361448-AV-5	GATX CORP SR UNSEC			1	2FE	1,001,550	100.0600	1,000,602	1,000,000	1,000,000					2.600	(7.314)	MS	6,572	26,000	02/18/2015	03/30/2020
361448-AW-3	GATX CORP SR UNSEC			1	2FE	1,409,092	102.7980	1,464,868	1,425,000	1,416,148		1,517			3.250	3.380	MS	11,707	46,313	02/04/2015	03/30/2025
37045X-AW-6	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	738,043	102.2480	766,861	750,000	745,552		1,840			3.450	3.725	AO	5,822	25,875	07/11/2016	04/10/2022
37045X-AY-2	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	1,424,601	100.4570	1,431,508	1,425,000	1,424,954		84			3.200	3.206	JJ	21,280	45,600	07/08/2015	07/13/2020
37045X-BF-2	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	1,498,958	102.1510	1,532,259	1,500,000	1,499,738		215			4.200	4.216	MS	21,000	63,000	07/11/2016	03/01/2021
37045X-BQ-8	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	998,610	104.7550	1,047,551	1,000,000	999,001		126			4.000	4.017	AO	9,444	40,000	10/03/2016	10/06/2026
375558-BC-6	GILEAD SCIENCES INC SR UNSEC			1	1FE	1,997,180	103.3200	2,066,397	2,000,000	1,998,838		410			3.250	3.273	MS	21,667	65,000	09/09/2015	09/01/2022
375558-BL-6	GILEAD SCIENCES INC SR UNSEC			1	1FE	1,992,920	101.4530	2,029,056	2,000,000	1,996,102		1,000			2.500	2.556	MS	16,667	50,000	09/15/2016	09/01/2023
377372-AH-0	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1FE	497,234	102.4220	512,111	500,000	499,023		286			2.800	2.864	MS	4,006	14,000	03/21/2013	03/18/2023
38141G-VP-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	1FE	998,007	100.4690	1,004,692	1,000,000	999,697		421			2.750	2.794	MS	8,097	27,500	07/11/2016	09/15/2020
38141G-WJ-9	GOLDMAN SACHS GROUP INC SR UNSEC			1	1FE	3,000,000	101.6140	3,048,414	3,000,000	3,000,000					2.908	2.908	JD	6,301	87,240	05/31/2017	06/05/2023
38145G-AG-5	GOLDMAN SACHS GROUP INC SR UNSEC			1	1FE	2,522,399	100.3740	2,534,443	2,525,000	2,524,038		497			2.350	2.371	MN	7,582	59,338	09/22/2016	11/15/2021
38148L-AA-4	GOLDMAN SACHS GROUP INC SR UNSEC			1	1FE	652,093	100.1300	650,845	650,000	650,104		(440)			2.600	2.531	AO	3,192	16,900	03/25/2015	04/23/2020
38148Y-AC-2	GOLDMAN SACHS GROUP INC SR UNSEC			1	1FE	5,000,000	101.3960	5,069,810	5,000,000	5,000,000					2.876	2.876	AO	24,366	143,800	10/24/2017	10/31/2022
38869P-AK-0	GRAPHIC PACKAGING INTERN CO.GUARNT			1	3FE	100,000	102.3750	102,375	100,000	100,000					4.750	4.750	AO	1,003	4,750	03/25/2013	04/15/2021
404121-AF-2	HCA INC SR SEC				2FE	2,005,000	107.0630	2,141,254	2,000,000	2,003,679		(997)			4.750	4.690	MN	15,833	95,000	07/10/2018	05/01/2023
404121-AG-0	HCA INC CO.GUARNT				3FE	1,046,250	110.5160	1,105,160	1,000,000	1,032,634		(8,823)			5.875	4.803	MN	9,792	58,750	06/05/2018	05/01/2023
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029			2	2FE	224,037	104.1650	234,372	225,000	224,075		38			3.500	3.551	JJ	3,631		06/20/2019	07/15/2029
421946-AJ-3	HEALTHCARE REALTY TRUST SR UNSEC			1	2FE	3,046,740	105.1510	3,154,534	3,000,000	3,030,657		(5,593)			3.875	3.647	MN	19,375	116,250	09/06/2016	05/01/2025
421946-AK-0	HEALTHCARE REALTY TRUST SR UNSEC			1	2FE	470,977	103.5560	491,892	475,000	471,694		347			3.625	3.726	JJ	7,940	17,219	11/27/2017	01/15/2028
42217K-BA-3	WELLTOWER INC SR UNSEC			1	2FE	1,629,408	104.2910	1,668,654	1,600,000	1,615,884		(5,004)			3.750	3.395	MS	17,667	60,000	03/16/2017	03/15/2023
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2FE	947,350	104.2860	990,717	950,000	948,172		243			3.500	3.533	FA	13,854	33,250	07/07/2016	08/01/2026
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT			2	2FE	4,982,900	99.1630	4,958,137	5,000,000	4,983,250		350			3.100	3.139	FA	45,208		09/05/2019	02/15/2030
42824C-AG-4	HP ENTERPRISE CO SR UNSEC			2	2FE	2,074,559	101.1320	2,098,481	2,075,000	2,074,921		97			3.600	3.605	AO	15,770	74,700	12/27/2016	10/15/2020
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED			1	2FE	3,500,437	107.6850	3,768,988	3,500,000	3,499,964		(61)			4.111	4.111	FA	54,357	113,053	03/05/2019	02/15/2028
431282-AM-4	HIGHWOODS REALTY LP SR UNSEC			1	2FE	598,668	103.2420	619,450	600,000	599,316		209			3.625	3.665	JJ	10,029	21,750	11/16/2016	01/15/2023
431282-AN-2	HIGHWOODS REALTY LP SR UNSEC			1	2FE	792,329	101.2630	810,104	800,000	798,271		1,142			3.200	3.354	JD	1,138	25,600	05/20/2014	06/15/2021
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC			2	2FE	747,878	107.4300	805,727	750,000	748,057		179			4.200	4.234	AO	6,650	19,075	02/26/2019	04/15/2029
436440-AK-7	HOLOGIC INC CO.GUARNT			1	3FE	1,000,500	103.2500	1,032,500	1,000,000	1,000,322		(106)			4.375	4.363	AO	9,236	43,750	01/17/2018	10/15/2025
437076-BC-5	HOME DEPOT INC SR UNSEC			1	1FE	2,584,984	106.7000	2,774,189	2,600,000	2,593,324		1,469			3.750	3.818	FA	36,833	97,500	09/18/2013	02/15/2024
437076-BG-6	HOME DEPOT INC SR UNSEC			1	1FE	498,160	101.9850	509,925	500,000	499,326		267			2.625	2.683	JD	1,094	13,125	05/28/2015	06/01/2022
437076-BW-1	HOME DEPOT INC SR UNSEC			2	1FE	3,475,955	112.1640	3,925,734	3,500,000	3,478,102		2,005			3.900	3.984	JD	9,479	136,500	11/27/2018	12/06/2028
437076-BY-7	HOME DEPOT INC SR UNSEC			2	1FE	1,988,520	103.9010	2,078,024	2,000,000	1,989,055		535			2.950	3.017	JD	2,622	29,172	06/03/2019	06/15/2029
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2FE	423,640	108.0370	459,157	425,000	424,105		125			4.500	4.540	FA	7,969	19,125	10/08/2015	02/01/2026
44107T-AX-4	HOST HOTELS & RESORTS LP SR UNSEC			1	2FE	4,978,750	105.1410	5,257,056	5,000,000	4,986,770		2,843			3.875	3.944	MN	24,757	193,750	03/09/2017	04/01/2024
44409M-AA-4	HUDSON PACIFIC PROPERTIE CO.GUARNT				2FE	1,696,855	104.6170	1,778,496	1,700,000	1,697,502		267			3.950	3.972	MN	11,192	67,150	09/25/2017	11/01/2027
44409M-AC-0	HUDSON PACIFIC PROPERTIE			1	2FE	2,978,040	99.3440	2,980,334	3,000,000	2,978,399		359			3.250	3.335	JJ	23,833		09/24/2019	01/15/2030
444859-BF-8	HUMANA INC SR UNSEC			1	2FE	1,697,909	107.5020	1,827,532	1,700,000	1,698,412		187			3.950	3.965	MS	19,772	67,150	03/13/2017	03/15/2027
444859-BJ-0	HUMANA INC SR UNSEC			1	2FE	3,693,710	101.8360	3,767,938	3,700,000	3,696,155		1,228			2.900	2.937	JD	4,769	107,300	12/14/2017	12/15/2022
444859-BK-7	HUMANA INC SR UNSEC			2	2FE	724,261	101.8640	738,513	725,000	724,285		24			3.125	3.137	FA	8,559		08/08/2019	08/15/2029
446150-AK-0	HUNTINGTON BANCSHARES SR UNSEC			1	2FE	2,995,470	100.5100	3,015,295	3,000,000	2,998,226		842			2.300	2.330	JJ	32,008	69,000	08/04/2016	01/14/2022
446150-AQ-7	HUNTINGTON BANCSHARES SR UNSEC			2	2FE	4,989,050	101.3810	5,069,056	5,000,000	4,989,879		829			2.625	2.672	FA	52,865		07/30/2019	08/06/2024
44891A-AB-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2FE	995,070	100.0620	1,000,616	1,000,000	999,776		1,032			2.600	2.706	MS	7,367	26,000	03/16/2015	03/19/2020
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2FE	1,998,260	97.0480	1,940,970	2,000,000	1,998,777		163			2.750	2.760	MS	14,361	55,000	09/22/2016	09/27/2026
44891A-AR-8	HYUNDAI CAPITAL AMERICA SR UNSEC				2FE	1,499,925	101.8780	1,528,176	1,500,000	1,499,958		15			3.250	3.251	MS	13,677	48,750	09/18/2017	09/20/2022
44891A-AS-6	HYUNDAI CAPITAL AMERICA SR UNSEC				2FE	799,640	101.2150	809,720	800,000	799,852		119			3.450	3.466	MS	8,357	27,600	03/07/2018	03/12/2021
44891A-BC-0	HYUNDAI CAPITAL AMERICA SERIES 144A				2FE	1,649,819	101.0620	1,667,530	1,650,000	1,649,829		10			2.850	2.854	MN	7,968		10/28/2019	11/01/2022
451102-BU-0	ICAHN ENTERPRISES/FIN SR UNSEC				3FE	2,055,000	102.7500	2,055,000	2,000,000	2,054,396		(604)			4.750	4.107	MS	30,347		12/06/2019	09/15/2024
458140-AX-8	INTEL CORP SR UNSEC			1	1FE	996,680	105.7440	1,057,437	1,000,000	997,457		302			3.150	3.189	MN	4,375	31,500	05/08/2017	05/11/2027
458140-BD-1	INTEL CORP SR UNSEC			1	1FE	4,998,750	103.7890	5,189,442	5,000,000	4,999,192		171			2.875	2.879	MN	19,965	143,750	05/08/2017	05/11/2024
459200-HP-9	IBM CORP SR UNSEC			1	1FE	1,694,662	104.6230	1,778,591	1,700,000	1,697,877		548			3.375	3.412	FA	23,906	57,375	08/09/2013	08/01/2023
459200-JZ-5	IBM CORP SR UNSEC				1FE	9,996,900	105.3820	10,538,151	10,000,000	9,997,150		250			3.300	3.305	MN	42,167	165,000	05/08/2019	05/15/2026
459745-GQ-2	INTL LEASE FINANCE CORP SR UNSEC				2FE	2,065,000	103.1060	2,062,119	2,000,000	2,017,980		(13,365)			4.625	3.901	AO	19,528	92,500	04/15/2016	04/15/2021
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC			2	2FE	5,036,807	112.4370	5,649,977	5,025,000	5,036,263		(702)			4.650	4.618	AO	58,416	240,153	02/04/2019	10/01/2028
461070-AP-9	INTERSTATE POWER & LIGHT SR UNSEC			2	2FE	2,244,330	109.5680	2,465,273	2,250,000	2,244,927		473			4.100	4.131	MS	24,344	92,250	09/19/2018	09/26/2028
465685-AJ-4	ITC HOLDINGS CORP SR UNSEC			1	2FE	597,996	104.6190	627,716	600,000	599,022		198			3.650	3.690	JD	973	21,900	05/28/2014	06/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625H-RX-0	JPMORGAN CHASE & CO SUBORD			1	1FE	4,991,350	105.5380	5,276,884	5,000,000	4,993,516		695			3.625	3.644	JD	15,104	181,250	11/10/2016	12/01/2027
46647P-BF-2	JPMORGAN CHASE & CO SR UNSEC			2	1FE	5,000,000	99.8090	4,990,461	5,000,000	5,000,000					2.301	2.301	AO	34,835		09/05/2019	10/15/2025
46849L-SS-1	JACKSON NATL LIFE GLOBAL SR SEC				1FE	2,997,750	103.6760	3,110,275	3,000,000	2,998,628		310			3.250	3.262	JJ	40,896	97,500	01/24/2017	01/30/2024
46849L-TK-7	JACKSON NATL LIFE GLOBAL SECURED				1FE	3,992,200	101.3670	4,054,683	4,000,000	3,992,979		779			2.650	2.692	JD	2,944	53,000	06/17/2019	06/21/2024
476556-DC-6	JERSEY CENTRAL PWR & LT SR UNSEC			1	2FE	3,044,130	108.7870	3,263,616	3,000,000	3,038,947		(5,183)			4.300	4.047	JJ	59,483	64,500	02/05/2019	01/15/2026
485134-BP-4	KANSAS CITY POWER & LT SR UNSEC			1	1FE	996,440	106.5700	1,065,704	1,000,000	997,837		340			3.650	3.693	FA	13,789	36,500	08/13/2015	08/15/2025
487836-BP-2	KELLOGG CO SR UNSEC			1	2FE	849,116	103.9010	883,159	850,000	849,429		81			3.250	3.262	AO	6,906	27,625	02/25/2016	04/01/2026
487836-BS-6	KELLOGG CO SR UNSEC			1	2FE	4,996,499	101.8420	5,093,097	5,001,000	4,998,420		617			2.650	2.664	JD	11,044	132,527	11/07/2016	12/01/2023
491674-BK-2	KENTUCKY UTILITIES CO 1ST MORTG			1	1FE	574,753	104.9890	603,687	575,000	574,849		23			3.300	3.305	AO	4,744	18,975	09/21/2015	10/01/2025
49326E-EH-2	KEYCORP SR UNSEC				2FE	3,297,822	109.5050	3,613,650	3,300,000	3,298,145		276			4.150	4.161	AO	23,586	136,950	10/22/2018	10/29/2025
49327M-2K-9	KEY BANK NA SR UNSEC				1FE	962,990	105.3650	1,053,653	1,000,000	978,134		3,577			3.300	3.750	JD	2,750	33,000	06/25/2015	06/01/2025
49327M-2T-0	KEY BANK NA SR UNSEC				1FE	6,486,955	101.0570	6,568,719	6,500,000	6,492,701		2,579			2.300	2.343	MS	44,435	149,500	09/28/2017	09/14/2022
49427R-AN-2	KILROY REALTY LP CO.GUARNT			2	2FE	1,046,157	113.3360	1,190,032	1,050,000	1,046,517		342			4.750	4.796	JD	2,217	52,092	11/14/2018	12/15/2028
49427R-AP-7	KILROY REALTY LP CO.GUARNT				2FE	1,997,560	98.4780	1,969,564	2,000,000	1,997,595		35			3.050	3.064	FA	17,622		09/03/2019	02/15/2030
49446R-AK-5	KIMCO REALTY CORP SR UNSEC			1	2FE	673,449	102.4100	687,170	671,000	672,304		(380)			3.125	3.061	JD	1,747	20,969	11/15/2016	06/01/2023
49446R-AL-3	KIMCO REALTY CORP SR UNSEC			1	2FE	998,000	101.3930	1,013,927	1,000,000	999,586		299			3.200	3.232	MN	5,333	32,000	04/14/2014	05/01/2021
49446R-AN-9	KIMCO REALTY CORP SR UNSEC			1	2FE	571,084	103.2750	593,833	575,000	573,310		558			3.400	3.510	MN	3,258	19,550	10/07/2015	11/01/2022
49446R-AP-4	KIMCO REALTY CORP SR UNSEC			1	2FE	1,474,350	100.4130	1,506,188	1,500,000	1,481,799		2,396			2.800	3.000	AO	10,500	42,000	10/26/2016	10/01/2026
49446R-AR-0	KIMCO REALTY CORP SR UNSEC			1	2FE	4,974,450	101.1260	5,056,278	5,000,000	4,984,750		3,403			2.700	2.778	MS	45,000	135,000	11/01/2016	03/01/2024
49446R-AU-3	KIMCO REALTY CORP SR UNSEC			1	2FE	2,995,290	103.9990	3,119,983	3,000,000	2,996,659		594			3.300	3.324	FA	41,250	99,000	08/01/2017	02/01/2025
50077L-AH-9	KRAFT HEINZ FOODS CO CO.GUARNT			1	2FE	98,823	100.1590	99,157	99,000	98,976		46			2.800	2.849	JJ	1,378	2,772	08/17/2016	07/02/2020
501044-DC-2	KROGER CO SR UNSEC			1	2FE	498,815	105.3330	526,664	500,000	499,238		110			3.500	3.528	FA	7,292	17,500	01/08/2016	02/01/2026
501044-DH-1	KROGER CO SR UNSEC			1	2FE	3,349,364	101.8990	3,413,619	3,350,000	3,349,668		122			2.800	2.804	FA	39,083	93,800	07/17/2017	08/01/2022
501044-DL-2	KROGER CO SR UNSEC			2	2FE	3,280,382	112.3670	3,708,122	3,300,000	3,281,917		1,534			4.500	4.575	JJ	68,475	74,663	01/11/2019	01/15/2029
502431-AE-9	L3HARRIS TECH INC SR UNSEC			2	2FE	1,639,068	111.3530	1,670,292	1,500,000	1,632,099		(6,970)			4.400	3.173	JD	2,933	33,000	07/02/2019	06/15/2028
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2FE	349,059	101.5870	355,556	350,000	349,064		5			2.900	2.931	JD	959		11/13/2019	12/15/2029
50540R-AQ-5	LABORATORY CORP OF AMER SR UNSEC			1	2FE	1,001,776	105.1860	1,051,864	1,000,000	1,000,961		(177)			3.600	3.578	FA	15,000	36,000	01/22/2015	02/01/2025
512807-AS-7	LAM RESEARCH CORP SR UNSEC			2	2FE	4,919,533	107.1070	5,275,001	4,925,000	4,920,155		621			3.750	3.768	MS	54,380	97,987	02/25/2019	03/15/2026
512807-AU-2	LAM RESEARCH CORP SR UNSEC			2	2FE	2,794,932	110.1320	3,083,708	2,800,000	2,795,311		379			4.000	4.022	MS	32,978	59,422	02/25/2019	03/15/2029
513075-BE-0	LAMAR MEDIA CORP CO.GUARNT			1	4FE	3,075,000	101.7500	3,052,500	3,000,000	3,032,202		(23,033)			5.000	4.163	MN	25,000	150,000	02/06/2018	05/01/2023
513272-AA-2	LAMB WESTON HLD CO.GUARNT			1	3FE	2,981,250	106.1250	3,183,750	3,000,000	2,985,424		2,624			4.625	4.739	MN	23,125	138,750	06/14/2018	11/01/2024
521865-AY-1	LEAR CORP SR UNSEC			1	2FE	2,863,748	100.8940	2,900,709	2,875,000	2,866,102		973			3.800	3.847	MS	32,168	109,250	08/21/2017	09/15/2027
526057-BW-3	LENNAR CORP CO.GUARNT			1	3FE	1,005,000	106.8750	1,068,750	1,000,000	1,003,668		(868)			4.875	4.768	JD	2,167	48,750	06/05/2018	12/15/2023
526057-BX-1	LENNAR CORP CO.GUARNT			1	3FE	1,328,125	102.2500	1,329,250	1,300,000	1,310,711		(9,442)			4.750	3.968	AO	15,438	61,750	02/14/2018	04/01/2021
53117C-AS-1	LIBERTY PROPERTY LP SR UNSEC			1	2FE	892,458	104.3640	939,274	900,000	894,661		693			3.250	3.349	AO	7,313	29,250	09/13/2016	10/01/2026
53117C-AT-9	LIBERTY PROPERTY LP SR UNSEC			2	2FE	3,042,131	113.6900	3,467,556	3,050,000	3,042,750		619			4.375	4.407	FA	55,599	68,943	01/22/2019	02/01/2029
532457-BP-2	ELI LILLY & CO SR UNSEC			1	1FE	3,998,600	104.7180	4,188,738	4,000,000	3,998,941		153			3.100	3.104	MN	15,844	124,000	05/04/2017	05/15/2027
532457-BQ-0	ELI LILLY & CO SR UNSEC				1FE	2,720,885	101.2360	2,758,679	2,725,000	2,722,998		811			2.350	2.382	MN	8,183	64,038	05/04/2017	05/15/2022
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC			1	2FE	1,190,280	106.4050	1,276,863	1,200,000	1,195,997		991			4.000	4.099	MS	16,000	48,000	08/13/2013	09/01/2023
534187-BH-1	LINCOLN NATIONAL CORP SR UNSEC			2	2FE	3,952,738	106.4730	4,232,297	3,975,000	3,956,034		1,957			3.800	3.869	JD	12,588	151,050	04/11/2018	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC			2	2FE	1,922,998	100.4910	1,934,460	1,925,000	1,923,029		31			3.050	3.062	JJ	21,528		08/12/2019	01/15/2030
539830-BF-5	LOCKHEED MARTIN CORP SR UNSEC			1	1FE	199,339	100.5220	201,043	200,000	199,866		147			2.500	2.577	MN	528	5,000	07/11/2016	11/23/2020
539830-BH-1	LOCKHEED MARTIN CORP SR UNSEC			1	1FE	1,488,420	107.1860	1,607,785	1,500,000	1,492,661		1,069			3.550	3.641	JJ	24,554	53,250	11/16/2015	01/15/2026
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MORTG			1	1FE	774,667	104.8460	812,560	775,000	774,796		32			3.300	3.305	AO	6,394	25,575	09/21/2015	10/01/2025
548661-DR-5	LOWE'S COS INC SR UNSEC			2	2FE	1,993,020	106.8050	2,136,109	2,000,000	1,993,456		436			3.650	3.692	AO	17,439	36,500	04/17/2019	04/05/2029
55336V-AK-6	MPLX LP SR UNSEC			2	2FE	1,921,805	104.9310	2,019,931	1,925,000	1,922,633		278			4.125	4.145	MS	26,469	79,406	02/07/2017	03/01/2027
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSEC			2	2FE	697,487	104.9550	734,683	700,000	698,711		246			3.625	3.668	MS	7,472	25,375	09/02/2014	09/15/2024
571748-BB-7	MARSH & MCLENNAN COS INC SR UNSEC			1	1FE	848,836	101.5630	863,289	850,000	849,505		228			2.750	2.779	JJ	9,805	23,375	01/09/2017	01/30/2022
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC			2	1FE	2,449,143	113.8620	2,789,607	2,450,000	2,449,441		299			4.375	4.378	MS	31,561	71,458	01/08/2019	03/15/2029
57629W-BV-1	MASSMUTUAL GLOBAL FUNDIN SR SEC				1FE	1,994,500	105.4420	2,108,849	2,000,000	1,997,408		551			3.600	3.633	AO	16,400	72,000	04/02/2014	04/09/2024
57629W-CD-0	MASSMUTUAL GLOBAL FUNDIN SECURED				1FE	4,977,650	101.3600	5,068,022	5,000,000	4,989,448		4,430			2.500	2.596	AO	27,083	125,000	04/10/2017	04/13/2022
57629W-CH-1	MASSMUTUAL GLOBAL FUNDIN SR SEC				1FE	4,989,800	105.3010	5,265,045	5,000,000	4,990,869		1,069			3.400	3.433	MS	53,361	85,000	03/05/2019	03/08/2026
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR UNSEC			1	2FE	1,074,183	102.8700	1,105,848	1,075,000	1,074,365		73			3.450	3.459	JD	1,648	37,088	06/08/2017	06/15/2027
585055-AZ-9	MEDTRONIC INC CO.GUARNT			1	1FE	498,825	102.2740	511,369	500,000	499,583		121			2.750	2.777	AO	3,438	13,750	03/19/2013	04/01/2023
585055-BR-6	MEDTRONIC INC CO.GUARNT			1	1FE	784,483	102.8080	808,069	786,000	785,456		234			3.150	3.183	MS	7,290	24,759	12/01/2014	03/15/2022
58933Y-AF-2	MERCK & CO INC SR UNSEC			1	1FE	599,478	103.0410	618,244	600,000	599,807		54			2.800	2.810	MN	2,007	16,800	05/15/2013	05/18/2023
58933Y-AR-6	MERCK & CO INC SR UNSEC			1	1FE	648,759	103.4930	672,706	650,000	649,322		122			2.750	2.772	FA	7,001	17,875	03/26/2015	02/10/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156R-BQ-0	METLIFE INC SR UNSEC			1	1FE	999,920	107.3610	1,073,608	1,000,000	999,950		8			3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
59217G-BX-6	MET LIFE GLOB FUNDING I SECURED				1FE	3,319,481	100.0660	3,327,189	3,325,000	3,323,059		1,108			1.950	1.985	MS	19,091	64,838	09/08/2016	09/15/2021
59523U-AR-8	MID AMERICA APARTMENTS			1	2FE	1,695,954	99.6100	1,693,362	1,700,000	1,695,976		22			2.750	2.777	MS	4,545		11/18/2019	03/15/2030
60856B-AA-2	MOLEX ELECTRONICS TECH SR UNSEC			1	2FE	825,000	100.1340	826,102	825,000	825,000					2.878	2.878	AO	5,013	23,744	04/01/2015	04/15/2020
609207-AB-1	MONDELEZ INTERNATIONAL SR UNSEC			1	2FE	499,460	106.4080	532,042	500,000	499,758		53			4.000	4.013	FA	8,333	20,000	01/09/2014	02/01/2024
609207-AR-6	MONDELEZ INTERNATIONAL SR UNSEC			2	2FE	4,973,100	106.6600	5,333,000	5,000,000	4,976,127		3,027			3.625	3.713	FA	69,479	90,625	02/11/2019	02/13/2026
617446-8J-1	MORGAN STANLEY SR UNSEC			2	1FE	3,226,883	101.2110	3,264,055	3,225,000	3,226,726		(156)			2.720	2.707	JJ	38,499		07/18/2019	07/22/2025
61744Y-AH-1	MORGAN STANLEY SR UNSEC				1FE	3,417,842	101.8000	3,486,633	3,425,000	3,421,467		1,415			2.750	2.795	MN	10,989	94,188	05/16/2017	05/19/2022
61744Y-AP-3	MORGAN STANLEY SR UNSEC			1	1FE	3,000,000	107.5120	3,225,347	3,000,000	3,000,000					3.772	3.772	JJ	49,350	113,160	01/18/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY SR UNSEC			1	1FE	1,500,695	107.3180	1,609,772	1,500,000	1,500,456		(66)			3.875	3.869	JJ	24,865	58,125	01/27/2016	01/27/2026
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	1FE	3,476,200	103.1450	3,610,081	3,500,000	3,483,537		2,218			3.125	3.205	JJ	46,788	109,375	07/20/2016	07/27/2026
637417-AF-3	NATIONAL RETAIL PROP INC SR UNSEC			1	2FE	5,033,300	102.8850	5,144,237	5,000,000	5,017,378		(5,313)			3.300	3.180	AO	34,833	165,000	11/16/2016	04/15/2023
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSEC			1	2FE	1,506,090	105.8140	1,587,209	1,500,000	1,502,946		(619)			3.900	3.850	JD	2,600	58,500	05/08/2014	06/15/2024
637417-AL-0	NATIONAL RETAIL PROP INC SR UNSEC			2	2FE	943,236	110.5360	1,050,095	950,000	943,955		577			4.300	4.388	AO	8,624	42,893	09/18/2018	10/15/2028
637432-NQ-4	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1FE	4,996,700	109.9490	5,497,428	5,000,000	4,997,028		281			3.900	3.908	MN	32,500	195,542	10/24/2018	11/01/2028
637432-NS-0	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1FE	4,988,850	109.2650	5,463,248	5,000,000	4,989,944		1,094			3.700	3.726	MS	54,472	115,625	01/28/2019	03/15/2029
641423-CC-0	NEVADA POWER CO GENL REF MORT			2	1FE	4,980,800	108.1850	5,409,225	5,000,000	4,982,046		1,246			3.700	3.746	MN	30,833	139,264	01/28/2019	05/01/2029
65342Q-AC-6	NEXTERA ENERGY OPERATING CO.GUARNT			1	3FE	2,971,250	104.0000	3,120,000	3,000,000	2,985,731		8,813			4.250	4.341	MS	37,542	85,000	10/23/2019	09/15/2024
65473Q-BH-5	NISOURCE INC SR UNSEC			1	2FE	1,972,512	101.1720	1,998,150	1,975,000	1,973,528		486			2.650	2.677	MN	6,397	52,338	11/08/2017	11/17/2022
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2FE	584,118	104.1880	625,128	600,000	593,670		1,620			3.250	3.565	FA	8,125	19,500	07/08/2013	08/01/2023
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSEC			1	2FE	2,073,900	104.2360	2,162,889	2,075,000	2,074,275		78			3.250	3.255	JJ	31,096	67,438	10/10/2017	01/15/2028
66765R-CE-4	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1FE	800,000	98.8720	790,978	800,000	800,000					2.822	2.822	MS	6,773	22,576	09/06/2017	09/13/2027
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2FE	249,580	105.7140	264,284	250,000	249,724		39			3.550	3.570	MS	2,613	8,875	03/01/2016	03/15/2026
678858-BU-4	OKLAHOMA G&E CO SR UNSEC			2	1FE	1,495,605	105.2410	1,578,622	1,500,000	1,495,752		147			3.300	3.333	MS	14,575	13,475	06/04/2019	03/15/2030
68235P-AE-8	ONE GAS INC SR UNSEC			1	1FE	600,000	105.0550	630,332	600,000	600,000					3.610	3.610	FA	9,025	21,660	01/13/2014	02/01/2024
68389X-AU-9	ORACLE CORP SR UNSEC			1	1FE	424,035	105.4890	448,326	425,000	424,523		96			3.400	3.427	JJ	6,944	14,450	06/30/2014	07/08/2024
68389X-BA-2	ORACLE CORP SR UNSEC			1	1FE	799,116	101.5040	812,035	800,000	799,730		172			2.800	2.823	JJ	10,764	22,400	07/11/2016	07/08/2021
68389X-BL-8	ORACLE CORP SR UNSEC			2	1FE	1,379,224	101.6060	1,422,477	1,400,000	1,382,568		3,344			2.400	2.756	MS	9,893	16,800	03/28/2019	09/15/2023
68389X-BM-6	ORACLE CORP SR UNSEC			1	1FE	1,494,360	102.1930	1,532,900	1,500,000	1,496,156		540			2.650	2.693	JJ	18,329	39,750	06/29/2016	07/15/2026
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC			2	1FE	1,272,960	106.5910	1,359,031	1,275,000	1,273,081		121			3.450	3.469	AO	8,309	22,116	04/16/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES SR UNSEC			2	1FE	3,992,360	101.2490	4,049,966	4,000,000	3,992,801		441			2.600	2.630	JJ	45,644		07/18/2019	07/23/2026
69349L-AK-4	PNC BANK NA SUBORD			1	1FE	398,212	102.3050	409,219	400,000	399,387		187			2.950	3.003	JJ	4,949	11,800	03/25/2013	01/30/2023
69349L-AR-9	PNC BANK NA SUBORD				1FE	5,102,589	109.6520	5,592,247	5,100,000	5,102,299		(220)			4.050	4.044	JJ	88,931	206,550	07/30/2018	07/26/2028
69349L-AS-7	PNC BANK NA SERIES BKNT				1FE	2,414,888	99.7960	2,420,042	2,425,000	2,415,060		172			2.700	2.748	AO	12,549		10/17/2019	10/22/2029
69352P-AL-7	PPL CAPITAL FUNDING INC CO.GUARNT			1	2FE	2,097,312	101.8860	2,139,598	2,100,000	2,098,190		253			3.100	3.115	MN	8,318	65,100	05/12/2016	05/15/2026
69353R-ES-3	PNC BANK NA SR UNSEC			1	1FE	999,300	100.3290	1,003,289	1,000,000	999,918		145			2.600	2.615	JJ	11,556	26,000	07/16/2015	07/21/2020
69353R-FB-9	PNC BANK NA SR UNSEC			1	1FE	4,497,885	101.3690	4,561,604	4,500,000	4,499,066		421			2.625	2.635	FA	43,969	118,125	02/14/2017	02/17/2022
69353R-FS-2	PNC BANK NA			2	1FE	10,000,000	100.1370	10,013,740	10,000,000	10,000,000					2.028	2.028	JD	12,393		12/04/2019	12/09/2022
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC			1	2FE	1,495,080	104.5770	1,568,655	1,500,000	1,495,959		435			3.400	3.439	JD	2,267	51,000	12/11/2017	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC			1	2FE	773,985	100.5130	778,976	775,000	773,990		6			3.000	3.015	JD	2,583		11/18/2019	12/15/2029
701094-AM-6	PARKER-HANNIFIN CORP SR UNSEC			2	2FE	2,074,046	102.0780	2,118,116	2,075,000	2,074,144		99			2.700	2.710	JD	2,646	28,013	06/05/2019	06/14/2024
701094-AN-4	PARKER-HANNIFIN CORP SR UNSEC			2	2FE	797,496	104.3280	834,622	800,000	797,613		117			3.250	3.287	JD	1,228	13,000	06/05/2019	06/14/2029
708696-BZ-1	PENNSYLVANIA ELECTRIC CO SR UNSEC			2	2FE	698,663	105.1890	736,325	700,000	698,727		64			3.600	3.623	JD	2,100	12,460	05/28/2019	06/01/2029
713448-CX-4	PEPSICO INC SR UNSEC			1	1FE	3,999,240	103.1390	4,125,553	4,000,000	3,999,705		110			3.100	3.103	JJ	56,489	124,000	07/14/2015	07/17/2022
717081-DH-3	PFIZER INC SR UNSEC			1	1FE	1,397,669	103.8820	1,454,341	1,400,000	1,399,122		248			3.000	3.019	JD	1,867	42,000	06/13/2013	06/15/2023
718549-AD-0	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2FE	1,447,815	104.6560	1,517,512	1,450,000	1,448,432		202			3.550	3.568	AO	12,869	51,475	10/31/2016	10/01/2026
74153W-CL-1	PRICOA GLOBAL FUNDING 1 SERIES 144A				1FE	9,999,100	100.5590	10,055,874	10,000,000	9,999,147		47			2.400	2.402	MS	65,333		09/16/2019	09/23/2024
74166M-AB-2	PRIME SECSRVC BRW/FINANC SR SEC				3FE	5,187,500	105.8000	5,290,000	5,000,000	5,184,861		(2,639)			5.250	4.297	FA	99,167		12/04/2019	04/15/2024
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO.GUARNT			1	1FE	2,681,695	103.4410	2,767,046	2,675,000	2,679,777		(632)			3.100	3.070	MN	10,596	82,925	11/07/2016	11/15/2026
74256L-AW-9	PRINCIPAL LFE GLB FND II SECURED				1FE	1,993,920	100.5380	2,010,760	2,000,000	1,997,619		1,218			2.375	2.440	MN	5,278	47,500	11/14/2016	11/21/2021
743820-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A			1	1FE	5,115,000	98.0460	5,015,068	5,115,000	5,115,000					2.532	2.531	AO	32,378		09/24/2019	10/01/2029
744482-BL-3	PUB SVC NEW HAMP 1ST MORTG			1	1FE	996,340	105.0070	1,050,071	1,000,000	998,435		375			3.500	3.544	MN	5,833	35,000	11/06/2013	11/01/2023
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC			1	2FE	847,646	104.9710	892,250	850,000	848,402		219			3.450	3.483	JD	2,444	29,325	05/23/2016	06/01/2026
74949L-AC-6	RELX CAPITAL INC CO.GUARNT			2	2FE	691,873	108.4710	759,295	700,000	692,401		528			4.000	4.143	MS	8,011	14,000	03/11/2019	03/18/2029
75884R-AX-1	REGENCY CENTERS LP CO.GUARNT			1	2FE	1,173,085	108.3630	1,273,269	1,175,000	1,173,383		162			4.125	4.145	MS	14,271	48,469	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP CO.GUARNT			2	2FE	3,996,120	99.7940	3,991,763	4,000,000	3,996,271		151			2.950	2.961	MS	42,939		08/13/2019	09/15/2029
759468-AA-9	RELIANCE HOLDINGS USA CO.GUARNT			1	2FE	427,276	101.5240	406,095	400,000	404,283		(5,221)			4.500	3.129	AO	3,600	18,000	05/04/2015	10/19/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75951A-AB-4	RELIANCE STAND LIFE II SR SEC				1FE	498,295	100.0050	500,025	500,000	499,986		358			2.500	2.573	JJ	5,764	12,500	01/07/2015	01/15/2020
75951A-AK-4	RELIANCE STAND LIFE II SECURED				1FE	4,573,170	101.3500	4,636,768	4,575,000	4,573,431		261			2.625	2.639	JJ	53,041		07/15/2019	07/22/2022
75951A-AL-2	RELIANCE STAND LIFE II SERIES 144A				1FE	4,991,600	99.8290	4,991,445	5,000,000	4,991,873		273			2.500	2.536	AO	21,181		10/23/2019	10/30/2024
760759-AR-1	REPUBLIC SERVICES INC SR UNSEC			1	2FE	1,148,218	102.3390	1,176,894	1,150,000	1,148,781		168			2.900	2.918	JJ	16,675	33,350	06/23/2016	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC SR UNSEC			1	2FE	324,454	105.6500	343,361	325,000	324,555		49			3.375	3.395	MN	1,402	10,969	11/13/2017	11/15/2027
760759-AU-4	REPUBLIC SERVICES INC SR UNSEC			2	2FE	3,120,000	101.0560	3,157,985	3,125,000	3,120,381		381			2.500	2.534	FA	31,250		07/29/2019	08/15/2024
772739-AQ-1	WESTROCK RKT LLC CO.GUARNT			1	2FE	2,080,120	104.3700	2,087,400	2,000,000	2,041,737		(13,394)			4.000	3.245	MS	26,667	80,000	01/12/2017	03/01/2023
774341-AJ-0	ROCKWELL COLLINS INC SR UNSEC			1	2FE	4,985,600	103.9990	5,199,966	5,000,000	4,990,840		2,000			3.200	3.247	MS	47,111	160,000	03/28/2017	03/15/2024
774341-AK-7	ROCKWELL COLLINS INC SR UNSEC			1	2FE	1,347,773	106.0980	1,432,317	1,350,000	1,348,291		205			3.500	3.520	MS	13,913	47,250	03/28/2017	03/15/2027
78355H-JX-8	RYDER SYSTEM INC SR UNSEC			1	3FE		0.0000								2.450	0.000	MS		136		09/03/2019
79466L-AF-1	SALESFORCE.COM INC SR UNSEC			1	1FE	4,848,788	109.5720	5,314,222	4,850,000	4,848,966		105			3.700	3.703	AO	39,878	179,450	04/05/2018	04/11/2028
808513-BA-2	CHARLES SCHWAB CORP SR UNSEC			2	1FE	2,989,590	105.7340	3,172,029	3,000,000	2,990,133		543			3.250	3.291	MN	10,563	48,750	05/20/2019	05/22/2029
824348-AV-8	SHERWIN-WILLIAMS CO SR UNSEC			1	2FE	4,992,400	103.2970	5,164,861	5,000,000	4,995,077		1,023			3.125	3.149	JD	13,021	156,250	05/02/2017	06/01/2024
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC			1	2FE	1,594,192	105.9160	1,694,651	1,600,000	1,595,538		518			3.450	3.493	JD	4,600	55,200	05/02/2017	06/01/2027
828807-CN-5	SIMON PROPERTY GROUP LP SR UNSEC			1	1FE	460,695	101.9350	509,675	500,000	485,795		4,269			2.750	3.734	FA	5,729	13,750	07/01/2013	02/01/2023
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			1	1FE	1,987,680	105.7220	2,114,433	2,000,000	1,990,479		1,102			3.375	3.448	JD	3,000	67,500	05/22/2017	06/15/2027
828807-DE-4	SIMON PROPERTY GROUP LP SR UNSEC			1	1FE	1,984,280	106.1860	2,123,727	2,000,000	1,987,085		1,395			3.375	3.469	JD	5,625	67,500	11/30/2017	12/01/2027
832696-AH-1	JM SMUCKER CO SR UNSEC			1	2FE	597,515	101.7360	610,416	600,000	599,101		388			3.000	3.071	MS	5,300	18,000	03/12/2015	03/15/2022
832696-AR-9	JM SMUCKER CO SR UNSEC			1	2FE	1,999,320	104.1700	2,083,395	2,000,000	1,999,453		59			3.375	3.379	JD	3,000	67,500	12/04/2017	12/15/2027
842400-GD-9	SOUTHERN CAL EDISON 1ST REF MORT			1	1FE	999,930	100.4840	1,004,838	1,000,000	999,980		9			2.400	2.401	FA	10,000	24,000	01/13/2015	02/01/2022
8426EP-AA-6	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2FE	5,995,320	100.6330	6,037,964	6,000,000	5,997,439		644			2.450	2.462	AO	36,750	147,000	09/08/2016	10/01/2023
845011-AA-3	SOUTHWEST GAS CORP SR UNSEC			1	1FE	1,597,040	107.2230	1,715,573	1,600,000	1,597,514		253			3.700	3.722	AO	14,800	59,200	03/12/2018	04/01/2028
84756N-AH-2	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2FE	424,426	103.4360	439,603	425,000	424,589		53			3.375	3.391	AO	3,028	14,344	10/05/2016	10/15/2026
857477-AM-5	STATE STREET CORP SR UNSEC				1FE	1,097,360	106.4980	1,171,478	1,100,000	1,098,858		268			3.700	3.729	MN	4,635	40,700	11/14/2013	11/20/2023
858119-BJ-8	STEEL DYNAMICS INC			1	2FE	4,746,438	100.6410	4,780,458	4,750,000	4,746,470		33			2.800	2.816	JD	7,389		12/09/2019	12/15/2024
86765L-AJ-6	SUNOCO LP/FINANCE CORP CO.GUARNT			2	3FE	501,520	102.2520	511,260	500,000	501,012		(460)			4.875	4.770	JJ	11,240	24,375	11/12/2018	01/15/2023
86787E-AN-7	SUNTRUST BANK SR UNSEC			1	1FE	1,195,836	101.7050	1,220,462	1,200,000	1,198,483		428			2.750	2.790	MN	5,500	33,000	04/26/2013	05/01/2023
87089H-AA-1	SWISS RE TREASURY -US CO.GUARNT			1	1FE	944,530	101.6070	1,016,075	1,000,000	980,209		6,297			2.875	3.593	JD	1,997	28,750	10/16/2013	12/06/2022
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSEC			1	2FE	1,372,689	102.2470	1,405,895	1,375,000	1,374,380		364			3.750	3.779	FA	19,479	51,563	07/11/2016	08/15/2021
87165B-AE-3	SYNCHRONY FINANCIAL SR UNSEC			1	2FE	999,390	100.0340	1,000,343	1,000,000	999,988		128			2.700	2.713	FA	11,100	27,000	02/18/2015	02/03/2020
871829-BC-0	SYSCO CORP CO.GUARNT			1	2FE	796,984	105.3390	842,709	800,000	797,949		276			3.300	3.344	JJ	12,173	26,400	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP CO.GUARNT			1	2FE	994,630	104.6910	1,046,906	1,000,000	995,831		480			3.250	3.313	JJ	14,986	32,500	06/19/2017	07/15/2027
87305Q-CE-9	TTX CO SR UNSEC			1	1FE	899,991	105.9690	953,718	900,000	899,999					4.125	4.125	AO	9,281	37,125	09/19/2013	10/01/2023
87612B-AM-4	TARGA RESOURCES PARTNERS CO.GUARNT			1	3FE	2,025,000	101.0000	2,020,000	2,000,000	2,009,126		(10,515)			5.250	4.684	MN	17,500	105,000	06/14/2018	05/01/2023
88033G-DC-1	TENET HEALTHCARE CORP SERIES 144A			1	3FE	2,065,000	104.2600	2,085,200	2,000,000	2,062,110		(2,890)			4.625	3.710	MS	32,118		10/23/2019	09/01/2024
882508-BB-9	TEXAS INSTRUMENTS INC SR UNSEC			1	1FE	1,761,350	102.5860	1,820,897	1,775,000	1,766,217		1,866			2.625	2.746	MN	5,954	46,594	04/27/2017	05/15/2024
883203-BT-7	TEXTRON INC SR UNSEC			1	2FE	1,497,540	101.8020	1,527,036	1,500,000	1,499,560		363			3.650	3.676	MS	18,250	54,750	01/23/2014	03/01/2021
883203-BW-0	TEXTRON INC SR UNSEC			1	2FE	1,017,231	106.5110	1,091,733	1,025,000	1,019,825		718			4.000	4.093	MS	12,072	41,000	03/04/2016	03/15/2026
883203-BY-6	TEXTRON INC SR UNSEC			1	2FE	1,822,100	102.5620	1,871,760	1,825,000	1,822,642		246			3.375	3.393	MS	20,531	61,594	10/12/2017	03/01/2028
883556-BF-8	THERMO FISHER SCIENTIFIC SR UNSEC			1	2FE	1,498,635	107.0850	1,606,279	1,500,000	1,499,440		123			4.150	4.160	FA	25,938	62,250	12/19/2013	02/01/2024
887389-AJ-3	TIMKEN CO SR UNSEC			1	2FE	989,710	104.0510	1,040,512	1,000,000	994,402		1,069			3.875	4.008	MS	12,917	38,750	08/13/2014	09/01/2024
891906-AD-1	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2FE	2,294,848	101.9480	2,344,812	2,300,000	2,298,640		1,043			3.800	3.849	AO	21,850	87,400	03/14/2016	04/01/2021
89236T-FT-7	TOYOTA MOTOR CREDIT CORP SR UNSEC				1FE	4,981,350	109.3290	5,466,427	5,000,000	4,982,893		1,543			3.650	3.695	JJ	87,701	91,250	01/03/2019	01/08/2029
902494-BF-9	TYSON FOODS INC SR UNSEC			1	2FE	2,170,955	100.2590	2,180,622	2,175,000	2,173,293		1,008			2.250	2.299	FA	17,400	48,938	08/21/2017	08/23/2021
902494-BJ-1	TYSON FOODS INC SR UNSEC			2	2FE	4,982,350	108.3200	5,415,996	5,000,000	4,984,334		1,984			4.000	4.058	MS	66,667	106,667	02/13/2019	03/01/2026
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT			1	1FE	518,900	104.6630	549,483	525,000	521,357		587			3.100	3.237	JJ	6,826	16,275	07/28/2015	07/30/2025
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT				1FE	1,337,837	96.9940	1,309,423	1,350,000	1,338,188		351			2.125	2.226	MS	9,164		09/03/2019	09/06/2029
90520E-AK-7	MUFG UNION BANK NA SERIES BKNT			1	1FE	5,000,000	100.2240	5,011,212	5,000,000	5,000,000					2.100	2.100	JD	6,417		12/05/2019	12/09/2022
911365-BH-6	UNITED RENTALS NORTH AM CO.GUARNT			1	3FE	1,945,000	102.8100	2,056,200	2,000,000	1,955,000		6,531			4.625	5.079	AO	19,528	92,500	06/20/2018	10/15/2025
91159H-HG-8	US BANCORP SR UNSEC			1	1FE	1,398,488	106.3190	1,488,468	1,400,000	1,399,316		153			3.700	3.713	JJ	21,727	51,800	01/27/2014	01/30/2024
91159H-HL-7	US BANCORP SR UNSEC			1	1FE	999,860	100.5360	1,005,356	1,000,000	999,968		29			2.350	2.353	JJ	9,922	23,500	01/26/2016	01/29/2021
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSEC			1	1FE	2,167,516	102.6670	2,258,684	2,200,000	2,188,131		3,442			2.875	3.052	MS	18,624	63,250	07/01/2013	03/15/2023
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1FE	524,585	104.6280	549,299	525,000	524,734		49			3.100	3.109	MS	4,792	16,275	02/22/2016	03/15/2026
91324P-DS-8	UNITEDHEALTH GROUP INC SR UNSEC				1FE	9,997,300	102.7750	10,277,525	10,000,000	9,997,488		188			2.875	2.878	FA	124,583		07/23/2019	08/15/2029
92277G-AG-2	VENTAS REALTY LP CO.GUARNT			1	2FE	595,308	107.0250	642,152	600,000	597,053		420			4.125	4.218	JJ	11,413	24,750	07/09/2015	01/15/2026
92277G-AH-0	VENTAS REALTY LP CO.GUARNT			1	2FE	1,986,860	102.5040	2,050,085	2,000,000	1,993,191		1,835			3.125	3.230	JD	2,778	62,500	05/25/2016	06/15/2023
92277G-AM-9	VENTAS REALTY LP CO.GUARNT			1	2FE	2,976,990	107.1250	3,213,743	3,000,000	2,980,606		1,961			4.000	4.094	MS	40,000	120,000	02/13/2018	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-EN-0	VERIZON COMMUNICATIONS SR UNSEC				2FE	2,368,828	105.8200	2,533,341	2,394,000	2,375,188		3,292			3.376	3.545	FA	30,533	80,821	01/19/2018	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS SR UNSEC				2FE	698,824	113.3430	799,068	705,000	699,578		584			4.329	4.436	MS	8,478	38,149	10/23/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC			2	2FE	1,746,693	110.2750	1,929,804	1,750,000	1,746,940		247			3.875	3.898	FA	26,937	33,906	02/05/2019	02/08/2029
92345Y-AD-8	VERISK ANALYTICS INC SR UNSEC			1	2FE	994,630	107.5800	1,075,802	1,000,000	996,850		506			4.000	4.065	JD	1,778	40,000	05/11/2015	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC SR UNSEC			2	2FE	972,767	109.6760	1,069,337	975,000	972,928		160			4.125	4.153	MS	11,842	21,115	02/27/2019	03/15/2029
927804-FU-3	VIRGINIA ELEC & POWER CO SR UNSEC			1	1FE	1,374,876	104.4360	1,435,996	1,375,000	1,374,921		13			3.150	3.151	JJ	19,972	43,313	01/12/2016	01/15/2026
92826C-AH-5	VISA INC SR UNSEC			1	1FE	3,461,280	104.2900	3,650,149	3,500,000	3,469,170		3,519			2.750	2.878	MS	28,340	96,250	09/28/2017	09/15/2027
928668-AZ-5	VOLKSWAGEN GROUP AMERICA SERIES 144A				2FE	2,848,946	101.0890	2,881,042	2,850,000	2,849,036		91			2.700	2.713	MS	20,306		09/19/2019	09/26/2022
929160-AT-6	VULCAN MATERIALS CO SR UNSEC			1	2FE	1,553,942	105.5810	1,583,710	1,500,000	1,541,308		(5,121)			3.900	3.454	AO	14,625	58,500	06/12/2017	04/01/2027
92940P-AE-4	WRKCO INC CO.GUARNT			2	2FE	969,767	106.0620	1,028,799	970,000	969,792		24			3.900	3.903	JD	3,153	20,071	05/16/2019	06/01/2028
931142-DH-3	WALMART INC SR UNSEC			1	1FE	199,544	102.1080	204,215	200,000	199,838		47			2.550	2.576	AO	1,133	5,100	04/04/2013	04/11/2023
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2FE	2,295,667	101.6440	2,312,405	2,275,000	2,288,926		(2,009)			3.450	3.339	JD	6,541	78,488	06/23/2016	06/01/2026
94106L-BH-1	WASTE MANAGEMENT INC CO.GUARNT			2	2FE	3,998,920	104.6570	4,186,296	4,000,000	3,999,071		151			3.200	3.204	JD	5,689	72,178	05/14/2019	06/15/2026
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC			1	2FE	495,775	100.4160	502,080	500,000	497,052		391			3.250	3.350	FA	6,139	16,250	08/02/2016	08/15/2026
949746-RW-3	WELLS FARGO & COMPANY SR UNSEC				1FE	1,993,140	102.7230	2,054,459	2,000,000	1,995,437		647			3.000	3.040	AO	11,500	60,000	04/15/2016	04/22/2026
94974B-GH-7	WELLS FARGO & COMPANY SR UNSEC				1FE	996,660	103.1170	1,031,171	1,000,000	998,160		326			3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GM-6	WELLS FARGO & COMPANY SR UNSEC				1FE	999,480	100.3800	1,003,804	1,000,000	999,934		116			2.600	2.612	JJ	11,483	26,000	07/11/2016	07/22/2020
95000U-2D-4	WELLS FARGO & COMPANY SR UNSEC			2	1FE	4,392,168	111.2520	4,895,109	4,400,000	4,392,773		605			4.150	4.172	JJ	79,634	91,300	01/16/2019	01/24/2029
95040Q-AD-6	WELLTOWER INC SR UNSEC			1	2FE	2,483,810	109.5570	2,738,926	2,500,000	2,485,814		1,391			4.250	4.332	AO	22,431	106,250	08/09/2018	04/15/2028
95040Q-AH-7	WELLTOWER INC SR UNSEC			2	2FE	1,244,438	108.8580	1,360,722	1,250,000	1,244,884		446			4.125	4.179	MS	15,182	30,078	02/13/2019	03/15/2029
96145D-AB-1	WRKCO INC CO.GUARNT			2	2FE	2,544,286	101.9630	2,600,047	2,550,000	2,545,159		873			3.000	3.044	MS	22,525	76,500	02/15/2019	09/15/2024
96145D-AH-8	WRKCO INC CO.GUARNT			2	2FE	1,272,979	107.4870	1,370,458	1,275,000	1,273,177		198			4.000	4.021	MS	15,017	51,000	02/15/2019	03/15/2028
970648-AF-8	WILLIS NORTH AMERICA INC CO.GUARNT			1	2FE	1,049,097	104.4000	1,096,203	1,050,000	1,049,409		123			3.600	3.614	MN	4,830	37,800	05/11/2017	05/15/2024
970648-AG-6	WILLIS NORTH AMERICA INC CO.GUARNT			2	2FE	9,996,700	110.1300	11,013,016	10,000,000	9,997,116		295			4.500	4.504	MS	132,500	456,250	09/05/2018	09/15/2028
976656-CL-0	WISCONSIN ELECTRIC POWER			1	1FE	3,274,378	99.9550	3,273,533	3,275,000	3,274,384		6			2.050	2.054	JD	3,916		12/03/2019	12/15/2024
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			1	1FE	972,163	103.6930	1,011,010	975,000	972,724		255			3.050	3.084	AO	6,278	29,738	10/02/2017	10/15/2027
98389B-AW-0	XCEL ENERGY INC			1	2FE	3,201,748	98.8330	3,187,355	3,225,000	3,202,034		286			2.600	2.682	JD	12,578		11/04/2019	12/01/2029
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2FE	997,650	105.3610	1,053,606	1,000,000	998,673		226			3.550	3.578	AO	8,875	35,500	03/10/2015	04/01/2025
98978V-AJ-2	ZOETIS INC SR UNSEC			1	2FE	374,519	101.0740	379,028	375,000	374,909		102			3.450	3.479	MN	1,725	12,938	07/11/2016	11/13/2020
98978V-AL-7	ZOETIS INC SR UNSEC			1	2FE	2,013,741	102.7030	2,079,733	2,025,000	2,016,042		1,016			3.000	3.065	MS	18,394	60,750	09/05/2017	09/12/2027
JK1380-51-4	IBM CORP SR UNSEC			1	1FE	1,993,300	106.6750	2,133,494	2,000,000	1,995,621		630			3.450	3.490	FA	25,300	69,000	02/16/2016	02/19/2026
JK3458-64-9	STRYKER CORP SR UNSEC			1	1FE	645,762	106.4500	691,926	650,000	647,203		400			3.500	3.578	MS	6,699	22,750	03/03/2016	03/15/2026
064159-FL-5	BANK OF NOVA SCOTIA SR UNSEC		A		1FE	2,993,010	101.4790	3,044,378	3,000,000	2,998,327		1,038			2.800	2.837	JJ	37,333	84,000	07/14/2014	07/21/2021
064159-QD-1	BANK OF NOVA SCOTIA SR UNSEC		A		1FE	5,547,392	101.4490	5,630,412	5,550,000	5,547,718		326			2.375	2.389	JJ	59,682		07/15/2019	01/18/2023
064159-QE-9	BANK OF NOVA SCOTIA SR UNSEC		A		1FE	2,992,200	101.6690	3,050,076	3,000,000	2,992,632		432			2.700	2.741	FA	34,200		07/24/2019	08/03/2026
136069-8A-2	CANADIAN IMPERIAL BANK SR UNSEC		A	2	1FE	4,250,000	101.0410	4,294,257	4,250,000	4,250,000					2.606	2.606	JJ	48,917		07/15/2019	07/22/2023
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1FE	996,170	102.3530	1,023,529	1,000,000	997,523		363			2.750	2.794	MS	9,167	27,500	02/18/2016	03/01/2026
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2FE	988,830	102.6170	1,026,174	1,000,000	993,872		1,099			2.900	3.031	FA	12,083	29,000	02/24/2015	02/01/2025
29250N-AY-1	ENBRIDGE INC		A	1	2FE	2,520,304	100.5890	2,539,866	2,525,000	2,520,377		73			2.500	2.538	JJ	8,066		11/13/2019	01/15/2025
29250N-AZ-8	ENBRIDGE INC		A	1	2FE	999,230	101.0940	1,010,942	1,000,000	999,239		9			3.125	3.134	MN	3,993		11/13/2019	11/15/2029
66977W-AN-9	NOVA CHEMICALS CORP SR UNSEC		A	2	3FE	970,000	102.1290	1,021,290	1,000,000	975,570		5,570			5.250	6.018	FA	21,875	52,500	01/23/2019	08/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP SR UNSEC		A	1	3FE	1,970,000	103.2500	2,065,000	2,000,000	1,975,830		4,531			4.875	5.175	JD	8,125	97,500	07/10/2018	06/01/2024
89114Q-BL-1	TORONTO-DOMINION BANK SR UNSEC		A		1FE	2,992,860	100.0450	3,001,365	3,000,000	2,997,741		1,440			1.800	1.850	JJ	25,200	54,000	07/06/2016	07/13/2021
89114Q-CC-0	TORONTO-DOMINION BANK SERIES GMTN		A		1FE	6,000,000	100.0910	6,005,460	6,000,000	6,000,000					1.900	2.139	MJSD	4,749	36,542	09/10/2019	03/17/2021
89114Q-CD-8	TORONTO-DOMINION BANK SERIES MTN		A		1FE	4,994,450	100.0190	5,000,967	5,000,000	4,994,796		346			1.900	1.937	JD	7,917	13,458	10/07/2019	12/01/2022
89352H-AK-5	TRANSCANADA PIPELINES SR UNSEC		A	1	2FE	894,339	105.4870	949,386	900,000	897,608		575			3.750	3.826	AO	7,031	33,750	10/02/2013	10/16/2023
AM6967-57-5	BANK OF NOVA SCOTIA SR UNSEC		A		1FE	1,996,380	101.7650	2,035,309	2,000,000	1,998,361		719			2.700	2.739	MS	17,100	54,000	03/01/2017	03/07/2022
00101J-AF-3	PERTAMINA PERSERO PT SR SEC		C	1	3FE	940,000	101.8130	1,018,130	1,000,000	957,357		15,325			3.500	5.319	JJ	16,139	35,000	11/08/2018	07/15/2022
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT		D		1FE	1,649,852	104.1800	1,718,970	1,650,000	1,649,873		22			3.400	3.402	MS	15,895	28,050	03/12/2019	03/19/2024
00185A-AJ-3	AON PLC CO.GUARNT		D	1	2FE	499,117	101.0090	505,044	500,000	499,773		183			2.800	2.839	MS	4,122	14,000	07/11/2016	03/15/2021
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	1	2FE	496,525	107.3920	536,961	500,000	497,294		298			4.250	4.335	JJ	9,799	21,250	03/16/2017	07/15/2027
00507U-AR-2	ALLERGAN FUNDING SCS CO.GUARNT		D	1	2FE	2,995,945	102.2560	3,067,680	3,000,000	2,998,564		616			3.450	3.473	MS	30,475	103,500	07/11/2016	03/15/2022
00507U-AS-0	ALLERGAN FUNDING SCS CO.GUARNT		D	1	2FE	2,116,480	104.9920	2,099,846	2,000,000	2,072,345		(13,319)			3.800	3.009	MS	22,378	76,000	07/21/2016	03/15/2025
00652M-AC-6	ADANI PORTS AND SPECIAL SR UNSEC		D		2FE	3,515,060	102.3890	3,583,629	3,500,000	3,508,447		(3,902)			3.950	3.826	JJ	62,213	138,250	02/07/2018	01/19/2022
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC		D		2FE	1,274,133	100.4730	1,281,027	1,275,000	1,274,203		70			3.375	3.390	JJ	18,766		07/16/2019	07/24/2024
00653M-AA-9	ADCB FINANCE CAYMAN LTD CO.GUARNT		D		1FE	3,587,400	104.3000	3,754,800	3,600,000	3,591,547		2,390			4.000	4.078	MS	36,800	144,000	03/22/2018	03/29/2023
00913R-AF-3	AIR LIQUIDE FINANCE CO.GUARNT		D	2	1FE	3,094,000	97.8230	3,056,971	3,125,000	3,094,859		859			2.250	2.362	MS	21,680		09/05/2019	09/10/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
009279-AA-8	AIRBUS SE SR UNSEC		D	1	1FE	2,997,180	103.7910	3,113,737	3,000,000	2,997,864		257			3.150	3.161	AO	21,263	94,500	04/05/2017	04/10/2027
03835V-AG-1	APTIV PLC CO.GUARNT		D	2	2FE	599,274	108.3720	650,231	600,000	599,322		48			4.350	4.365	MS	7,685	13,123	02/28/2019	03/15/2029
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC		D		1FE	1,996,600	106.1810	2,123,612	2,000,000	1,997,411		632			4.125	4.163	MS	23,604	82,500	09/11/2018	09/18/2023
046353-AT-5	ASTRAZENECA PLC SR UNSEC		D	2	2FE	3,684,830	110.9540	4,105,283	3,700,000	3,686,396		1,213			4.000	4.049	JJ	67,422	135,667	08/14/2018	01/17/2029
05253J-AK-7	AUST & NZ BANKING GRP NY SR UNSEC		D		1FE	499,170	100.7210	503,603	500,000	499,835		184			2.700	2.738	MN	1,688	13,500	07/11/2016	11/16/2020
05401A-AB-7	AVOLON HOLDINGS FNDG LTD CO.GUARNT		D	2	2FE	990,000	107.7880	1,077,880	1,000,000	991,944		1,944			5.125	5.366	AO	10,819	55,236	01/08/2019	10/01/2023
05401A-AD-3	AVOLON HOLDINGS FNDG LTD CO.GUARNT		D	2	2FE	1,675,000	109.1580	1,828,397	1,675,000	1,675,000					5.250	5.250	MN	11,236	62,045	02/14/2019	05/15/2024
05565Q-CB-2	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1FE	828,378	101.7850	916,063	900,000	875,589		8,015			2.500	3.510	MN	3,438	22,500	07/15/2013	11/06/2022
05565Q-DN-5	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1FE	1,525,000	105.1050	1,602,858	1,525,000	1,525,000					3.279	3.279	MS	14,168	50,005	09/14/2017	09/19/2027
056752-AB-4	BAIDU INC		D		1FE	3,087,680	102.7560	3,082,694	3,000,000	3,085,927		(1,753)			3.500	2.472	MN	9,625		12/09/2019	11/28/2022
056752-AM-0	BAIDU INC SR UNSEC		D	2	1FE	3,193,664	106.5940	3,411,022	3,200,000	3,194,848		1,047			4.375	4.416	MN	18,278	140,000	11/08/2018	05/14/2024
05957A-AA-7	BANCO DEL ESTADO -CHILE SR UNSEC		D	1	1FE	322,110	101.2470	303,740	300,000	303,315		(4,233)			4.125	2.655	AO	2,888	12,375	05/04/2015	10/07/2020
05964H-AC-9	BANCO SANTANDER SA SR UNSEC		D		1FE	1,196,184	102.6880	1,232,250	1,200,000	1,198,180		754			3.500	3.570	AO	9,333	42,000	04/04/2017	04/11/2022
05964H-AE-5	BANCO SANTANDER SA SR UNSEC		D		1FE	3,393,472	102.0120	3,468,425	3,400,000	3,395,965		1,202			3.125	3.165	FA	37,778	106,250	10/17/2017	02/23/2023
05965M-AA-1	BANCO DEL ESTADO -CHILE SR UNSEC		D	1	1FE	3,094,200	102.8510	3,085,533	3,000,000	3,091,266		(2,934)			3.875	2.382	FA	46,177		12/04/2019	02/08/2022
05965M-AD-5	BANCO DEL ESTADO DE CHILE SERIES 144A		D	1	1FE	1,003,000	100.0610	1,000,609	1,000,000	1,002,847		(153)			2.668	2.359	JJ	12,821		12/10/2019	01/08/2021
05968D-AB-6	BANCO INTERNAC DEL PERU SR UNSEC		D	2	2FE	1,998,720	100.8750	2,017,500	2,000,000	1,999,195		247			3.375	3.389	JJ	30,563	67,500	01/10/2018	01/18/2023
05969B-AA-1	BANCO SANTANDER MEXICO SR UNSEC		D	1	2FE	2,486,432	103.8760	2,493,024	2,400,000	2,484,277		(2,015)			4.125	2.832	MN	14,300	16,500	12/09/2019	11/09/2022
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27		D		1FE	600,000	102.9150	617,489	600,000	600,000					3.306	3.306	JD	220	9,918	06/20/2019	06/27/2029
05971K-AD-1	BANCO SANTANDER SA Banco Santander SA 2.706 06/27		D		1FE	4,200,000	101.3350	4,256,091	4,200,000	4,200,000					2.706	2.706	JD	1,263	56,826	06/20/2019	06/27/2024
05971U-2A-4	BANCO DE CREDITO DEL PER SR UNSEC		D	2	2FE	3,496,955	99.5000	3,482,500	3,500,000	3,497,057		102			2.700	2.718	JJ	28,875		09/06/2019	01/11/2025
06538P-AC-6	MUFG BANK LTD SR UNSEC		D		1FE	3,197,649	100.5060	3,216,184	3,200,000	3,199,649		489			2.750	2.766	MS	26,156	88,000	07/11/2016	09/14/2020
09659W-2C-7	BNP PARIBAS SR UNSEC		D		1FE	1,527,136	104.4060	1,670,490	1,600,000	1,538,671		6,483			3.500	4.074	MN	7,000	56,000	03/13/2018	11/16/2027
09659W-2D-5	BNP PARIBAS SR UNSEC		D		1FE	4,991,050	103.7640	5,188,210	5,000,000	4,993,369		1,192			3.375	3.404	JJ	80,625	168,750	01/02/2018	01/09/2025
111013-AL-2	SKY LTD CO.GUARNT		D	1	1FE	298,860	107.0270	321,081	300,000	299,410		112			3.750	3.796	MS	3,281	11,250	09/09/2014	09/16/2024
2027A0-JK-6	COMMONWEALTH BANK AUST SR UNSEC		D		1FE	4,985,150	101.7250	5,086,252	5,000,000	4,993,243		2,947			2.750	2.814	MS	42,396	137,500	03/06/2017	03/10/2022
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2FE	2,687,742	104.0790	2,810,140	2,700,000	2,691,456		1,128			3.750	3.805	JJ	45,000	101,250	07/14/2016	07/21/2026
22303Q-AP-5	COVIDIEN INTL FINANCE SA CO.GUARNT		D	1	1FE	1,157,636	102.7960	1,233,548	1,200,000	1,183,675		4,376			2.950	3.370	JD	1,573	35,400	07/01/2013	06/15/2023
22534P-AA-1	CREDIT AGRICOLE LONDON SERIES 144A		D		1FE	4,981,950	99.8060	4,990,325	5,000,000	4,982,508		558			2.375	2.449	JJ	22,760		10/15/2019	01/22/2025
225433-AC-5	CRED SUIS GP FUN LTD CO.GUARNT		D		2FE	997,761	105.7510	1,057,511	1,000,000	998,659		227			3.750	3.778	MS	9,896	37,500	01/14/2016	03/26/2025
23291K-AH-8	DH EUROPE FINANCE II		D	1	2FE	2,197,866	99.4840	2,188,644	2,200,000	2,197,893		27			2.600	2.611	MN	8,580		10/29/2019	11/15/2029
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1FE	997,550	102.0710	1,020,715	1,000,000	999,041		251			2.625	2.653	AO	4,521	26,250	04/24/2013	04/29/2023
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1FE	2,898,558	98.5150	2,881,554	2,925,000	2,899,129		571			2.375	2.477	AO	16,981		09/30/2019	10/24/2029
26824K-AA-2	AIRBUS FINANCE BV CO.GUARNT		D	1	1FE	2,977,091	101.6160	3,150,082	3,100,000	3,052,489		13,330			2.700	3.191	AO	17,205	83,700	10/10/2013	04/17/2023
36160B-AA-3	ENGIE SA SR UNSEC		D	1	1FE	597,996	101.4780	608,868	600,000	599,366		216			2.875	2.915	AO	3,881	17,250	03/04/2013	10/10/2022
377373-AH-8	GLAXOSMITHKLINE CAPITAL CO.GUARNT		D	2	1FE	2,968,410	107.1840	3,215,513	3,000,000	2,970,627		2,217			3.375	3.498	JD	8,438	69,188	03/18/2019	06/01/2029
40052V-AA-2	GRUPO BIMBO SAB DE CV CO.GUARNT		D	1	2FE	110,750	101.1150	101,115	100,000	101,097		(2,175)			4.875	2.628	JD	14	4,875	05/04/2015	06/30/2020
404280-AP-4	HSBC HOLDINGS PLC SUBORD		D		1FE	2,076,280	106.1780	2,123,552	2,000,000	2,049,623		(10,741)			4.250	3.608	MS	25,264	85,000	06/07/2017	03/14/2024
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC		D		1FE	1,718,911	106.5650	1,838,238	1,725,000	1,720,836		562			3.900	3.943	MN	6,728	67,275	05/18/2016	05/25/2026
404280-BJ-7	HSBC HOLDINGS PLC SR UNSEC		D	1	1FE	5,000,000	102.2430	5,112,140	5,000,000	5,000,000					3.262	3.262	MS	48,930	163,100	03/06/2017	03/13/2023
423012-AF-0	HEINEKEN NV SR UNSEC		D	1	2FE	1,937,364	105.8610	2,064,292	1,950,000	1,940,084		1,042			3.500	3.573	JJ	28,817	68,250	03/20/2017	01/29/2028
44962L-AG-2	IHS MARKIT LTD SR UNSEC		D	2	2FE	3,290,331	106.2570	3,506,481	3,300,000	3,292,922		1,805			4.125	4.190	FA	56,719	139,150	07/19/2018	08/01/2023
45112E-AF-6	ICICI BANK LTD/DUBAI SR UNSEC		D		2FE	1,529,965	100.1810	1,502,716	1,500,000	1,501,711		(7,979)			3.500	2.953	MS	15,021	52,500	04/07/2016	03/18/2020
456837-AQ-6	ING GROEP NV SR UNSEC		D		1FE	1,924,365	109.7310	2,112,327	1,925,000	1,924,403		38			4.050	4.054	AO	17,758	38,981	04/02/2019	04/09/2029
45685N-AA-4	ING GROEP NV SR UNSEC		D		1FE	2,294,112	111.1320	2,556,027	2,300,000	2,295,106		994			4.625	4.666	JJ	51,710	68,257	11/08/2018	01/06/2026
456873-AD-0	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	2	2FE	2,847,516	107.3960	3,007,083	2,800,000	2,844,397		(3,119)			3.800	3.592	MS	29,556	53,200	03/27/2019	03/21/2029
460599-AB-9	INTERNATIONAL GAME TECH SR SEC		D	1	3FE	1,080,000	105.5000	1,055,000	1,000,000	1,037,649		(22,091)			6.250	3.833	FA	23,611	62,500	01/16/2018	02/15/2022
46115H-BC-0	INTESA SANPAOLO SPA SR UNSEC		D		2FE	3,191,680	101.6270	3,252,060	3,200,000	3,194,791		1,605			3.375	3.432	JJ	50,700	108,000	01/05/2018	01/12/2023
46132F-AB-6	INVESCO FINANCE PLC CO.GUARNT		D	1	1FE	992,840	106.2200	1,062,196	1,000,000	996,839		699			4.000	4.085	JJ	16,778	40,000	11/06/2013	01/30/2024
47032F-AA-7	JAMES HARDIE INTL FIN CO.GUARNT		D	1	3FE	2,080,000	103.7500	2,075,000	2,000,000	2,078,226		(1,774)			4.750	3.158	JJ	43,806		12/05/2019	01/15/2025
500498-AD-2	KOOKMIN BANK COVERED		D		1FE	996,570	100.1030	1,001,030	1,000,000	999,219		700			2.250	2.323	FA	9,250	22,500	01/28/2016	02/03/2021
500630-CD-8	KOREA DEVELOPMENT BANK SR UNSEC		D		1FE	799,868	100.0890	800,715	800,000	799,994		28			2.500	2.504	MS	6,111	20,000	07/11/2016	03/11/2020
500630-CW-6	KOREA DEVELOPMENT BANK SR UNSEC		D		1FE	2,987,190	103.9410	3,118,231	3,000,000	2,989,263		2,073			3.250	3.343	FA	35,750	48,750	02/12/2019	02/19/2024
50065A-AB-0	KOREA SOUTHERN POWER SR UNSEC		D		1FE	1,171,792	100.9180	1,185,790	1,175,000	1,173,816		1,066			3.000	3.096	JJ	14,883	35,250	01/22/2018	01/29/2021
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	1	1FE	6,000,000	104.3410	6,260,484	6,000,000	6,000,000					3.574	3.574	MN	32,166	214,440	10/31/2017	11/07/2028
55608J-AH-1	MACQUARIE GROUP LTD SR UNSEC		D	1	1FE	3,000,000	102.2000	3,066,000	3,000,000	3,000,000					3.189	3.189	MN	8,770	95,670	11/20/2017	11/28/2023
606822-AL-8	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1FE	3,000,000	101.8750	3,056,241	3,000,000	3,000,000					2.998	2.998	FA	32,229	89,940	02/15/2017	02/22/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
606822-AV-6	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1FE	2,000,000	108.9520	2,179,034	2,000,000	2,000,000					3.961	3.961	MS	26,187	79,220	02/26/2018	03/02/2028
606822-BC-7	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1FE	3,000,000	110.1470	3,304,400	3,000,000	3,000,000					4.050	4.050	MS	37,125	121,500	09/04/2018	09/11/2028
606822-BM-5	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1FE	3,000,000	103.4980	3,104,929	3,000,000	3,000,000					3.195	3.195	JJ	43,399		07/11/2019	07/18/2029
62877R-AA-2	NBK SPC LTD CO.GUARNT		D		1FE	1,961,500	100.6670	2,013,344	2,000,000	1,977,827		8,699			2.750	3.232	MN	4,736	55,000	02/07/2018	05/30/2022
63254A-AP-3	NATIONAL AUSTRALIA BK/NY SR UNSEC		D		1FE	1,488,420	105.0970	1,576,455	1,500,000	1,492,542		1,093			3.375	3.467	JJ	23,484	50,625	01/06/2016	01/14/2026
693483-AD-1	POSCO SR UNSEC		D		2FE	1,989,620	104.5190	2,090,386	2,000,000	1,992,349		1,943			4.000	4.116	FA	33,333	80,000	07/25/2018	08/01/2023
693483-AF-6	POSCO SERIES 144A		D		2FE	4,972,750	99.8900	4,994,479	5,000,000	4,973,958		1,208			2.375	2.565	MN	16,163		11/04/2019	11/12/2022
714295-AC-6	PERRIGO FINANCE UNLIMITD CO.GUARNT		D	1	2FE	1,009,230	102.6950	1,026,952	1,000,000	1,005,894		(1,116)			3.900	3.763	JD	1,733	39,000	11/09/2016	12/15/2024
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC		D		1FE	3,092,653	101.0990	3,134,054	3,100,000	3,093,266		613			2.625	2.676	JJ	35,941		07/15/2019	07/22/2024
75625Q-AE-9	RECKITT BENCKISER TSY CO.GUARNT		D	2	1FE	4,838,350	102.3670	5,118,353	5,000,000	4,851,407		13,057			3.000	3.454	JD	2,083	150,000	03/29/2019	06/26/2027
78440P-AE-8	SK TELECOM CO LTD SR UNSEC		D		1FE	2,528,428	103.6380	2,622,034	2,530,000	2,528,933		298			3.750	3.764	AO	19,766	94,875	04/10/2018	04/16/2023
78520L-AA-8	SABIC CAPITAL II BV CO.GUARNT		D		1FE	2,564,494	105.2500	2,710,188	2,575,000	2,566,881		1,950			4.000	4.091	AO	23,175	103,000	10/02/2018	10/10/2023
80281L-AD-7	SANTANDER UK GROUP HLDGS SR UNSEC		D		2FE	349,680	100.8540	352,991	350,000	349,924		73			3.125	3.147	JJ	5,256	10,938	07/11/2016	01/08/2021
822582-CB-6	SHELL INTERNATIONAL FIN CO.GUARNT		D		1FE	6,946,100	110.7860	7,755,048	7,000,000	6,951,210		4,508			3.875	3.969	MN	36,167	271,250	11/07/2018	11/13/2028
82460C-AK-0	SHINHAN BANK SERIES 144A		D		1FE	2,028,333	101.4130	2,028,269	2,000,000	2,027,610		(723)			2.875	2.239	MS	14,854		12/09/2019	03/28/2022
82460C-AM-6	SHINHAN BANK SR UNSEC		D		1FE	4,648,960	105.3100	4,923,226	4,675,000	4,654,539		4,830			3.875	3.999	MN	28,180	181,156	10/29/2018	11/05/2023
82481L-AC-3	SHIRE ACQ INV IRELAND DA CO.GUARNT		D	1	2FE	1,999,740	101.8300	2,036,607	2,000,000	1,999,855		36			2.875	2.877	MS	15,653	57,500	09/19/2016	09/23/2023
82620K-AD-5	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1FE	1,500,000	102.2350	1,533,526	1,500,000	1,500,000					2.900	2.900	MN	4,108	43,500	05/18/2015	05/27/2022
83051G-AM-0	SKANDINAVISKA ENSKILDA SERIES 144A		D		1FE	9,997,400	100.1920	10,019,200	10,000,000	9,997,446		46			2.200	2.209	JD	11,611		12/04/2019	12/12/2022
85771P-AK-8	EQUINOR ASA CO.GUARNT		D	1	1FE	399,208	102.4970	409,986	400,000	399,680		74			2.650	2.671	JJ	4,888	10,600	05/08/2013	01/15/2024
865622-BE-3	SUMITOMO MITSUI BANKING CO.GUARNT		D		1FE	1,582,597	105.4330	1,660,564	1,575,000	1,578,038		(784)			3.950	3.891	JJ	27,996	62,213	07/18/2013	07/19/2023
86562M-BT-6	SUMITOMO MITSUI FINL GRP		D		1FE	9,000,000	100.1650	9,014,814	9,000,000	9,000,000					2.448	2.448	MS	57,528		09/24/2019	09/27/2024
86960B-AR-3	SVENSKA HANDELSBANKEN AB CO.GUARNT		D		1FE	1,398,586	99.9520	1,399,329	1,400,000	1,399,670		473			1.950	1.985	MS	8,569	27,300	08/30/2017	09/08/2020
87124V-AF-6	SYDNEY AIRPORT FINANCE SR SEC		D	1	2FE	1,199,400	104.7110	1,256,537	1,200,000	1,199,596		56			3.625	3.631	AO	7,613	43,500	04/21/2016	04/28/2026
874060-AT-3	TAKEDA PHARMACEUTICAL SERIES WI		D	1	2FE	4,098,675	107.3130	4,399,852	4,100,000	4,098,699		25			4.400	4.408	MN	17,539		12/13/2019	11/26/2023
88032W-AL-0	TENCENT HOLDINGS LTD SR UNSEC		D	2	1FE	2,999,730	102.8240	3,084,720	3,000,000	2,999,766		36			3.280	3.282	AO	21,867	49,200	04/03/2019	04/11/2024
89153V-AG-4	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1FE	2,101,864	106.2540	2,231,344	2,100,000	2,100,784		(178)			3.700	3.690	JJ	35,828	77,700	08/09/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1FE	595,494	107.0230	642,140	600,000	597,938		492			3.750	3.838	AO	5,063	22,500	01/08/2014	04/10/2024
902133-AR-8	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1FE	1,508,310	104.7090	1,570,639	1,500,000	1,504,069		(846)			3.450	3.383	FA	21,563	51,750	08/04/2014	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1FE	324,210	105.6630	343,404	325,000	324,488		73			3.700	3.729	FA	4,543	12,025	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1FE	495,995	102.8850	514,427	500,000	496,847		360			3.125	3.219	FA	5,903	15,625	07/31/2017	08/15/2027
92857W-BK-5	VODAFONE GROUP PLC SR UNSEC		D		2FE	2,171,422	110.7360	2,436,183	2,200,000	2,175,151		2,377			4.375	4.538	MN	8,288	96,250	05/23/2018	05/30/2028
92936M-AF-4	WPP FINANCE 2010 CO.GUARNT		D	1	2FE	926,190	105.4380	948,945	900,000	918,258		(3,521)			3.750	3.282	MS	9,563	33,750	09/13/2017	09/19/2024
961214-DS-9	WESTPAC BANKING CORP SR UNSEC		D		1FE	1,997,980	101.8480	2,036,955	2,000,000	1,998,786		379			2.750	2.771	JJ	25,972	55,000	12/04/2017	01/11/2023
961214-DW-0	WESTPAC BANKING CORP SR UNSEC		D		1FE	4,982,350	106.4500	5,322,523	5,000,000	4,985,313		1,555			3.400	3.442	JJ	73,667	170,000	01/17/2018	01/25/2028
980236-AQ-6	WOODSIDE FINANCE LTD CO.GUARNT		D	2	2FE	4,990,850	109.4800	5,474,011	5,000,000	4,991,462		612			4.500	4.523	MS	73,125	112,500	02/25/2019	03/04/2029
984851-AD-7	YARA INTERNATIONAL ASA SR UNSEC		D	1	2FE	846,566	102.1640	868,390	850,000	847,645		317			3.800	3.849	JD	2,243	32,300	06/01/2016	06/06/2026
EJ5038-91-8	EXPORT-IMPORT BANK OF INDIA SERIES EMTN		D		2FE	3,114,910	103.5450	3,106,338	3,000,000	3,112,641		(2,269)			4.000	2.703	JJ	55,667		12/05/2019	01/14/2023
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3FE	1,471,077	83.2500	1,227,938	1,475,000	1,472,332		349			3.150	3.180	AO	11,616	46,463	07/18/2016	10/01/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,345,047,333	XXX	2,401,526,672	2,343,948,000	2,347,860,221	2,887,377	(388,440)			XXX	XXX	XXX	17,621,973	38,071,213	XXX	XXX
33849N-AG-0	FSMT 2018-5 A7 EXCH AFC SEQ SSNR			4	1FM	1,039,061	100.4620	1,038,502	1,033,731	1,035,646		(3,088)			4.000	3.186	MON	3,446	41,349	09/07/2018	09/25/2048
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A			4	1FM	5,033,841	101.8050	5,031,911	4,942,710	5,033,159		(682)			3.500	2.823	MON	14,416		12/05/2019	10/25/2048
46649T-AE-6	JPMMT 2018-3 A5 EXCH AFC SEQ SSNR AS			4	1FM	3,665,152	101.3690	3,736,330	3,685,885	3,666,909		1,757			3.500	3.654	MON	10,751	107,505	02/11/2019	09/25/2048
46650M-AE-7	JPMMT 2018-8 A5 EXCH AFC SEQ SSNR			4	1FM	1,644,346	100.8510	1,646,242	1,632,359	1,639,760		(3,863)			4.000	2.862	MON	5,441	65,255	08/16/2018	01/25/2049
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC			4	1FM	166,969	98.4080	160,775	163,376	166,583		(97)			2.500	2.055	MON	340	4,084	07/11/2016	12/25/2042
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR			4	1FM	2,813,949	101.9990	2,920,847	2,863,615	2,817,072		2,842			3.500	4.123	MON	8,352	100,226	12/07/2018	11/25/2046
81747A-AG-0	SEMT 2019-1 A4 EXCH AFC SSNR			4	1FM	3,053,964	101.0160	3,056,327	3,025,599	3,046,421		(7,544)			4.000	1.613	MON	10,085	110,759	01/09/2019	02/25/2049
81747W-AG-2	SEMT 2018-7 A4 EXCH AFC SEQ SSNR			4	1FM	2,218,081	100.5810	2,219,858	2,207,046	2,211,920		(5,317)			4.000	2.954	MON	7,357	88,282	08/08/2018	09/25/2048
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						19,635,363	XXX	19,810,792	19,554,321	19,617,470		(15,992)			XXX	XXX	XXX	60,188	517,460	XXX	XXX
065404-AZ-8	BANK 2018-BN10 ASB SEQ			4	1FM	6,179,946	106.2540	6,375,241	6,000,000	6,135,354		(24,002)			3.641	3.182	MON	18,205	218,460	01/26/2018	02/15/2061
08162P-AV-3	BMARK 2018-B1 ASB AFC SEQ			4	1FM	4,119,772	105.7340	4,229,361	4,000,000	4,089,491		(16,023)			3.602	3.144	MON	12,007	144,080	01/19/2018	01/15/2051
12625E-AC-3	COMM 2013-SFS A2 CSTR SEQ			4	1FM	5,572,418	101.9060	5,808,625	5,700,000	5,603,075		25,889			3.086	3.532	MON	14,187	172,615	10/29/2018	04/12/2035
46640J-AV-9	JPMCC 2013-C13 AS SUB CSTR			4	1FM	670,262	105.4950	685,716	650,000	663,432		(3,880)			4.065	3.406	MON	2,202	26,563	03/15/2018	01/15/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61690G-AE-1	MSBAM 2014-C14 A4 SEQ			4	1FM	2,783,397	103.9110	2,867,940	2,760,000	2,775,034		(7,156)			3.787	3.509	MON	8,710	104,521	10/25/2018	02/15/2047
61763B-AW-4	MSBAM 2013-C13 AS SUB			4	1FM	245,822	105.7740	253,857	240,000	244,031		(1,043)			4.266	3.783	MON	853	10,238	04/03/2018	11/15/2046
61765D-AT-5	MSC 2015-MS1 A3 SEQ			4	1FM	1,886,509	105.2190	1,980,228	1,882,000	1,884,499		(1,195)			3.510	3.479	MON	5,505	66,058	03/28/2018	05/15/2048
92937F-AD-3	WFRBS 2013-C12 A4 SEQ			4	1FM	1,981,364	102.7180	2,061,545	2,007,000	1,987,385		5,171			3.198	3.512	MON	5,349	64,184	10/26/2018	03/15/2048
92937F-AF-8	WFRBS 2013-C12 AS SUB			4	1FM	832,520	103.1080	857,856	832,000	831,956		(325)			3.560	3.542	MON	2,468	29,619	03/22/2018	03/15/2048
95000F-AU-0	WFCM 2016-C35 ASB SEQ			4	1FM	992,813	101.7140	1,017,137	1,000,000	994,833		1,046			2.788	2.923	MON	2,323	27,880	01/11/2018	07/15/2048
96221Q-AE-3	WFRBS 2013-C18 A5 AFC SEQ			4	1FM	5,198,633	106.7360	5,336,807	5,000,000	5,139,895		(34,404)			4.162	3.385	MON	17,342	208,100	04/05/2018	12/15/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						30,463,456	XXX	31,474,313	30,071,000	30,348,985		(55,922)			XXX	XXX	XXX	89,151	1,072,318	XXX	XXX
02007T-AC-9	ALLY AUTO RECEIVABLES TRUST SERIES 2019-4 CLASS A3			4	1FE	5,499,053	99.7940	5,488,662	5,500,000	5,499,071		18			1.840	1.854	MON	5,622		12/04/2019	06/17/2024
02582J-JM-3	AMERICAN EXPRESS CREDIT ACCO SERIES 2019-3 CLASS A			4	1FE	4,163,693	100.1960	4,163,922	4,155,778	4,163,606		(87)			2.000	1.936	MON	3,694		12/18/2019	04/15/2025
05377R-CU-6	AESOP 2017-2A A SEQ			4	1FE	4,997,266	101.6930	5,084,641	5,000,000	4,998,216		475			2.970	3.001	MON	4,538	148,500	01/09/2018	03/20/2024
06742L-AH-6	DROCK 2015-1 A SB			4	1FE	2,018,477	100.0180	2,000,369	2,000,000	2,000,580		(4,707)			2.200	1.970	MON	1,956	44,000	02/03/2016	12/15/2022
14041N-FR-7	CAPITAL ONE MULTI ASSET EXECUT SERIES 2018-A1 CLASS A1			4	1FE	147,215	101.4940	147,167	145,000	147,138		(77)			3.010	1.859	MON	194	364	12/03/2019	02/15/2024
14041N-FU-0	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A2 CLASS A2			4	1FE	3,882,247	99.6500	3,885,364	3,899,000	3,882,384		137			1.720	1.894	MON	2,981		12/19/2019	08/15/2024
14313Y-AD-0	CARMX 2016-1 A4 SEQ			4	1FE	1,213,263	99.9690	1,212,957	1,213,334	1,213,327		16			1.880	1.889	MON	1,014	22,811	01/26/2016	06/15/2021
252722-AA-1	DROT 2019-1A A SEQ			4	1FE	4,738,451	100.0490	4,741,417	4,739,083	4,738,473		22			2.890	2.910	MON	4,185	45,653	08/13/2019	02/20/2032
254683-BR-5	DCENT 2015-A4 A4 SEQ SB			4	1FE	497,500	100.2750	501,376	500,000	499,573		530			2.190	2.310	MON	487	10,950	01/05/2016	04/17/2023
254683-BU-8	DCENT 2016-A3 A3 SEQ SB			4	1FE	1,999,447	100.0180	2,000,356	2,000,000	1,999,854		110			1.850	1.863	MON	1,644	37,000	04/13/2016	10/16/2023
254683-CG-8	DISCOVER CARD EXECUTION NOTE SERIES 2018-A4 CLASS A4			4	1FE	917,332	101.9180	917,258	900,000	917,027		(305)			3.110	1.790	MON	2,333		12/18/2019	01/16/2024
254683-CK-9	DISCOVER CARD EXECUTION NOTE SERIES 2019-A1 CLASS A1			4	1FE	610,894	102.3560	611,063	597,000	610,596		(297)			3.040	1.903	MON	807		12/18/2019	07/15/2024
29366A-AA-2	ELL 2011-A A1 SEQ			4	1FE	120,403	100.0730	118,904	118,816	119,329		(126)			2.040	1.564	JD	202	2,424	07/31/2014	09/01/2023
34528Q-HF-4	FORDF SERIES 2019-4 CLASS A			4	1FE	2,149,745	100.2100	2,154,518	2,150,000	2,149,749		4			2.440	2.454	MON	2,332	12,386	09/17/2019	09/15/2026
42806D-BQ-1	HERTZ 2018-1A A SEQ			4	1FE	2,999,672	102.2910	3,068,733	3,000,000	2,999,789		62			3.290	3.315	MON	1,645	98,700	01/17/2018	02/25/2024
42806D-BZ-1	HERTZ 2018-3A A SEQ			4	1FE	2,999,729	104.5690	3,137,060	3,000,000	2,999,800		50			4.030	4.066	MON	2,015	120,900	06/21/2018	07/25/2024
637432-NJ-0	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1FE	1,994,540	101.8350	2,036,701	2,000,000	1,997,446		773			2.700	2.743	FA	20,400	54,000	02/03/2016	02/15/2023
637432-NN-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1FE	1,496,925	103.5600	1,553,394	1,500,000	1,497,661		281			3.050	3.074	AO	8,388	45,750	04/18/2017	04/25/2027
68504W-AA-5	ONGLT 2018-A A SEQ			4	1FE	2,341,775	100.8350	2,354,704	2,335,207	2,341,409		(366)			3.100	3.027	MON	4,625	48,261	05/01/2019	11/08/2030
69363P-AB-6	PSNH 2018-1 A2 SEQ			4	1FE	1,999,922	106.1910	2,123,829	2,000,000	2,000,054		30			3.506	3.505	FA	29,217	86,287	05/01/2018	08/01/2028
78470R-AC-1	SOFI 2016-E A2B SEQ			4	1FE	460,391	99.9790	459,487	459,583	460,033		(89)			2.490	2.453	MON	191	11,444	05/18/2017	01/25/2036
82653G-AA-0	SRFC 2018-3A A SEQ			4	1FE	1,304,744	102.2690	1,334,690	1,305,072	1,304,794		41			3.690	3.726	MON	1,471	48,157	10/10/2018	09/20/2035
83404K-AC-7	SOFI 2017-E A2B SEQ			4	1FE	1,464,375	100.7850	1,511,773	1,500,000	1,475,551		6,523			2.720	3.299	MON	680	40,800	04/13/2018	11/26/2040
83405D-AC-2	SOFI 2017-C A2B SEQ			4	1FE	972,765	99.8050	971,118	973,014	972,789		10			2.630	2.652	MON	427	25,590	05/19/2017	07/25/2040
83406E-AC-9	SOFI 2018-A A2B SEQ			4	1FE	3,468,139	100.8800	3,530,816	3,500,000	3,477,133		5,189			2.950	3.138	MON	1,721	103,250	04/13/2018	02/25/2042
918286-AA-3	VSTNA 2018-A A SEQ			4	1FE	1,041,258	103.1510	1,074,116	1,041,307	1,041,260		3			3.560	3.588	MON	1,133	37,071	08/07/2018	02/20/2036
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						55,499,221	XXX	56,184,395	55,532,194	55,506,642		8,220			XXX	XXX	XXX	103,902	1,044,298	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,450,645,373	XXX	2,508,996,172	2,449,105,515	2,453,333,318	2,887,377	(452,134)			XXX	XXX	XXX	17,875,214	40,705,289	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
00100U-AG-7	ADS WASTE HOLDINGS ADS WASTE HOLDINGS				3FE	1,470,801	100.3000	1,488,235	1,483,784	1,472,976		2,175			3.859	4.067	N/A	1,419	56,537	01/25/2019	11/10/2023
00164D-AM-5	AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS			1	3FE		0.0000								0.000	0.000	N/A		1,846		12/15/2022
00255X-AD-1	LEIDOS INC LEIDOS INC				2FE	2,537,812	100.4840	2,546,276	2,534,011	2,536,788		(461)			3.549	3.549	N/A	250	104,017	08/29/2017	08/22/2025
00766W-AT-0	AECOM TECHNOLOGY AECOM TECHNOLOGY				3FE	882,121	100.1000	883,003	882,121	882,121					3.549	3.576	N/A	87	36,487	02/23/2018	03/13/2025
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			1	3FE	1,935,073	100.2920	1,954,871	1,949,179	1,940,028		4,417			3.715	4.013	N/A	4,425	78,812	01/24/2019	10/10/2021
03765V-AH-3	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR			1	3FE		0.0000								0.000	0.000	N/A		7,598		05/02/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR				3FE	531,575	100.2000	532,681	531,618	531,575					4.944	5.000	N/A	2,046	5,479	09/23/2019	09/23/2026
03852J-AK-7	ARAMARK SERVICES INC ARAMARK SERVICES INC				3FE		0.0000								0.000	0.000	N/A		2,546		05/16/2024
03852J-AL-5	ARAMARK SERVICES INC ARAMARK SERVICES INC				3FE		0.0000								0.000	0.000	N/A		6,503		01/01/2044
05377J-AP-7	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC				2FE	1,445,853	100.5420	1,451,874	1,444,048	1,445,407		(242)			3.799	3.809	N/A	152	62,592	02/16/2018	02/13/2025
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US				2FE	686,128	100.5830	690,992	686,987	686,248		120			3.535	3.585	N/A	607	26,407	01/08/2019	01/15/2025
08579J-BA-9	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC				3FE		0.0000								0.000	0.000	N/A		1,625		01/06/2021
08579J-BD-3	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC				3FE	1,003,750	100.2770	1,002,770	1,000,000	1,003,533		(217)			3.715	3.602	N/A	2,270	4,108	10/23/2019	10/01/2022
12505M-AD-8	OUTFRONT MEDIA CAPITAL L OUTFRONT MEDIA CAPITAL L			1	3FE		0.0000								0.000	0.000	N/A		12,452		03/18/2024
12505M-AF-3	OUT FRONT MEDIA OUTFRONT MEDIA CAPITAL L				3FE	1,375,857	100.4110	1,378,252	1,372,610	1,375,754		(103)			3.491	3.529	N/A	2,529	6,158	11/21/2019	11/18/2026
13134M-BE-2	CALPINE CORP CALPINE CORP				3FE		0.0000								0.000	0.000	N/A		902		01/15/2024
16117L-BS-7	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER			1	2FE		0.0000								0.000	0.000	N/A		8,622		11/01/2039
16117L-BX-6	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER				2FE	1,812,756	100.5630	1,823,289	1,813,081	1,812,734		(22)			3.549	3.632	N/A	179	12,038	11/04/2019	02/01/2027
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC				3FE	987,249	100.6000	985,779	979,900	985,166		(1,091)			3.549	3.443	N/A	97	39,964	01/09/2018	06/28/2024
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC			1	3FE		0.0000								0.000	0.000	N/A		205		12/29/2022
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC				4FE	3,821,921	100.5310	3,860,767	3,840,375	3,823,097		1,175			5.049	5.263	N/A	539	149,103	02/08/2019	04/04/2026
22818R-AW-6	CROWN AMERICAS LLC CROWN AMERICAS LLC				2FE		0.0000								0.000	0.000	N/A		674		04/03/2025
23582L-AK-7	DANA INC DANA INC				2FE	1,158,556	100.1880	1,165,103	1,162,917	1,158,983		427			4.049	4.149	N/A	131	43,144	01/24/2019	02/28/2026
23918V-AX-2	DAVITA INC DAVITA INC				3FE	2,004,975	100.6960	2,008,885	1,995,000	2,004,887		(88)			4.049	3.995	N/A	224	6,351	10/23/2019	08/12/2026
24702N-AZ-3	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC				2FE		0.0000								0.000	0.000	N/A		24,731		09/07/2023
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC				2FE	1,902,337	100.6130	1,930,957	1,919,192	1,903,070		734			3.805	3.999	N/A	203	21,257	09/19/2019	09/19/2025
32007U-BX-6	FIRST DATA CORP FIRST DATA CORP			1	3FE		0.0000								0.000	0.000	N/A		2,355		04/26/2024
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO			1	3FE	783,404	100.2290	783,115	781,325	782,907		(306)			3.785	3.768	N/A	739	33,442	05/02/2018	10/21/2024
404122-AX-1	HCA INC HCA INC				3FE		0.0000								0.000	0.000	N/A		4,429		06/01/2047
404122-BA-0	HCA INC HCA INC				2FE	786,030	100.4750	789,764	786,030	786,030					3.549	3.576	N/A	78	6,556	10/09/2019	03/13/2025
410346-AR-1	HANESBRANDS INC HANESBRANDS INC			1	2FE	694,275	100.2500	691,725	690,000	693,172		(587)			3.555	3.474	N/A	136	26,315	01/16/2018	12/16/2024
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE				2FE		0.0000								0.000	0.000	N/A		967		10/25/2023
43289D-AH-6	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE				2FE	753,905	100.6250	753,773	749,091	753,579		(326)			3.542	3.476	N/A	370	14,661	06/24/2019	06/21/2026
44969C-BF-6	IQVIA INC IQVIA INC			1	3FE	474,562	100.4380	471,776	469,719	472,774		(686)			3.695	3.541	N/A	48	20,518	03/16/2017	03/07/2024
44969C-BJ-8	IQVIA INC IQVIA INC				3FE	343,888	100.4380	346,260	344,750	344,056		115			3.695	3.754	N/A	35	14,339	06/08/2018	06/11/2025
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC				3FE	1,477,350	99.9320	1,469,000	1,470,000	1,475,237		(1,142)			3.799	3.737	N/A	155	63,881	02/12/2018	03/31/2024
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES				3FE	949,917	100.3330	950,108	946,954	949,211		(411)			3.799	3.776	N/A	100	43,815	03/27/2018	03/23/2025
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC			1	3FE		0.0000								0.000	0.000	N/A		6,735		05/01/2023
55314N-AH-7	MKS INSTRUMENTS INC MKS INSTRUMENTS INC				3FE		0.0000								0.000	0.000	N/A		5,055		02/01/2026
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC				3FE	1,739,297	100.3000	1,741,400	1,736,192	1,739,183		(115)			3.549	3.543	N/A	171	15,944	09/30/2019	02/01/2026
57665V-AD-9	MATCH GROUP INC MATCH GROUP INC				3FE	482,906	99.8750	477,527	478,125	481,072		(964)			4.436	4.232	N/A	3,829	20,402	01/09/2018	11/16/2022
64072U-AJ-1	CSC HOLDINGS LLC CSC HOLDINGS LLC				3FE		0.0000								0.000	0.000	N/A		1,916		09/15/2027
64072U-AK-8	CSC HOLDINGS LLC CSC HOLDINGS LLC				3FE	2,173,744	100.3330	2,201,808	2,194,500	2,174,329		585			4.240	4.430	N/A	4,135	19,864	10/04/2019	04/15/2027
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC			1	3FE	722,095	100.2610	721,498	719,619	721,120		(379)			3.710	3.678	N/A	1,706	31,287	04/20/2017	10/04/2023
68216F-AW-3	ON ASSIGNMENT INC ON ASSIGNMENT INC				3FE		0.0000								0.000	0.000	N/A		23,927		04/02/2025
68216F-AX-1	ON ASSIGNMENT ON ASSIGNMENT INC				3FE	986,672	100.3180	988,315	985,182	986,622		(49)			3.553	3.639	N/A	1,191	3,023	11/25/2019	04/02/2025
71677H-AG-0	PETSMART INC PETSMART INC			1	4FE		0.0000								0.000	0.000	N/A		15,605		03/11/2022
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO				3FE	2,037,485	100.2500	2,037,485	2,032,404	2,036,306		(697)			3.495	3.520	N/A	1,800	82,934	04/05/2018	04/03/2025
73179Y-AK-3	POLYONE CORP POLYONE CORP				3FE	1,466,893	100.2190	1,462,792	1,459,595	1,465,414		(425)			3.535	3.486	N/A	1,290	61,164	04/17/2018	01/30/2026
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN				3FE	999,975	100.2340	999,815	997,481	999,902		(73)			3.549	3.528	N/A	98	6,532	10/23/2019	10/31/2025
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC				2FE	895,403	100.7750	900,936	894,008	895,350		(52)			3.535	3.584	N/A	178	7,472	09/20/2019	09/20/2026
85208E-AB-6	SPRINT COMMUNICATIONS SPRINT COMMUNICATIONS				3FE	983,596	99.0250	972,790	982,368	983,240		(195)			4.299	4.314	N/A	117	47,705	02/09/2018	02/03/2024
87239P-AD-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC				2FE		0.0000								0.000	0.000	N/A		6,892		08/04/2023
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC				2FE	285,938	100.5450	287,496	285,938	285,938					3.537	3.564	N/A	103	1,084	11/13/2019	12/31/2025
92532Y-AB-5	VERSUM MATERIALS INC VERSUM MATERIALS INC				1FE		0.0000								0.000	0.000	N/A		22,966		09/30/2023
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN				3FE	121,120	100.3000	121,636	121,272	121,154		21			3.695	3.732	N/A	12	5,171	02/23/2018	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN				3FE	207,635	100.3000	208,518	207,895	207,693		36			3.695	3.732	N/A	21	8,866	02/23/2018	04/03/2025
96208U-AM-3	WEX INC WEX INC				3FE		0.0000								0.000	0.000	N/A		2,425		06/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96208U-AP-6	WEX INC WEX INC				3FE	758,907	100.5420	763,542	759,426	758,940		33			4.049	4.094	N/A	85	21,059	05/21/2019	05/17/2026
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS				2FE	3,585,751	100.4460	3,653,949	3,637,725	3,591,959		6,208			3.555	3.841	N/A	359	120,803	02/11/2019	05/30/2025
BL2369-88-4	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL			1	3FE		0.0000								0.000	0.000	N/A		4,110		09/24/2024
BL2561-11-8	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC				3FE		0.0000								0.000	0.000	N/A		8,666		01/15/2026
BL2604-59-5	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL				3FE		0.0000								0.000	0.000	N/A		5,402		02/24/2025
BL3183-08-6	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC				3FE	1,272,451	100.5630	1,282,178	1,275,000	1,272,513		62			0.701	0.727	N/A	372	9,537	10/16/2019	01/31/2028
BL3246-79-2	CALPINE CORP Calpine Corp				3FE	955,011	100.4530	959,326	955,000	955,011		(1)			3.990	4.023	N/A	424	1,272	12/27/2019	01/15/2024
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP		A		2FE	716,955	100.2710	717,328	715,389	716,628		(209)			3.549	3.539	N/A	71	29,163	06/01/2018	05/30/2025
81726J-AE-1	SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV		D		2FE		0.0000								0.000	0.000	N/A		12,956		10/14/2021
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS		D		2FE	105,076	99.4170	104,594	105,208	105,104		18			3.555	3.596	N/A	21	4,391	04/19/2018	04/25/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						50,317,005	XXX	50,562,188	50,375,019	50,316,811		7,285			XXX	XXX	XXX	32,802	1,565,764	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						50,317,005	XXX	50,562,188	50,375,019	50,316,811		7,285			XXX	XXX	XXX	32,802	1,565,764	XXX	XXX
7699999. Total - Issuer Obligations						3,310,687,567	XXX	3,369,451,205	3,309,817,350	3,314,716,483	3,959,508	(288,694)			XXX	XXX	XXX	21,283,549	40,793,935	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						68,183,142	XXX	68,037,982	66,544,944	67,772,374		(102,670)			XXX	XXX	XXX	187,941	1,599,603	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						30,463,456	XXX	31,474,313	30,071,000	30,348,985		(55,922)			XXX	XXX	XXX	89,151	1,072,318	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						55,499,221	XXX	56,184,395	55,532,194	55,506,642		8,220			XXX	XXX	XXX	103,902	1,044,298	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						50,317,005	XXX	50,562,188	50,375,019	50,316,811		7,285			XXX	XXX	XXX	32,802	1,565,764	XXX	XXX
8399999 - Total Bonds						3,515,150,391	XXX	3,575,710,083	3,512,340,507	3,518,661,295	3,959,508	(431,781)			XXX	XXX	XXX	21,697,345	46,075,918	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
000360-20-6	AAON INC			1,275.000	62,998	49.410	62,998	4,722		443		18,516		18,516		12/17/2002	
004239-10-9	ACADIA REALTY TRUST			25,333.000	656,885	25.930	656,885	633,743	7,420	16,461		51,565		51,565		12/20/2019	
000361-10-5	AAR CORP			1,251.000	56,420	45.100	56,420	14,278		407		9,825		9,825		10/14/2003	
008492-10-0	AGREE REALTY CORP			77,213.000	5,418,036	70.170	5,418,036	4,778,407	45,619	64,838		429,610		429,610		09/20/2019	
00081T-10-8	ACCO BRANDS CORP			4,335.000	40,576	9.360	40,576	42,828		1,152		11,319		11,319		05/01/2012	
014491-10-4	ALEXANDER & BALDWIN INC			20,424.000	428,087	20.960	428,087	434,733		8,376		50,773		50,773		10/16/2018	
000868-10-9	ACNB CORP			255.000	9,644	37.820	9,644	6,193		271		(369)		(369)		06/24/2016	
014752-10-9	ALEXANDER'S INC			635.000	209,772	330.350	209,772	228,230		6,793		15,669		15,669		10/16/2018	
000899-10-4	ADMA BIOLOGICS INC			2,755.000	11,020	4.000	11,020	10,661				363		363		06/28/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE			114,902.000	18,565,865	161.580	18,565,865	15,034,001	119,525	218,165		3,694,173		3,694,173		12/20/2019	
00090Q-10-3	ADT INC			3,263.000	25,876	7.930	25,876	28,486	114	2,974		6,340		6,340		03/16/2018	
024013-10-4	AMERICAN ASSETS TRUST INC			14,387.000	660,363	45.900	660,363	547,756		8,235		41,307		41,307		09/20/2019	
000957-10-0	ABM INDUSTRIES INC			2,170.000	81,831	37.710	81,831	27,661	401	1,695		12,298		12,298		12/17/2002	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN			40,898.000	1,923,433	47.030	1,923,433	1,550,379		45,456		(145,916)		(145,916)		10/16/2018	
001055-10-2	AFLAC INC			24,727.000	1,308,058	52.900	1,308,058	244,779		28,978		183,683		183,683		11/26/2003	
02607T-10-9	AMERICAN FINANCE TRUST INC			31,822.000	421,960	13.260	421,960	384,665		14,675		50,253		50,253		06/21/2019	
001084-10-2	AGCO CORP			2,151.000	166,165	77.250	166,165	47,822		1,470		46,978		46,978		06/24/2016	
02665T-30-6	AMERICAN HOMES 4 RENT - A			241,918.000	6,340,671	26.210	6,340,671	5,833,342	12,216	14,379		447,522		447,522		05/31/2019	
001228-10-5	AG MORTGAGE INVESTMENT TRUST			1,028.000	15,852	15.420	15,852	21,076	463	2,176		(530)		(530)		06/23/2017	
03027X-10-0	AMERICAN TOWER REIT INC			298,037.000	68,494,863	229.820	68,494,863	43,455,362	304,009	551,020		17,536,780		17,536,780		11/06/2019	
001230-10-4	AGNC INVESTMENT CORP			17,298.000	305,829	17.680	305,829	455,547	2,768	37,916		2,451		2,451		11/19/2018	
03064D-10-8	AMERICOLD REALTY TRUST			247,312.000	8,670,759	35.060	8,670,759	8,281,323	49,954	43,752		377,114		377,114		10/23/2019	
00130H-10-5	AES CORP/THE			22,861.000	454,934	19.900	454,934	413,692		13,545		125,863		125,863		06/26/2015	
03748R-75-4	APARTMENT INVT & MGMT CO A			44,204.000	2,283,137	51.650	2,283,137	1,951,680		72,510		319,376		319,376		03/26/2019	
001547-10-8	AK STEEL HOLDING CORP			447.000	1,471	3.290	1,471	2,972				471		471		06/23/2017	
03784Y-20-0	APPLE HOSPITALITY REIT INC			62,827.000	1,020,939	16.250	1,020,939	1,087,072		44,809		66,929		66,929		10/16/2018	
00163U-10-6	AMAG PHARMACEUTICALS INC			1,423.000	17,318	12.170	17,318	62,563				(4,349)		(4,349)		06/24/2016	
04208T-10-8	ARMADA HOFFLER PROPERTIES INC			15,666.000	287,471	18.350	287,471	227,698	3,323	7,555		54,888		54,888		06/21/2019	
00164V-10-3	AMC NETWORKS INC			1,592.000	62,884	39.500	62,884	24,584				(24,780)		(24,780)		06/24/2016	
044103-10-9	ASHFORD HOSPITALITY TRUST INC			26,793.000	74,752	2.790	74,752	181,393	1,624	5,733		(150,915)		(150,915)		06/15/2018	
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A			2,111.000	15,284	7.240	15,284	54,208		1,833		(10,767)		(10,767)		12/18/2018	
053484-10-1	AVALONBAY COMMUNITIES INC			106,486.000	22,330,114	209.700	22,330,114	18,456,525	163,468	319,867		2,800,094		2,800,094		08/02/2019	
001744-10-1	AMN HEALTHCARE SERVICES INC			1,159.000	72,217	62.310	72,217	26,267				6,627		6,627		06/23/2017	
055645-30-3	BRT REALTY TRUST			2,900.000	49,213	16.970	49,213	34,522	644	1,069		15,452		15,452		12/21/2018	
00182C-10-3	ANI PHARMACEUTICALS INC			292.000	18,008	61.670	18,008	10,188				4,921		4,921		06/27/2014	
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE			7,650.000	92,183	12.050	92,183	74,239	1,255	2,956		(11,726)		(11,726)		06/15/2018	
00191U-10-2	ASGN INC COMMON STOCK USD.01			1,977.000	140,308	70.970	140,308	28,610				32,953		32,953		06/27/2014	
101121-10-1	BOSTON PROPERTIES INC			106,065.000	14,622,121	137.860	14,622,121	14,059,564	104,977	104,266		607,987		607,987		11/15/2019	
00206R-10-2	AT&T INC			252,280.000	9,859,102	39.080	9,859,102	5,580,875		557,191		2,685,299		2,685,299		06/28/2019	
10482B-10-1	BRAEMAR HOTELS & RESORTS INC			8,938.000	79,816	8.930	79,816	92,251	1,444	3,400		67		67		06/15/2018	
002121-10-1	A10 NETWORKS INC			1,883.000	12,936	6.870	12,936	16,450				1,200		1,200		06/23/2017	
105368-20-3	BRANDYWINE REALTY TRUST			52,132.000	821,079	15.750	821,079	817,577		23,548		93,998		93,998		10/16/2018	
00215F-10-7	ATLANTIC TELE-NETWORK INC			373.000	20,660	55.390	20,660	16,511	63	276		(6,093)		(6,093)		06/23/2017	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			88,801.000	1,918,990	21.610	1,918,990	1,366,225		59,113		569,527		569,527		10/16/2018	
002444-10-7	AVX CORP			1,630.000	33,366	20.470	33,366	24,662		814		8,612		8,612		06/23/2017	
11282X-10-3	BROOKFIELD PROPERTY REIT INC			19,539.000	360,397	18.445	360,397	395,340		15,329		44,839		44,839		10/16/2018	
00246W-10-3	AXT INC			1,452.000	6,316	4.350	6,316	9,945								06/23/2017	
124830-10-0	CBL & ASSOCIATES PROPERTIES IN			50,454.000	52,977	1.050	52,977	208,425		4,498		(49,756)		(49,756)		10/16/2018	
002474-10-4	AZZ INC			1,059.000	48,661	45.950	48,661	15,489		781		5,991		5,991		06/22/2007	
133131-10-2	CAMDEN PROPERTY TRUST			27,796.000	2,949,156	106.100	2,949,156	2,842,101	22,572	26,433		103,153		103,153		06/21/2019	
002535-30-0	AARON RENTS INC			2,429.000	138,720	57.110	138,720	26,797	97	369		37,022		37,022		06/23/2017	
14174T-10-7	CARETRUST REIT INC W/I			28,420.000	586,305	20.630	586,305	501,390	6,459	13,853		19,312		19,312		06/21/2019	
002824-10-0	ABBOTT LABORATORIES			59,335.000	5,153,838	86.860	5,153,838	1,080,523		82,414		872,526		872,526		06/22/2018	
14912Y-20-2	CATCHMARK TIMBER TRUST INC			14,592.000	167,370	11.470	167,370	184,711		4,684		17,429		17,429		06/15/2018	
00287Y-10-9	ABBVIE INC			51,473.000	4,557,419	88.540	4,557,419	869,162		239,058		(190,140)		(190,140)		06/26/2015	
150602-20-9	CEDAR SHOPPING CENTERS INC			25,522.000	75,290	2.950	75,290	115,696		3,034		(74,214)		(74,214)		02/22/2018	
002896-20-7	ABERCROMBIE & FITCH CO			1,704.000	29,462	17.290	29,462	39,463		1,479		(4,760)		(4,760)		06/30/2006	
16208T-10-2	CHATHAM LODGING TRUST			13,659.000	250,506	18.340	250,506	274,432	1,517	10,716		4,363		4,363		10/16/2018	
00289Y-10-7	ABEONA THERAPEUTICS INC			3,171.000	10,369	3.270	10,369	16,377				(7,236)		(7,236)		06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
178587-10-1	CITY OFFICE REIT INC			15,789.000	213,467	13.520	213,467	193,293		6,446		44,533		44,533		12/20/2019	
003654-10-0	ABIOMED INC			1,565.000	266,973	170.590	266,973	73,346				(244,627)		(244,627)		06/22/2018	
18885T-30-6	CLIPPER REALTY INC			5,192.000	55,035	10.600	55,035	45,910		1,173		(10,952)		(10,952)		03/20/2018	
003830-10-6	ABRAXAS PETROLEUM CORP			5,830.000	2,047	0.351	2,047	15,431				(4,360)		(4,360)		06/23/2017	
19626G-10-8	COLONY CAPITAL INC			492,974.000	2,341,627	4.750	2,341,627	4,116,053	54,766	105,512		21,215		21,215		08/02/2019	
003881-30-7	ACACIA RESEARCH - ACACIA TECHN			2,247.000	5,977	2.660	5,977	33,492				(728)		(728)		06/22/2012	
198287-20-3	COLUMBIA PROPERTY TRUST INC			34,825.000	728,191	20.910	728,191	737,196	7,386	16,559		(240,813)		(240,813)		10/16/2018	
00401C-10-8	ACACIA COMMUNICATIONS INC			716.000	48,552	67.810	48,552	30,399				21,601		21,601		06/23/2017	
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC			5,492.000	235,387	42.860	235,387	130,583		5,369		65,447		65,447		03/20/2018	
00404A-10-9	ACADIA HEALTHCARE CO INC			3,023.000	100,424	33.220	100,424	124,233				22,977		22,977		06/24/2016	
21870Q-10-5	CORESITE REALTY CORPORATION			11,149.000	1,250,026	112.120	1,250,026	1,173,848	13,737	30,259		247,882		247,882		12/20/2019	
004225-10-8	ACADIA PHARMACEUTICALS INC			3,739.000	159,954	42.780	159,954	73,156				100,694		100,694		06/24/2016	
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST			3,830.000	171,239	44.710	171,239	143,608		6,476		12,475		12,475		09/20/2019	
004239-10-9	ACADIA REALTY TRUST			3,250.000	84,273	25.930	84,273	55,166	943	3,950		7,138		7,138		06/23/2017	
21871N-10-1	CORECIVIC INC			35,462.000	616,330	17.380	616,330	772,269		36,885		(109,346)		(109,346)		10/16/2018	
00430H-10-2	ACCELERATE DIAGNOSTICS			987.000	16,680	16.900	16,680	16,868				5,394		5,394		06/27/2014	
21872L-10-4	COREPOINT LODGING INC			11,903.000	127,124	10.680	127,124	229,246	2,405	5,659		(16,492)		(16,492)		10/16/2018	
00434H-10-8	ACCELERON PHARMA INC			1,231.000	65,268	53.020	65,268	41,666				11,798		11,798		06/23/2017	
22002T-10-8	CORPORATE OFFICE PROPERTIES TR			33,505.000	984,377	29.380	984,377	905,415	9,306	21,057		170,030		170,030		06/21/2019	
004397-10-5	ACCURAY INC			3,073.000	8,666	2.820	8,666	56,989				(1,835)		(1,835)		06/14/2011	
222795-50-2	COUSINS PROPERTIES INC			43,565.000	1,794,878	41.200	1,794,878	1,512,093		15,018		361,922		361,922		06/17/2019	
00444T-10-0	ACELRX PHARMACEUTICALS			4,567.000	9,636	2.110	9,636	11,554				(1,940)		(1,940)		06/28/2019	
22822V-10-1	CROWN CASTLE INTL CORP			248,664.000	35,347,588	142.150	35,347,588	25,903,237		669,472		8,246,599		8,246,599		10/22/2019	
00448Q-20-1	ACHILLION PHARMACEUTICALS			4,855.000	29,276	6.030	29,276	37,767				21,816		21,816		06/24/2016	
229663-10-9	CUBESMART			57,474.000	1,809,282	31.480	1,809,282	1,591,993	19,155	43,136		133,017		133,017		09/20/2019	
004498-10-1	ACI WORLDWIDE INC			4,522.000	171,316	37.885	171,316	29,559				46,749		46,749		06/22/2012	
23283R-10-0	CYRUSONE INC			60,485.000	3,957,534	65.430	3,957,534	3,632,268	30,544	47,420		286,679		286,679		08/02/2019	
00461U-10-5	ACLARIS THERAPEUTICS INC			797.000	1,506	1.890	1,506	18,419				(4,437)		(4,437)		06/23/2017	
252784-30-1	DIAMONDROCK HOSPITALITY CO			59,944.000	664,180	11.080	664,180	652,911	7,567	17,814		87,366		87,366		10/16/2018	
00484M-10-6	ACORDA THERAPEUTICS INC			1,689.000	3,446	2.040	3,446	43,322				(23,145)		(23,145)		06/10/2009	
253868-10-3	DIGITAL REALTY TRUST INC			94,906.000	11,364,044	119.740	11,364,044	10,039,731	103,865	239,733		1,167,493		1,167,493		10/16/2018	
00507V-10-9	ACTIVISION BLIZZARD INC			26,162.000	1,554,546	59.420	1,554,546	790,066		10,504		340,233		340,233		06/22/2018	
25960P-10-9	DOUGLAS EMMETT INC			49,622.000	2,178,406	43.900	2,178,406	1,831,650	14,032	30,023		80,307		80,307		09/20/2019	
00508X-20-3	ACTUANT CORP			2,301.000	59,895	26.030	59,895	38,518		100		11,737		11,737		06/28/2013	
264411-50-5	DUKE REALTY CORP			244,465.000	8,475,602	34.670	8,475,602	6,830,058		108,777		1,505,245		1,505,245		12/20/2019	
00508Y-10-2	ACUITY BRANDS INC			1,438.000	198,444	138.000	198,444	57,070		812		33,545		33,545		06/24/2016	
26884U-10-9	EPR PROPERTIES			23,023.000	1,626,345	70.640	1,626,345	1,507,515	8,720	60,156		56,996		56,996		09/20/2019	
005098-10-8	ACUSHNET HOLDINGS CORP			821.000	26,683	32.500	26,683	15,709		499		9,497		9,497		12/16/2016	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES			22,034.000	522,867	23.730	522,867	426,275		11,181		125,149		125,149		09/20/2019	
00548A-10-6	ADAMAS PHARMACEUTICALS INC			711.000	2,695	3.790	2,695	15,446				(3,418)		(3,418)		06/24/2016	
277276-10-1	EASTGROUP PROPERTIES INC			41,238.000	5,471,045	132.670	5,471,045	3,814,390	31,236	55,709		1,271,147		1,271,147		12/20/2019	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES			481.000	14,392	29.920	14,392	19,338				(5,007)		(5,007)		09/20/2019	
292104-10-6	EMPIRE STATE REALTY TRUST INC			44,235.000	617,521	13.960	617,521	721,585		10,934		(9,024)		(9,024)		06/21/2019	
006739-10-6	ADDUS HOMECARE CORP			255.000	24,791	97.220	24,791	5,032				7,572		7,572		06/28/2013	
29444U-70-0	EQUINIX INC			60,851.000	35,518,729	583.700	35,518,729	25,130,514		329,235		12,186,196		12,186,196		12/20/2019	
00724F-10-1	ADOBE SYSTEMS INC			16,825.000	5,549,053	329.810	5,549,053	364,284				1,763,562		1,763,562		06/23/2017	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN			241,618.000	17,007,491	70.390	17,007,491	12,980,551	74,732	116,738		3,420,992		3,420,992		10/16/2019	
00737L-10-3	ADTALEM GLOBAL ED INC COM			1,758.000	61,477	34.970	61,477	45,961				(21,973)		(21,973)		06/28/2013	
29476L-10-7	EQUITY RESIDENTIAL			283,999.000	22,981,199	80.920	22,981,199	17,929,366	162,771	333,018		3,467,009		3,467,009		10/22/2019	
00738A-10-6	ADTRAN INC			1,869.000	18,484	9.890	18,484	54,810		730		(1,608)		(1,608)		06/26/2015	
29670E-10-7	ESSENTIAL PROPERTIES REALTY			188,894.000	4,686,460	24.810	4,686,460	3,926,653	43,878	28,304		737,090		737,090		12/20/2019	
00751Y-10-6	ADVANCE AUTO PARTS INC			2,427.000	388,708	160.160	388,708	75,213	146	632		6,632		6,632		06/26/2009	
297178-10-5	ESSEX PROPERTY TRUST INC			54,492.000	16,394,463	300.860	16,394,463	13,661,068	107,315	206,261		1,987,636		1,987,636		08/02/2019	
00766T-10-0	AECOM TECHNOLOGY CORP			5,026.000	216,771	43.130	216,771	92,779				84,589		84,589		06/23/2017	
30225T-10-2	EXTRA SPACE STORAGE INC			107,410.000	11,344,644	105.620	11,344,644	8,580,997		212,413		1,141,641		1,141,641		12/20/2019	
00770C-10-1	ADVANCED EMISSIONS SOLUTIONS			788.000	8,274	10.500	8,274	7,186		855		(39)		(39)		06/23/2017	
31154R-10-9	FARMLAND PARTNERS INC			8,142.000	55,203	6.780	55,203	73,204	411	968		16,675		16,675		03/16/2018	
00770F-10-4	AEGION CORP			1,316.000	29,439	22.370	29,439	24,928				8,058		8,058		06/26/2009	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS			66,222.000	8,524,758	128.730	8,524,758	8,393,854	70,224	112,337		128,315		128,315		08/02/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
00771V-10-8	AERIE PHARMACEUTICALS INC			1,175.000	28,400	24.170	28,400	38,624				(14,187)		(14,187)		06/23/2017	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			37,538.000	1,558,202	41.510	1,558,202	1,128,909	8,720	20,247		454,410		454,410		10/16/2018	
00773T-10-1	ADVANSIX INC			1,237.000	24,691	19.960	24,691	6,366				(5,483)		(5,483)		10/03/2016	
35086T-10-9	FOUR CORNERS PROPERTY TRUST			20,389.000	574,766	28.190	574,766	586,377		6,968		(32,563)		(32,563)		05/31/2019	
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC CO			1,984.000	22,856	11.520	22,856	12,002				16,806		16,806		06/22/2018	
35471R-10-6	FRANKLIN STREET PROPERTIES COR			30,896.000	264,470	8.560	264,470	253,133		6,611		(56,136)		(56,136)		10/16/2018	
007800-10-5	AEROJET ROCKETDYNE HLDGS INC			2,671.000	121,958	45.660	121,958	37,006				28,195		28,195		06/23/2017	
35904G-10-7	FRONT YARD RESIDENTIAL CORP			14,739.000	181,879	12.340	181,879	152,082		5,256		46,440		46,440		10/16/2018	
007903-10-7	ADVANCED MICRO DEVICES INC			34,503.000	1,582,308	45.860	1,582,308	607,828				922,849		922,849		06/28/2019	
36162J-10-6	GEO GROUP INC			35,427.000	588,442	16.610	588,442	775,260		40,428		(241,204)		(241,204)		10/16/2018	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC			1,431.000	55,580	38.840	55,580	35,318		2,096		21,130		21,130		06/26/2015	
36467J-10-8	GAMING AND LEISURE PROPERTIES			180,230.000	7,758,902	43.050	7,758,902	6,445,139		272,827		1,409,280		1,409,280		08/02/2019	
00790X-10-1	ADVANCED DISPOSAL SERVICES INC			1,780.000	58,509	32.870	58,509	43,618				16,087		16,087		06/22/2018	
374297-10-9	GETTY REALTY CORP			9,933.000	326,498	32.870	326,498	261,215	3,712	8,883		32,141		32,141		10/16/2018	
007973-10-0	ADVANCED ENERGY INDUSTRIES INC			1,546.000	110,075	71.200	110,075	25,257				44,232		44,232		06/24/2011	
376536-10-8	GLADSTONE COMMERCIAL CORP			9,121.000	199,385	21.860	199,385	167,077		8,131		(47,278)		(47,278)		10/16/2018	
008073-10-8	AEROVIRONMENT INC			831.000	51,306	61.740	51,306	21,669				(5,223)		(5,223)		06/22/2012	
376549-10-1	GLADSTONE LAND CORP			6,226.000	80,751	12.970	80,751	79,321		1,977		9,422		9,422		06/15/2018	
008252-10-8	AFFILIATED MANAGERS GROUP INC			1,578.000	133,720	84.740	133,720	123,363		2,192		(20,282)		(20,282)		06/23/2017	
379378-20-1	GLOBAL NET LEASE INC			26,663.000	540,726	20.280	540,726	486,807		25,488		83,393		83,393		12/20/2019	
00846U-10-1	AGILENT TECHNOLOGIES INC			10,777.000	919,386	85.310	919,386	289,488	1,940	7,672		194,687		194,687		12/15/2003	
37954A-20-4	GLOBAL MEDICAL REIT INC			9,380.000	124,097	13.230	124,097	89,940	1,895	3,788		30,780		30,780		06/21/2019	
00847G-70-5	AGENUS INC			2,830.000	11,518	4.070	11,518	9,619				4,841		4,841		06/27/2014	
421946-10-4	HEALTHCARE REALTY TRUST INC			39,221.000	1,308,805	33.370	1,308,805	1,085,900		26,894		(69,053)		(69,053)		12/20/2019	
00847J-10-5	AGILYSYS INC			1,071.000	27,214	25.410	27,214	18,913				8,572		8,572		06/28/2019	
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA			60,957.000	1,845,778	30.280	1,845,778	1,666,861	19,392	30,203		21,920		21,920		05/30/2019	
00847X-10-4	AGIOS PHARMACEUTICALS INC			1,876.000	89,579	47.750	89,579	128,254				3,114		3,114		06/22/2018	
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT			496,493.000	17,114,114	34.470	17,114,114	15,456,130		352,170		(2,216,481)		(2,216,481)		10/23/2019	
00848H-10-8	AGEX THERAPEUTICS INC	LS		264.000	480	1.820	480	712				(313)		(313)		11/29/2018	
427825-50-0	HERSHA HOSPITALITY TRUST			10,385.000	151,102	14.550	151,102	194,126		6,913		(64,825)		(64,825)		10/16/2018	
008492-10-0	AGREE REALTY CORP			943.000	66,170	70.170	66,170	31,427	552	2,303		10,546		10,546		06/24/2016	
431284-10-8	HIGHWOODS PROPERTIES INC			30,535.000	1,493,467	48.910	1,493,467	1,346,750		34,482		273,544		273,544		10/16/2018	
00900T-10-7	AIMMUNE THERAPEUTICS INC			1,385.000	46,356	33.470	46,356	24,921				13,386		13,386		06/23/2017	
44107P-10-4	HOST HOTELS & RESORTS INC			661,737.000	12,275,221	18.550	12,275,221	12,550,722	133,663	256,904		703,580		703,580		11/13/2019	
00912X-30-2	AIR LEASE CORP			3,064.000	145,601	47.520	145,601	82,102	460	1,729		53,677		53,677		06/27/2014	
444097-10-9	HUDSON PACIFIC PROPERTIES			275,440.000	10,370,316	37.650	10,370,316	9,395,132		124,663		1,316,782		1,316,782		08/02/2019	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			7,640.000	1,795,324	234.990	1,795,324	352,074	8,862	37,970		579,441		579,441		06/22/2018	
45378A-10-6	INDEPENDENCE REALTY TRUST IN			26,784.000	377,119	14.080	377,119	247,615	4,869	11,462		125,214		125,214		10/16/2018	
00922R-10-5	AIR TRANSPORT SERVICES GROUP I			2,138.000	50,157	23.460	50,157	21,456				1,407		1,407		06/24/2016	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT			19,292.000	432,527	22.420	432,527	418,561		15,135		(218,504)		(218,504)		12/28/2018	
00971T-10-1	AKAMAI TECHNOLOGIES INC			5,728.000	494,785	86.380	494,785	221,619				146,664		146,664		09/30/2010	
461730-50-9	INVESTORS REAL ESTATE TRUST			3,467.000	251,358	72.500	251,358	179,012	2,451	5,770		(27,730)		(27,730)		12/28/2018	
009728-10-6	AKORN INC			3,444.000	5,166	1.500	5,166	34,818				(6,587)		(6,587)		06/24/2016	
46187W-10-7	INVITATION HOMES INC			559,204.000	16,759,344	29.970	16,759,344	14,073,571		114,660		2,880,774		2,880,774		11/25/2019	
00972D-10-5	AKEBIA THERAPEUTICS INC			2,676.000	16,912	6.320	16,912	43,738				2,139		2,139		12/13/2018	
46284V-10-1	IRON MOUNTAIN INC			84,852.000	2,704,233	31.870	2,704,233	2,707,037	53,277	123,256		(223,173)		(223,173)		10/16/2018	
00972L-10-7	AKCEA THERAPEUTICS INC			574.000	9,724	16.940	9,724	13,701				(7,668)		(7,668)		09/15/2017	
464287-73-9	ISHARES DJ US REAL ESTATE			163,782.000	15,244,829	93.080	15,244,829	11,571,960		183,475		1,563,933		1,563,933		10/03/2019	
011311-10-7	ALAMO GROUP INC			374.000	46,956	125.550	46,956	7,739		195		18,255		18,255		06/27/2008	
46590V-10-0	JBG SMITH PROPERTIES			36,559.000	1,458,339	39.890	1,458,339	1,408,590	8,308	19,454		137,885		137,885		06/21/2019	
011642-10-5	ALARM.COM HOLDINGS INC			792.000	34,032	42.970	34,032	20,875				(7,134)		(7,134)		06/23/2017	
49427F-10-8	KILROY REALTY CORP			95,936.000	8,049,030	83.900	8,049,030	6,989,426	46,992	80,600		1,246,114		1,246,114		12/20/2019	
011659-10-9	ALASKA AIR GROUP INC			3,985.000	269,984	67.750	269,984	37,207		6,054		27,828		27,828		06/23/2017	
49446R-10-9	KIMCO REALTY CORP			120,171.000	2,488,741	20.710	2,488,741	1,775,163	33,982	79,995		279,234		279,234		10/16/2018	
012348-10-8	ALBANY INTERNATIONAL CORP			1,111.000	84,347	75.920	84,347	24,866	211	868		15,168		15,168		12/17/2002	
49803T-30-0	KITE REALTY GROUP TRUST			24,663.000	481,668	19.530	481,668	376,666		23,271		87,579		87,579		10/16/2018	
012653-10-1	ALBEMARLE CORP			3,442.000	251,404	73.040	251,404	132,473	1,265	5,369		(14,038)		(14,038)		01/13/2015	
502175-10-2	LTC PROPERTIES INC			11,718.000	524,615	44.770	524,615	460,729		15,879		(18,671)		(18,671)		10/16/2018	
01345P-10-6	ALBIREO PHARMA INC			332.000	8,439	25.420	8,439	12,386				299		299		06/22/2018	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
512816-10-9	LAMAR ADVERTISING CO-A			25,456.000	2,272,203	89.260	2,272,203	1,767,002		58,099		488,180		488,180		12/21/2018	
013872-10-6	ALCOA CORP			6,581.000	141,557	21.510	141,557	268,765				(33,768)		(33,768)		06/23/2017	
529043-10-1	LEXINGTON REALTY TRUST			71,595.000	760,339	10.620	760,339	591,558	7,592	18,829		(76,803)		(76,803)		12/20/2019	
014442-10-7	ALECTOR INC			1,003.000	17,282	17.230	17,282	19,992				(2,743)		(2,743)		09/20/2019	
531172-10-4	LIBERTY PROPERTY TRUST			46,357.000	2,783,738	60.050	2,783,738	1,891,369	19,195	42,822		697,130		697,130		09/10/2019	
014491-10-4	ALEXANDER & BALDWIN INC			2,540.000	53,238	20.960	53,238	45,316		1,902		6,632		6,632		01/12/2018	
53223X-10-7	LIFE STORAGE INC			13,885.000	1,503,468	108.280	1,503,468	1,170,004		33,010		178,429		178,429		10/16/2018	
014752-10-9	ALEXANDER'S INC			51.000	16,848	330.350	16,848	21,797		996		1,322		1,322		12/16/2016	
55303A-10-5	MGM GROWTH PROPERTIES LLC			85,000.000	2,632,450	30.970	2,632,450	2,772,883	40,347			(135,315)		(135,315)		11/15/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE			3,763.000	608,026	161.580	608,026	267,269	3,876	16,088		176,478		176,478		06/22/2018	
554382-10-1	MACERICH CO			42,266.000	1,137,801	26.920	1,137,801	2,332,955		74,355		(649,706)		(649,706)		06/21/2019	
015351-10-9	ALEXION PHARMACEUTICALS INC			7,633.000	825,509	108.150	825,509	136,581				83,352		83,352		06/24/2016	
554489-10-4	MACK-CALI REALTY CORP			25,783.000	596,361	23.130	596,361	469,296		12,259		14,623		14,623		10/16/2018	
016230-10-4	ALICO INC			135.000	4,837	35.830	4,837	3,959	12	35		865		865		12/17/2002	
58463J-30-4	MEDICAL PROPERTIES TRUST INC			152,801.000	3,225,629	21.110	3,225,629	2,322,586	38,690	67,189		409,683		409,683		12/20/2019	
016255-10-1	ALIGN TECHNOLOGY INC			2,687.000	749,780	279.040	749,780	84,584				189,296		189,296		06/23/2017	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT			103,823.000	13,690,101	131.860	13,690,101	11,574,123		114,282		2,150,786		2,150,786		10/22/2019	
01671P-10-0	ALLAKOS INC	LS		609.000	58,074	95.360	58,074	27,418				29,907		29,907		06/28/2019	
609720-10-7	MONMOUTH REIT CLASS A			27,502.000	398,229	14.480	398,229	389,688		11,115		(5,118)		(5,118)		12/21/2018	
017175-10-0	ALLEGHANY CORP			479.000	382,994	799.570	382,994	157,176				85,441		85,441		06/22/2012	
63633D-10-4	NATIONAL HEALTH INVESTORS INC			12,615.000	1,027,870	81.480	1,027,870	874,210	13,378	30,733		40,636		40,636		12/20/2019	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			4,202.000	86,813	20.660	86,813	96,190				(4,720)		(4,720)		06/23/2017	
637417-10-6	NATIONAL RETAIL PROPERTIES INC			50,907.000	2,729,633	53.620	2,729,633	2,139,130		58,252		54,995		54,995		12/20/2019	
01748H-10-7	ALLEGIANCE BANCSHARES INC			444.000	16,694	37.600	16,694	10,854				2,350		2,350		06/24/2016	
637870-10-6	NATIONAL STORAGE AFFILIATES TR			17,663.000	593,830	33.620	593,830	528,435		9,966		43,501		43,501		09/20/2019	
01748X-10-2	ALLEGIANT TRAVEL CO			502.000	87,368	174.040	87,368	67,892		1,526		37,505		37,505		06/23/2017	
648691-10-3	NEW SEINIOR INVESTIMENT GROUP			24,918.000	190,623	7.650	190,623	196,316		7,308		(99,210)		(99,210)		06/21/2019	
018522-30-0	ALLETE INC			1,901.000	154,304	81.170	154,304	80,129		4,847		9,523		9,523		06/23/2017	
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC			5,632.000	253,440	45.000	253,440	178,325		3,807		46,493		46,493		12/21/2018	
018581-10-8	ALLIANCE DATA SYSTEMS CORP			1,403.000	157,417	112.200	157,417	174,454		3,837		(53,786)		(53,786)		06/26/2015	
67623C-10-9	OFFICE PROPERTIES INCOME TRU			14,200.000	456,388	32.140	456,388	508,200		18,568		(278,900)		(278,900)		01/02/2019	
018802-10-8	ALLIANT ENERGY CORP			7,893.000	431,905	54.720	431,905	117,838		12,162		99,612		99,612		06/24/2016	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC			64,786.000	2,743,687	42.350	2,743,687	1,969,549		95,199		93,327		93,327		12/20/2019	
019330-10-9	ALLIED MOTION TECHNOLOGIES			205.000	9,943	48.500	9,943	4,458		27		790		790		06/26/2015	
682406-10-3	ONE LIBERTY PROPERTIES INC			4,628.000	125,835	27.190	125,835	117,294	2,104	4,951		13,244		13,244		10/16/2018	
01973R-10-1	ALLISON TRANSMISSION HOLDING			3,239.000	156,508	48.320	156,508	99,148		2,108		14,456		14,456		06/23/2017	
69007J-10-6	OUTFRONT MEDIA INC COM			42,727.000	1,145,938	26.820	1,145,938	847,638		36,254		332,748		332,748		09/20/2019	
019770-10-6	ALLOGENE THERAPEUTICS INC			1,361.000	35,359	25.980	35,359	35,544				(1,227)		(1,227)		06/28/2019	
69360J-10-7	PS BUSINESS PARKS INC			5,958.000	982,295	164.870	982,295	689,031		14,873		194,442		194,442		10/16/2018	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION			7,075.000	69,441	9.815	69,441	127,028				1,253		1,253		06/24/2011	
69924R-10-8	PARAMOUNT GROUP INC			58,127.000	809,128	13.920	809,128	833,676	5,871	13,819		(10,827)		(10,827)		10/16/2018	
020002-10-1	ALLSTATE CORP/THE			11,110.000	1,249,320	112.450	1,249,320	329,807	5,690	23,630		335,292		335,292		11/26/2003	
700517-10-5	PARK HOTELS & RESORTS INC			71,359.000	1,846,057	25.870	1,846,057	2,051,927	39,637	84,284		(6,631)		(6,631)		09/18/2019	
02005N-10-0	ALLY FINANCIAL INC			13,932.000	425,762	30.560	425,762	328,165		10,280		111,389		111,389		06/23/2017	
70509V-10-0	PEBBLEBROOK HOTEL TRUST			38,713.000	1,037,896	26.810	1,037,896	1,065,524	14,857	11,952		118,865		118,865		08/29/2019	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC			3,747.000	431,542	115.170	431,542	165,783				160,421		160,421		06/28/2019	
709102-10-7	PENNSYLVANIA REAL ESTATE INVES			20,665.000	110,144	5.330	110,144	207,245		10,317		(249,209)		(249,209)		10/16/2018	
02079K-10-7	ALPHABET INC			10,348.000	13,835,483	1,337.020	13,835,483	2,728,974				3,156,573		3,156,573		12/21/2018	
71943U-10-4	PHYSICIANS REALTY TRUST			55,271.000	1,046,833	18.940	1,046,833	859,768		30,222		24,379		24,379		10/16/2018	
02079K-30-5	ALPHABET INC			10,334.000	13,841,256	1,339.390	13,841,256	2,663,639				3,079,302		3,079,302		12/21/2018	
720190-20-6	PIEDMONT OFFICE REALTY TRUST			37,274.000	828,974	22.240	828,974	672,185	7,906	18,609		147,279		147,279		10/16/2018	
02081G-20-1	ALPHATEC HOLDINGS INC			2,458.000	17,440	7.095	17,440	11,159				6,357		6,357		06/28/2019	
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC			3,863.000	71,041	18.390	71,041	71,867	1,463			(797)		(797)		12/20/2019	
021369-10-3	ALTAIR ENGINEERING INC- A			906.000	32,534	35.910	32,534	31,463				7,638		7,638		06/22/2018	
737630-10-3	POTLATCH CORP			19,688.000	851,900	43.270	851,900	733,986		18,723		202,761		202,761		11/15/2018	
02156B-10-3	ALTERYX INC			1,605.000	160,612	100.070	160,612	121,679				18,320		18,320		06/28/2019	
74039L-10-3	PREFERRED APARTMENT COMMUN A			13,220.000	176,090	13.320	176,090	205,080	3,504	7,623		(46,340)		(46,340)		09/20/2019	
02156K-10-3	ALTICE USA INC A			10,617.000	290,269	27.340	290,269	258,506				32,146		32,146		06/28/2019	
74340W-10-3	PROLOGIS INC			472,201.000	42,091,997	89.140	42,091,997	25,613,902		576,187		12,226,990		12,226,990		08/05/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
02208R-10-6	ALTRA HOLDINGS INC			2,253.000	81,581	36.210	81,581	55,125	383	1,107		14,318		14,318		06/28/2019	
74460D-10-9	PUBLIC STORAGE CO			82,126.000	17,489,553	212.960	17,489,553	16,319,445		372,586		593,308		593,308		10/22/2019	
02209S-10-3	ALTRIA GROUP INC			64,290.000	3,208,714	49.910	3,208,714	577,960	54,004	226,032		33,834		33,834		06/24/2016	
74736A-10-3	QTS REALTY TRUST INC			105,041.000	5,700,575	54.270	5,700,575	4,803,520	46,344	51,796		845,003		845,003		12/20/2019	
023135-10-6	AMAZON.COM INC			14,280.000	26,387,155	1,847.840	26,387,155	2,651,476				4,934,123		4,934,123		06/28/2019	
74965L-10-1	RLJ LODGING TRUST			50,071.000	887,258	17.720	887,258	1,020,411	16,687	39,283		29,677		29,677		10/16/2018	
023139-88-4	AMBAC FINANCIAL GROUP INC			1,747.000	37,683	21.570	37,683	42,833				7,656		7,656		06/23/2017	
74971D-10-1	RPT REALTY			23,246.000	349,620	15.040	349,620	288,942	5,165	12,158		54,881		54,881		11/13/2018	
023436-10-8	AMEDISYS INC			1,103.000	184,113	166.920	184,113	56,222				54,421		54,421		06/28/2019	
754907-10-3	RAYONIER INC			38,741.000	1,269,155	32.760	1,269,155	1,295,440		24,868		110,092		110,092		10/16/2018	
023576-10-1	AMERANT BANCORP INC			667.000	14,534	21.790	14,534	13,400				1,148		1,148		09/20/2019	
756109-10-4	REALTY INCOME CORP			197,129.000	14,514,608	73.630	14,514,608	11,023,400	45,293	294,551		1,532,166		1,532,166		12/20/2019	
023586-10-0	AMERCO INC			236.000	88,694	375.820	88,694	87,887	118	226		3,946		3,946		06/28/2019	
758849-10-3	REGENCY CENTERS CORP			159,520.000	10,064,117	63.090	10,064,117	10,258,024		169,651		(294,368)		(294,368)		06/21/2019	
023608-10-2	AMEREN CORP			8,359.000	641,971	76.800	641,971	356,483		17,415		97,879		97,879		06/30/2006	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS			33,519.000	591,946	17.660	591,946	586,965		15,699		(9,300)		(9,300)		12/21/2018	
02361E-10-8	AMERESCO INC CL A			909.000	15,908	17.500	15,908	12,740				3,128		3,128		06/24/2011	
76131V-20-2	RETAIL PROPERTIES OF AMERICA			63,727.000	853,942	13.400	853,942	750,892	10,660	25,093		34,553		34,553		10/16/2018	
02376R-10-2	AMERICAN AIRLS GROUP INC COM			13,636.000	391,080	28.680	391,080	599,809		5,918		(47,335)		(47,335)		06/27/2014	
76133Q-10-2	RETAIL VALUE INC			4,440.000	163,392	36.800	163,392	121,417	9,192	2,688		(351,727)		(351,727)		01/25/2019	
024013-10-4	AMERICAN ASSETS TRUST INC			1,599.000	73,394	45.900	73,394	36,522		1,978		9,272		9,272		06/24/2016	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			267,611.000	12,221,794	45.670	12,221,794	10,153,928	50,000	58,646		1,990,968		1,990,968		09/20/2019	
024061-10-3	AMERICAN AXLE & MANUFACTURING			3,248.000	34,948	10.760	34,948	49,654				(1,117)		(1,117)		06/23/2017	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			13,660.000	1,183,776	86.660	1,183,776	1,013,781	12,416	28,636		251,876		251,876		06/21/2019	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN			4,582.000	215,491	47.030	215,491	164,165		9,297		26,153		26,153		06/24/2016	
78410G-10-4	SBA COMMUNICATIONS CORP			76,914.000	18,535,505	240.990	18,535,505	11,983,837		33,059		5,401,875		5,401,875		08/29/2019	
025537-10-1	AMERICAN ELECTRIC POWER CO INC			16,902.000	1,597,408	94.510	1,597,408	535,475		49,703		338,179		338,179		06/24/2016	
78440X-10-1	SL GREEN REALTY CORP			115,766.000	10,636,580	91.880	10,636,580	10,673,731	103,471	152,417		980,938		980,938		10/25/2019	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			6,015.000	88,421	14.700	88,421	93,645		2,692		(28,185)		(28,185)		06/22/2018	
78573L-10-6	SABRA HEALTH CARE REIT INC			167,181.000	3,567,643	21.340	3,567,643	3,570,438		68,128		(11,569)		(11,569)		12/20/2019	
025676-20-6	AMERICAN EQUITY INVESTMENT LIF			2,083.000	62,344	29.930	62,344	29,067		678		4,195		4,195		06/23/2017	
78645L-10-0	SAFEHOLD INC			3,168.000	127,670	40.300	127,670	67,524		664		52,273		52,273		09/20/2019	
025816-10-9	AMERICAN EXPRESS CO			23,161.000	2,883,313	124.490	2,883,313	582,698		40,213		683,747		683,747		06/26/2009	
804395-10-1	SAUL CENTERS INC			3,537.000	186,683	52.780	186,683	181,319		4,456		9,549		9,549		10/16/2018	
025932-10-4	AMERICAN FINANCIAL GROUP INC/O			2,360.000	258,774	109.650	258,774	94,389		12,676		45,667		45,667		06/22/2018	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS			70,465.000	594,725	8.440	594,725	1,138,998		35,180		(717,781)		(717,781)		10/16/2018	
02607T-10-9	AMERICAN FINANCE TRUST INC			3,752.000	49,752	13.260	49,752	40,894		2,240		8,965		8,965		06/28/2019	
81761L-10-2	SERVICE PROPERTIES TRUST			48,715.000	1,185,236	24.330	1,185,236	1,273,494		15,635		(82,733)		(82,733)		09/25/2019	
02665T-30-6	AMERICAN HOMES 4 RENT - A			8,855.000	232,090	26.210	232,090	159,287	443	1,922		56,997		56,997		06/23/2017	
828806-10-9	SIMON PROPERTY GROUP INC			200,628.000	29,885,547	148.960	29,885,547	31,820,699		977,340		(3,758,326)		(3,758,326)		05/02/2019	
026874-78-4	AMERICAN INTERNATIONAL GROUP I			30,059.000	1,542,928	51.330	1,542,928	1,343,129		41,751		362,620		362,620		06/28/2013	
82981J-10-9	SITE CENTERS CORP			394,633.000	5,532,755	14.020	5,532,755	5,468,739	79,138	40,676		448,033		448,033		12/20/2019	
027745-10-8	AMER NATL BNKSHS/DANVILLE VA			374.000	14,799	39.570	14,799	8,505		422		3,883		3,883		06/22/2012	
84860W-30-0	SPIRIT REALITY CAPITAL INC			29,513.000	1,451,449	49.180	1,451,449	1,104,754	18,629	38,927		497,478		497,478		12/20/2019	
028591-10-5	AMERICAN NATIONAL INSURANCE CO			41.000	4,825	117.680	4,825	4,234		145		(397)		(397)		06/26/2015	
85254J-10-2	STAG INDUSTRIAL INC			39,632.000	1,251,182	31.570	1,251,182	1,093,921	4,770	28,207		73,777		73,777		12/20/2019	
02874P-10-3	AMERICAN OUTDOOR BRANDS CORP			2,238.000	20,769	9.280	20,769	15,454				(8,109)		(8,109)		06/26/2009	
85571B-10-5	STARWOOD PROPERTY TRUST			160,000.000	3,977,600	24.860	3,977,600	3,624,122	77,563	90,794		340,595		340,595		08/02/2019	
02913V-10-3	AMERICAN PUBLIC EDUCATION INC			675.000	18,488	27.390	18,488	26,217				(731)		(731)		06/26/2009	
862121-10-0	STORE CAPITAL CORP			228,776.000	8,519,618	37.240	8,519,618	7,511,094	80,868	82,224		898,300		898,300		12/20/2019	
029227-10-5	AMERICAN RENAL ASSOCIATES HO			368.000	3,816	10.370	3,816	10,343				(428)		(428)		06/24/2016	
866082-10-0	SUMMIT HOTEL PROPERTIES INC			30,813.000	380,232	12.340	380,232	420,272		13,186		24,605		24,605		10/16/2018	
029683-10-9	AMERICAN SOFTWARE INC			1,091.000	16,234	14.880	16,234	7,873		521		4,891		4,891		06/24/2016	
866674-10-4	SUN COMMUNITIES INC			116,951.000	17,554,345	150.100	17,554,345	13,415,216	88,585	135,589		3,445,059		3,445,059		12/20/2019	
029899-10-1	AMERICAN STATES WATER CO			1,409.000	122,076	86.640	122,076	41,069		1,773		27,949		27,949		06/24/2016	
867892-10-1	SUNSTONE HOTEL INVESTORS INC			66,821.000	930,148	13.920	930,148	891,108	39,816	3,971		37,622		37,622		05/31/2019	
03027X-10-0	AMERICAN TOWER REIT INC			15,237.000	3,501,767	229.820	3,501,767	373,435	15,389	59,688		1,104,577		1,104,577		06/22/2018	
875465-10-6	TANGER FACTORY OUTLET CENTERS			27,198.000	400,627	14.730	400,627	595,956		22,874		(178,840)		(178,840)		10/16/2018	
030371-10-8	AMERICAN VANGUARD CORP			1,143.000	22,254	19.470	22,254	20,567	23	99		4,951		4,951		06/22/2012	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
876664-10-3	TAUBMAN CENTERS INC			39,475.000	1,227,278	31.090	1,227,278	2,408,338		62,990		(579,425)		(579,425)		08/02/2019	
030420-10-3	AMERICAN WATER WORKS CO INC			6,200.000	761,670	122.850	761,670	150,899		13,153		201,293		201,293		03/31/2016	
88146M-10-1	TERRENO REALTY CORP			139,538.000	7,554,587	54.140	7,554,587	5,924,322	38,049	52,253		1,516,342		1,516,342		12/20/2019	
030506-10-9	AMERICAN WOODMARK CORP			568.000	59,362	104.510	59,362	15,151				28,069		28,069		06/24/2016	
902653-10-4	UDR INC			86,400.000	4,034,880	46.700	4,034,880	3,247,459		65,551		537,942		537,942		09/20/2019	
03062T-10-5	AMERICA'S CAR-MART INC			367.000	40,245	109.660	40,245	6,413				13,821		13,821		06/27/2008	
903002-10-3	UMH PROPERTIES INC			10,668.000	167,808	15.730	167,808	148,674		4,565		4,322		4,322		10/16/2018	
03064D-10-8	AMERICOLD REALTY TRUST			6,774.000	237,496	35.060	237,496	189,065	1,355	3,771		37,153		37,153		06/28/2019	
91325V-10-8	UNITI GROUP INC COM			150,082.000	1,232,173	8.210	1,232,173	1,559,562	33,346	22,661		(466,578)		(466,578)		11/15/2019	
03071H-10-0	AMERISAFE INC			751.000	49,589	66.030	49,589	13,785		3,668		7,099		7,099		06/22/2007	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME			3,816.000	447,846	117.360	447,846	241,738		6,169		195,628		195,628		10/16/2018	
03073E-10-5	AMERISOURCEBERGEN CORP			5,567.000	473,306	85.020	473,306	77,392		9,665		59,834		59,834		11/13/2003	
91704F-10-4	URBAN EDGE PROPERTIES			34,264.000	657,184	19.180	657,184	721,032		17,537		157,577		157,577		06/21/2019	
03076C-10-6	AMERIPRISE FINANCIAL INC			4,365.000	727,122	166.580	727,122	127,953		18,047		274,819		274,819		06/23/2017	
917286-20-5	URSTADT BIDDLE PROPERTIES INC			8,803.000	218,667	24.840	218,667	166,782		5,755		11,746		11,746		10/16/2018	
03076K-10-8	AMERIS BANCORP			2,080.000	88,483	42.540	88,483	30,760	312	791		33,125		33,125		07/01/2019	
92276F-10-0	VENTAS INC			190,949.000	11,025,395	57.740	11,025,395	10,682,782	152,831	353,453		(274,310)		(274,310)		09/20/2019	
031001-10-0	AMES NATIONAL CORP			387.000	10,859	28.060	10,859	7,978		399		1,034		1,034		06/27/2008	
922908-55-3	VANGUARD REIT ETF			85,000.000	7,887,150	92.790	7,887,150	7,556,266		85,930		318,824		318,824		07/26/2019	
031100-10-0	AMETEK INC			7,670.000	765,006	99.740	765,006	22,078		4,661		248,708		248,708		12/17/2002	
92339V-10-0	VEREIT INC			318,132.000	2,939,540	9.240	2,939,540	2,312,804	44,178	96,068		586,796		586,796		12/20/2019	
031162-10-0	AMGEN INC			20,795.000	5,013,051	241.070	5,013,051	1,053,737		130,878		976,514		976,514		03/31/2016	
925652-10-9	VICI PROPERTIES INC			377,486.000	9,644,767	25.550	9,644,767	8,116,845	113,418	219,163		2,084,155		2,084,155		09/20/2019	
03152W-10-9	AMICUS THERAPEUTICS INC			6,968.000	67,868	9.740	67,868	89,342				1,128		1,128		06/22/2018	
929042-10-9	VORNADO REALTY TRUST			51,469.000	3,422,689	66.500	3,422,689	3,492,399	101,363	80,759		210,754		210,754		10/16/2018	
031652-10-0	AMKOR TECHNOLOGY INC			3,751.000	48,763	13.000	48,763	70,376				24,447		24,447		06/27/2014	
92936U-10-9	WPC US EQUITY			50,897.000	4,073,796	80.040	4,073,796	3,531,848	53,356	120,896		533,932		533,932		12/20/2019	
03168L-10-5	AMNEAL PHARMACEUTICALS INC COM			2,888.000	13,920	4.820	13,920	21,015				(25,457)		(25,457)		05/07/2018	
93964W-10-8	WP GLIMCHER INC			55,611.000	202,424	3.640	202,424	353,795		33,053		(2,144,486)		(2,144,486)		10/16/2018	
032095-10-1	AMPHENOL CORP			9,968.000	1,078,837	108.230	1,078,837	91,018	2,492	10,168		274,497		274,497		06/24/2005	
939653-10-1	WASHINGTON REAL ESTATE INVESTM			23,876.000	696,702	29.180	696,702	642,329	7,234	16,599		77,745		77,745		12/21/2018	
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC			1,331.000	25,675	19.290	25,675	23,820				(822)		(822)		06/26/2015	
948741-10-3	WEINGARTEN REALTY INVESTORS			36,198.000	1,130,826	31.240	1,130,826	999,235		33,993		220,449		220,449		10/16/2018	
03212B-10-3	AMPLIFY ENERGY CORP C/S			357.000	2,360	6.610	2,360	3,955		155		(325)		(325)		06/23/2017	
95040Q-10-4	WELL TOWER			300,767.000	24,596,725	81.780	24,596,725	20,779,063		528,053		1,834,030		1,834,030		10/22/2019	
032654-10-5	ANALOG DEVICES INC			12,553.000	1,491,799	118.840	1,491,799	510,590		29,422		419,368		419,368		03/13/2017	
962166-10-4	WEYERHAEUSER CO			386,918.000	11,684,924	30.200	11,684,924	12,389,407		303,688		2,624,229		2,624,229		05/30/2019	
032724-10-6	ANAPTYSBIO INC			679.000	11,034	16.250	11,034	48,693				(32,669)		(32,669)		12/15/2017	
966084-20-4	WHITESTONE			11,404.000	155,322	13.620	155,322	136,547		7,727		(26,694)		(26,694)		10/16/2018	
03272L-10-8	ANAPLAN INC			2,896.000	151,750	52.400	151,750	138,322				13,004		13,004		06/28/2019	
976ESC-30-1	WINTHROP REALTY TRUST			39,142.000	10,960	0.280	10,960			5,816						08/05/2016	
034164-10-3	ANDERSONS INC			1,108.000	28,010	25.280	28,010	13,883	194	817		(5,170)		(5,170)		06/26/2009	
984017-10-3	XENIA HOTELS & RESORTS INC			33,741.000	729,143	21.610	729,143	716,370	9,370	22,056		139,218		139,218		10/16/2018	
03475V-10-1	ANGIODYNAMICS INC			1,310.000	20,973	16.010	20,973	30,309				(5,462)		(5,462)		06/22/2007	
36165L-10-8	GDS HOLDINGS LTD ADR		D	134,775.000	6,951,686	51.580	6,951,686	5,382,738				1,635,017		1,635,017		12/06/2019	
035255-10-8	ANIKA THERAPEUTICS INC			566.000	29,347	51.850	29,347	7,503				10,448		10,448		06/22/2012	
035290-10-5	ANIXTER INTERNATIONAL INC			1,131.000	104,165	92.100	104,165	34,479				43,255		43,255		06/24/2011	
035710-40-9	ANNALY CAPITAL MANAGEMENT INC			48,214.000	454,176	9.420	454,176	751,226	12,054	51,927		(15,257)		(15,257)		06/28/2019	
03662Q-10-5	ANSYS INC			2,922.000	752,152	257.410	752,152	40,868				338,511		338,511		06/24/2016	
036642-10-6	ANTARES PHARMA INC			5,621.000	26,419	4.700	26,419	18,042				11,264		11,264		06/23/2017	
03674X-10-6	ANTERO RESOURCES CORP			7,333.000	20,899	2.850	20,899	215,701				(48,536)		(48,536)		06/23/2017	
036752-10-3	ANTHEM INC			8,782.000	2,652,427	302.030	2,652,427	322,442		30,494		350,180		350,180		09/21/2018	
03676B-10-2	ANTERO MIDSTREAM CORP			7,981.000	60,576	7.590	60,576	91,456		5,326		(31,252)		(31,252)		06/28/2019	
03676C-10-0	ANTERIX INC C/S			410.000	17,716	43.210	17,716	17,561				2,415		2,415		06/26/2015	
037347-10-1	AMWORTH MORTGAGE ASSET CORP			3,633.000	12,788	3.520	12,788	27,007	327	1,853		(1,912)		(1,912)		10/19/2009	
037411-10-5	APACHE CORP			14,158.000	362,303	25.590	362,303	515,615		15,363		(9,457)		(9,457)		06/24/2016	
03748R-75-4	APARTMENT INVT & MGMT CO A			5,173.000	267,185	51.650	267,185	60,291		17,530		209,387		209,387		03/22/2019	
03753U-10-6	APELLIS PHARMACEUTICALS INC			1,330.000	40,725	30.620	40,725	30,574				23,461		23,461		06/22/2018	
03755L-10-4	APERGY CORP			2,927.000	98,874	33.780	98,874	36,615				19,847		19,847		05/09/2018	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
037598-10-9	APOGEE ENTERPRISES INC			1,095.000	35,588	32.500	35,588	13,666		832		2,937		2,937		12/17/2002	
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE			5,261.000	96,224	18.290	96,224	91,953	2,420	7,950		5,694		5,694		06/28/2019	
03763A-20-7	APOLLO MEDICQAL HOLDINGS INC			912.000	16,790	18.410	16,790	27,358				(1,329)		(1,329)		06/22/2018	
03782L-10-1	APPIAN CORP			1,096.000	41,878	38.210	41,878	39,530				2,376		2,376		06/28/2019	
037833-10-0	APPLE INC			153,498.000	45,074,688	293.650	45,074,688	1,110,577		506,000		21,100,364		21,100,364		03/15/2019	
03783C-10-0	APPFOLIO INC - A			538.000	59,153	109.950	59,153	34,176				14,814		14,814		06/28/2019	
03784Y-20-0	APPLE HOSPITALITY REIT INC			7,310.000	118,788	16.250	118,788	140,284		9,519		14,722		14,722		06/23/2017	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIE			1,503.000	100,235	66.690	100,235	25,555		2,023		19,394		19,394		06/26/2015	
038222-10-5	APPLIED MATERIALS INC			31,848.000	1,944,002	61.040	1,944,002	494,186		28,684		912,158		912,158		12/15/2003	
03823U-10-2	APPLIED OPTOELECTRONICS INC			712.000	8,459	11.880	8,459	18,805				(2,558)		(2,558)		06/23/2017	
038336-10-3	APTARGROUP INC			1,996.000	230,778	115.620	230,778	39,071		3,075		43,532		43,532		06/22/2018	
03836W-10-3	AQUA AMERICA INC			7,640.000	358,622	46.940	358,622	105,654		6,973		90,282		90,282		06/28/2019	
03837C-10-6	APYX MEDICAL CORP			1,701.000	14,390	8.460	14,390	11,430				2,997		2,997		06/28/2019	
03852U-10-6	ARAMARK HOLDINGS CORP			8,281.000	359,395	43.400	359,395	266,067		3,954		120,935		120,935		06/23/2017	
03937C-10-5	ARCBEST CORP			37.000	1,021	27.595	1,021	849		13		(249)		(249)		12/17/2002	
039380-40-7	ARCH COAL INC			550.000	39,457	71.740	39,457	35,439		1,074		(6,263)		(6,263)		06/23/2017	
039483-10-2	ARCHER-DANIELS-MIDLAND CO			18,871.000	874,671	46.350	874,671	299,864		28,668		102,749		102,749		06/24/2005	
03957W-10-6	ARCHROCK INC			4,687.000	47,057	10.040	47,057	119,032		2,818		12,096		12,096		06/22/2018	
039653-10-0	ARCOSA INC			1,955.000	87,095	44.550	87,095	22,027		424		33,358		33,358		11/01/2018	
03965L-10-0	ARCONIC INC			12,884.000	396,441	30.770	396,441	514,453		1,678		181,375		181,375		11/01/2016	
039697-10-7	ARDELYX INC			4,879.000	36,617	7.505	36,617	22,073				24,591		24,591		06/28/2019	
03969F-10-9	ARCUS BIOSCIENCES INC			1,066.000	10,767	10.100	10,767	10,479				(723)		(723)		12/21/2018	
03990B-10-1	ARES MANAGEMENT CORP			2,272.000	81,088	35.690	81,088	59,454		1,578		21,895		21,895		06/28/2019	
040047-60-7	ARENA PHARMACEUTICALS INC			1,827.000	82,982	45.420	82,982	87,190				11,963		11,963		06/22/2018	
04010E-10-9	ARGAN INC			555.000	22,278	40.140	22,278	11,006		602		1,292		1,292		06/26/2015	
04013V-10-8	ARES COMMERCIAL REAL ESTATE			1,014.000	16,062	15.840	16,062	13,118	335	1,430		2,873		2,873		06/27/2014	
040413-10-6	ARISTA NETWORKS INC			2,011.000	409,037	203.400	409,037	228,746				(14,857)		(14,857)		06/22/2018	
041356-20-5	ARLINGTON ASSET INVESTMENT	LS		727.000	4,049	5.570	4,049	16,914	164	946		(1,229)		(1,229)		06/28/2013	
04206A-10-1	ARLO TECHNOLOGIES INC			2,522.000	10,618	4.210	10,618	7,551				3,104		3,104		01/02/2019	
04208T-10-8	ARMADA HOFFLER PROPERTIES INC			1,658.000	30,424	18.350	30,424	21,021	348	1,493		7,199		7,199		06/23/2017	
042315-50-7	ARMOUR RESIDENTIAL REIT INC			2,063.000	36,866	17.870	36,866	41,136		2,379		(1,750)		(1,750)		06/28/2019	
04238R-10-6	ARMSTRONG FLOORING INC			822.000	3,510	4.270	3,510	11,963				(6,298)		(6,298)		04/04/2016	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC			1,735.000	163,038	93.970	163,038	79,720		1,365		62,792		62,792		06/24/2016	
04269E-10-7	ARQULE INC			3,173.000	63,333	19.960	63,333	15,103				55,201		55,201		06/22/2018	
042735-10-0	ARROW ELECTRONICS INC			2,538.000	215,070	84.740	215,070	65,628				40,558		40,558		06/25/2004	
042744-10-2	ARROW FINANCIAL CORP			425.000	16,065	37.800	16,065	11,993		469		2,887		2,887		09/16/2019	
04280A-10-0	ARROWHEAD RESEARCH CORP			3,193.000	202,532	63.430	202,532	42,337				164,838		164,838		06/22/2018	
043113-20-8	ARTESIAN RESOURCES CORP			366.000	13,619	37.210	13,619	6,016		391		866		866		06/26/2009	
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM			1,731.000	55,946	32.320	55,946	85,150		6,368		17,887		17,887		06/23/2017	
04335A-10-5	ARVINAS INC			445.000	18,285	41.090	18,285	5,549				12,718		12,718		12/21/2018	
043436-10-4	ASBURY AUTOMOTIVE GROUP INC			727.000	81,271	111.790	81,271	12,574				33,205		33,205		06/22/2012	
044103-10-9	ASHFORD HOSPITALITY TRUST INC			3,090.000	8,621	2.790	8,621	31,827	185	1,207		(3,626)		(3,626)		06/27/2014	
044186-10-4	ASHLAND GLOBAL HOLDINGS INC			2,222.000	170,050	76.530	170,050	31,991		2,592		12,526		12,526		09/20/2016	
045396-10-8	ASSEMBLY BIOSCIENCES INC			541.000	11,069	20.460	11,069	11,306				(1,183)		(1,183)		06/23/2017	
04545L-10-7	ASSERTIO THERAPEUTICS INC			2,241.000	2,801	1.250	2,801	7,067				(5,353)		(5,353)		06/27/2008	
045487-10-5	ASSOCIATED BANC-CORP			5,246.000	115,622	22.040	115,622	89,258		3,928		11,946		11,946		02/02/2018	
045528-10-6	ASSOCIATED CAPITAL GR			269.000	10,545	39.200	10,545	3,815	27	59		1,081		1,081		12/01/2015	
04621X-10-8	ASSURANT INC			2,172.000	284,706	131.080	284,706	117,359		5,241		85,140		85,140		06/28/2019	
046224-10-1	ASTEC INDUSTRIES INC			823.000	34,566	42.000	34,566	24,705		393		9,837		9,837		06/23/2017	
046433-10-8	ASTRONICS CORP			810.000	22,640	27.950	22,640	13,038				(2,049)		(2,049)		06/26/2015	
04650Y-10-0	AT HOME GROUP INC			978.000	5,379	5.500	5,379	33,821				(13,025)		(13,025)		06/22/2018	
046513-10-7	ATARA BIOTHERAPEUTICS INC			1,497.000	24,656	16.470	24,656	60,337				(27,680)		(27,680)		06/22/2018	
04685N-10-3	ATHENEX INC			1,535.000	23,439	15.270	23,439	29,240				4,008		4,008		06/22/2018	
04744L-10-6	ATHERSYS INC			2,944.000	3,621	1.230	3,621	5,785				(625)		(625)		06/24/2016	
047649-10-8	ATKORE INTERNATIONAL GROUP I			1,239.000	50,130	40.460	50,130	27,732				25,856		25,856		06/23/2017	
048269-20-3	ATLANTIC CAPITAL BANCSHARES			706.000	12,955	18.350	12,955	9,778				1,415		1,415		06/24/2016	
04911A-10-7	ATLANTIC UNION BANKSHARES CS			2,758.000	103,563	37.550	103,563	57,064		2,873		26,594		26,594		02/01/2019	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I			285.000	7,857	27.570	7,857	14,733				(4,217)		(4,217)		06/25/2010	
049560-10-5	ATMOS ENERGY CORP			3,854.000	431,108	111.860	431,108	104,546		8,991		74,655		74,655		06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
04963C-20-9	ATRICURE INC			1,229.000	39,955	32.510	39,955	18,451				2,375		2,375		06/27/2014	
049904-10-5	ATRION CORP			55.000	41,333	751.509	41,333	21,370		346		580		580		12/16/2016	
05070R-10-4	AUDENTES THERAPEUTICS INC			1,540.000	92,154	59.840	92,154	49,468				53,994		53,994		06/28/2019	
052769-10-6	AUTODESK INC			7,727.000	1,417,595	183.460	1,417,595	114,740				428,933		428,933		06/22/2018	
053015-10-3	AUTOMATIC DATA PROCESSING INC			14,997.000	2,556,989	170.500	2,556,989	406,246	13,647	51,425		597,698		597,698		11/26/2003	
05329W-10-2	AUTONATION INC			1,281.000	62,295	48.630	62,295	72,035				16,763		16,763		06/26/2015	
053332-10-2	AUTOZONE INC			819.000	975,683	1,191.310	975,683	280,352				292,565		292,565		06/22/2012	
05338G-10-6	AVALARA INC			1,505.000	110,241	73.250	110,241	85,668				24,572		24,572		06/28/2019	
053484-10-1	AVALONBAY COMMUNITIES INC			4,739.000	993,768	209.700	993,768	391,363	7,203	31,009		170,981		170,981		06/24/2016	
05350V-10-6	AVANOS MEDICAL INC			1,812.000	61,064	33.700	61,064	27,574				(20,337)		(20,337)		11/03/2014	
05351W-10-3	AVANGRID INC			1,521.000	77,814	51.160	77,814	47,163	669	2,905		1,647		1,647		06/23/2017	
05352A-10-0	AVANTOR INC			10,635.000	193,025	18.150	193,025	170,490				22,808		22,808		12/20/2019	
053611-10-9	AVERY DENNISON CORP			2,946.000	385,396	130.820	385,396	158,681		7,225		122,212		122,212		06/26/2009	
05367P-10-0	AVID TECHNOLOGY INC			1,363.000	11,695	8.580	11,695	18,329				5,283		5,283		06/26/2015	
05368M-10-6	AVID BIOSERVICES INC			1,798.000	13,791	7.670	13,791	12,377				6,496		6,496		09/21/2018	
053774-10-5	AVIS BUDGET GROUP INC			1,550.000	49,972	32.240	49,972	30,416				15,310		15,310		06/26/2015	
05379B-10-7	AVISTA CORP			2,203.000	105,942	48.090	105,942	50,705		3,706		12,508		12,508		06/24/2016	
053807-10-3	AVNET INC			3,554.000	150,832	42.440	150,832	92,816		3,162		22,803		22,803		06/28/2013	
054540-20-8	AXCELIS TECHNOLOGIES INC			1,183.000	28,504	24.095	28,504	8,373				7,537		7,537		07/01/2016	
05455M-10-0	AVROBIO INC			645.000	12,984	20.130	12,984	10,487				2,527		2,527		06/28/2019	
054561-10-5	AXA EQUITABLE HOLDINGS I			14,373.000	356,163	24.780	356,163	306,758		6,107		76,004		76,004		11/13/2019	
05463X-10-6	AXOGEN INC			1,009.000	18,051	17.890	18,051	6,275				(2,594)		(2,594)		06/24/2016	
05464C-10-1	AXON ENTERPRISE INC COM			2,036.000	149,198	73.280	149,198	43,927				60,847		60,847		06/26/2015	
05464T-10-4	AXSOME THERAPEUTICS INC			854.000	88,269	103.360	88,269	21,989				67,079		67,079		06/28/2019	
05465C-10-0	AXOS FINANCIAL INC			2,322.000	70,310	30.280	70,310	30,080				11,985		11,985		06/23/2017	
05465P-10-1	AXONICS MODULATION TECHNOLOG			542.000	15,019	27.710	15,019	22,204				(7,272)		(7,272)		06/28/2019	
05508R-10-6	B&G FOODS INC			2,508.000	44,968	17.930	44,968	47,586	1,191	5,171		(27,870)		(27,870)		06/23/2017	
05529B-10-3	BCB BANCORP INC			361.000	4,978	13.790	4,978	5,469		219		1,213		1,213		06/23/2017	
05541T-10-1	BGC PARTNERS INC			8,951.000	53,169	5.940	53,169	50,095		5,440		6,975		6,975		06/23/2017	
05544A-10-9	BG STAFFING INC			198.000	4,334	21.890	4,334	3,578		258		249		249		06/23/2017	
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS			3,457.000	78,612	22.740	78,612	89,122				(8,336)		(8,336)		03/15/2019	
055610-20-1	BOK FINANCIAL CORP			1,053.000	92,032	87.400	92,032	79,380		2,297		14,995		14,995		10/01/2018	
055645-30-3	BRT REALTY TRUST			552.000	9,367	16.970	9,367	6,569	121	371		3,090		3,090		12/21/2018	
05580M-10-8	B RILEY FINANCIAL INC			382.000	9,619	25.180	9,619	3,713		617		4,245		4,245		06/24/2016	
05591B-10-9	BMC STK HLDGS INC			2,534.000	72,700	28.690	72,700	50,287				33,877		33,877		06/23/2017	
05605H-10-0	BWX TECHNOLOGIES INC			3,398.000	210,948	62.080	210,948	95,651		2,508		82,019		82,019		08/02/2010	
056525-10-8	BADGER METER INC			1,096.000	71,163	64.930	71,163	11,510		761		17,437		17,437		06/26/2009	
05722G-10-0	BAKER HUGHES A GE CO LLC			22,063.000	565,475	25.630	565,475	643,973		15,123		84,586		84,586		09/20/2019	
057665-20-0	BALCHEM CORP			1,227.000	124,700	101.630	124,700	10,786	638	626		28,909		28,909		06/24/2005	
058498-10-6	BALL CORP			11,793.000	762,653	64.670	762,653	141,211		7,038		223,067		223,067		06/23/2017	
05945F-10-3	BANCFIRST CORP			666.000	41,585	62.440	41,585	14,693	213	882		8,453		8,453		06/28/2013	
05969A-10-5	BANCORP INC/DE			1,514.000	19,637	12.970	19,637	14,049				7,676		7,676		06/28/2013	
05971J-10-2	BANCORPSOUTH BANK			3,345.000	105,066	31.410	105,066	61,502	619	2,523		17,840		17,840		11/01/2017	
05988J-10-3	BANDWIDTH INC CLASS A			565.000	36,188	64.050	36,188	42,383				(6,270)		(6,270)		06/28/2019	
05990K-10-6	BANC OF CALIFORNIA INC			1,598.000	27,454	17.180	27,454	21,431	96	659		6,259		6,259		06/24/2016	
060505-10-4	BANK OF AMERICA CORP			280,970.000	9,895,763	35.220	9,895,763	5,233,909		201,226		3,008,482		3,008,482		03/30/2012	
06211J-10-0	BANK FIRST NATIONAL CORP			178.000	12,462	70.010	12,462	12,171	36	39		295		295		09/20/2019	
062540-10-9	BANK OF HAWAII CORP			1,195.000	113,716	95.160	113,716	48,570		3,358		33,670		33,670		06/24/2016	
063425-10-2	BANK OF MARIN BANCORP			468.000	21,083	45.050	21,083	6,820		406		1,804		1,804		06/26/2009	
064058-10-0	BANK OF NEW YORK MELLON CORP/T			28,449.000	1,431,838	50.330	1,431,838	809,158		36,428		93,862		93,862		06/26/2009	
06417N-10-3	BANK OZK			4,451.000	135,778	30.505	135,778	101,563		4,540		34,573		34,573		06/23/2017	
06424J-10-3	BANK OF COMMERCE HOLDINGS			601.000	6,954	11.570	6,954	6,851	30	117		371		371		06/23/2017	
06643P-10-4	BANKFINANCIAL CORP			457.000	5,978	13.080	5,978	6,967		199		(865)		(865)		06/23/2017	
06652K-10-3	BANKUNITED INC			4,119.000	150,591	36.560	150,591	123,534		3,755		27,597		27,597		06/26/2015	
06652V-20-8	BANNER CORPORATION			1,278.000	72,322	56.590	72,322	33,776		2,233		4,023		4,023		06/23/2017	
06654A-10-3	BANKWELL FINANCIAL GROUP INC			217.000	6,258	28.840	6,258	4,728		123		28		28		06/24/2016	
066849-10-0	BAR HARBOR BANKSHARES			622.000	15,793	25.390	15,793	14,766		581		1,863		1,863		01/17/2017	
06777U-10-1	BARNES & NOBLE EDUCATION INC			1,364.000	5,824	4.270	5,824	16,119				359		359		08/03/2015	
067806-10-9	BARNES GROUP INC			1,953.000	121,008	61.960	121,008	33,974		1,356		16,484		16,484		06/22/2007	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
068463-10-8	BARRETT BUSINESS SERVICES INC			274.000	24,786	90.460	24,786	3,033		327		9,210		9,210		06/26/2009	
070203-10-4	BASSETT FURNITURE INDS			383.000	6,388	16.680	6,388	10,684		208		(1,303)		(1,303)		06/26/2015	
07160F-10-7	BAUDAX BIO INC			662.000	4,581	6.920	4,581	1,521				3,097		3,097		11/22/2019	
071813-10-9	BAXTER INTERNATIONAL INC			16,710.000	1,397,290	83.620	1,397,290	275,920	3,676	14,868		301,022		301,022		03/31/2006	
07272M-10-7	BAYCOM CORP			385.000	8,755	22.740	8,755	9,386				(137)		(137)		06/22/2018	
073685-10-9	BEACON ROOFING SUPPLY INC			2,363.000	75,569	31.980	75,569	57,994				621		621		06/24/2016	
07556Q-88-1	BEAZER HOMES USA INC			1,140.000	16,108	14.130	16,108	70,208				5,365		5,365		06/23/2017	
075887-10-9	BECTON DICKINSON & CO			9,281.000	2,524,154	271.970	2,524,154	706,190		31,220		438,176		438,176		12/29/2017	
075896-10-0	BED BATH & BEYOND INC			4,033.000	69,771	17.300	69,771	98,469	193	815		8,634		8,634		12/20/2019	
077347-30-0	BEL FUSE INC			429.000	8,795	20.500	8,795	16,114		130		903		903		12/17/2002	
077454-10-6	BELDEN INC			1,632.000	89,760	55.000	89,760	64,703	82	354		21,851		21,851		12/17/2002	
079823-10-0	BELLRING BRANDS INC CLASS A			1,245.000	26,506	21.290	26,506	27,544				(1,051)		(1,051)		12/20/2019	
08160H-10-1	BENCHMARK ELECTRONICS INC			1,932.000	66,384	34.360	66,384	33,229	290	1,258		25,771		25,771		06/27/2014	
08180D-10-6	BENEFITFOCUS INC			1,498.000	32,866	21.940	32,866	68,271				(36,518)		(36,518)		03/15/2019	
084423-10-2	BERKLEY W R CORP COM			4,811.000	332,440	69.100	332,440	47,373		8,770		96,535		96,535		04/03/2019	
084670-70-2	BERKSHIRE HATHAWAY INC			67,642.000	15,320,913	226.500	15,320,913	5,994,297				1,521,512		1,521,512		06/28/2019	
084680-10-7	BERKSHIRE HILLS BANCORP INC			1,542.000	50,701	32.880	50,701	43,541		1,426		9,024		9,024		05/20/2019	
08579W-10-3	BERRY PLASTICS GROUP INC			4,805.000	228,189	47.490	228,189	136,522				(194)		(194)		06/23/2017	
08579X-10-1	BERRY PETE CORP			1,669.000	15,739	9.430	15,739	19,728	200	435		(4,037)		(4,037)		03/15/2019	
086516-10-1	BEST BUY CO INC			8,033.000	705,297	87.800	705,297	203,053	4,017	13,076		283,242		283,242		06/26/2015	
08862E-10-9	BEYOND MEAT INC			1,620.000	122,472	75.600	122,472	153,323				(31,223)		(31,223)		12/20/2019	
089302-10-3	BIG LOTS INC			519.000	14,906	28.720	14,906	21,454		676		(105)		(105)		06/22/2018	
08986R-30-9	BIGLARI HOLDINGS INC			39.000	4,462	114.410	4,462	6,790				33		33		05/01/2018	
090572-20-7	BIO-RAD LABORATORIES INC			826.000	305,645	370.030	305,645	77,680				115,203		115,203		12/16/2016	
09058V-10-3	BIOCRYST PHARMACEUTICALS INC			3,132.000	10,805	3.450	10,805	39,201				(14,644)		(14,644)		06/27/2014	
09060J-10-6	BIODELIVERY SCIENCES INTL			2,860.000	18,075	6.320	18,075	13,298				4,835		4,835		06/28/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			6,544.000	553,295	84.550	553,295	180,835				(3,973)		(3,973)		06/23/2017	
09062X-10-3	BIOGEN IDEC INC			6,233.000	1,849,518	296.730	1,849,518	256,331				(26,431)		(26,431)		06/24/2005	
090672-10-6	BIOTELEMETRY INC			1,148.000	53,152	46.300	53,152	8,171				(15,592)		(15,592)		06/27/2014	
09073M-10-4	BIO TECHNE CORP			1,318.000	289,314	219.510	289,314	62,791		1,831		99,761		99,761		06/24/2016	
09073N-20-1	BIOSIG TECHNOLOGIES INC			1,145.000	6,778	5.920	6,778	10,751				(4,020)		(4,020)		06/28/2019	
09075P-10-5	BIOXCEL THERAPEUTICS INC			954.000	13,938	14.610	13,938	10,455				3,525		3,525		06/28/2019	
090931-10-6	BIOSPECIFICS TECHNOLOGIES			213.000	12,128	56.940	12,128	10,854				(789)		(789)		06/26/2015	
09180C-10-6	BJ'S RESTAURANTS INC			817.000	31,013	37.960	31,013	17,363		434		(10,426)		(10,426)		06/22/2012	
092113-10-9	BLACK HILLS CORP			2,128.000	167,133	78.540	167,133	87,216		4,135		25,440		25,440		06/28/2019	
09215C-10-5	BLACK KNIGHT INC			5,264.000	339,423	64.480	339,423	152,309				103,459		103,459		06/22/2018	
09227Q-10-0	BLACKBAUD INC			1,852.000	147,419	79.600	147,419	51,741		965		31,301		31,301		06/23/2017	
09239B-10-9	BLACKLINE INC			1,191.000	61,408	51.560	61,408	47,733				12,789		12,789		06/22/2018	
09247X-10-1	BLACKROCK INC			4,063.000	2,042,470	502.700	2,042,470	736,850		58,198		451,821		451,821		06/24/2016	
09257W-10-0	BLACKSTONE MORTGAGE TR			3,698.000	137,640	37.220	137,640	120,880	2,293	9,952		20,060		20,060		06/22/2018	
093671-10-5	BLOCK H & R INC COM			6,952.000	163,233	23.480	163,233	77,290	1,808	7,695		(13,297)		(13,297)		06/23/2017	
093712-10-7	BLOOM ENERGY CORP A			1,933.000	14,440	7.470	14,440	23,718				(9,390)		(9,390)		06/28/2019	
094235-10-8	BLOOMIN' BRANDS INC			3,148.000	69,476	22.070	69,476	70,498		1,366		13,318		13,318		06/26/2015	
095229-10-0	BLUCORA INC			1,604.000	41,929	26.140	41,929	29,298				(812)		(812)		06/25/2004	
095306-10-6	BLUE BIRD CORP			278.000	6,372	22.920	6,372	4,656				1,331		1,331		06/23/2017	
09609G-10-0	BLUEBIRD BIO INC			1,782.000	156,371	87.750	156,371	176,436				(20,650)		(20,650)		12/15/2017	
09624H-20-8	BLUELINX HOLDINGS INC			325.000	4,631	14.250	4,631	12,190				(3,441)		(3,441)		06/22/2018	
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE			769.000	9,266	12.050	9,266	9,887	125	543		2,358		2,358		06/26/2015	
09627Y-10-9	BLUEPRINT MEDICINES CORP			1,516.000	121,447	80.110	121,447	53,502				40,198		40,198		06/23/2017	
097023-10-5	BOEING CO			18,283.000	5,955,870	325.760	5,955,870	827,270		163,079		60,321		60,321		06/22/2012	
09739C-10-2	BOINGO WIRELESS INC			1,565.000	17,137	10.950	17,137	15,556				(15,236)		(15,236)		06/26/2015	
09739D-10-0	BOISE CASCADE CO			1,581.000	57,754	36.530	57,754	52,479		2,350		20,289		20,289		03/31/2015	
097793-40-0	BONANZA CREEK ENERGY INC			784.000	18,299	23.340	18,299	22,773				2,118		2,118		06/23/2017	
09857L-10-8	BOOKING HOLDINGS INC			1,443.000	2,963,532	2,053.730	2,963,532	214,877				483,841		483,841		06/28/2013	
099406-10-0	BOOT BARN HOLDINGS INC			517.000	23,022	44.530	23,022	16,050				14,389		14,389		06/26/2015	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING			4,784.000	340,286	71.130	340,286	118,312		4,984		126,173		126,173		06/23/2017	
099724-10-6	BORGWARNER INC			7,322.000	317,628	43.380	317,628	47,494		5,403		64,024		64,024		06/25/2004	
100557-10-7	BOSTON BEER CO INC			266.000	100,508	377.850	100,508	11,514				36,884		36,884		06/23/2017	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDI			3,231.000	38,869	12.030	38,869	52,824		1,683		4,774		4,774		06/26/2009	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
101121-10-1	BOSTON PROPERTIES INC			5,435.000	749,269	137.860	749,269	337,116	5,326	22,411		139,218		139,218		06/24/2016	
101137-10-7	BOSTON SCIENTIFIC CORP			47,876.000	2,164,953	45.220	2,164,953	646,813				478,715		478,715		06/22/2018	
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			1,563.000	83,777	53.600	83,777	24,994				8,858		8,858		06/24/2011	
10316T-10-4	BOX INC			4,699.000	78,849	16.780	78,849	91,293				(476)		(476)		06/22/2018	
103304-10-1	BOYD GAMING CORP			3,239.000	96,976	29.940	96,976	26,733	227	914		30,026		30,026		06/27/2014	
104674-10-6	BRADY CORP			1,868.000	106,962	57.260	106,962	37,915		1,733		26,089		26,089		06/22/2007	
10482B-10-1	BRAEMAR HOTELS & RESORTS INC			1,249.000	11,154	8.930	11,154	23,139	200	867		118		118		07/16/2015	
105368-20-3	BRANDYWINE REALTY TRUST			6,772.000	106,659	15.750	106,659	120,650		5,585		19,738		19,738		06/26/2015	
108035-10-6	BRIDGE BANCORP INC			683.000	22,901	33.530	22,901	18,741		681		5,557		5,557		06/24/2016	
10806X-10-2	BRIDGEBIO PHARMA INC			676.000	23,694	35.050	23,694	17,761				6,004		6,004		09/20/2019	
108763-10-3	BRIDGFORD FOODS CORP			347.000	8,602	24.790	8,602	10,326				(1,745)		(1,745)		06/28/2019	
109043-10-9	BRIGGS & STRATTON CORP			1,640.000	10,922	6.660	10,922	46,374	82	837		(10,656)		(10,656)		06/24/2005	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT			1,976.000	296,973	150.290	296,973	108,550				77,673		77,673		06/23/2017	
10921T-10-1	BRIGHTCOVE			1,247.000	10,836	8.690	10,836	12,849				2,083		2,083		06/28/2013	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC			3,589.000	140,796	39.230	140,796	159,791				31,782		31,782		06/22/2018	
10948C-10-7	BRIGHTVIEW HOLDINGS INC			511.000	8,621	16.870	8,621	8,786				3,444		3,444		09/21/2018	
10948W-10-3	BRIGHTSPHERE INVESTMENT GROU			2,164.000	22,116	10.220	22,116	33,958		470		(11,985)		(11,985)		07/15/2019	
109641-10-0	BRINKER INTERNATIONAL INC			1,545.000	64,890	42.000	64,890	27,535		2,548		(3,096)		(3,096)		06/24/2016	
109696-10-4	BRINKS CO			1,790.000	162,317	90.680	162,317	28,157		1,165		47,155		47,155		06/28/2013	
110122-10-8	BRISTOL-MYERS SQUIBB CO			81,076.000	5,204,268	64.190	5,204,268	3,319,949		101,262		893,676		893,676		11/20/2019	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			11,939.000	258,002	21.610	258,002	251,986		14,510		83,614		83,614		06/23/2017	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			3,900.000	481,806	123.540	481,806	61,314	2,106	8,443		107,713		107,713		06/26/2015	
11135F-10-1	BROADCOM INC			13,351.000	4,219,183	316.020	4,219,183	1,294,814		162,260		834,223		834,223		06/22/2018	
112463-10-4	BROOKDALE SENIOR LIVING INC			7,134.000	51,864	7.270	51,864	162,272				4,115		4,115		06/23/2017	
11282X-10-3	BROOKFIELD PROPERTY REIT INC			2,143.000	39,528	18.445	39,528	44,669		3,070		5,086		5,086		09/21/2018	
11373M-10-7	BROOKLINE BANCORP INC			2,984.000	49,117	16.460	49,117	34,995		1,425		7,973		7,973		01/11/2012	
114340-10-2	BROOKS AUTOMATION INC			2,689.000	112,830	41.960	112,830	86,328		1,168		42,943		42,943		03/05/2004	
115236-10-1	BROWN & BROWN INC			7,851.000	309,957	39.480	309,957	54,796		2,769		94,712		94,712		06/26/2015	
115637-10-0	BROWN-FORMAN CORP			1,291.000	81,036	62.770	81,036	54,308	225	930		20,056		20,056		06/23/2017	
115637-20-9	BROWN-FORMAN CORP			5,508.000	372,341	67.600	372,341	156,944	960	3,968		111,599		111,599		06/22/2018	
116794-10-8	BRUKER CORP			3,378.000	172,177	50.970	172,177	42,774		586		72,477		72,477		06/28/2013	
117043-10-9	BRUNSWICK CORP/DE			2,639.000	158,287	59.980	158,287	29,686		2,491		36,136		36,136		06/22/2012	
117665-10-9	BRYN MAWR BANK CORP			630.000	25,981	41.240	25,981	13,336		698		4,361		4,361		06/28/2013	
118440-10-6	BUCKLE INC/THE			1,023.000	27,662	27.040	27,662	15,204		2,220		7,972		7,972		06/26/2009	
12008R-10-7	BUILDERS FIRSTSOURCE INC			3,625.000	92,111	25.410	92,111	34,765				53,196		53,196		06/23/2017	
122017-10-6	BURLINGTON STORES INC			2,270.000	517,628	228.030	517,628	118,309				150,155		150,155		06/24/2016	
12326C-10-5	BUSINESS FIRST BANCSHARES			313.000	7,803	24.930	7,803	8,363		129		222		222		06/22/2018	
124411-10-9	BYLINE BANCORP INC			241.000	4,716	19.570	4,716	4,851	7			709		709		09/15/2017	
12466Q-10-4	C & F FINANCIAL CORP			131.000	7,248	55.330	7,248	5,393	50	211		281		281		06/24/2016	
12477X-10-6	CAI INTERNATIONAL INC			520.000	15,070	28.980	15,070	5,062				3,026		3,026		12/16/2016	
124805-10-2	CBIZ INC			2,160.000	58,234	26.960	58,234	25,927				15,871		15,871		12/17/2002	
12481V-10-4	CBTX INC			654.000	20,352	31.120	20,352	22,261	65	248		1,139		1,139		06/22/2018	
124830-10-0	CBL & ASSOCIATES PROPERTIES IN			6,537.000	6,864	1.050	6,864	99,784		1,065		(5,756)		(5,756)		08/31/2009	
12503M-10-8	CBOE HOLDINGS INC			3,879.000	465,480	120.000	465,480	179,430		5,640		87,033		87,033		06/23/2017	
12504L-10-9	CBRE GROUP INC			11,287.000	691,780	61.290	691,780	263,650				235,141		235,141		06/28/2019	
12508E-10-1	CDK GLOBAL INC			4,074.000	222,766	54.680	222,766	46,454		2,652		28,037		28,037		10/01/2014	
125141-10-1	CECO ENVIRONMENTAL CORP			948.000	7,262	7.660	7,262	12,468				873		873		06/27/2014	
12514G-10-8	CDW CORP/DE			5,080.000	725,627	142.840	725,627	177,499		6,973		317,675		317,675		06/24/2016	
125269-10-0	CF INDUSTRIES HOLDINGS INC			7,779.000	371,369	47.740	371,369	84,755		10,130		33,301		33,301		04/30/2010	
12541W-20-9	CH ROBINSON WORLDWIDE INC			4,786.000	374,265	78.200	374,265	80,672		10,439		(28,530)		(28,530)		06/24/2005	
125523-10-0	CIGNA CORP			12,672.000	2,591,297	204.490	2,591,297	909,365		550		186,856		186,856		12/21/2018	
125581-80-1	CIT GROUP INC			2,767.000	126,258	45.630	126,258	93,686		3,903		20,610		20,610		06/23/2017	
12572Q-10-5	CME GROUP INC			12,275.000	2,463,838	200.720	2,463,838	1,064,861	30,688	63,269		156,529		156,529		11/01/2018	
125896-10-0	CMS ENERGY CORP			9,924.000	623,624	62.840	623,624	172,611		16,477		132,475		132,475		06/22/2018	
126117-10-0	CNA FINANCIAL CORP			758.000	33,966	44.810	33,966	32,364		2,796		506		506		06/23/2017	
126128-10-7	CNB FINANCIAL CORP			498.000	16,275	32.680	16,275	7,873		368		4,904		4,904		06/26/2009	
12618T-10-5	CRA INTERNATIONAL INC			364.000	19,827	54.470	19,827	9,447		328		4,391		4,391		06/27/2008	
12621E-10-3	CNO FINANCIAL GROUP INC			6,647.000	120,510	18.130	120,510	28,697		3,101		21,863		21,863		08/31/2009	
126349-10-9	CSG SYSTEMS INTERNATIONAL INC			1,299.000	67,262	51.780	67,262	36,951		1,254		26,306		26,306		06/25/2010	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
126402-10-6	CSW INDUSTRIALS INC			554.000	42,658	77.000	42,658	18,856		243		16,063		16,063		06/23/2017	
126408-10-3	CSX CORP			25,477.000	1,843,516	72.360	1,843,516	148,918		26,540		263,770		263,770		11/13/2003	
126501-10-5	CTS CORP			1,256.000	37,693	30.010	37,693	50,878	50	218		5,237		5,237		12/17/2002	
12653C-10-8	CNX RESOURCES CORP			6,042.000	53,472	8.850	53,472	136,635				(15,715)		(15,715)		11/29/2017	
126600-10-5	CVB FINANCIAL CORP			4,043.000	87,248	21.580	87,248	22,120		2,983		5,524		5,524		06/26/2003	
12662P-10-8	CVR ENERGY INC			612.000	24,743	40.430	24,743	35,953		2,026		3,685		3,685		01/31/2013	
126650-10-0	CVS/CAREMARK CORP			45,004.000	3,343,347	74.290	3,343,347	1,193,966		97,670		399,441		399,441		11/29/2018	
12685J-10-5	CABLE ONE INC			154.000	229,224	1,488.470	229,224	52,495		1,420		104,169		104,169		06/23/2017	
127055-10-1	CABOT CORP			1,693.000	80,451	47.520	80,451	28,585		2,535		7,847		7,847		06/23/2017	
127097-10-3	CABOT OIL & GAS CORP			14,060.000	244,785	17.410	244,785	73,753		5,340		(70,293)		(70,293)		03/31/2016	
12709P-10-3	CABOT MICROELECTRONICS CORP			1,007.000	145,330	144.320	145,330	67,943	423	1,814		49,907		49,907		11/15/2018	
127190-30-4	CACI INTERNATIONAL INC			946.000	236,491	249.990	236,491	45,716				101,446		101,446		06/23/2017	
127203-10-7	CACTUS INC			812.000	27,868	34.320	27,868	21,461		79		5,679		5,679		03/16/2018	
127387-10-8	CADENCE DESIGN SYSTEMS INC			9,861.000	683,959	69.360	683,959	241,016				258,278		258,278		06/23/2017	
12739A-10-0	CADENCE BANCORP			3,579.000	64,887	18.130	64,887	72,781		2,718		12,222		12,222		01/02/2019	
127537-20-7	CADIZ INC			812.000	8,948	11.020	8,948	10,965				592		592		12/15/2017	
127686-10-3	CAESARS ENTERTAINMENT CORP			19,402.000	263,867	13.600	263,867	213,640				133,720		133,720		06/22/2018	
128030-20-2	CAL-MAINE FOODS INC			1,263.000	53,993	42.750	53,993	9,697		577		575		575		06/22/2007	
128126-10-9	CALAMP CORP			1,369.000	13,115	9.580	13,115	10,921				(4,753)		(4,753)		06/22/2012	
128246-10-5	CALAVO GROWERS INC			583.000	52,814	90.590	52,814	13,020		696		10,402		10,402		06/24/2016	
129500-10-4	CALERES INC			377.000	8,954	23.750	8,954	9,520	26	115		(1,557)		(1,557)		06/23/2017	
13057Q-20-6	CALIFORNIA RESOURECES CORP			1,677.000	15,143	9.030	15,143	21,447				(13,595)		(13,595)		06/23/2017	
130788-10-2	CALIFORNIA WATER SERVICE GROUP			1,860.000	95,902	51.560	95,902	22,048		1,594		7,341		7,341		06/30/2006	
13089P-10-1	CALITHERA BIOSCIENCES INC			1,175.000	6,709	5.710	6,709	17,917				2,022		2,022		06/23/2017	
13100M-50-9	CALIX INC			1,907.000	15,256	8.000	15,256	36,840				(3,377)		(3,377)		06/24/2011	
131193-10-4	CALLAWAY GOLF CO			3,598.000	76,278	21.200	76,278	46,688		156		21,484		21,484		06/24/2016	
13123X-10-2	CALLON PETROLEUM CO			11,834.000	57,156	4.830	57,156	142,770				(66,729)		(66,729)		12/23/2019	
13173L-10-7	CALYXT INC			311.000	2,180	7.010	2,180	7,675				(1,055)		(1,055)		09/15/2017	
132152-10-9	CAMBRIDGE BANCORP	LS		135.000	10,820	80.150	10,820	11,553		298		(424)		(424)		06/22/2018	
133034-10-8	CAMDEN NATIONAL CORP			613.000	28,235	46.060	28,235	10,173		799		6,260		6,260		06/27/2008	
133131-10-2	CAMDEN PROPERTY TRUST			3,063.000	324,984	106.100	324,984	127,067	2,450	10,537		55,953		55,953		06/22/2012	
134429-10-9	CAMPBELL SOUP CO			5,433.000	268,499	49.420	268,499	205,213		8,253		90,340		90,340		06/24/2016	
13462K-10-9	CAMPING WORLD HOLDINGS INC-A			437.000	6,441	14.740	6,441	13,885		291		1,446		1,446		12/16/2016	
13765N-10-7	CANNAE HOLDINGS INC			2,523.000	93,830	37.190	93,830	25,752				51,247		51,247		11/20/2017	
138098-10-8	CANTEL MEDICAL CORP			1,418.000	100,536	70.900	100,536	10,509		308		(5,095)		(5,095)		06/22/2007	
139674-10-5	CAPITAL CITY BANK GROUP INC			447.000	13,634	30.500	13,634	9,807		233		3,298		3,298		06/30/2006	
14040H-10-5	CAPITAL ONE FINANCIAL CORP			16,082.000	1,654,999	102.910	1,654,999	921,491		27,921		444,654		444,654		07/31/2012	
14057J-10-1	CAPITOL FEDERAL FINANCIAL			4,687.000	64,353	13.730	64,353	61,086		4,730		4,554		4,554		06/22/2018	
14067E-50-6	CAPSTEAD MORTGAGE CORP			3,681.000	29,154	7.920	29,154	44,574	552	1,597		4,656		4,656		06/23/2017	
14070T-10-2	CAPSTAR FINANCIAL HOLDINGS I			314.000	5,228	16.650	5,228	5,818		65		610		610		06/23/2017	
140755-10-9	CARA THERAPEUTICS INC	LS		1,052.000	16,948	16.110	16,948	16,243				3,311		3,311		06/23/2017	
14149Y-10-8	CARDINAL HEALTH INC			10,172.000	514,500	50.580	514,500	298,591	4,894	21,135		61,562		61,562		06/26/2009	
141619-10-6	CARDIOVASCULAR SYSTEMS INC			1,207.000	58,648	48.590	58,648	18,877				24,553		24,553		06/27/2014	
14161W-10-5	CARDLYTICS INC			477.000	29,984	62.860	29,984	12,392				17,805		17,805		06/28/2019	
141633-10-7	CARE.COM INC			534.000	8,026	15.030	8,026	3,289				(2,314)		(2,314)		06/26/2015	
141665-10-9	CAREER EDUCATION CORP			2,656.000	48,844	18.390	48,844	68,120				18,735		18,735		06/24/2011	
14167L-10-3	CAREDX INC			1,462.000	31,535	21.570	31,535	25,736				(8,367)		(8,367)		06/28/2019	
14174T-10-7	CARETRUST REIT INC W/I			2,763.000	57,001	20.630	57,001	35,486	622	2,638		6,068		6,068		06/23/2017	
141788-10-9	CARGURUS INC			1,803.000	63,430	35.180	63,430	62,398				2,645		2,645		06/22/2018	
142339-10-0	CARLISLE COS INC			1,816.000	293,901	161.840	293,901	44,351		3,547		112,699		112,699		06/27/2014	
143130-10-2	CARMAX INC			6,038.000	529,351	87.670	529,351	84,632				152,403		152,403		11/26/2003	
143873-10-7	CAROLINA FINANCIAL CORP			555.000	23,993	43.230	23,993	11,778	56	199		7,661		7,661		06/23/2017	
143905-10-7	CARRIAGE SERVICES INC			591.000	15,130	25.600	15,130	10,014		192		6,041		6,041		06/28/2013	
144285-10-3	CARPENTER TECHNOLOGY CORP			1,812.000	90,201	49.780	90,201	44,111		1,573		25,985		25,985		06/27/2014	
14574X-10-4	CARROLS RESTAURANT GROUP INC			1,345.000	9,482	7.050	9,482	10,201				(3,798)		(3,798)		06/27/2014	
14575E-10-5	CARS COM INC			2,801.000	34,228	12.220	34,228	12,495				(26,306)		(26,306)		06/01/2017	
146102-10-8	CARTER BANK & TRUST			550.000	13,046	23.720	13,046	10,705				2,369		2,369		09/20/2019	
146229-10-9	CARTER'S INC			1,735.000	189,705	109.340	189,705	59,314		3,765		48,674		48,674		06/28/2013	
146869-10-2	CARVANA CO	LS		1,399.000	128,778	92.050	128,778	53,311				73,495		73,495		06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
14713L-10-2	CASA SYSTEMS INC			176.000	720	4.090	720	5,553				(1,610)		(1,610)		03/16/2018	
147448-10-4	CASELLA WASTE SYSTEMS INC			1,375.000	63,291	46.030	63,291	5,743				24,409		24,409		06/24/2011	
147528-10-3	CASEY'S GENERAL STORES INC			1,203.000	191,265	158.990	191,265	63,677		1,593		37,560		37,560		06/23/2017	
14757U-10-9	CASI PHARMACEUTICALS INC			1,814.000	5,605	3.090	5,605	11,391				(1,707)		(1,707)		06/22/2018	
14808P-10-9	CASS INFORMATION SYSTEMS INC			576.000	33,258	57.740	33,258	27,048		657		2,809		2,809		12/16/2016	
14862Q-10-0	CASTLIGHT HEALTH INC			2,441.000	3,247	1.330	3,247	19,897				(2,075)		(2,075)		06/23/2017	
148806-10-2	CATALENT INC			4,893.000	275,476	56.300	275,476	144,122				124,393		124,393		06/23/2017	
14888U-10-1	CATALYST PHARMACEUTICALS INC			5,490.000	20,588	3.750	20,588	18,345				4,815		4,815		06/28/2019	
149049-50-4	CATASYS INC			539.000	8,791	16.310	8,791	10,359				(1,587)		(1,587)		06/28/2019	
149123-10-1	CATERPILLAR INC			18,523.000	2,735,477	147.680	2,735,477	561,954		75,977		386,359		386,359		06/22/2018	
14912Y-20-2	CATCHMARK TIMBER TRUST INC			1,667.000	19,120	11.470	19,120	20,644		977		7,373		7,373		06/26/2015	
149150-10-4	CATHAY GENERAL BANCORP			2,040.000	77,622	38.050	77,622	35,611		2,745		9,332		9,332		06/24/2011	
149205-10-6	CATO CORP/THE			966.000	16,808	17.400	16,808	14,695	319	1,384		3,060		3,060		06/24/2005	
149568-10-7	CAVCO INDUSTRIES INC			237.000	46,305	195.380	46,305	7,912				15,591		15,591		06/27/2008	
150602-20-9	CEDAR SHOPPING CENTERS INC			3,595.000	10,605	2.950	10,605	43,668		780		(691)		(691)		06/26/2015	
150837-60-7	CEL SCI CORP			1,391.000	12,728	9.150	12,728	11,656				1,085		1,085		06/28/2019	
150870-10-3	CELANESE CORP			3,989.000	491,126	123.120	491,126	168,183		10,389		133,828		133,828		06/23/2017	
15117P-10-2	CELLULAR BIOMEDICINE GROUP I			442.000	7,178	16.240	7,178	7,222				(636)		(636)		12/21/2018	
15135B-10-1	CENTENE CORP			14,606.000	918,279	62.870	918,279	225,223				77,162		77,162		02/07/2019	
15136A-10-2	CENTENNIAL RESOURCE DEVELO			6,772.000	31,287	4.620	31,287	109,369				(43,863)		(43,863)		06/22/2018	
15189T-10-7	CENTERPOINT ENERGY INC			17,247.000	470,326	27.270	470,326	391,033		21,522		(16,757)		(16,757)		09/28/2018	
15201P-10-9	CENTERSTATE BANKS INC			4,102.000	102,468	24.980	102,468	78,062		1,878		17,871		17,871		04/01/2019	
153527-10-6	CENTRAL GARDEN AND PET CO			400.000	12,428	31.070	12,428	10,348				(1,368)		(1,368)		06/23/2017	
153527-20-5	CENTRAL GARDEN AND PET CO			1,366.000	40,106	29.360	40,106	16,800				(2,613)		(2,613)		06/28/2013	
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP			1,125.000	33,278	29.580	33,278	18,287		1,099		5,955		5,955		06/23/2017	
155685-10-0	CENTRAL VALLEY COMMUNITY BANCO			383.000	8,300	21.670	8,300	8,184		179		1,085		1,085		06/23/2017	
156431-10-8	CENTURY ALUMINUM CO			1,952.000	14,669	7.515	14,669	23,558				405		405		06/23/2017	
156432-10-6	CENTURY BANCORP INC			152.000	13,674	89.960	13,674	2,838		79		3,420		3,420		06/26/2009	
156492-10-0	CENTURY CASINOS INC			761.000	6,027	7.920	6,027	5,601				408		408		06/23/2017	
156504-30-0	CENTURY COMMUNITIES			707.000	19,336	27.350	19,336	15,190				7,220		7,220		08/04/2017	
156700-10-6	CENTURYLINK INC			38,502.000	508,611	13.210	508,611	2,411,691		40,066		(64,757)		(64,757)		06/28/2019	
15671L-10-9	CERECOR INC	LS		2,050.000	11,050	5.390	11,050	11,151				(103)		(103)		06/28/2019	
156727-10-9	CERENCE INC			1,164.000	26,341	22.630	26,341	18,938				7,492		7,492		10/02/2019	
15677J-10-8	CERIDIAN HCM HOLDING INC			3,161.000	214,569	67.880	214,569	153,805				62,561		62,561		11/18/2019	
156782-10-4	CERNER CORP			10,993.000	806,776	73.390	806,776	181,996	1,979	4,165		219,085		219,085		06/28/2019	
157085-10-1	CERUS CORP			4,212.000	17,775	4.220	17,775	18,297				(3,623)		(3,623)		06/24/2016	
157210-10-5	CEVA INC			839.000	22,619	26.960	22,619	6,598				4,135		4,135		06/27/2008	
15912K-10-0	CHANGE HEALTHCARE INC			1,464.000	23,995	16.390	23,995	19,389				4,662		4,662		09/20/2019	
159179-10-0	CHANNELADVISOR CORP			921.000	8,326	9.040	8,326	21,811				(2,154)		(2,154)		06/27/2014	
159864-10-7	CHARLES RIVER LABORATORIES INT			1,604.000	245,027	152.760	245,027	54,010				64,251		64,251		06/30/2006	
16115Q-30-8	CHART INDUSTRIES INC			1,264.000	85,307	67.490	85,307	57,561				3,146		3,146		06/26/2015	
16119P-10-8	CHARTER COMMUNICATIONS INC			5,315.000	2,578,200	485.080	2,578,200	830,024				1,076,401		1,076,401		05/18/2016	
16150R-10-4	CHASE CORP			284.000	33,648	118.480	33,648	4,534		246		5,297		5,297		06/24/2011	
16208T-10-2	CHATHAM LODGING TRUST			1,449.000	26,575	18.340	26,575	32,102	159	2,076		968		968		06/26/2015	
162828-10-7	CHECKPOINT THERAPEUTICS INC			2,817.000	4,845	1.720	4,845	8,535				(3,734)		(3,734)		06/28/2019	
163072-10-1	CHEESECAKE FACTORY/THE			1,085.000	42,163	38.860	42,163	27,585		1,624		(5,106)		(5,106)		06/24/2016	
163086-10-1	CHEF'S WAREHOUSE INC/THE			776.000	29,573	38.110	29,573	14,356				4,814		4,814		06/27/2014	
163092-10-9	CHEGG INC			3,925.000	148,797	37.910	148,797	45,258				37,697		37,697		06/22/2018	
16359R-10-3	CHEMED CORP			511.000	224,462	439.260	224,462	38,766		688		80,666		80,666		06/23/2017	
16383L-10-6	CHEMOCENTRYX INC			2,250.000	88,988	39.550	88,988	26,257				67,086		67,086		06/28/2019	
163851-10-8	CHEMOURS CO			4,079.000	73,789	18.090	73,789	68,928		4,426		(41,818)		(41,818)		06/23/2017	
164024-10-1	CHEMUNG FINANCIAL CORP			122.000	5,185	42.500	5,185	3,635	32	138		147		147		06/24/2016	
16411R-20-8	CHENIERE ENERGY INC			8,023.000	489,965	61.070	489,965	153,560				15,265		15,265		06/28/2013	
164651-10-1	CHERRY HILL MORTGAGE INVESTM			412.000	6,011	14.590	6,011	7,770	165	903		(1,230)		(1,230)		06/23/2017	
165167-10-7	CHESAPEAKE ENERGY CORP			35,989.000	29,713	0.826	29,713	603,422				(49,273)		(49,273)		01/30/2019	
165303-10-8	CHESAPEAKE UTILITIES CORP			640.000	61,331	95.830	61,331	12,623	259	1,076		9,411		9,411		10/29/2009	
166764-10-0	CHEVRON CORP			65,963.000	7,949,201	120.510	7,949,201	2,438,061		340,712		782,401		782,401		06/22/2018	
16706W-10-2	CHIASMA INC			1,315.000	6,522	4.960	6,522	9,822				(3,340)		(3,340)		06/28/2019	
168615-10-2	CHICO'S FAS INC			4,716.000	17,968	3.810	17,968	53,207		1,792		(8,639)		(8,639)		05/29/2009	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
168905-10-7	CHILDRENS PLACE RETAIL STORES	LS		389.000	24,320	62.520	24,320	27,680		945		(10,854)		(10,854)		06/23/2017	
16934Q-20-8	CHIMERA INVESTMENT CORP			5,258.000	108,104	20.560	108,104	98,134	2,629	11,411		14,581		14,581		06/22/2018	
16934W-10-6	CHIMERIX INC			1,747.000	3,546	2.030	3,546	52,837				(954)		(954)		06/26/2015	
169656-10-5	CHIPOTLE MEXICAN GRILL INC			863.000	722,426	837.110	722,426	112,633				337,249		337,249		06/28/2019	
169905-10-6	CHOICE HOTELS INTERNATIONAL IN			891.000	92,156	103.430	92,156	26,258	200	831		28,720		28,720		06/25/2010	
171340-10-2	CHURCH & DWIGHT CO INC			8,641.000	607,808	70.340	607,808	65,278		8,532		40,053		40,053		06/28/2013	
171484-10-8	CHURCHILL DOWNS INC			1,305.000	179,046	137.200	179,046	19,617	758	769		73,811		73,811		01/28/2019	
171604-10-1	CHUYS HOLDINGS INC			751.000	19,466	25.920	19,466	28,782				6,217		6,217		06/28/2013	
171779-30-9	CIENA CORP			5,012.000	213,962	42.690	213,962	524,223				44,535		44,535		06/24/2016	
171798-10-1	CIMAREX ENERGY CO			3,405.000	178,728	52.490	178,728	108,484		2,844		(33,688)		(33,688)		02/22/2019	
171871-50-2	CINCINNATI BELL INC			1,877.000	19,652	10.470	19,652	28,651				5,110		5,110		06/21/2018	
172062-10-1	CINCINNATI FINANCIAL CORP			5,432.000	571,175	105.150	571,175	175,665	3,042	13,027		152,444		152,444		06/23/2017	
17243V-10-2	CINEMARK HOLDINGS INC			4,142.000	140,207	33.850	140,207	83,748		6,113		(8,174)		(8,174)		06/22/2012	
17273K-10-9	CIRCOR INTERNATIONAL INC			647.000	29,917	46.240	29,917	13,444				16,330		16,330		06/24/2005	
172755-10-0	CIRRUS LOGIC INC			1,924.000	158,557	82.410	158,557	41,226				95,860		95,860		06/23/2017	
17275R-10-2	CISCO SYSTEMS INC			148,305.000	7,112,708	47.960	7,112,708	2,552,461		222,083		694,926		694,926		03/31/2008	
172908-10-5	CINTAS CORP			2,857.000	768,762	269.080	768,762	111,390		7,905		292,294		292,294		06/28/2013	
172922-10-6	CITIZENS & NORTHERN CORP			533.000	15,057	28.250	15,057	10,129		683		982		982		06/27/2008	
172967-42-4	CITIGROUP INC			75,336.000	6,018,593	79.890	6,018,593	2,908,179		156,958		2,121,864		2,121,864		04/30/2015	
17306X-10-2	CITI TRENDS INC			619.000	14,311	23.120	14,311	25,551		215		1,710		1,710		06/22/2007	
174610-10-5	CITIZENS FINANCIAL GROUP INC			15,625.000	634,531	40.610	634,531	369,216		23,059		172,048		172,048		07/29/2016	
174740-10-0	CITIZENS INC/TX			2,162.000	14,594	6.750	14,594	14,611				(1,685)		(1,685)		06/22/2007	
177376-10-0	CITRIX SYSTEMS INC			4,398.000	487,738	110.900	487,738	106,883		6,681		37,566		37,566		06/25/2010	
177835-10-5	CITY HOLDING CO			597.000	48,924	81.950	48,924	27,147		1,400		8,676		8,676		06/24/2016	
178587-10-1	CITY OFFICE REIT INC			1,087.000	14,696	13.520	14,696	13,742		1,109		3,597		3,597		06/23/2017	
178867-10-7	CIVISTA BANCSHARES INC			377.000	9,048	24.000	9,048	7,381		171		2,511		2,511		06/23/2017	
18270P-10-9	CLARUS CORP NEW COM			727.000	9,858	13.560	9,858	4,761		79		2,531		2,531		06/23/2017	
184496-10-7	CLEAN HARBORS INC			2,053.000	176,045	85.750	176,045	70,713				75,629		75,629		06/24/2016	
184499-10-1	CLEAN ENERGY FUELS CORP			5,167.000	12,091	2.340	12,091	45,254				3,243		3,243		06/23/2017	
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDIN			1,723.000	4,928	2.860	4,928	22,866				(18,154)		(18,154)		05/02/2019	
18482P-10-3	CLEARFIELD INC			522.000	7,277	13.940	7,277	8,991				2,123		2,123		06/27/2014	
18538R-10-3	CLEARWATER PAPER CORP			623.000	13,307	21.360	13,307	12,968				(1,898)		(1,898)		06/26/2015	
18539C-10-5	CLEARWAY ENERGY INC			1,290.000	24,665	19.120	24,665	19,073		1,120		2,872		2,872		05/15/2015	
18539C-20-4	CLEARWAY ENERGY INC			2,243.000	44,748	19.950	44,748	40,253		1,947		6,129		6,129		12/15/2017	
185899-10-1	CLIFFS NATURAL RESOURCES INC			9,437.000	79,271	8.400	79,271	78,537		2,663		6,781		6,781		06/23/2017	
18885T-30-6	CLIPPER REALTY INC			544.000	5,766	10.600	5,766	6,799		225		(1,360)		(1,360)		06/23/2017	
189054-10-9	CLOROX CO			4,248.000	652,238	153.540	652,238	221,778		18,623		(2,580)		(2,580)		06/24/2005	
18914U-10-0	CLOUDERA INC			5,802.000	67,477	11.630	67,477	85,942				4,643		4,643		01/04/2019	
189464-10-0	CLOVIS ONCOLOGY INC			1,527.000	15,919	10.425	15,919	55,805				(11,645)		(11,645)		06/23/2017	
191098-10-2	COCA-COLA BOTTLING CO CONSOLID			185.000	52,549	284.050	52,549	9,802		201		19,972		19,972		04/06/2004	
191216-10-0	COCA-COLA CO			132,232.000	7,319,041	55.350	7,319,041	3,432,546		229,581		1,070,603		1,070,603		12/21/2018	
192005-10-6	CODEXIS INC			1,314.000	21,011	15.990	21,011	5,479				(944)		(944)		06/24/2016	
192025-10-4	CODORUS VALLEY BANCORP INC			376.000	8,659	23.030	8,659	6,208		248		1,063		1,063		10/21/2019	
192108-50-4	COEUR D'ALENE MINES CORP			6,825.000	55,146	8.080	55,146	52,274				24,935		24,935		12/15/2017	
19239V-30-2	COGENT COMMUNICATIONS GROUP IN			1,599.000	105,230	65.810	105,230	44,679		4,234		33,336		33,336		06/22/2007	
192422-10-3	COGNEX CORP			5,437.000	304,689	56.040	304,689	46,847		1,210		95,579		95,579		06/23/2017	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			18,715.000	1,160,704	62.020	1,160,704	120,993		16,247		(27,653)		(27,653)		06/27/2014	
192479-10-3	COHERENT INC			954.000	158,698	166.350	158,698	31,915				58,548		58,548		06/23/2017	
19247A-10-0	COHEN & STEERS INC			853.000	53,534	62.760	53,534	31,960		3,184		24,551		24,551		06/26/2015	
19249H-10-3	COHERUS BIOSCIENCES INC			2,173.000	39,125	18.005	39,125	50,846				10,820		10,820		06/28/2019	
192576-10-6	COHU INC			1,495.000	34,161	22.850	34,161	44,041	90	390		10,258		10,258		10/02/2018	
194014-10-6	COLFAX CORP			3,463.000	125,984	36.380	125,984	172,356				54,253		54,253		02/28/2014	
194162-10-3	COLGATE-PALMOLIVE CO			29,054.000	2,000,077	68.840	2,000,077	583,534		53,911		274,046		274,046		11/26/2003	
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC			877.000	18,049	20.580	18,049	12,876				3,027		3,027		06/23/2017	
19625T-10-1	COLONY CREDIT REIT			3,033.000	39,914	13.160	39,914	59,959	303	5,579		(8,073)		(8,073)		06/22/2018	
19626G-10-8	COLONY CAPITAL INC			20,026.000	95,124	4.750	95,124	341,889	2,203	9,561		1,419		1,419		06/25/2018	
197236-10-2	COLUMBIA BANKING SYSTEM INC			2,875.000	116,969	40.685	116,969	49,273		4,368		12,788		12,788		11/02/2017	
197641-10-3	COLUMBIA FINANCIAL INC			1,738.000	29,442	16.940	29,442	29,909				2,903		2,903		06/22/2018	
198287-20-3	COLUMBIA PROPERTY TRUST INC			4,776.000	99,866	20.910	99,866	124,283	1,003	4,146		7,541		7,541		06/27/2014	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
198516-10-6	COLUMBIA SPORTSWEAR CO			1,106.000	110,810	100.190	110,810	35,041		1,152		18,022		18,022		06/23/2017	
199333-10-5	COLUMBUS MCKINNON CORP/NY			840.000	33,625	40.030	33,625	18,256		209		8,408		8,408		06/30/2006	
199908-10-4	COMFORT SYSTEMS USA INC			1,470.000	73,280	49.850	73,280	9,106		630		9,179		9,179		06/25/2004	
20030N-10-1	COMCAST CORP			155,270.000	6,982,492	44.970	6,982,492	2,311,812		138,159		1,715,979		1,715,979		12/14/2015	
200340-10-7	COMERICA INC			5,413.000	388,383	71.750	388,383	232,083	3,627	15,331		16,764		16,764		07/29/2011	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS			3,727.000	253,212	67.940	253,212	107,366		4,006		53,766		53,766		12/02/2019	
201723-10-3	COMMERCIAL METALS CO			4,501.000	100,237	22.270	100,237	22,065		2,344		28,470		28,470		06/25/2004	
202608-10-5	COMMERCIAL VEHICLE GROUP INC			945.000	6,001	6.350	6,001	7,106				621		621		06/23/2017	
20337X-10-9	COMMSCOPE HOLDING CO INC			6,754.000	95,839	14.190	95,839	208,003				(15,038)		(15,038)		06/23/2017	
203607-10-6	COMMUNITY BANK SYSTEM INC			1,925.000	136,560	70.940	136,560	34,383	789	3,238		24,625		24,625		05/15/2017	
203612-10-6	COMMUNITY BANKERS TRUST CORP			837.000	7,433	8.880	7,433	6,570	33	81		1,406		1,406		06/23/2017	
20368X-10-1	COMMUNITY FINANCIAL CORP THE			153.000	5,442	35.570	5,442	5,890		84		980		980		06/23/2017	
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC			753.000	32,274	42.860	32,274	21,201		1,118		7,962		7,962		06/28/2019	
204149-10-8	COMMUNITY TRUST BANCORP INC			651.000	30,363	46.640	30,363	19,520	247	1,031		4,632		4,632		06/26/2015	
204166-10-2	COMMVAULT SYSTEMS INC			1,509.000	67,362	44.640	67,362	33,561				(22,068)		(22,068)		06/23/2017	
20451N-10-1	COMPASS MINERALS INTERNATIONAL			1,251.000	76,261	60.960	76,261	46,853		3,910		24,397		24,397		06/22/2018	
205306-10-3	COMPUTER PROGRAMS & SYSTEMS IN			481.000	12,698	26.400	12,698	13,672		208		633		633		06/30/2006	
205826-20-9	COMTECH TELECOMMUNICATIONS COR			784.000	27,824	35.490	27,824	19,575		341		8,847		8,847		06/26/2009	
205887-10-2	CONAGRA FOODS INC			16,363.000	560,269	34.240	560,269	354,165		15,093		213,294		213,294		10/26/2018	
206022-10-5	CONCERT PHARMACEUTICALS INC			642.000	5,922	9.225	5,922	9,853				(2,161)		(2,161)		06/26/2015	
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T			7,124.000	623,849	87.570	623,849	464,836		3,865		(109,733)		(109,733)		07/19/2018	
206787-10-3	CONDUENT INC			7,418.000	45,992	6.200	45,992	124,872				(33,258)		(33,258)		01/03/2017	
20717E-10-1	CONFORMIS INC			2,605.000	3,908	1.500	3,908	11,357				(7,540)		(7,540)		06/28/2019	
207410-10-1	CONMED CORP			1,071.000	119,770	111.830	119,770	21,563	214	930		51,627		51,627		12/17/2002	
20786W-10-7	CONNECTONE BANCORP INC			1,146.000	29,475	25.720	29,475	16,042		429		8,409		8,409		07/01/2014	
208242-10-7	CONN'S INC			708.000	8,772	12.390	8,772	12,106				(4,636)		(4,636)		06/23/2017	
20825C-10-4	CONOCOPHILLIPS			37,753.000	2,455,078	65.030	2,455,078	504,133		54,690		102,397		102,397		06/24/2016	
20854L-10-8	CONSOL ENERGY INC			1,096.000	15,903	14.510	15,903	34,543				(19,078)		(19,078)		11/29/2017	
209034-10-7	CONSOLIDATED COMMUNICATIONS HO			2,586.000	10,034	3.880	10,034	40,341		2,175		(15,703)		(15,703)		07/05/2017	
209115-10-4	CONSOLIDATED EDISON INC			11,205.000	1,013,716	90.470	1,013,716	471,780		34,911		151,247		151,247		06/28/2019	
210226-10-6	CONSOLIDATED-TOMOKA LAND CO			159.000	9,591	60.320	9,591	3,994		76		1,258		1,258		06/30/2003	
21036P-10-8	CONSTELLATION BRANDS INC			5,499.000	1,043,435	189.750	1,043,435	139,673		17,842		161,003		161,003		06/24/2016	
210373-10-6	CONSTELLATION PHARMACEUTICAL			388.000	18,279	47.110	18,279	4,764				13,677		13,677		06/28/2019	
210751-10-3	CONTAINER STORE GROUP INC/THE			764.000	3,224	4.220	3,224	27,310				(425)		(425)		06/27/2014	
211171-10-3	CONTINENTAL BUILDING PRODUCTS			1,524.000	55,519	36.430	55,519	29,946				16,936		16,936		06/23/2017	
212015-10-1	CONTINENTAL RESOURCES INC/OK			3,475.000	119,193	34.300	119,193	46,509		189		(20,715)		(20,715)		06/22/2012	
216648-40-2	COOPER COS INC/THE			1,710.000	549,406	321.290	549,406	84,137		112		115,587		115,587		06/23/2017	
21676P-10-3	COOPER-STANDARD HOLDING			138.000	4,576	33.160	4,576	11,349				(4,044)		(4,044)		06/23/2017	
216831-10-7	COOPER TIRE & RUBBER CO			1,678.000	48,243	28.750	48,243	40,324		765		(6,079)		(6,079)		06/26/2015	
217204-10-6	COPART INC			6,856.000	623,485	90.940	623,485	71,680				299,471		299,471		06/23/2017	
21833P-10-3	CORBUS PHARMACEUTICALS HOLDING			1,738.000	9,489	5.460	9,489	11,035				(668)		(668)		06/23/2017	
218352-10-2	CORCEPT THERAPEUTICS INC			3,522.000	42,616	12.100	42,616	23,202				(4,491)		(4,491)		06/23/2017	
218681-10-4	CORE-MARK HOLDING CO INC			1,444.000	39,262	27.190	39,262	28,675		705		5,758		5,758		06/24/2016	
21870Q-10-5	CORESITE REALTY CORPORATION			1,335.000	149,680	112.120	149,680	50,617	1,629	6,721		33,628		33,628		06/24/2016	
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST			419.000	18,733	44.710	18,733	14,305		1,364		4,932		4,932		06/24/2016	
21871D-10-3	CORELOGIC INC			3,306.000	144,505	43.710	144,505	92,547				34,429		34,429		06/26/2015	
21871N-10-1	CORECIVIC INC			3,089.000	53,687	17.380	53,687	53,773		5,866		(1,407)		(1,407)		06/26/2015	
21872L-10-4	COREPOINT LODGING INC			473.000	5,052	10.680	5,052	13,469	95	410		(752)		(752)		05/31/2018	
21900C-30-8	CORMEDIX INC			1,298.000	9,449	7.280	9,449	11,642				(2,219)		(2,219)		06/28/2019	
21925D-10-9	CORNERSTONE BUILDING BRANDS CS			1,570.000	13,361	8.510	13,361	17,471				2,002		2,002		06/23/2017	
21925Y-10-3	CORNERSTONE ONDEMAND			2,077.000	121,608	58.550	121,608	60,312				17,068		17,068		06/27/2014	
219350-10-5	CORNING INC			26,502.000	771,473	29.110	771,473	325,811		23,007		(29,503)		(29,503)		06/30/2006	
22002T-10-8	CORPORATE OFFICE PROPERTIES TR			3,896.000	114,464	29.380	114,464	84,300	1,071	4,651		32,924		32,924		06/26/2015	
22052L-10-4	CORTEVA INC			25,611.000	757,061	29.560	757,061	511,490		7,226		248,530		248,530		05/24/2019	
22053A-10-7	CORTEXYME INC			371.000	20,828	56.140	20,828	24,517				(3,733)		(3,733)		12/20/2019	
221006-10-9	CORVEL CORP			368.000	32,148	87.360	32,148	2,947				9,550		9,550		12/17/2002	
22160K-10-5	COSTCO WHOLESALE CORP			15,186.000	4,463,469	293.920	4,463,469	514,543		41,527		1,386,436		1,386,436		06/24/2016	
22160N-10-9	COSTAR GROUP INC			1,260.000	753,858	598.300	753,858	108,494				332,772		332,772		08/15/2018	
222070-20-3	COTY INC.			10,208.000	114,840	11.250	114,840	243,315		5,538		48,453		48,453		06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
22266L-10-6	COUPA SOFTWARE INC			1,958.000	286,358	146.250	286,358	84,808				165,245		165,245		06/22/2018	
222795-50-2	COUSINS PROPERTIES INC			5,462.000	225,034	41.200	225,034	184,697		3,438		40,823		40,823		06/17/2019	
22282E-10-2	COVANTA HOLDING CORP			4,607.000	68,368	14.840	68,368	41,763	1,152	4,999		6,621		6,621		06/30/2006	
22284P-10-5	COVENANT TRANSPORTATION GROUP			452.000	5,842	12.925	5,842	11,510				(2,870)		(2,870)		06/26/2015	
22304C-10-0	COVETRUS INC			2,274.000	30,017	13.200	30,017	13,623				16,592		16,592		02/08/2019	
22305A-10-3	COVIA HOLDINGS CORP			1,185.000	2,417	2.040	2,417	33,180				(1,655)		(1,655)		06/01/2018	
223622-60-6	COWEN GROUP INC			1,050.000	16,538	15.750	16,538	16,451				2,561		2,561		12/05/2016	
22410J-10-6	CRACKER BARREL OLD COUN STORE			521.000	80,099	153.740	80,099	46,350		4,579		(3,227)		(3,227)		06/23/2017	
224122-10-1	CRAFT BREW ALLIANCE INC			418.000	6,897	16.500	6,897	4,890				926		926		06/26/2015	
224399-10-5	CRANE CO			1,416.000	122,314	86.380	122,314	49,719		2,397		20,349		20,349		06/23/2017	
225310-10-1	CREDIT ACCEPTANCE CORP			369.000	163,220	442.330	163,220	57,930				22,619		22,619		06/23/2017	
225447-10-1	CREE INC			3,781.000	174,493	46.150	174,493	150,975				12,915		12,915		06/23/2017	
22663K-10-7	CRINETICS PHARMACEUTICALS IN			406.000	10,187	25.090	10,187	10,149				37		37		06/28/2019	
227046-10-9	CROCS INC			1,951.000	81,727	41.890	81,727	46,345				31,414		31,414		06/23/2017	
227483-10-4	CROSS COUNTRY HEALTHCARE INC			1,273.000	14,792	11.620	14,792	48,095				5,527		5,527		12/17/2002	
22822V-10-1	CROWN CASTLE INTL CORP			14,565.000	2,070,415	142.150	2,070,415	659,010		72,307		494,102		494,102		06/22/2018	
228368-10-6	CROWN HOLDINGS INC			4,304.000	312,212	72.540	312,212	64,921				134,901		134,901		03/05/2004	
228903-10-0	CRYOLIFE INC			1,250.000	33,863	27.090	33,863	16,096				(1,632)		(1,632)		06/22/2007	
229050-30-7	CRYOPORT INC			917.000	15,094	16.460	15,094	13,497				5,039		5,039		06/22/2018	
229663-10-9	CUBESMART			6,597.000	207,674	31.480	207,674	98,944	2,177	9,163		18,628		18,628		06/24/2016	
229669-10-6	CUBIC CORP			1,041.000	66,176	63.570	66,176	16,364		305		10,356		10,356		06/24/2016	
22978P-10-6	CUE BIOPHARMA INC			1,555.000	24,686	15.875	24,686	16,254				12,125		12,125		06/28/2019	
229899-10-9	CULLEN/FROST BANKERS INC			2,189.000	214,040	97.780	214,040	84,862		6,651		21,800		21,800		06/23/2017	
230215-10-5	CULP INC			447.000	6,088	13.620	6,088	10,507		194		(2,388)		(2,388)		06/26/2015	
231021-10-6	CUMMINS INC			5,085.000	910,012	178.960	910,012	145,594		26,467		224,266		224,266		06/28/2019	
23131L-10-7	CURO GROUP HOLDINGS CORP			334.000	4,068	12.180	4,068	10,352				909		909		09/21/2018	
231561-10-1	CURTISS-WRIGHT CORP			1,467.000	206,686	140.890	206,686	41,049		1,050		57,561		57,561		06/24/2016	
23204G-10-0	CUSTOMERS BANCORP INC			1,005.000	23,929	23.810	23,929	14,841				5,706		5,706		06/28/2013	
232109-10-8	CUTERA INC			593.000	21,235	35.810	21,235	9,267				11,276		11,276		06/26/2015	
23257D-10-3	CYMABAY THERAPEUTICS INC			2,162.000	4,238	1.960	4,238	29,704				(12,931)		(12,931)		06/22/2018	
232806-10-9	CYPRESS SEMICONDUCTOR CORP			11,582.000	270,208	23.330	270,208	69,239	1,274	5,530		124,366		124,366		06/26/2015	
23282W-60-5	CYTOKINETICS INC			2,547.000	27,024	10.610	27,024	30,561				6,454		6,454		06/28/2019	
23283R-10-0	CYRUSONE INC			3,950.000	258,449	65.430	258,449	154,178	1,975	7,210		47,395		47,395		06/28/2019	
23283X-20-6	CYTOSORBENTS CORP			1,039.000	4,000	3.850	4,000	11,428				(4,448)		(4,448)		06/22/2018	
23284F-10-5	CYTOMX THERAPEUTICS INC			1,148.000	9,540	8.310	9,540	12,769				(7,889)		(7,889)		06/23/2017	
23291C-10-3	DYNAMIC MATERIALS CORP			535.000	24,043	44.940	24,043	5,349	67	107		5,317		5,317		06/24/2016	
23331A-10-9	DR HORTON INC			11,998.000	632,895	52.750	632,895	226,594		8,137		219,659		219,659		06/23/2017	
233331-10-7	DTE ENERGY CO			6,370.000	827,272	129.870	827,272	254,892	6,450	26,129		126,163		126,163		06/26/2015	
233377-40-7	DXP ENTERPRISES INC			567.000	22,572	39.810	22,572	19,384				6,869		6,869		06/27/2014	
23355L-10-6	DXC TECHNOLOGY CO			9,523.000	357,970	37.590	357,970	298,927	2,000	8,266		(150,156)		(150,156)		04/03/2017	
233912-10-4	DAILY JOURNAL CORP			46.000	13,359	290.413	13,359	9,476				2,626		2,626		06/27/2014	
234264-10-9	DAKTRONICS INC			48.000	292	6.083	292	1,385		12		(64)		(64)		06/30/2006	
235825-20-5	DANA HOLDING CORP			4,034.000	73,419	18.200	73,419	46,349		1,751		18,657		18,657		06/23/2017	
235851-10-2	DANAHER CORP			22,038.000	3,382,392	153.480	3,382,392	356,059	3,746	16,022		1,123,207		1,123,207		06/23/2017	
237194-10-5	DARDEN RESTAURANTS INC			4,141.000	451,410	109.010	451,410	57,737		14,649		38,347		38,347		06/23/2017	
237266-10-1	DARLING INTERNATIONAL INC			6,364.000	178,701	28.080	178,701	73,882				56,936		56,936		06/27/2014	
23753F-10-7	DASEKE INC			763.000	2,411	3.160	2,411	7,736				(402)		(402)		06/23/2017	
238337-10-9	DAVE & BUSTER'S ENTERTAINMENT			1,638.000	65,798	40.170	65,798	68,002		1,084		(7,278)		(7,278)		06/23/2017	
23918K-10-8	DAVITA INC			3,497.000	262,380	75.030	262,380	33,085				83,417		83,417		06/25/2004	
24344T-10-1	DECIPHERA PHARMACEUTICALS IN			286.000	17,801	62.240	17,801	6,406				11,940		11,940		03/16/2018	
243537-10-7	DECKERS OUTDOOR CORP			1,015.000	171,393	168.860	171,393	41,469				42,024		42,024		06/24/2016	
244199-10-5	DEERE & CO			10,813.000	1,873,460	173.260	1,873,460	238,895	8,218	35,670		263,624		263,624		06/23/2017	
245496-10-4	DEL TACO RESTAURANTS INC			1,227.000	9,699	7.905	9,699	15,180				(2,589)		(2,589)		06/23/2017	
24665A-10-3	DELEK US HOLDINGS INC			3,058.000	102,535	33.530	102,535	98,071		3,783		3,157		3,157		07/03/2017	
24703L-20-2	DELL TECHNOLOGIES C			5,361.000	275,502	51.390	275,502	391,716				12,122		12,122		06/28/2019	
247361-70-2	DELTA AIR LINES INC			19,568.000	1,144,337	58.480	1,144,337	239,255		31,957		169,916		169,916		06/24/2016	
247916-20-8	DENBURY RESOURCES INC			15,050.000	21,221	1.410	21,221	43,697				(4,569)		(4,569)		06/23/2017	
248019-10-1	DELUXE CORP			1,839.000	91,803	49.920	91,803	53,560		2,395		21,366		21,366		06/23/2017	
24823R-10-5	DENALI THERAPEUTICS INC			2,175.000	37,889	17.420	37,889	51,521				(13,307)		(13,307)		03/15/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
24869P-10-4	DENNY'S CORP			2,646.000	52,602	19.880	52,602	12,560				9,828		9,828		06/24/2005	
24906P-10-9	DENTSPLY SIRONA INC			7,876.000	445,703	56.590	445,703	144,859	788	3,098		154,476		154,476		03/01/2016	
24983L-10-4	DERMIRA INC			1,468.000	22,255	15.160	22,255	37,572				11,841		11,841		06/23/2017	
250565-10-8	DESIGNER BRANDS INC			2,565.000	40,373	15.740	40,373	66,743	641	2,783		(23,259)		(23,259)		06/22/2018	
25179M-10-3	DEVON ENERGY CORP			14,642.000	380,253	25.970	380,253	306,143		5,561		50,827		50,827		06/24/2016	
252131-10-7	DEXCOM INC			3,127.000	684,000	218.740	684,000	34,425				313,113		313,113		06/23/2017	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP			118.000	16,574	140.460	16,574	8,502		1,152		(1,074)		(1,074)		06/27/2008	
25271C-10-2	DIAMOND OFFSHORE DRILLING INC			2,618.000	18,823	7.190	18,823	117,497				(5,962)		(5,962)		06/26/2015	
252784-30-1	DIAMONDROCK HOSPITALITY CO			7,801.000	86,435	11.080	86,435	106,426	975	4,233		15,790		15,790		06/28/2013	
25278X-10-9	DIAMONDBACK ENERGY INC			5,467.000	507,666	92.860	507,666	358,945		3,976		(4,118)		(4,118)		06/28/2019	
253031-10-8	DICERNA PHARMACEUTICALS INC			1,627.000	35,843	22.030	35,843	22,207				18,672		18,672		06/22/2018	
253393-10-2	DICK'S SPORTING GOODS INC			2,403.000	118,924	49.490	118,924	39,392		2,868		44,481		44,481		06/24/2005	
253651-10-3	DIEBOLD INC			2,906.000	30,687	10.560	30,687	94,375				23,734		23,734		06/23/2017	
253798-10-2	DIGI INTERNATIONAL INC			1,019.000	18,057	17.720	18,057	10,755				7,869		7,869		06/25/2004	
253868-10-3	DIGITAL REALTY TRUST INC			7,304.000	874,581	119.740	874,581	373,947	7,888	33,685		97,501		97,501		09/14/2017	
253922-10-8	DIME COMMUNITY BANCSHARES			1,325.000	27,679	20.890	27,679	19,604		805		5,243		5,243		06/26/2015	
25400W-10-2	DIGITAL TURBINE INC			2,714.000	19,351	7.130	19,351	13,569				5,852		5,852		06/28/2019	
254067-10-1	DILLARD'S INC			165.000	12,124	73.480	12,124	9,383	25	80		2,199		2,199		06/24/2016	
254423-10-6	DINEEQUITY INC			664.000	55,457	83.520	55,457	15,841	458	1,946		10,873		10,873		06/25/2010	
254543-10-1	DIODES INC			1,498.000	84,442	56.370	84,442	22,760				36,552		36,552		06/30/2006	
25456K-10-1	DIPLOMAT PHARMACY INC			1,886.000	7,544	4.000	7,544	73,863				(18,057)		(18,057)		06/24/2016	
254687-10-6	DISNEY WALT COMPANY THE			60,311.000	8,722,780	144.630	8,722,780	2,997,772	53,255	97,654		2,122,838		2,122,838		03/21/2019	
254709-10-8	DISCOVER FINANCIAL SERVICES			10,613.000	900,195	84.820	900,195	137,768		19,348		277,544		277,544		07/31/2009	
25470F-10-4	DISCOVERY COMMUNICATIONS INC			4,788.000	156,759	32.740	156,759	94,982				38,766		38,766		06/28/2013	
25470F-30-2	DISCOVERY COMMUNICATIONS INC			11,541.000	351,885	30.490	351,885	279,023				86,549		86,549		06/22/2018	
25470M-10-9	DISH NETWORK CORP			8,593.000	304,794	35.470	304,794	238,419				88,157		88,157		12/09/2019	
256163-10-6	DOCUSIGN INC			5,396.000	399,898	74.110	399,898	255,780				158,423		158,423		06/28/2019	
25659T-10-7	DOLBY LABORATORIES INC			2,138.000	147,094	68.800	147,094	73,180		1,833		15,059		15,059		06/23/2017	
256677-10-5	DOLLAR GENERAL CORP			8,947.000	1,395,553	155.980	1,395,553	457,517		12,136		433,725		433,725		06/27/2014	
256746-10-8	DOLLAR TREE INC			8,163.000	767,730	94.050	767,730	168,788				30,815		30,815		06/23/2017	
25746U-10-9	DOMINION RESOURCES INC/VA			27,550.000	2,281,691	82.820	2,281,691	1,004,824		106,724		384,644		384,644		06/28/2019	
25754A-20-1	DOMINO'S PIZZA INC			1,413.000	415,111	293.780	415,111	30,900		3,987		65,481		65,481		06/22/2012	
257554-10-5	DOMO INC CLASS B			643.000	13,966	21.720	13,966	14,438				(1,378)		(1,378)		06/28/2019	
257559-20-3	DOMTAR CORP			2,440.000	93,306	38.240	93,306	140,035	1,110	4,713		7,679		7,679		06/27/2008	
257651-10-9	DONALDSON CO INC			4,162.000	239,814	57.620	239,814	54,785		3,704		59,939		59,939		06/22/2018	
257701-20-1	DONEGAL GROUP INC			406.000	6,017	14.820	6,017	7,878		254		483		483		06/30/2006	
257867-20-0	DONNELLEY R R & SONS CO COM			2,868.000	11,329	3.950	11,329	129,690		373		(29)		(29)		10/03/2016	
25787G-10-0	DONNELLEY FINANCIAL SOL			1,075.000	11,255	10.470	11,255	60,458				(3,873)		(3,873)		10/03/2016	
258278-10-0	DORMAN PRODUCTS INC			1,044.000	79,052	75.720	79,052	51,566				(15,109)		(15,109)		06/24/2016	
25960P-10-9	DOUGLAS EMMETT INC			5,662.000	248,562	43.900	248,562	145,451	1,585	6,389		55,985		55,985		06/23/2017	
25960R-10-5	DOUGLAS DYNAMICS INC			932.000	51,260	55.000	51,260	12,289		1,102		18,026		18,026		06/24/2011	
260003-10-8	DOVER CORP			4,782.000	551,173	115.260	551,173	123,025		10,067		214,443		214,443		06/23/2017	
260557-10-3	DOW INC W I			25,622.000	1,402,292	54.730	1,402,292	894,522		58,386		513,888		513,888		04/02/2019	
262037-10-4	DRIL-QUIP INC			1,470.000	68,958	46.910	68,958	82,436				25,113		25,113		06/24/2016	
262077-10-0	DRIVE SHACK INC			2,096.000	7,671	3.660	7,671	6,707				(552)		(552)		06/23/2017	
26210C-10-4	DROPBOX INC CLASS A			7,483.000	134,021	17.910	134,021	187,436				(54,059)		(54,059)		06/28/2019	
264147-10-9	DUCOMMUN INC			485.000	24,507	50.530	24,507	10,307				6,975		6,975		06/28/2013	
264411-50-5	DUKE REALTY CORP			12,847.000	445,406	34.670	445,406	223,224		12,267		114,026		114,026		06/28/2013	
26441C-20-4	DUKE ENERGY CORP			25,113.000	2,290,557	91.210	2,290,557	1,220,025		101,030		123,795		123,795		06/28/2019	
26443V-10-1	DULUTH HOLDINGS INC			404.000	4,254	10.530	4,254	9,412				(6,011)		(6,011)		06/24/2016	
265504-10-0	DUNKIN' BRANDS GROUP INC			2,930.000	221,332	75.540	221,332	98,141		4,769		33,864		33,864		06/28/2013	
26614N-10-2	DUPONT DE NEMOURS INC			25,667.000	1,647,821	64.200	1,647,821	1,268,880		16,711		383,507		383,507		05/24/2019	
267475-10-1	DYCOM INDUSTRIES INC			1,047.000	49,366	47.150	49,366	43,957				(7,301)		(7,301)		12/17/2002	
268150-10-9	DYNATRACE INC			1,061.000	26,843	25.300	26,843	22,848				4,044		4,044		09/20/2019	
268158-20-1	DYNAVAX TECHNOLOGIES CORP			1,590.000	9,095	5.720	9,095	34,088				(5,520)		(5,520)		06/24/2016	
26817Q-88-6	DYNEX CAPITAL INC			620.000	10,503	16.940	10,503	18,543	93	646		(8,137)		(8,137)		06/26/2019	
26856L-10-3	ELF BEAUTY INC			812.000	13,098	16.130	13,098	22,400				6,139		6,139		06/23/2017	
268603-10-7	EL POLLO LOCO HOLDINGS INC			809.000	12,248	15.140	12,248	14,866				(24)		(24)		06/24/2016	
26875P-10-1	EOG RESOURCES INC			20,266.000	1,697,480	83.760	1,697,480	931,873		22,321		(70,760)		(70,760)		06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
26884L-10-9	EQUITABLE RESOURCES INC			9,818.000	107,016	10.900	107,016	203,854		1,278		(79,391)		(79,391)		06/22/2018	
26884U-10-9	EPR PROPERTIES			2,455.000	173,421	70.640	173,421	79,519	921	11,948		16,424		16,424		06/24/2016	
26885G-10-9	ERA GROUP INC.			891.000	9,061	10.170	9,061	12,226				1,289		1,289		02/01/2013	
268948-10-6	EAGLE BANCORP INC			1,035.000	50,332	48.630	50,332	21,947				(84)		(84)		06/26/2015	
269246-40-1	E TRADE FINANCIAL CORP			8,363.000	379,429	45.370	379,429	114,300		5,082		12,611		12,611		06/22/2012	
26927E-10-4	EVO PAYMENTS INC CLASS A			503.000	13,284	26.410	13,284	12,949				886		886		09/21/2018	
26929N-10-2	EVI INDUSTRIES INC CS			137.000	3,704	27.040	3,704	4,178		20		(874)		(874)		06/23/2017	
26969P-10-8	EAGLE MATERIALS INC			1,609.000	145,872	90.660	145,872	48,038	161	699		48,249		48,249		06/24/2005	
269796-10-8	EAGLE PHARMACEUTICALS INC/DE			323.000	19,406	60.080	19,406	26,600				6,469		6,469		06/26/2015	
27032D-30-4	EARTHSTONE ENERGY INC			384.000	2,431	6.330	2,431	3,782				703		703		06/23/2017	
27579R-10-4	EAST WEST BANCORP INC			5,381.000	262,055	48.700	262,055	110,184		6,160		28,155		28,155		06/24/2016	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES			1,340.000	31,798	23.730	31,798	24,758		1,513		10,917		10,917		06/23/2017	
276317-10-4	EASTERN CO COM			174.000	5,312	30.530	5,312	5,202		84		1,118		1,118		06/23/2017	
277276-10-1	EASTGROUP PROPERTIES INC			1,286.000	170,614	132.670	170,614	29,526	965	4,061		53,283		53,283		12/15/2003	
277432-10-0	EASTMAN CHEMICAL CO			4,801.000	380,527	79.260	380,527	74,002	3,169	12,920		29,882		29,882		11/07/2016	
278265-10-3	EATON VANCE CORP			4,044.000	188,814	46.690	188,814	49,801		6,254		47,107		47,107		06/23/2017	
278642-10-3	EBAY INC			26,598.000	960,454	36.110	960,454	438,832		16,163		216,425		216,425		06/28/2013	
278715-20-6	EBIX INC			927.000	30,971	33.410	30,971	19,510		302		(8,584)		(8,584)		06/23/2017	
27875T-10-1	ECHO GLOBAL LOGISTICS INC			1,070.000	22,149	20.700	22,149	24,418				401		401		06/26/2015	
278768-10-6	ECHOSTAR CORP			1,847.000	79,994	43.310	79,994	43,908				25,168		25,168		01/02/2008	
278865-10-0	ECOLAB INC			8,623.000	1,664,153	192.990	1,664,153	347,119	4,053	17,217		398,296		398,296		06/24/2016	
28035Q-10-2	EDGEWELL PERSONAL CARE CO			1,561.000	48,329	30.960	48,329	50,581				(10,095)		(10,095)		07/01/2015	
281020-10-7	EDISON INTERNATIONAL			11,609.000	875,435	75.410	875,435	262,548	7,401	30,863		218,999		218,999		12/10/2004	
28106W-10-3	EDITAS MEDICINE INC			1,310.000	38,789	29.610	38,789	25,917				9,095		9,095		06/23/2017	
28176E-10-8	EDWARDS LIFESCIENCES CORP			7,175.000	1,673,856	233.290	1,673,856	41,930				581,788		581,788		06/26/2009	
28225C-80-6	EGAIN CORP			648.000	5,132	7.920	5,132	8,197				886		886		06/22/2018	
28238P-10-9	EHEALTH INC			746.000	71,676	96.080	71,676	10,174				43,532		43,532		06/24/2016	
28249H-10-4	EIDOS THERAPEUTICS INC			396.000	22,726	57.390	22,726	12,307				10,546		10,546		06/28/2019	
28249U-10-5	EIGER BIOPHARMACEUTICALS INC			933.000	13,902	14.900	13,902	9,889				4,061		4,061		06/28/2019	
282914-10-0	8X8 INC			3,462.000	63,355	18.300	63,355	16,970				911		911		06/27/2014	
283677-85-4	EL PASO ELECTRIC CO			1,320.000	89,615	67.890	89,615	29,423		2,170		23,725		23,725		06/24/2011	
28414H-10-3	ELANCO ANIMAL HEALTH INC			13,180.000	388,151	29.450	388,151	382,981				2,259		2,259		07/19/2019	
28470R-10-2	ELDORADO RESORTS INC	LS		2,425.000	144,627	59.640	144,627	46,074				57,503		57,503		12/18/2018	
284CVR-01-6	ELANCO ANIMAL HEALTH INC			1,565.000	89	0.057	89	39				51		51		07/19/2019	
285512-10-9	ELECTRONIC ARTS INC			9,995.000	1,074,562	107.510	1,074,562	414,311				289,301		289,301		06/23/2017	
28618M-10-6	ELEMENT SOLUTIONS INC COMMON STOCK			8,571.000	100,109	11.680	100,109	177,303				11,710		11,710		06/23/2017	
28621V-10-1	ELEVATE CREDIT INC			588.000	2,617	4.450	2,617	4,727				(18)		(18)		06/23/2017	
28852N-10-9	ELLINGTON FINANCIAL INC			630.000	11,548	18.330	11,548	11,292	88	288		259		259		09/20/2019	
29014R-10-3	ELOXX PHARMACEUTICALS INC	LS		792.000	5,829	7.360	5,829	15,269				(3,727)		(3,727)		06/22/2018	
29084Q-10-0	EMCOR GROUP INC			1,960.000	169,148	86.300	169,148	44,592		680		52,784		52,784		06/23/2017	
29089Q-10-5	EMERGENT BIOSOLUTIONS INC			1,340.000	72,293	53.950	72,293	22,453				(7,228)		(7,228)		06/24/2016	
291011-10-4	EMERSON ELECTRIC CO			20,818.000	1,587,581	76.260	1,587,581	550,295		44,502		347,846		347,846		03/05/2004	
29103B-10-0	EMERALD EXPOSITIONS EVENTS I			568.000	5,992	10.550	5,992	12,092		183		(1,029)		(1,029)		06/23/2017	
292104-10-6	EMPIRE STATE REALTY TRUST INC			5,016.000	70,023	13.960	70,023	80,656		2,286		(1,370)		(1,370)		06/24/2016	
292218-10-4	EMPLOYERS HOLDINGS INC			1,239.000	51,728	41.750	51,728	24,936		1,183		(276)		(276)		06/27/2008	
29251M-10-6	ENANTA PHARMACEUTICALS INC			648.000	40,033	61.780	40,033	28,919				(5,935)		(5,935)		06/26/2015	
292554-10-2	ENCORE CAPITAL GROUP INC			978.000	34,582	35.360	34,582	16,368				11,739		11,739		06/07/2013	
292562-10-5	ENCORE WIRE CORP			840.000	48,216	57.400	48,216	22,696		73		6,138		6,138		06/26/2009	
29261A-10-0	ENCOMPASS HEALTH CORP			3,477.000	240,852	69.270	240,852	51,814	974	4,113		26,638		26,638		06/22/2012	
29270J-10-0	ENERGY RECOVERY INC			1,368.000	13,393	9.790	13,393	11,016				4,236		4,236		06/23/2017	
29272B-10-5	ENDURANCE INTERNATIONAL GROUP			2,483.000	11,670	4.700	11,670	42,862				(4,900)		(4,900)		06/26/2015	
29272C-10-3	ENERGOUS CORP			648.000	1,147	1.770	1,147	7,335				(2,636)		(2,636)		06/24/2016	
29272W-10-9	ENERGIZER HOLDINGS INC			2,362.000	118,620	50.220	118,620	3,355		3,075		12,119		12,119		06/23/2017	
29275Y-10-2	ENERSYS CO			1,701.000	127,286	74.830	127,286	41,229		1,292		(4,786)		(4,786)		06/25/2010	
293389-10-2	ENNIS INC			1,051.000	22,754	21.650	22,754	16,423		1,027		2,552		2,552		06/24/2005	
29350E-10-4	ENOCHIAN BIOSCINCES INC			2,041.000	10,246	5.020	10,246	9,184				1,075		1,075		06/28/2019	
29355A-10-7	ENPHASE ENGERY INC			3,169.000	82,806	26.130	82,806	20,978				68,634		68,634		06/22/2018	
29355X-10-7	ENPRO INDUSTRIES INC			830.000	55,510	66.880	55,510	14,816		901		5,695		5,695		06/27/2014	
29357K-10-3	ENOVA INTERNATIONAL INC			1,226.000	29,498	24.060	29,498	7,576				5,708		5,708		11/13/2014	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
29358P-10-1	ENSIGN GROUP INC			1,885.000	85,522	45.370	85,522	16,353	94	388		17,385		17,385		06/26/2015	
29362U-10-4	ENTEGRIS INC			4,734.000	237,126	50.090	237,126	44,057		1,541		106,337		106,337		06/26/2015	
293639-10-0	ENTERCOM COMMUNICATIONS CORP			4,712.000	21,864	4.640	21,864	39,518		1,125		(5,103)		(5,103)		12/18/2018	
29363J-10-8	ENTEGRA FINANCIAL CORP			192.000	5,791	30.160	5,791	4,444				1,829		1,829		06/23/2017	
29364G-10-3	ENTERGY CORP			6,725.000	805,655	119.800	805,655	273,853		25,846		222,115		222,115		06/28/2019	
293668-10-9	ENTERPRISE BANCORP INC			314.000	10,635	33.870	10,635	5,168		218		543		543		05/27/2016	
293712-10-5	ENTERPRISE FINANCIAL SERVICES			828.000	39,918	48.210	39,918	16,452		557		8,866		8,866		06/24/2011	
29382R-10-7	ENTRAVISION COMMUNICATIONS COR			2,637.000	6,909	2.620	6,909	6,907		572		(774)		(774)		06/25/2010	
29404K-10-6	ENVESTNET INC			1,657.000	115,377	69.630	115,377	43,970				34,277		34,277		11/20/2015	
294100-10-2	ENZO BIOCHEM INC			1,556.000	4,092	2.630	4,092	10,624				(236)		(236)		06/23/2017	
29414B-10-4	EPAM SYSTEMS INC			1,908.000	404,801	212.160	404,801	88,238				185,665		185,665		06/23/2017	
29415F-10-4	ENVISTA HOLDINGS CORP			284.000	8,418	29.640	8,418	507				8,006		8,006		12/13/2019	
294268-10-7	EPLUS INC			518.000	43,662	84.290	43,662	7,894				6,878		6,878		06/24/2016	
29428V-10-4	EPIZYME INC			2,725.000	67,035	24.600	67,035	49,045				43,994		43,994		06/28/2019	
294429-10-5	EQUIFAX INC			4,026.000	564,123	140.120	564,123	97,944		6,816		191,462		191,462		06/24/2016	
29444U-70-0	EQUINIX INC			2,909.000	1,697,983	583.700	1,697,983	475,989		30,682		669,588		669,588		06/28/2019	
294600-10-1	EQUITRANS MIDSTREAM CORP			7,854.000	104,929	13.360	104,929	171,359		15,000		(52,938)		(52,938)		11/13/2018	
29460X-10-9	EQUITY BANCSHARES INC			402.000	12,410	30.870	12,410	10,486				(1,782)		(1,782)		06/23/2017	
294628-10-2	EQUITY COMMONWEALTH REIT REITS			3,801.000	124,787	32.830	124,787	87,518		14,437		10,848		10,848		06/28/2013	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN			5,668.000	398,971	70.390	398,971	112,349	1,736	7,342		125,195		125,195		10/16/2019	
29476L-10-7	EQUITY RESIDENTIAL			12,306.000	995,802	80.920	995,802	336,166	6,984	29,945		185,693		185,693		06/24/2016	
29530P-10-2	ERIE INDEMNITY CO			983.000	163,178	166.000	163,178	69,791		3,840		32,521		32,521		12/16/2016	
296056-10-4	ESCALADE INC			458.000	4,502	9.830	4,502	7,207		248		(751)		(751)		06/27/2014	
296315-10-4	ESCO TECHNOLOGIES INC			995.000	92,038	92.500	92,038	28,011	80	345		26,735		26,735		06/27/2014	
29664W-10-5	ESPERION THERAPEUTICS INC			876.000	52,236	59.630	52,236	63,528				11,916		11,916		06/28/2019	
29667D-10-4	ESSA BANCORP INC			342.000	5,797	16.950	5,797	4,497		152		464		464		06/24/2016	
29670E-10-7	ESSENTIAL PROPERTIES REALTY			1,740.000	43,169	24.810	43,169	28,171	400	1,248		15,924		15,924		06/28/2019	
297178-10-5	ESSEX PROPERTY TRUST INC			2,272.000	683,554	300.860	683,554	250,520	4,430	19,008		127,961		127,961		06/24/2016	
297602-10-4	ETHAN ALLEN INTERIORS INC			958.000	18,259	19.060	18,259	31,117		1,850		1,425		1,425		04/02/2007	
29786A-10-6	ETSY INC			4,286.000	189,870	44.300	189,870	43,839				(14,184)		(14,184)		06/24/2016	
298736-10-9	EURONET WORLDWIDE INC			1,684.000	265,331	157.560	265,331	49,219				94,043		94,043		06/23/2017	
299110-20-8	EVANS BANCORP INC			171.000	6,857	40.100	6,857	6,694		193		1,314		1,314		06/23/2017	
299734-10-3	EVELO BIOSCIENCE INC			503.000	2,042	4.060	2,042	5,689				(4,556)		(4,556)		12/21/2018	
29975E-10-9	EVENTBRITE INC CLASS A			1,282.000	25,858	20.170	25,858	20,767				5,152		5,152		06/28/2019	
29977A-10-5	EVERCORE PARTNERS INC			1,565.000	116,999	74.760	116,999	47,926		3,804		5,068		5,068		06/23/2017	
29978A-10-4	EVERBRIDGE INC			1,144.000	89,324	78.080	89,324	58,050				8,755		8,755		06/28/2019	
30034T-10-3	EVERI HLDGS INC COM			2,472.000	33,199	13.430	33,199	17,500				20,715		20,715		06/23/2017	
30034W-10-6	EVERGY INC			8,173.000	531,981	65.090	531,981	250,072		17,117		68,818		68,818		06/05/2018	
30040P-10-3	EVERTEC INC			2,375.000	80,845	34.040	80,845	55,736		515		12,836		12,836		06/27/2014	
30040W-10-8	EVERSOURCE ENERGY COM			11,262.000	958,058	85.070	958,058	210,843		26,153		228,296		228,296		06/23/2017	
30041R-10-8	EVEROUOTE INC CLASS A			826.000	28,373	34.350	28,373	10,737				17,849		17,849		06/28/2019	
30048L-10-4	EVOFEM BIOSCIENCES INC			1,662.000	10,255	6.170	10,255	11,035				(789)		(789)		06/28/2019	
30049A-10-7	EVOLUTION PETROLEUM CORP			668.000	3,654	5.470	3,654	3,599		290		(913)		(913)		06/25/2010	
30050B-10-1	EVOLENT HEALTH INC			2,484.000	22,480	9.050	22,480	57,154				(27,402)		(27,402)		06/22/2018	
30052C-10-7	EVOLUS INC			702.000	8,543	12.170	8,543	10,263				(1,740)		(1,740)		06/28/2019	
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO			2,773.000	52,548	18.950	52,548	60,208				26,240		26,240		06/22/2018	
30063P-10-5	EXACT SCIENCES CORP			4,638.000	428,922	92.480	428,922	75,163				130,783		130,783		11/11/2019	
30068N-10-5	EXANTAS CAPITAL CORP			1,443.000	17,042	11.810	17,042	46,221	397	1,331		2,614		2,614		05/29/2018	
30161N-10-1	EXELON CORP			33,843.000	1,542,902	45.590	1,542,902	998,055		53,249		16,783		16,783		09/21/2018	
30161Q-10-4	EXELIXIS INC			9,779.000	172,306	17.620	172,306	131,219				(20,289)		(20,289)		06/23/2017	
302081-10-4	EXLSERVICE HOLDINGS INC			1,241.000	86,200	69.460	86,200	33,774				21,150		21,150		06/23/2017	
30212P-30-3	EXPEDIA INC			4,646.000	502,418	108.140	502,418	301,274		6,127		36,223		36,223		07/29/2019	
30212W-10-0	EXP WORLD HOLDINGS INC			929.000	10,526	11.330	10,526	10,339				189		189		06/28/2019	
302130-10-9	EXPEDITORS INTERNATIONAL OF WA			5,558.000	433,635	78.020	433,635	67,769		6,031		55,856		55,856		03/15/2005	
30214U-10-2	EXPONENT INC			1,994.000	137,606	69.010	137,606	24,878		1,385		36,930		36,930		06/24/2016	
30219E-10-3	EXPRESS INC			3,087.000	15,034	4.870	15,034	60,007				(750)		(750)		06/22/2012	
30224P-20-0	EXTENDED STAY AMERICA INC			6,386.000	94,896	14.860	94,896	124,552		6,306		(4,136)		(4,136)		06/23/2017	
30225T-10-2	EXTRA SPACE STORAGE INC			4,258.000	449,730	105.620	449,730	70,694		16,448		65,243		65,243		06/28/2013	
30226D-10-6	EXTREME NETWORKS			4,537.000	33,438	7.370	33,438	163,956				5,831		5,831		12/17/2002	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
30227H-10-6	EXTERRAN CORP			1,256.000	9,835	7.830	9,835	50,602				(12,546)		(12,546)		11/04/2015	
30227M-10-5	EXTRACTION OIL & GAS INC			4,719.000	10,004	2.120	10,004	73,495				(10,363)		(10,363)		06/23/2017	
302301-10-6	EZCORP INC			1,988.000	13,558	6.820	13,558	24,972				(1,831)		(1,831)		06/30/2006	
30231G-10-2	EXXON MOBIL CORP			146,389.000	10,215,024	69.780	10,215,024	5,520,588		544,857		235,564		235,564		12/15/2017	
30239F-10-6	FBL FINANCIAL GROUP INC			371.000	21,863	58.930	21,863	17,131		1,377		(2,523)		(2,523)		06/23/2017	
302445-10-1	FLIR SYSTEMS INC			4,422.000	230,254	52.070	230,254	35,250		3,263		38,175		38,175		06/23/2017	
302491-30-3	FMC CORP			4,399.000	439,108	99.820	439,108	38,291	1,936	7,637		159,152		159,152		06/25/2004	
302520-10-1	FNB CORP/PA			9,554.000	121,336	12.700	121,336	92,217		4,976		27,653		27,653		03/13/2017	
30257X-10-4	FB FINANCIAL CORP			246.000	9,739	39.590	9,739	8,934		86		1,138		1,138		06/23/2017	
30283W-10-4	FTS INTERNATIONAL INC			744.000	774	1.040	774	14,515				(4,570)		(4,570)		03/16/2018	
30292L-10-7	FRP HLDGS INC COM			309.000	15,391	49.810	15,391	7,322				1,188		1,188		06/30/2006	
302941-10-9	FTI CONSULTING INC			1,309.000	144,854	110.660	144,854	44,661				58,316		58,316		06/27/2014	
30303M-10-2	FACEBOOK INC			82,516.000	16,936,409	205.250	16,936,409	4,138,157				6,171,573		6,171,573		06/28/2019	
303075-10-5	FACTSET RESEARCH SYSTEMS INC			1,286.000	345,034	268.300	345,034	46,421		3,908		88,723		88,723		06/24/2016	
303250-10-4	FAIR ISAAC CORP			1,096.000	410,649	374.680	410,649	46,880				208,176		208,176		06/23/2017	
307675-10-8	FARMER BROS CO			288.000	4,337	15.060	4,337	6,221				(2,411)		(2,411)		12/17/2002	
30779N-10-5	FARMERS & MERCHANTS BANCO OH			356.000	10,733	30.150	10,733	9,964	57	232		(3,005)		(3,005)		06/23/2017	
309627-10-7	FARMERS NATL BANK CORP			1,013.000	16,532	16.320	16,532	8,964		418		3,671		3,671		06/24/2016	
31154R-10-9	FARMLAND PARTNERS INC	LS		967.000	6,556	6.780	6,556	9,644	48	209		2,192		2,192		06/23/2017	
311642-10-2	FARO TECHNOLOGIES INC			655.000	32,979	50.350	32,979	21,582				6,437		6,437		06/22/2007	
31189P-10-2	FATE THERAPEUTICS INC			2,054.000	40,197	19.570	40,197	15,228				10,171		10,171		06/28/2019	
311900-10-4	FASTENAL CO			19,985.000	738,446	36.950	738,446	88,649		18,867		218,540		218,540		05/23/2019	
313148-30-6	FARMER MAC			384.000	32,064	83.500	32,064	5,977		1,167		8,962		8,962		06/25/2010	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS			2,581.000	332,252	128.730	332,252	124,762	2,710	11,511		27,923		27,923		06/24/2016	
313855-10-8	FEDERAL SIGNAL CORP			2,292.000	73,917	32.250	73,917	46,319		795		28,647		28,647		09/25/2003	
314211-10-3	FEDERATED INVESTORS INC			3,795.000	123,679	32.590	123,679	53,201		4,448		23,198		23,198		06/30/2006	
31428X-10-6	FEDEX CORP			8,442.000	1,276,515	151.210	1,276,515	369,508	5,487	23,817		(86,462)		(86,462)		06/26/2009	
31431B-10-9	FEDNAT HOLDING CO			485.000	8,066	16.630	8,066	11,763		174		(1,615)		(1,615)		06/27/2014	
315405-10-0	FERRO CORP			3,191.000	47,323	14.830	47,323	22,396				(2,745)		(2,745)		06/28/2013	
315616-10-2	F5 NETWORKS INC			2,012.000	280,976	139.650	280,976	35,008				(45,572)		(45,572)		06/24/2016	
31572Q-80-8	FIBROGEN INC			2,752.000	118,033	42.890	118,033	90,295				(9,441)		(9,441)		06/22/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATION			21,059.000	2,929,096	139.090	2,929,096	1,675,331		24,278		449,852		449,852		07/31/2019	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN			8,686.000	393,910	45.350	393,910	153,654		11,876		122,278		122,278		06/23/2017	
31660B-10-1	FIESTA RESTAURANT GROUP			1,005.000	9,939	9.890	9,939	26,115				(5,716)		(5,716)		06/27/2014	
316773-10-0	FIFTH THIRD BANCORP			24,463.000	751,993	30.740	751,993	334,376	5,871	23,338		170,095		170,095		03/22/2019	
317585-40-4	FINANCIAL INSTITUTIONS INC			527.000	16,917	32.100	16,917	8,060	132	566		3,414		3,414		06/27/2008	
31816Q-10-1	FIREEYE INC			6,880.000	113,726	16.530	113,726	263,676				2,229		2,229		06/23/2017	
31847R-10-2	FIRST AMERICAN FINANCIAL			3,673.000	214,209	58.320	214,209			6,696		50,852		50,852		06/02/2010	
31866P-10-2	FIRST BANCORP INC			498.000	15,055	30.230	15,055	10,845		638		1,981		1,981		06/26/2009	
318672-70-6	FIRST BANCORP			6,201.000	65,669	10.590	65,669	31,646		779		12,489		12,489		06/23/2017	
318910-10-6	FIRST BANCORP/TROY NC			1,088.000	43,422	39.910	43,422	22,942	196	543		7,983		7,983		09/18/2017	
318916-10-3	FIRST BANCSHARES INC			322.000	11,437	35.520	11,437	8,854		109		1,717		1,717		06/23/2017	
31931U-10-2	FIRST BANK HAMILTON NJ			603.000	6,663	11.050	6,663	8,261		78		(653)		(653)		06/22/2018	
319383-20-4	FIRST BUSEY CORP			1,476.000	40,590	27.500	40,590	37,941		1,346		4,422		4,422		07/03/2017	
319390-10-0	FIRST BUSINESS FINANCIAL SER			360.000	9,479	26.330	9,479	8,330		234		2,485		2,485		06/27/2014	
31946M-10-3	FIRST CITIZENS BANCSHARES INC			226.000	120,279	532.210	120,279	57,169	90	393		35,489		35,489		06/24/2016	
319829-10-7	FIRST COMMONWEALTH FINANCIAL C			3,678.000	53,368	14.510	53,368	38,378		1,596		9,046		9,046		06/24/2005	
31983A-10-3	FIRST COMMUNITY BANCSHARES INC			680.000	21,094	31.020	21,094	19,039		709		(317)		(317)		06/24/2005	
32006W-10-6	FIRST DEFIANCE FINL CORP			736.000	23,177	31.490	23,177	17,105		630		5,199		5,199		06/23/2017	
320209-10-9	FIRST FINANCIAL BANCORP			2,544.000	64,719	25.440	64,719	35,441		2,485		4,429		4,429		04/02/2018	
32020R-10-9	FIRST FINANCIAL BANKSHARES INC			4,932.000	173,113	35.100	173,113	42,544	592	2,408		31,222		31,222		06/04/2019	
320218-10-0	FIRST FINANCIAL CORP/IN			384.000	17,556	45.720	17,556	17,109		430		2,165		2,165		06/23/2017	
32022K-10-2	FIRST FINANCIAL NORTHWEST INC			175.000	2,615	14.940	2,615	2,278		66		(94)		(94)		06/24/2016	
32026V-10-4	FIRST FOUNDATION INC			1,098.000	19,105	17.400	19,105	11,297		239		5,045		5,045		06/24/2016	
32043P-10-6	FIRST GUARANTY BANCSHARES IN			178.000	3,875	21.770	3,875	3,817		115		120		120		12/06/2019	
320517-10-5	FIRST HORIZON NATIONAL CORP			11,602.000	192,129	16.560	192,129	205,640	1,624	6,798		39,922		39,922		12/01/2017	
32051X-10-8	FIRST HAWAIIAN INC			4,467.000	128,873	28.850	128,873	125,173		5,041		22,268		22,268		02/01/2019	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			4,527.000	187,916	41.510	187,916	92,240	1,041	4,458		57,957		57,957		06/28/2013	
320557-10-1	FIRST INTERNET BANCORP			228.000	5,406	23.710	5,406	5,403	14	60		755		755		06/24/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM			951.000	39,866	41.920	39,866	20,259		1,279		5,158		5,158		05/31/2017	
320734-10-6	FIRST OF LONG ISLAND CORP			862.000	21,619	25.080	21,619	11,620		646		4,475		4,475		06/24/2016	
320817-10-9	FIRST MERCHANTS CORP			1,580.000	65,712	41.590	65,712	37,213		1,715		11,705		11,705		06/27/2014	
320866-10-6	FIRST MID-ILLINOIS BNCSHS			380.000	13,395	35.250	13,395	10,625		314		1,280		1,280		06/23/2017	
320867-10-4	FIRST MIDWEST BANCORP INC/IL			2,629.000	60,625	23.060	60,625	50,237	549	1,483		8,647		8,647		06/23/2017	
335834-10-7	FIRST NORTHWEST BANCORP			327.000	5,929	18.130	5,929	5,304		47		1,092		1,092		06/23/2017	
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN			5,668.000	665,707	117.450	665,707	274,026		4,613		175,243		175,243		06/23/2017	
336433-10-7	FIRST SOLAR INC			2,741.000	153,386	55.960	153,386	314,948				37,463		37,463		06/23/2017	
336901-10-3	1ST SOURCE CORP			625.000	32,425	51.880	32,425	25,619		747		7,300		7,300		06/23/2017	
33767D-10-5	FIRSTCASH INC			1,501.000	121,026	80.630	121,026	23,519		1,661		12,578		12,578		09/02/2016	
337738-10-8	FISERV INC			19,517.000	2,256,751	115.630	2,256,751	473,498				937,712		937,712		07/29/2019	
337930-70-5	FLAGSTAR BANCORP INC			890.000	34,043	38.250	34,043	12,420		154		10,674		10,674		06/28/2013	
337932-10-7	FIRSTENERGY CORP			18,173.000	883,208	48.600	883,208	723,753		29,075		197,427		197,427		06/28/2019	
33812L-10-2	FITBIT INC			6,696.000	43,993	6.570	43,993	74,597				10,843		10,843		06/23/2017	
33829M-10-1	FIVE BELOW INC			1,844.000	235,774	127.860	235,774	72,427				47,663		47,663		06/23/2017	
338307-10-1	FIVE9 INC			2,029.000	133,062	65.580	133,062	25,116				44,888		44,888		06/23/2017	
33830X-10-4	FIVE PRIME THERAPEUTICS INC			979.000	4,494	4.590	4,494	35,560				(4,667)		(4,667)		06/24/2016	
339041-10-5	FLEETCOR TECHNOLOGIES INC			2,968.000	853,953	287.720	853,953	242,279				306,384		306,384		06/24/2016	
339382-10-3	FLEXSTEEL INDS			273.000	5,438	19.920	5,438	11,936	60	260		(597)		(597)		06/23/2017	
33938J-10-6	FLEXION THERAPEUTICS INC	LS		1,094.000	22,646	20.700	22,646	23,115				10,386		10,386		06/23/2017	
339750-10-1	FLOOR & DECOR HOLDINGS INC			2,352.000	119,505	50.810	119,505	106,989				44,124		44,124		06/28/2019	
343389-10-2	FLOTEK INDUSTRIES INC			2,151.000	4,302	2.000	4,302	19,032				1,981		1,981		06/23/2017	
343412-10-2	FLUOR CORP			4,949.000	93,437	18.880	93,437	76,563	495	4,511		(66,715)		(66,715)		06/24/2016	
343498-10-1	FLOWERS FOODS INC			5,653.000	122,896	21.740	122,896	61,711		3,965		11,016		11,016		06/28/2019	
34354P-10-5	FLOWSERVE CORP			4,459.000	221,924	49.770	221,924	38,052	847	3,677		53,024		53,024		06/27/2008	
34380C-10-2	FLUENT INC			2,575.000	6,438	2.500	6,438	12,814				(6,449)		(6,449)		06/28/2019	
34385P-10-8	FLUDIGM CORP			2,426.000	8,442	3.480	8,442	20,649				(16,192)		(16,192)		06/28/2019	
343873-10-5	FLUSHING FINANCIAL CORP			1,083.000	23,398	21.605	23,398	12,626		987		82		82		06/25/2010	
34417P-10-0	FOCUS FINANCIAL PARTNERS A			570.000	16,798	29.470	16,798	27,163				1,812		1,812		09/21/2018	
344849-10-4	FOOT LOCKER INC			3,891.000	151,710	38.990	151,710	53,192		6,270		(55,957)		(55,957)		04/01/2005	
345370-86-0	FORD MOTOR CO			134,166.000	1,247,744	9.300	1,247,744	1,843,615		87,353		224,041		224,041		06/23/2017	
34553D-10-1	FORESCOUT TECHNOLOGIES INC			1,062.000	34,834	32.800	34,834	36,233				7,319		7,319		06/22/2018	
346232-10-1	FORESTAR GROUP INC			400.000	8,340	20.850	8,340	6,500				2,834		2,834		09/27/2017	
346375-10-8	FORMFACTOR INC			2,989.000	77,624	25.970	77,624	77,130				35,937		35,937		06/27/2016	
346563-10-9	FORRESTER RESEARCH INC			381.000	15,888	41.700	15,888	19,147				(1,157)		(1,157)		06/28/2013	
34959E-10-9	FORTINET INC			5,020.000	535,935	106.760	535,935	101,687				184,575		184,575		06/23/2017	
34959J-10-8	FORTIVE CORPORATION			9,852.000	752,594	76.390	752,594	115,460		2,994		87,044		87,044		06/23/2017	
34960W-10-6	FORTERRA INC			657.000	7,595	11.560	7,595	5,742				5,187		5,187		03/16/2018	
34964C-10-6	FORTUNE BRANDS HOME AND SECURI			5,005.000	327,027	65.340	327,027	35,410		4,779		138,536		138,536		06/28/2013	
34983P-10-4	FORTY SEVEN INC			926.000	36,457	39.370	36,457	9,815				26,963		26,963		06/28/2019	
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC			2,612.000	4,388	1.680	4,388	69,026				(6,476)		(6,476)		06/23/2017	
349853-10-1	FORWARD AIR CORP			902.000	63,095	69.950	63,095	32,038		704		13,784		13,784		06/23/2017	
34988V-10-6	FOSSIL INC			1,713.000	13,498	7.880	13,498	43,614				(13,609)		(13,609)		06/24/2016	
350060-10-9	FOSTER L B CO COM			306.000	5,930	19.380	5,930	5,951				1,078		1,078		06/23/2017	
350392-10-6	FOUNDATION BUILDING MATERIALS			499.000	9,656	19.350	9,656	6,881				5,575		5,575		06/23/2017	
35086T-10-9	FOUR CORNERS PROPERTY TRUST			2,420.000	68,220	28.190	68,220	16,407		3,020		4,874		4,874		02/24/2016	
35137L-10-5	FOX CORP CLASS A			11,751.000	435,610	37.070	435,610	488,254		5,865		(53,278)		(53,278)		03/19/2019	
35137L-20-4	FOX CORP CLASS B			4,988.000	181,563	36.400	181,563	206,503		2,489		(25,241)		(25,241)		03/19/2019	
35138V-10-2	FOX FACTORY HOLDING CORP			1,363.000	94,824	69.570	94,824	34,051				14,760		14,760		06/23/2017	
353469-10-9	FRANKLIN COVEY CO			419.000	13,504	32.230	13,504	2,937				4,198		4,198		06/26/2009	
353514-10-2	FRANKLIN ELECTRIC CO INC			1,724.000	98,820	57.320	98,820	44,929		1,085		25,195		25,195		06/23/2017	
35352P-10-4	FRANKLIN FINANCIAL NETWORK			389.000	13,354	34.330	13,354	10,461		76		3,133		3,133		06/24/2016	
354613-10-1	FRANKLIN RESOURCES INC			9,827.000	255,305	25.980	255,305	139,079	2,653	11,090		(36,599)		(36,599)		06/30/2006	
35471R-10-6	FRANKLIN STREET PROPERTIES COR			4,124.000	35,301	8.560	35,301	74,658		1,611		9,725		9,725		06/28/2013	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			51,409.000	674,486	13.120	674,486	908,706		11,157		146,200		146,200		12/18/2018	
358039-10-5	FRESHPET INC			901.000	53,240	59.090	53,240	18,890				24,556		24,556		06/26/2015	
35904G-10-7	FRONT YARD RESIDENTIAL CORP			1,944.000	23,989	12.340	23,989	45,794		1,265		7,103		7,103		02/21/2018	
35905A-10-9	FRONTDOOR INC			2,998.000	142,165	47.420	142,165	82,828				52,187		52,187		06/28/2019	
359694-10-6	FULLER H B CO COM			1,961.000	101,129	51.570	101,129	32,311		1,351		17,663		17,663		09/04/2008	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
360271-10-0	FULTON FINANCIAL CORP			4,859.000	84,692	17.430	84,692	46,434	632	2,899		9,589		9,589		06/24/2005	
361008-10-5	FUNKO INC CLASS A			576.000	9,884	17.160	9,884	12,628				(2,777)		(2,777)		09/20/2019	
36116M-10-6	FUTUREFUEL CORP			954.000	11,820	12.390	11,820	11,416		248		(3,350)		(3,350)		06/24/2011	
361438-10-4	GAMCO INVESTMENT INC			181.000	3,528	19.490	3,528	3,131		20		477		477		12/17/2002	
361448-10-3	GATX CORP			1,474.000	122,121	82.850	122,121	49,004		2,943		17,961		17,961		06/23/2017	
36162J-10-6	GEO GROUP INC			3,108.000	51,624	16.610	51,624	56,819		6,475		(9,720)		(9,720)		06/23/2017	
36164V-30-5	GCI LIBERTY INC			3,297.000	233,592	70.850	233,592	69,272				99,068		99,068		06/22/2018	
36164Y-10-1	GCP APPLIED TECHNOLOGIES			1,276.000	28,978	22.710	28,978	12,116				(2,376)		(2,376)		06/23/2017	
36191G-10-7	GNC HOLDINGS INC			2,663.000	7,190	2.700	7,190	83,089				890		890		06/23/2017	
36192A-10-9	GWG HOLDINGS INC			1,284.000	12,609	9.820	12,609	9,167				3,483		3,483		06/28/2019	
3621LQ-10-9	G1 THERAPEUTICS INC			1,187.000	31,372	26.430	31,372	42,857				3,668		3,668		06/28/2019	
36225V-10-4	GP STRATEGIES CORP			494.000	6,536	13.230	6,536	3,314				310		310		06/26/2009	
36237H-10-1	G-III APPAREL GROUP LTD			415.000	13,903	33.500	13,903	4,951				2,356		2,356		06/24/2016	
36251C-10-3	GMS INC			922.000	24,968	27.080	24,968	26,207				11,403		11,403		06/23/2017	
36268W-10-0	GAIN CAPITAL HOLDINGS INC			1,532.000	6,051	3.950	6,051	11,245		399		(3,427)		(3,427)		06/24/2016	
36269P-10-4	GAIA INC			322.000	2,573	7.990	2,573	3,574				(772)		(772)		06/23/2017	
363576-10-9	GALLAGHER ARTHUR J & CO COM			6,208.000	591,188	95.230	591,188	164,783		11,587		135,269		135,269		06/24/2016	
36467J-10-8	GAMING AND LEISURE PROPERTIES			6,862.000	295,409	43.050	295,409	164,176		20,403		74,586		74,586		06/23/2017	
36467W-10-9	GAMESTOP CORP			3,029.000	18,416	6.080	18,416	83,239		1,249		(20,049)		(20,049)		06/23/2017	
36472T-10-9	GANNETT CO INC			4,352.000	27,766	6.380	27,766	43,702				(16,129)		(16,129)		11/20/2019	
364760-10-8	GAP INC/THE			6,980.000	123,406	17.680	123,406	134,946		7,347		(57,078)		(57,078)		06/23/2017	
36555P-10-7	GARDNER DENVER HOLDINGS INC			3,933.000	144,262	36.680	144,262	99,864				64,602		64,602		06/22/2018	
366651-10-7	GARTNER INC			3,100.000	477,710	154.100	477,710	104,601				82,387		82,387		06/23/2017	
368678-10-8	GENCOR INDUSTRIES INC			277.000	3,233	11.670	3,233	2,701				196		196		06/24/2016	
368736-10-4	GENERAC HOLDINGS INC			1,814.000	182,470	100.590	182,470	71,493				93,426		93,426		06/23/2017	
369550-10-8	GENERAL DYNAMICS CORP			8,699.000	1,534,069	176.350	1,534,069	425,017		37,664		168,505		168,505		06/22/2018	
369604-10-3	GENERAL ELECTRIC CO			299,416.000	3,341,483	11.160	3,341,483	6,785,095	2,994	12,997		1,171,812		1,171,812		12/18/2015	
370334-10-4	GENERAL MILLS INC			20,419.000	1,093,642	53.560	1,093,642	486,041		43,428		302,123		302,123		06/24/2016	
37045V-10-0	GENERAL MOTORS CO			42,309.000	1,548,509	36.600	1,548,509	1,505,558		69,785		134,879		134,879		03/06/2018	
371532-10-2	GENESCO INC			254.000	12,172	47.920	12,172	7,267				930		930		06/25/2010	
37185X-10-6	GENESIS HEALTHCARE INC			1,393.000	2,285	1.640	2,285	5,828				649		649		12/16/2016	
371901-10-9	GENTEX CORP			8,820.000	255,604	28.980	255,604	69,553		4,355		78,283		78,283		06/23/2017	
372284-20-8	GENIE ENERGY LTD			919.000	7,104	7.730	7,104	9,787		150		(2,715)		(2,715)		06/28/2019	
372309-10-4	GENMARK DIAGNOSTIC INC			1,865.000	8,971	4.810	8,971	20,775				(94)		(94)		06/27/2014	
372460-10-5	GENUINE PARTS CO			4,838.000	513,941	106.230	513,941	132,779	3,689	15,789		49,991		49,991		11/13/2003	
37247D-10-6	GENWORTH FINANCIAL INC			19,503.000	85,813	4.400	85,813	216,890				(5,132)		(5,132)		06/23/2017	
37253A-10-3	GENTHERM INC			1,424.000	63,211	44.390	63,211	23,091				6,356		6,356		06/28/2013	
373865-10-4	GERMAN AMERICAN BANCORP			903.000	32,165	35.620	32,165	9,511		666		7,174		7,174		06/26/2009	
374163-10-3	GERON CORP			6,445.000	8,765	1.360	8,765	77,798				2,348		2,348		06/24/2011	
374297-10-9	GETTY REALTY CORP			1,064.000	34,974	32.870	34,974	27,010	394	1,617		3,725		3,725		01/04/2016	
374689-10-7	GIBRALTAR INDUSTRIES INC			1,244.000	62,747	50.440	62,747	24,108				18,696		18,696		06/25/2004	
375558-10-3	GILEAD SCIENCES INC			44,678.000	2,903,176	64.980	2,903,176	269,525		122,173		109,876		109,876		03/31/2005	
37637Q-10-5	GLACIER BANCORP INC			2,999.000	137,924	45.990	137,924	41,112		4,589		19,334		19,334		06/23/2017	
376536-10-8	GLADSTONE COMMERCIAL CORP			881.000	19,259	21.860	19,259	14,067		1,435		3,513		3,513		06/26/2015	
377316-10-4	GLATFELTER CO			1,827.000	33,434	18.300	33,434	22,705		1,031		15,791		15,791		06/24/2005	
377322-10-2	GLAUKOS CORP			1,112.000	60,571	54.470	60,571	36,997				(1,913)		(1,913)		06/23/2017	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN			1,912.000	151,985	79.490	151,985	67,880				68,692		68,692		06/28/2019	
379378-20-1	GLOBAL NET LEASE INC			2,475.000	50,193	20.280	50,193	57,541		4,767		6,663		6,663		12/17/2018	
37940X-10-2	GLOBAL PAYMENTS INC			10,338.000	1,887,305	182.560	1,887,305	267,587		2,360		1,168,331		1,168,331		09/18/2019	
379463-10-2	GLOBAL WATER RESOURCES INC			349.000	4,589	13.150	4,589	3,469		109		1,063		1,063		06/23/2017	
37954A-20-4	GLOBAL MEDICAL REIT INC			1,479.000	19,567	13.230	19,567	15,381	296	677		4,978		4,978		06/28/2019	
379577-20-8	GLOBUS MEDICAL INC			2,762.000	162,627	58.880	162,627	53,606				43,606		43,606		06/27/2014	
37959E-10-2	GLOBE LIFE INC C/S			3,529.000	371,427	105.250	371,427	55,102		2,595		109,717		109,717		11/13/2003	
379890-10-6	GLU MOBILE INC			4,064.000	24,587	6.050	24,587	25,899				(5,730)		(5,730)		06/28/2019	
38000Q-10-2	GLYCOMIMETICS INC			1,226.000	6,486	5.290	6,486	18,095				(5,187)		(5,187)		06/22/2018	
380237-10-7	GODADDY INC			6,208.000	421,647	67.920	421,647	293,472				11,455		11,455		06/28/2019	
38046C-10-9	GOGO INC			2,248.000	14,387	6.400	14,387	45,952				7,758		7,758		06/27/2014	
38068T-10-5	GOLD RESOURCE CORP			2,189.000	12,127	5.540	12,127	7,552		55		3,412		3,412		06/24/2016	
381013-10-1	GOLDEN ENTERTAINMENT INC			412.000	7,919	19.220	7,919	5,442				1,334		1,334		06/24/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
38141G-10-4	GOLDMAN SACHS GROUP INC/THE			11,012.000	2,531,989	229.930	2,531,989	1,420,353		49,590		700,779		700,779		05/29/2015	
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE			5,954.000	92,614	15.555	92,614	165,660		4,135		(29,255)		(29,255)		06/23/2017	
38267D-10-9	GOOSEHEAD INSURANCE INC A			345.000	14,628	42.400	14,628	9,045		153		5,625		5,625		06/22/2018	
38268T-10-3	GOPRO INC			4,066.000	17,646	4.340	17,646	238,479				412		412		06/24/2016	
383082-10-4	GORMAN-RUPP CO/THE			678.000	25,425	37.500	25,425	5,361		405		3,493		3,493		12/17/2002	
38341P-10-2	GOSSAMER BIO INC			702.000	10,972	15.630	10,972	15,569				(4,652)		(4,652)		06/28/2019	
38388F-10-8	GRACE W R & CO DEL NEW COM			2,080.000	145,288	69.850	145,288	19,132		2,437		10,399		10,399		06/27/2008	
384109-10-4	GRACO INC			5,055.000	262,860	52.000	262,860	24,286		3,510		51,926		51,926		06/24/2016	
384313-50-8	GRAFTECH INTERNATIONAL LTD			1,261.000	14,653	11.620	14,653	23,378		466		230		230		06/22/2018	
384556-10-6	GRAHAM CORP			470.000	10,284	21.880	10,284	16,406		214		(456)		(456)		06/27/2008	
384637-10-4	GRAHAM HOLDINGS CO			115.000	73,484	638.990	73,484	53,145		693		(185)		(185)		06/24/2016	
384802-10-4	GRAINGER W W INC COM			1,482.000	501,687	338.520	501,687	160,770		9,135		84,232		84,232		06/26/2015	
38526M-10-6	GRAND CANYON EDUCATION INC			1,750.000	167,633	95.790	167,633	55,232				(620)		(620)		06/22/2018	
387328-10-7	GRANITE CONSTRUCTION INC			1,755.000	48,561	27.670	48,561	40,237	228	991		(22,398)		(22,398)		06/15/2018	
38741L-10-7	GRANITE POINT MORTGAGE TRUST			1,667.000	30,639	18.380	30,639	31,957	700	3,039		590		590		10/20/2017	
388689-10-1	GRAPHIC PACKAGING HOLDING CO			10,212.000	170,030	16.650	170,030	97,690	766	3,325		62,114		62,114		07/31/2014	
389375-10-6	GRAY TELEVISION INC			2,680.000	57,459	21.440	57,459	25,340				18,172		18,172		06/26/2015	
38983D-30-0	GREAT AJAX CORP			416.000	6,161	14.810	6,161	5,618		600		1,162		1,162		12/16/2016	
390607-10-9	GREAT LAKES DREDGE & DOCK CORP			2,253.000	25,526	11.330	25,526	13,996				10,740		10,740		06/25/2010	
390905-10-7	GREAT SOUTHERN BANCORP INC			412.000	26,088	63.320	26,088	8,598	140	917		7,209		7,209		06/26/2009	
391416-10-4	GREAT WESTERN BANCORP INC			1,353.000	47,003	34.740	47,003	40,457		1,688		4,779		4,779		06/23/2017	
392709-10-1	GREEN BRICK PARTNERS INC			992.000	11,388	11.480	11,388	8,204				4,257		4,257		06/24/2016	
39304D-10-2	GREEN DOT CORP - CLASS A			1,775.000	41,358	23.300	41,358	50,279				(100,993)		(100,993)		06/26/2015	
393222-10-4	GREEN PLAINS RENEWABLE ENERGY			1,490.000	22,991	15.430	22,991	34,238		388		3,499		3,499		06/27/2014	
393657-10-1	GREENBRIER COS INC			1,065.000	34,538	32.430	34,538	32,533		1,156		(7,663)		(7,663)		06/27/2014	
394357-10-7	GREENE COUNTY BANCORP INC			113.000	3,253	28.790	3,253	3,096		51		(266)		(266)		06/23/2017	
395259-10-4	GREENHILL & CO INC			1,124.000	19,198	17.080	19,198	65,679		244		(8,327)		(8,327)		07/30/2010	
397624-10-7	GREIF INC			985.000	43,537	44.200	43,537	24,505	433	1,882		7,068		7,068		06/27/2014	
397624-20-6	GREIF INC			203.000	10,509	51.770	10,509	14,262	132	579		1,514		1,514		12/16/2016	
398231-10-0	GRIFFIN LAND & NURSERIES			272.000	10,758	39.550	10,758	9,615		148		1,157		1,157		06/28/2019	
398433-10-2	GRIFFON CORP			1,120.000	22,770	20.330	22,770	9,496		356		11,199		11,199		09/18/2008	
39868T-10-5	GRITSTONE ONCOLOGY INC			1,019.000	9,140	8.970	9,140	11,351				(2,237)		(2,237)		06/28/2019	
39874R-10-1	GROCERY OUTLET HOLDING CORP			557.000	18,075	32.450	18,075	21,213				(3,176)		(3,176)		09/20/2019	
398905-10-9	GROUP 1 AUTOMOTIVE INC			228.000	22,800	100.000	22,800	12,844		270		10,910		10,910		06/30/2006	
399473-10-7	GROUPON INC			13,160.000	31,452	2.390	31,452	78,168				(10,788)		(10,788)		06/24/2016	
400110-10-2	GRUBHUB INC			3,346.000	162,749	48.640	162,749	142,368				(95,393)		(95,393)		06/22/2018	
400764-10-6	GUARANTY BANCSHARES INC			275.000	9,042	32.880	9,042	9,501	50	206		852		852		03/16/2018	
40131M-10-9	GUARDANT HEALTH INC			1,211.000	94,628	78.140	94,628	92,220				1,659		1,659		06/28/2019	
401617-10-5	GUESS ? INC			2,487.000	55,659	22.380	55,659	61,931	280	1,822		4,052		4,052		06/27/2008	
40171V-10-0	GUIDWIRE SOFTWARE INC			2,905.000	318,882	109.770	318,882	109,530				86,848		86,848		06/27/2014	
402635-30-4	GULFPORT ENERGY CORP			1,746.000	5,308	3.040	5,308	20,287				(6,202)		(6,202)		06/22/2018	
404030-10-8	H&E EQUIPMENT SERVICES INC			1,293.000	43,225	33.430	43,225	33,212		1,543		17,025		17,025		06/26/2009	
40412C-10-1	HCA HOLDINGS			9,245.000	1,366,503	147.810	1,366,503	382,973		16,051		218,565		218,565		06/24/2016	
40416E-10-3	HCI GROUP INC			290.000	13,239	45.650	13,239	11,840		503		(1,514)		(1,514)		09/30/2013	
40416M-10-5	HD SUPPLY HOLDINGS INC			5,318.000	213,890	40.220	213,890	178,815				14,532		14,532		06/22/2018	
404251-10-0	HNI CORP			1,783.000	66,791	37.460	66,791	53,485		2,341		3,663		3,663		06/24/2016	
40425J-10-1	HMS HOLDINGS CORP			3,262.000	96,555	29.600	96,555	38,888				4,853		4,853		06/23/2017	
40434L-10-5	HEWLETT-PACKARD CO			50,787.000	1,043,673	20.550	1,043,673	590,378	8,949	35,314		4,626		4,626		11/02/2015	
40449J-10-3	HABIT RESTAURANTS INC/THE			768.000	8,010	10.430	8,010	20,133				(55)		(55)		06/23/2017	
404609-10-9	HACKETT GROUP INC/THE			1,077.000	17,383	16.140	17,383	5,992	194	409		142		142		06/27/2008	
405024-10-0	HAEMONETICS CORP			1,656.000	190,274	114.900	190,274	56,038				24,888		24,888		06/23/2017	
405217-10-0	HAIN CELESTIAL GROUP INC			2,641.000	68,547	25.955	68,547	62,500				26,982		26,982		06/23/2017	
40609P-10-5	HALLADOR ENERGY CO			557.000	1,654	2.970	1,654	3,832		97		(1,184)		(1,184)		06/23/2017	
406216-10-1	HALLIBURTON CO			30,104.000	736,645	24.470	736,645	705,269		23,520		(64,284)		(64,284)		06/24/2016	
40624Q-20-3	HALLMARK FINL SERVICES INC			368.000	6,466	17.570	6,466	2,649				2,563		2,563		06/26/2009	
40637H-10-9	HALOZYME THERAPEUTICS INC			4,274.000	75,778	17.730	75,778	41,455				13,409		13,409		06/27/2014	
40701T-10-4	HAMILTON BEACH BRAND A			364.000	6,952	19.100	6,952	2,606		140		(1,606)		(1,606)		10/02/2017	
407497-10-6	HAMILTON LANE INC			544.000	32,422	59.600	32,422	11,864	150	575		12,442		12,442		06/23/2017	
410120-10-9	HANCOCK HOLDING CO			3,384.000	148,490	43.880	148,490	117,150		3,879		31,300		31,300		09/23/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
410345-10-2	HANESBRANDS INC			12,390.000	183,992	14.850	183,992	72,189		8,067		29,091		29,091		11/26/2003	
41043F-20-8	HANGER ORTHOPEDIC GROUP INC			1,155.000	31,890	27.610	31,890	24,883				7,090		7,090		09/20/2019	
410495-20-4	HANMI FINANCIAL CORP			1,297.000	25,934	19.995	25,934	11,394		1,351		388		388		06/22/2012	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE			1,871.000	60,209	32.180	60,209	32,895	627	2,711		24,862		24,862		06/23/2017	
410867-10-5	HANOVER INSURANCE GROUP INC/TH			1,392.000	190,245	136.670	190,245	82,063		14,651		28,035		28,035		06/26/2015	
41165Y-10-0	HARBORONE BANCORP INC			728.000	8,001	10.990	8,001	7,847				155		155		08/15/2019	
412822-10-8	HARLEY-DAVIDSON INC			5,507.000	204,805	37.190	204,805	150,752		8,964		17,110		17,110		06/26/2009	
413160-10-2	HARMONIC INC			3,142.000	24,508	7.800	24,508	72,791				9,794		9,794		03/05/2004	
415864-10-7	HARSCO CORP			3,062.000	70,457	23.010	70,457	39,390				9,761		9,761		06/23/2017	
416515-10-4	HARTFORD FINANCIAL SERVICES GR			12,189.000	740,726	60.770	740,726	263,445	3,657	15,872		201,321		201,321		03/31/2010	
418056-10-7	HASBRO INC			3,939.000	415,998	105.610	415,998	83,601		11,412		97,110		97,110		06/24/2016	
419596-10-1	HAVERTY FURNITURE COS INC			715.000	14,414	20.160	14,414	7,859		589		999		999		12/17/2002	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I			3,788.000	177,506	46.860	177,506	77,325		5,262		39,256		39,256		06/23/2017	
419879-10-1	HAWAIIAN HOLDINGS INC			715.000	20,942	29.290	20,942	21,160		372		2,084		2,084		06/23/2017	
420261-10-9	HAWKINS INC			377.000	17,270	45.810	17,270	8,840		377		1,854		1,854		06/25/2010	
420877-20-1	HAYNES INTERNATIONAL INC			501.000	17,926	35.780	17,926	41,697		479		4,756		4,756		06/26/2009	
421906-10-8	HEALTHCARE SERVICES GROUP			2,765.000	67,245	24.320	67,245	22,984		2,378		(44,381)		(44,381)		06/23/2017	
421946-10-4	HEALTHCARE REALTY TRUST INC			4,494.000	149,965	33.370	149,965	98,707		5,852		22,422		22,422		06/23/2017	
42222N-10-3	HEALTHSTREAM INC			1,071.000	29,131	27.200	29,131	17,454				3,306		3,306		06/26/2015	
42225K-10-6	HEALTH INSURANCE INNOVATION			443.000	8,545	19.290	8,545	11,273				(3,336)		(3,336)		06/23/2017	
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA			7,668.000	232,187	30.280	232,187	201,092	2,415	10,360		38,569		38,569		06/23/2017	
42226A-10-7	HEALTHEQUITY INC			1,932.000	143,103	74.070	143,103	65,500				28,195		28,195		06/23/2017	
422347-10-4	HEARTLAND EXPRESS INC			1,188.000	25,007	21.050	25,007	18,950		103		3,306		3,306		06/27/2014	
42234Q-10-2	HEARTLAND FINANCIAL USA INC			953.000	47,402	49.740	47,402	20,140		703		5,584		5,584		06/23/2017	
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT			17,510.000	603,570	34.470	603,570	482,659		28,121		115,895		115,895		06/28/2013	
422704-10-6	HECLA MINING CO			17,634.000	59,779	3.390	59,779	80,465		191		18,382		18,382		07/10/2018	
422806-10-9	HEICO CORP			1,220.000	139,263	114.150	139,263	20,514		186		45,276		45,276		06/28/2013	
422806-20-8	HEICO CORP			2,602.000	232,957	89.530	232,957	68,529		395		69,863		69,863		06/26/2015	
422819-10-2	HEIDRICK & STRUGGLES INTERNATI			711.000	23,108	32.500	23,108	40,665		463		942		942		12/17/2002	
42328H-10-9	HELIOS TECHNOLOGIES INC C/S			922.000	42,624	46.230	42,624	18,957		360		12,168		12,168		06/22/2007	
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP I			5,378.000	51,790	9.630	51,790	61,447				22,968		22,968		06/23/2017	
423452-10-1	HELMERICH & PAYNE INC			3,077.000	139,788	45.430	139,788	47,318		9,483		(7,816)		(7,816)		06/23/2017	
42365Q-10-3	HEMISPHERE MEDIA GROUP INC			408.000	6,059	14.850	6,059	5,587				1,119		1,119		06/28/2013	
426281-10-1	HENRY JACK & ASSOC INC COM			2,676.000	389,813	145.670	389,813	45,980		4,647		51,862		51,862		06/24/2016	
426927-10-9	HERITAGE COMMERCE CORP			1,355.000	17,385	12.830	17,385	9,403		705		2,043		2,043		06/23/2017	
42704L-10-4	HERC HOLDINGS INC			981.000	48,010	48.940	48,010	70,663				22,785		22,785		07/01/2016	
42722X-10-6	HERITAGE FINANCIAL CORP			1,150.000	32,545	28.300	32,545	16,300		1,048		(1,653)		(1,653)		05/01/2014	
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC			555.000	17,410	31.370	17,410	8,238				4,696		4,696		06/24/2016	
42727J-10-2	HERITAGE INSURANCE HOLDINGS			1,074.000	14,231	13.250	14,231	21,546	64	280		(1,598)		(1,598)		06/24/2016	
427746-10-2	HERON THERAPEUTICS INC			1,743.000	40,961	23.500	40,961	27,400				(4,304)		(4,304)		06/23/2017	
427825-50-0	HERSHA HOSPITALITY TRUST			1,493.000	21,723	14.550	21,723	31,151		1,814		(4,518)		(4,518)		06/23/2015	
427866-10-8	HERSHEY CO/THE			4,915.000	722,407	146.980	722,407	156,645		15,505		190,314		190,314		06/28/2019	
42805E-30-6	HESKA CORP			236.000	22,642	95.940	22,642	6,887				2,350		2,350		06/26/2015	
42806J-10-6	HERTZ GLOBAL HOLDINGS INC			3,403.000	53,597	15.750	53,597	214,545				(15,175)		(15,175)		07/12/2019	
42809H-10-7	HESS CORP			9,277.000	619,796	66.810	619,796	335,499		10,067		247,019		247,019		06/24/2016	
42824C-10-9	HEWLETT PACKARD ENTERPRIS			44,967.000	713,177	15.860	713,177	352,223	5,625	21,958		120,599		120,599		06/24/2016	
428291-10-8	HEXCEL CORP			3,102.000	227,408	73.310	227,408	67,253		2,154		50,136		50,136		06/26/2015	
428567-10-1	HIBBETT SPORTS INC			948.000	26,582	28.040	26,582	33,294				13,183		13,183		06/24/2016	
43114K-10-8	HIGHPOINT RESOURCES CORP			2,221.000	3,753	1.690	3,753	76,963				(1,798)		(1,798)		03/20/2018	
431284-10-8	HIGHWOODS PROPERTIES INC			3,908.000	191,140	48.910	191,140	100,363		8,057		40,421		40,421		06/23/2017	
431475-10-2	HILL ROM HOLDINGS INC			2,231.000	253,285	113.530	253,285	68,703		2,034		56,402		56,402		06/23/2017	
431571-10-8	HILLENBRAND INC			2,685.000	89,437	33.310	89,437	63,845		2,270		(10,764)		(10,764)		11/21/2019	
432748-10-1	HILLTOP HOLDINGS INC			2,919.000	72,771	24.930	72,771	66,984		1,014		20,975		20,975		01/02/2015	
43283X-10-5	HILTON GRAND VACATIONS INC			2,683.000	92,268	34.390	92,268	85,615				21,723		21,723		06/22/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			9,564.000	1,060,743	110.910	1,060,743	631,583		6,075		366,298		366,298		06/28/2019	
433323-10-2	HINGHAM INSTITUTION FOR SVGS			57.000	11,981	210.193	11,981	6,276		126		719		719		06/26/2015	
436106-10-8	HOLLY FRONTIER CORP			5,312.000	269,372	50.710	269,372	53,342		7,724		(2,204)		(2,204)		06/22/2012	
436440-10-1	HOLOGIC INC			9,576.000	499,963	52.210	499,963	129,207				107,671		107,671		06/24/2016	
436893-20-0	HOME BANCSHARES INC			4,557.000	89,591	19.660	89,591	51,526		2,522		15,311		15,311		09/27/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
43689E-10-7	HOME BANCORP INC			238.000	9,327	39.190	9,327	6,399		217		913		913		06/24/2016	
437076-10-2	HOME DEPOT INC			38,048.000	8,308,922	218.380	8,308,922	995,310		224,601		1,792,861		1,792,861		06/26/2009	
43785V-10-2	HOMESTREET INC			698.000	23,732	34.000	23,732	13,341				9,020		9,020		06/26/2015	
437872-10-4	HOMETRUST BANCSHARES INC			667.000	17,896	26.830	17,896	8,835		181		439		439		09/28/2012	
438083-10-7	HOMOLOGY MEDICINES INC			542.000	11,219	20.700	11,219	10,558				(911)		(911)		12/21/2018	
438516-10-6	HONEYWELL INTERNATIONAL INC			24,883.000	4,404,291	177.000	4,404,291	851,486		90,724		1,130,205		1,130,205		02/01/2006	
439038-10-0	HOOKER FURNITURE CORP			438.000	11,252	25.690	11,252	12,226		290		(288)		(288)		06/23/2017	
43940T-10-9	HOPE BANCORP INC			2,725.000	40,494	14.860	40,494	23,673		1,656		8,274		8,274		08/01/2016	
440327-10-4	HORACE MANN EDUCATORS CORP			1,591.000	69,463	43.660	69,463	28,622		1,986		9,999		9,999		06/25/2004	
440407-10-4	HORIZON BANCORP INDIANA			1,209.000	22,971	19.000	22,971	12,583		577		3,940		3,940		06/23/2017	
440452-10-0	HORMEL FOODS CORP			9,328.000	420,786	45.110	420,786	57,099		8,503		22,940		22,940		06/26/2015	
44107P-10-4	HOST HOTELS & RESORTS INC			26,196.000	485,936	18.550	485,936	304,296	5,239	24,163		49,841		49,841		06/28/2013	
44109J-10-6	HOSTESS BRANDS INC			3,112.000	45,248	14.540	45,248	48,699				11,338		11,338		06/23/2017	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO			4,089.000	25,556	6.250	25,556	82,434				(10,801)		(10,801)		06/24/2016	
441593-10-0	HOULIHAN LOKEY INC			836.000	40,855	48.870	40,855	22,239		1,088		10,213		10,213		06/23/2017	
442496-10-5	HOWARD BANCORP INC			323.000	5,452	16.880	5,452	6,072				843		843		06/23/2017	
44267D-10-7	HOWARD HUGHES CORP			1,318.000	167,122	126.800	167,122	88,620				38,922		38,922		06/28/2013	
443320-10-6	HUB GROUP INC			1,279.000	65,600	51.290	65,600	24,485				18,406		18,406		06/28/2013	
443510-60-7	HUBBELL INC			1,854.000	274,058	147.820	274,058	90,635		6,900		90,965		90,965		06/23/2017	
443573-10-0	HUBSPOT INC			1,304.000	206,684	158.500	206,684	64,726				43,247		43,247		06/23/2017	
444097-10-9	HUDSON PACIFIC PROPERTIES			6,080.000	228,912	37.650	228,912	167,198		6,598		52,856		52,856		06/23/2017	
444859-10-2	HUMANA INC			4,681.000	1,715,680	366.520	1,715,680	70,359	2,575	10,921		379,182		379,182		12/15/2003	
445658-10-7	HUNT J B TRANS SVCS INC COM			2,886.000	337,027	116.780	337,027	29,071		3,256		69,340		69,340		12/15/2003	
446150-10-4	HUNTINGTON BANCSHARES INC/OH			36,709.000	553,572	15.080	553,572	266,761	5,506	22,705		117,398		117,398		06/22/2018	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES			1,297.000	325,391	250.880	325,391	318,983		5,081		79,506		79,506		06/24/2016	
447011-10-7	HUNTSMAN CORP			6,401.000	154,648	24.160	154,648	103,921		4,515		31,549		31,549		06/22/2018	
447324-10-4	HURCO COS INC			316.000	12,122	38.360	12,122	9,711	38	162		851		851		06/24/2011	
447462-10-2	HURON CONSULTING GROUP INC			896.000	61,573	68.720	61,573	43,722				15,787		15,787		12/18/2018	
448579-10-2	HYATT HOTELS			1,223.000	109,715	89.710	109,715	68,353		1,008		27,367		27,367		06/22/2018	
449172-10-5	HYSTER YALE MATERIALS HANDLING			404.000	23,820	58.960	23,820	8,280		553		(1,227)		(1,227)		11/28/2012	
44919P-50-8	IAC/INTERACTIVECORP			2,589.000	644,946	249.110	644,946	70,499				173,116		173,116		06/24/2016	
449253-10-3	IAA INC			5,073.000	238,735	47.060	238,735	85,436				155,146		155,146		06/28/2019	
44925C-10-3	ICF INTERNATIONAL INC			707.000	64,775	91.620	64,775	18,140	99	430		19,205		19,205		06/25/2010	
44930G-10-7	ICU MEDICAL INC			588.000	110,027	187.120	110,027	27,603				(25,297)		(25,297)		06/22/2012	
44951W-10-6	IES HOLDINGS INC			298.000	7,647	25.660	7,647	3,397				3,049		3,049		06/24/2016	
44980X-10-9	IPG PHOTONICS CORP			1,172.000	169,846	144.920	169,846	34,775				37,517		37,517		06/23/2017	
450056-10-6	IRHYTHM TECHNOLOGIES INC			878.000	59,783	68.090	59,783	45,733				(1,235)		(1,235)		06/22/2018	
45031U-10-1	ISTAR FINANCIAL INC			2,674.000	38,800	14.510	38,800	102,283		1,132		14,451		14,451		05/15/2007	
45073V-10-8	ITT INC			2,978.000	220,104	73.910	220,104	47,098		1,900		77,276		77,276		05/17/2016	
450828-10-8	IBERIABANK CORP			1,963.000	146,891	74.830	146,891	98,907	883	3,663		20,960		20,960		06/23/2017	
451107-10-6	IDACORP INC			1,806.000	192,881	106.800	192,881	87,006		5,017		25,113		25,113		12/15/2017	
45167R-10-4	IDEX CORP			2,482.000	426,904	172.000	426,904	41,202		5,198		114,895		114,895		06/26/2009	
45168D-10-4	IDEXX LABORATORIES INC			3,029.000	790,963	261.130	790,963	23,842				230,249		230,249		06/24/2005	
452308-10-9	ILLINOIS TOOL WORKS INC			11,070.000	1,988,504	179.630	1,988,504	544,847	11,845	48,890		593,108		593,108		06/22/2018	
452327-10-9	ILLUMINA INC			5,097.000	1,690,879	331.740	1,690,879	195,909				164,090		164,090		06/24/2016	
452521-10-7	IMMERSION CORP			1,305.000	9,696	7.430	9,696	17,521				(2,021)		(2,021)		06/22/2007	
45253H-10-1	IMMUNOGEN INC			8,844.000	45,149	5.105	45,149	42,882				17,357		17,357		06/28/2019	
452907-10-8	IMMUNOMEDICS INC			4,854.000	102,711	21.160	102,711	40,958				33,847		33,847		06/22/2018	
453204-10-9	IMPINJ INC	LS		705.000	18,231	25.860	18,231	35,778				8,070		8,070		06/23/2017	
45337C-10-2	INCYTE CORP LTD			6,468.000	564,786	87.320	564,786	415,794				155,335		155,335		06/23/2017	
453415-30-9	INDEPENDENCE CONTRACT DRILLI			1,312.000	1,308	0.997	1,308	9,932				(2,820)		(2,820)		06/24/2016	
453440-30-7	INDEPENDENCE HOLDING CO			345.000	14,518	42.080	14,518	3,217	69	131		2,403		2,403		06/24/2011	
45378A-10-6	INDEPENDENCE REALTY TRUST IN			2,619.000	36,876	14.080	36,876	26,566	471	2,047		12,988		12,988		06/23/2017	
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND			1,238.000	103,064	83.250	103,064	33,458	545	2,099		13,792		13,792		04/01/2019	
453838-60-9	INDEPENDENT BANK CORP MICH			863.000	19,547	22.650	19,547	11,052		674		1,424		1,424		06/27/2014	
45384B-10-6	INDEPENDENT BANK GROUP			1,089.000	60,374	55.440	60,374	45,180		1,182		17,017		17,017		04/29/2019	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT			1,510.000	33,854	22.420	33,854	37,711		2,163		4,203		4,203		12/28/2018	
45667G-10-3	INFINERA CORP			5,792.000	45,988	7.940	45,988	49,655				23,154		23,154		06/24/2016	
45675Y-10-4	INFORMATION SERVICES GROUP INC			1,377.000	3,484	2.530	3,484	5,178				(2,383)		(2,383)		06/24/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
45688C-10-7	INGEVITY CORP			1,659.000	144,963	87.380	144,963	26,472				6,196		6,196		05/16/2016	
457030-10-4	INGLES MARKETS INC			555.000	26,368	47.510	26,368	6,231		397		11,397		11,397		12/17/2002	
457187-10-2	INGREDION INC			2,304.000	214,157	92.950	214,157	39,143	1,452	6,263		3,614		3,614		06/23/2017	
45765U-10-3	INSIGHT ENTERPRISES INC			1,383.000	97,211	70.290	97,211	18,601				41,346		41,346		06/26/2009	
457669-30-7	INSMED INC			2,469.000	58,960	23.880	58,960	43,931				26,886		26,886		06/26/2015	
45768S-10-5	INNOSPEC INC			974.000	100,751	103.440	100,751	30,049		1,078		41,085		41,085		06/24/2011	
45772F-10-7	INPHI CORP			1,603.000	118,654	74.020	118,654	30,694				67,927		67,927		06/26/2015	
457730-10-9	INSPIRE MEDICAL SYSTEMS INC			468.000	34,730	74.210	34,730	22,482				11,618		11,618		06/28/2019	
45773H-20-1	INOVIO PHARMACEUTICALS INC			2,690.000	8,877	3.300	8,877	28,855				(1,906)		(1,906)		06/27/2014	
45773Y-10-5	INNERWORKINGS INC			1,756.000	9,676	5.510	9,676	26,125				3,145		3,145		06/28/2013	
45774N-10-8	INNOPHOS HOLDINGS INC			803.000	25,680	31.980	25,680	16,734		1,254		6,054		6,054		06/25/2010	
45774W-10-8	INSTEEL INDUSTRIES INC			716.000	15,387	21.490	15,387	17,322	21	93		(2,022)		(2,022)		06/30/2006	
45778Q-10-7	INSPERITY INC			1,374.000	118,219	86.040	118,219	32,155		1,789		(10,179)		(10,179)		06/23/2017	
45780L-10-4	INOGEN INC			672.000	45,918	68.330	45,918	29,791				(37,976)		(37,976)		06/26/2015	
45780R-10-1	INSTALLED BUILDING PRODUCTS			845.000	58,195	68.870	58,195	29,210				30,085		30,085		06/23/2017	
45781D-10-1	INOVALON HOLDINGS INC			2,425.000	45,639	18.820	45,639	55,256				11,388		11,388		06/24/2016	
45781M-10-1	INNOVIVA INC			2,960.000	41,914	14.160	41,914	55,671				(9,855)		(9,855)		06/23/2017	
45781U-10-3	INSTRUCTURE INC			825.000	39,773	48.210	39,773	19,276				8,934		8,934		06/23/2017	
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER			330.000	25,037	75.870	25,037	19,622	330	642		2,981		2,981		06/28/2019	
45782B-10-4	INSEEGO CORP			2,359.000	17,291	7.330	17,291	11,299				6,065		6,065		06/28/2019	
45782N-10-8	INSPIRED ENTERTAINMENT INC			1,210.000	8,168	6.750	8,168	10,212				(2,069)		(2,069)		06/28/2019	
45784P-10-1	INSULET CORP			2,057.000	352,158	171.200	352,158	35,974				191,274		191,274		06/28/2013	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS			2,413.000	140,630	58.280	140,630	36,209				32,186		32,186		06/24/2016	
458140-10-0	INTEL CORP			150,327.000	8,997,071	59.850	8,997,071	3,094,321		205,536		1,965,628		1,965,628		06/24/2016	
45826H-10-9	INTEGER HLDGS CORP			935.000	75,202	80.430	75,202	24,327				3,946		3,946		06/24/2016	
45826J-10-5	INTELLIA THERAPEUTICS INC			1,277.000	18,734	14.670	18,734	23,245				(652)		(652)		06/28/2019	
458334-10-9	INTER PARFUMS INC			735.000	53,442	72.710	53,442	7,307	243	878		5,311		5,311		06/25/2010	
45841N-10-7	INTERACTIVE BROKERS GROUP INC			2,624.000	122,331	46.620	122,331	77,478		1,139		(21,325)		(21,325)		06/24/2016	
45845P-10-8	INTERCEPT PHARMACEUTICALS	LS		696.000	86,248	123.920	86,248	111,095				16,292		16,292		06/23/2017	
458665-30-4	INTERFACE INC			2,401.000	39,833	16.590	39,833	21,558		677		5,686		5,686		12/17/2002	
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I			18,920.000	1,751,046	92.550	1,751,046	1,124,133		22,584		329,728		329,728		06/24/2016	
45867G-10-1	INTERDIGITAL INC			1,347.000	73,398	54.490	73,398	63,181		2,047		(16,277)		(16,277)		06/25/2010	
459044-10-3	INTERNATIONAL BANCSHARES CORP			2,138.000	92,084	43.070	92,084	31,296		2,436		18,759		18,759		06/30/2006	
459200-10-1	INTERNATIONAL BUSINESS MACHS			30,563.000	4,096,665	134.040	4,096,665	2,189,391		213,249		630,070		630,070		06/22/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA	LS		3,776.000	487,180	129.020	487,180	243,608	2,832	10,806		(25,774)		(25,774)		06/28/2019	
460146-10-3	INTERNATIONAL PAPER CO			13,425.000	618,221	46.050	618,221	527,690		29,318		77,308		77,308		06/23/2017	
460690-10-0	INTERPUBLIC GROUP OF COS INC			13,511.000	312,104	23.100	312,104	395,544		13,781		33,774		33,774		04/21/2005	
46071F-10-3	INTERSECT ENT INC			1,040.000	25,896	24.900	25,896	22,594				(3,452)		(3,452)		06/24/2016	
46116V-10-5	INTERNATIONAL ASSETS HOLDING			601.000	29,347	48.830	29,347	38,318				7,451		7,451		06/25/2010	
46116X-10-1	INTRA CELLULAR THERAPIES INC			1,415.000	48,549	34.310	48,549	36,150				32,823		32,823		06/24/2016	
461202-10-3	INTUIT INC			8,623.000	2,258,622	261.930	2,258,622	201,486		18,153		567,947		567,947		06/28/2013	
461203-10-1	INVACARE CORP			1,260.000	11,365	9.020	11,365	38,700		68		6,019		6,019		06/24/2005	
46120E-60-2	INTUITIVE SURGICAL INC			3,974.000	2,349,230	591.150	2,349,230	121,869				451,376		451,376		06/22/2018	
46121H-10-9	INTRICON CORP			222.000	3,996	18.000	3,996	9,257				(1,882)		(1,882)		06/22/2018	
46121Y-10-2	INTREPID POTASH INC			3,628.000	9,832	2.710	9,832	8,380				404		404		06/23/2017	
46122T-10-2	INTREXON CORP	LS		2,121.000	11,623	5.480	11,623	58,677				(2,275)		(2,275)		06/24/2016	
46131B-10-0	INVESCO MORTGAGE CAPITAL			4,487.000	74,709	16.650	74,709	64,453	2,244	5,816		6,610		6,610		06/28/2019	
46134L-10-5	INVESTAR HOLDING CORP			299.000	7,176	24.000	7,176	6,817	18	71		(242)		(242)		06/23/2017	
46146L-10-1	INVESTORS BANCORP INC			10,225.000	121,831	11.915	121,831	98,928		4,882		15,678		15,678		08/29/2014	
461730-50-9	INVESTORS REAL ESTATE TRUST			460.000	33,350	72.500	33,350	44,278	322	1,398		10,908		10,908		12/28/2018	
461804-10-6	INVESTORS TITLE CO			62.000	9,870	159.194	9,870	5,581		646		(1,097)		(1,097)		06/24/2016	
46185L-10-3	INVITAE CORP			3,175.000	51,213	16.130	51,213	54,530				(6,547)		(6,547)		03/15/2019	
46187W-10-7	INVITATION HOMES INC			18,531.000	555,374	29.970	555,374	438,117		7,390		123,588		123,588		11/25/2019	
462222-10-0	IONIS PHARMACEUTICALS INC			4,403.000	265,985	60.410	265,985	72,131				28,296		28,296		06/23/2017	
462260-10-0	IOVANCE BIOTHERAPEUTICS INC			4,024.000	111,384	27.680	111,384	53,338				58,746		58,746		06/28/2019	
46266C-10-5	IQVIA HOLDINGS INC			6,351.000	981,293	154.510	981,293	530,759				226,659		226,659		06/28/2019	
46269C-10-2	IRIDIUM COMMUNICATIONS INC			2,990.000	73,674	24.640	73,674	27,725				18,731		18,731		06/28/2013	
462726-10-0	IROBOT CORP			1,024.000	51,845	50.630	51,845	24,902				(34,314)		(34,314)		06/24/2011	
46284V-10-1	IRON MOUNTAIN INC			10,280.000	327,624	31.870	327,624	212,968	6,358	27,263		(5,618)		(5,618)		04/21/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
46333X-10-8	IRONWOOD PHARMACEUTICALS INC			5,284.000	70,330	13.310	70,330	63,288				23,598		23,598		06/27/2014	
46564T-10-7	ITERIS INC			944.000	4,711	4.990	4,711	5,937				1,203		1,203		06/23/2017	
46571Y-10-7	I3 VERTICALS INC CLASS A			351.000	9,916	28.250	9,916	10,336				(425)		(425)		06/28/2019	
465741-10-6	ITRON INC			1,329.000	111,570	83.950	111,570	69,548				49,308		49,308		06/23/2017	
46590V-10-0	JBG SMITH PROPERTIES			4,340.000	173,123	39.890	173,123	105,906	977	4,130		17,864		17,864		06/28/2019	
466032-10-9	J&J SNACK FOODS CORP			585.000	107,798	184.270	107,798	34,070	336	1,270		23,493		23,493		06/24/2016	
46609J-10-6	J ALEXANDER'S HOLDINGS INC			596.000	5,698	9.560	5,698	4,351				803		803		09/29/2015	
46625H-10-0	JP MORGAN CHASE & CO			107,684.000	15,011,150	139.400	15,011,150	3,833,088		385,607		4,553,249		4,553,249		05/29/2015	
466313-10-3	JABIL CIRCUIT INC			4,847.000	200,327	41.330	200,327	119,794		1,683		81,135		81,135		06/27/2008	
466367-10-9	JACK IN THE BOX INC			713.000	55,635	78.030	55,635	29,147		1,238		288		288		06/24/2016	
469814-10-7	JACOBS ENGINEERING GROUP INC			4,430.000	397,947	89.830	397,947	98,166		3,268		140,644		140,644		06/26/2009	
47009K-10-7	JAGGED PEAK ENERGY INC			1,195.000	10,146	8.490	10,146	14,996				(762)		(762)		06/23/2017	
47233W-10-9	JEFFERIES FINANCIAL GROUP IN			9,122.000	194,937	21.370	194,937	188,738		4,949		47,277		47,277		05/24/2018	
47580P-10-3	JELD-WEN HOLDING INC			2,384.000	55,809	23.410	55,809	66,326				11,677		11,677		06/28/2019	
476405-10-5	JERNIGAN CAPITAL INC			322.000	6,163	19.140	6,163	7,260	113	489		(222)		(222)		06/23/2017	
477143-10-1	JETBLUE AIRWAYS CORP			10,338.000	193,527	18.720	193,527	143,692				27,830		27,830		06/23/2017	
477839-10-4	JOHN BEAN TECHNOLOGIES CORP			1,200.000	135,192	112.660	135,192	2,966		521		49,611		49,611		08/01/2008	
478160-10-4	JOHNSON & JOHNSON			91,744.000	13,382,697	145.870	13,382,697	3,396,617		373,327		1,561,728		1,561,728		12/21/2018	
479167-10-8	JOHNSON OUTDOORS INC			232.000	17,794	76.700	17,794	3,254		149		4,217		4,217		06/25/2010	
47973J-10-2	JOINT CORP THE			574.000	9,264	16.140	9,264	10,446				(1,196)		(1,196)		06/28/2019	
480200-10-7	JONES LANG LASALLE INC			1,800.000	313,362	174.090	313,362	102,772		1,581		83,204		83,204		07/02/2019	
481116-10-1	JOUNCE THERAPEUTICS INC			2,499.000	21,816	8.730	21,816	15,379				9,946		9,946		06/28/2019	
48123V-10-2	J2 GLOBAL INC			1,794.000	168,116	93.710	168,116	50,932		1,752		44,174		44,174		06/23/2017	
48203R-10-4	JUNIPER NETWORKS INC			11,699.000	288,146	24.630	288,146	253,721		9,648		(26,995)		(26,995)		06/23/2017	
48238T-10-9	KAR AUCTION SERVICES INC			5,073.000	110,541	21.790	110,541	52,497	964	6,827		18,626		18,626		06/27/2014	
48242W-10-6	KBR INC			5,716.000	174,338	30.500	174,338	134,731	457	1,985		88,624		88,624		06/22/2007	
482480-10-0	KLA-TENCOR CORP			5,473.000	975,124	178.170	975,124	231,916		17,952		477,870		477,870		02/20/2019	
48251K-10-0	KKR REAL ESTATE FINANCE TRUST			419.000	8,556	20.420	8,556	8,949	180	782		538		538		06/23/2017	
48253L-10-6	KLX ENERGY SERVICES HOLD WI			641.000	4,128	6.440	4,128	3,091				(11,034)		(11,034)		09/17/2018	
482738-10-1	KVH INDUSTRIES INC			758.000	8,437	11.130	8,437	5,184				645		645		06/26/2009	
48273U-10-2	K12 INC			1,321.000	26,882	20.350	26,882	29,879				(5,936)		(5,936)		06/27/2014	
48282T-10-4	KADANT INC			433.000	45,612	105.340	45,612	11,747		428		10,465		10,465		06/24/2016	
48283N-10-6	KADMON HOLDINGS INC			2,507.000	11,357	4.530	11,357	9,702				6,216		6,216		06/22/2018	
483007-70-4	KAISER ALUMINUM CORP			656.000	72,744	110.890	72,744	35,823		1,708		14,341		14,341		06/28/2013	
483119-10-3	KALA PHARMACEUTICALS INC			312.000	1,151	3.690	1,151	7,884				(379)		(379)		09/15/2017	
483497-10-3	KALVISTA PHARMACEUTICAL INC			487.000	8,673	17.810	8,673	10,786				(2,138)		(2,138)		06/28/2019	
483548-10-3	KAMAN CORP			1,040.000	68,557	65.920	68,557	21,741	208	903		10,346		10,346		06/23/2017	
485170-30-2	KANSAS CITY SOUTHERN			3,398.000	520,438	153.160	520,438	65,761	1,359	5,310		198,462		198,462		06/24/2016	
48576A-10-0	KARUNA THERAPEUTICS INC			146.000	11,000	75.340	11,000	11,930				(942)		(942)		12/20/2019	
48576U-10-6	KARYOPHARM THERAPEUTICS INC			286.000	5,483	19.170	5,483	1,713				3,815		3,815		06/28/2019	
48666K-10-9	KB HOME			3,347.000	114,702	34.270	114,702	65,634		836		51,386		51,386		06/24/2005	
48716P-10-8	KEARNY FINANCIAL CORP/MD			4,372.000	60,465	13.830	60,465	46,304		1,186		4,469		4,469		04/02/2018	
487836-10-8	KELLOGG CO			8,495.000	587,514	69.160	587,514	281,636		20,833		104,458		104,458		06/28/2013	
488152-20-8	KELLY SERVICES INC			1,192.000	26,915	22.580	26,915	30,218		388		2,533		2,533		06/25/2010	
488360-20-7	KEMET CORP			1,750.000	47,338	27.050	47,338	22,066		285		16,844		16,844		06/23/2017	
488401-10-0	KEMPER CORP			2,010.000	155,775	77.500	155,775	92,934		2,246		22,620		22,620		06/18/2018	
489170-10-0	KENNAMETAL INC			3,108.000	114,654	36.890	114,654	50,617		2,698		11,355		11,355		09/03/2008	
489398-10-7	KENNEDY-WILSON HOLDINGS INC			3,839.000	85,610	22.300	85,610	84,010	845	3,500		16,046		16,046		12/15/2017	
49271V-10-0	KEURIG DR PEPPER INC			7,218.000	208,961	28.950	208,961	188,075		4,065		17,746		17,746		06/28/2019	
493267-10-8	KEYCORP NEW CO			36,059.000	729,834	20.240	729,834	336,655		27,781		199,254		199,254		12/18/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES			6,356.000	652,316	102.630	652,316	144,018				260,842		260,842		06/23/2017	
49372L-10-0	KEZAR LIFE SCIENCES INC			1,311.000	5,257	4.010	5,257	10,107				(4,908)		(4,908)		06/28/2019	
493732-10-1	KFORCE INC			1,045.000	41,487	39.700	41,487	9,828		816		9,286		9,286		06/25/2004	
494274-10-3	KIMBALL INTERNATIONAL INC			1,392.000	28,773	20.670	28,773	22,574	125	498		9,129		9,129		06/23/2017	
49427F-10-8	KILROY REALTY CORP			3,350.000	281,065	83.900	281,065	128,843	1,625	6,834		71,265		71,265		06/23/2017	
49428J-10-9	KIMBALL ELECTRONICS INC			1,038.000	18,217	17.550	18,217	5,772				2,164		2,164		11/03/2014	
494368-10-3	KIMBERLY-CLARK CORP			11,757.000	1,617,175	137.550	1,617,175	517,920	12,110	52,179		280,928		280,928		11/26/2003	
49446R-10-9	KIMCO REALTY CORP			14,283.000	295,801	20.710	295,801	187,170	3,999	17,359		87,598		87,598		06/26/2009	
49456B-10-1	KINDER MORGAN INC			66,497.000	1,407,741	21.170	1,407,741	2,527,266		68,550		389,657		389,657		06/24/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
494577-10-9	KINDRED BIOSCIENCES INC			841.000	7,132	8.480	7,132	6,938				(2,102)		(2,102)		06/23/2017	
49714P-10-8	KINSALE CAPITAL GROUP INC			566.000	57,540	101.660	57,540	20,782		196		26,407		26,407		06/23/2017	
497266-10-6	KIRBY CORP			2,088.000	186,939	89.530	186,939	35,531				46,849		46,849		06/30/2006	
49803T-30-0	KITE REALTY GROUP TRUST			3,243.000	63,336	19.530	63,336	85,793		5,586		17,855		17,855		06/26/2015	
498904-20-0	KNOLL INC			1,970.000	49,762	25.260	49,762	39,986		1,411		17,505		17,505		06/22/2007	
499049-10-4	KNIGHT SWIFT TRANSPORTATION			4,783.000	171,423	35.840	171,423	73,655		1,246		52,134		52,134		09/11/2017	
49926D-10-9	KNOWLES CORP WHEN ISSUED			3,427.000	72,481	21.150	72,481	44,424				27,192		27,192		03/03/2014	
50015M-10-9	KODIAK SCIENCES INC			878.000	63,172	71.950	63,172	10,272				53,537		53,537		06/28/2019	
500255-10-4	KOHL'S CORP			5,710.000	290,925	50.950	290,925	270,942		16,606		(88,936)		(88,936)		06/30/2006	
50050N-10-3	KONTOOR BRANDS INC W I			1,623.000	68,150	41.990	68,150	8,175		1,973		60,698		60,698		05/23/2019	
50060P-10-6	KOPPERS HOLDINGS INC			850.000	32,487	38.220	32,487	22,879				18,220		18,220		06/22/2007	
500643-20-0	KORN/FERRY INTERNATIONAL			1,994.000	84,546	42.400	84,546	69,726	199	866		5,772		5,772		12/17/2002	
500688-10-6	KOSMOS ENERGY LTD			12,787.000	72,886	5.700	72,886	115,439		1,990		9,331		9,331		06/28/2019	
500754-10-6	KRAFT HEINZ CO THE			21,333.000	685,429	32.130	685,429	490,079		37,039		(235,547)		(235,547)		06/22/2018	
50077B-20-7	KRATOS DEFENSE & SECURITY			2,746.000	49,455	18.010	49,455	31,153				10,894		10,894		06/23/2017	
50077C-10-6	KRATON PERFORMANCE POLYMERS			99.000	2,507	25.320	2,507	3,838				349		349		06/24/2011	
501044-10-1	KROGER CO/THE			28,104.000	814,735	28.990	814,735	282,981		18,297		42,380		42,380		12/15/2003	
50105F-10-5	KRONOS WORLDWIDE INC			893.000	11,966	13.400	11,966	25,068		698		1,699		1,699		06/24/2011	
501147-10-2	KRYSTAL BIOTECH INC			308.000	17,057	55.380	17,057	12,402				4,711		4,711		06/28/2019	
50127T-10-9	KURA ONCOLOGY INC			772.000	10,615	13.750	10,615	10,541				(227)		(227)		12/15/2017	
501797-10-4	LTD BRANDS INC			7,726.000	139,995	18.120	139,995	153,944		10,060		(59,034)		(59,034)		06/26/2015	
50181P-10-0	LCNB CORPORATION			378.000	7,295	19.300	7,295	6,009		283		1,588		1,588		06/24/2016	
50187A-10-7	LHC GROUP INC			1,045.000	143,959	137.760	143,959	28,565				46,408		46,408		04/02/2018	
50187T-10-6	LGI HOMES INC			624.000	44,086	70.650	44,086	11,665				16,059		16,059		06/27/2014	
501889-20-8	LKQ CORP			10,704.000	382,133	35.700	382,133	70,909				129,671		129,671		06/26/2015	
50189K-10-3	LCI INDS COM			938.000	100,488	107.130	100,488	34,524		2,596		38,286		38,286		06/23/2017	
50212V-10-0	LPL FINANCIAL HOLDINGS INC			3,091.000	285,145	92.250	285,145	123,050		3,354		97,507		97,507		08/29/2014	
502160-10-4	LSB INDUSTRIES INC			901.000	3,784	4.200	3,784	20,384				(1,203)		(1,203)		06/22/2007	
502175-10-2	LTC PROPERTIES INC			1,530.000	68,498	44.770	68,498	33,338		3,785		4,785		4,785		06/28/2013	
502431-10-9	L3HARRIS TECHNOLOGIES INC			7,754.000	1,534,284	197.870	1,534,284	322,448		18,729		797,539		797,539		07/01/2019	
503459-60-4	LA JOLLA PHARMACEUTICAL CO			669.000	2,629	3.930	2,629	17,228				(3,724)		(3,724)		06/23/2017	
505336-10-7	LA-Z-BOY INC			1,887.000	59,403	31.480	59,403	34,798		1,085		7,200		7,200		11/13/2003	
50540R-40-9	LABORATORY CORP OF AMERICA HOL			3,540.000	598,862	169.170	598,862	205,050				153,373		153,373		06/24/2016	
505743-10-4	LADDER CAPITAL CORP			2,645.000	47,716	18.040	47,716	42,579	899	4,549		6,852		6,852		01/24/2019	
50575Q-10-2	LADENBURG THALMANN FINANCIAL S			5,033.000	17,515	3.480	17,515	8,201		273		5,858		5,858		06/25/2010	
511637-10-0	LAKELAND BANCORP INC			1,629.000	28,312	17.380	28,312	19,286		866		4,237		4,237		06/26/2015	
511656-10-0	LAKELAND FINANCIAL CORP			976.000	47,756	48.930	47,756	25,453		1,228		8,663		8,663		06/24/2016	
512807-10-8	LAM RESEARCH CORP			4,927.000	1,440,655	292.400	1,440,655	180,332	5,666	17,910		779,020		779,020		06/23/2017	
512816-10-9	LAMAR ADVERTISING CO-A			2,699.000	240,913	89.260	240,913	115,899		11,246		54,849		54,849		06/22/2018	
513272-10-4	LAMB WESTON HLD			5,006.000	430,666	86.030	430,666	84,904		4,346		63,177		63,177		06/23/2017	
513847-10-3	LANCASTER COLONY CORP			621.000	99,422	160.100	99,422	41,179		1,786		(10,533)		(10,533)		06/26/2015	
514766-10-4	LANDEC CORP			1,056.000	11,943	11.310	11,943	13,017				(567)		(567)		06/22/2007	
515098-10-1	LANDSTAR SYSTEM INC			1,543.000	175,701	113.870	175,701	53,334		1,172		28,421		28,421		06/22/2018	
51509F-10-5	LANDS END INC W/I			487.000	8,182	16.800	8,182	32,644				1,276		1,276		06/27/2014	
516012-10-1	LANNETT CO INC			1,137.000	10,028	8.820	10,028	19,214				4,442		4,442		06/27/2014	
516544-10-3	LANTHEUS HOLDINGS INC			982.000	20,141	20.510	20,141	15,318				4,831		4,831		06/23/2017	
516806-10-6	LAREDO PETROLEUM HOLDINGS			6,373.000	18,291	2.870	18,291	124,373				(4,838)		(4,838)		06/23/2017	
517834-10-7	LAS VEGAS SANDS CORP			12,052.000	832,070	69.040	832,070	220,820		40,280		207,230		207,230		06/24/2011	
518415-10-4	LATTICE SEMICONDUCTOR CORP			2,616.000	50,070	19.140	50,070	17,384				32,353		32,353		06/24/2011	
518439-10-4	LAUDER ESTEE COS INC CL A			7,365.000	1,521,167	206.540	1,521,167	176,398		14,146		569,765		569,765		06/23/2017	
518613-20-3	LAUREATE EDUCATION INC			1,409.000	24,812	17.610	24,812	25,952				3,379		3,379		06/23/2017	
520776-10-5	LAWSON PRODUCTS			246.000	12,817	52.100	12,817	5,325				5,104		5,104		09/30/2015	
52177G-10-2	LEAF GROUP LTD			487.000	1,948	4.000	1,948	3,944				(1,405)		(1,405)		06/23/2017	
521865-20-4	LEAR CORP			2,291.000	314,325	137.200	314,325	103,254		7,458		33,249		33,249		06/26/2015	
524660-10-7	LEGGETT & PLATT INC			4,915.000	249,829	50.830	249,829	99,390	1,966	8,320		74,564		74,564		11/26/2003	
524901-10-5	LEGG MASON INC			3,386.000	121,591	35.910	121,591	238,962	1,354	5,438		35,638		35,638		12/30/2009	
525327-10-2	LEIDOS HOLDINGS INC			4,837.000	473,494	97.890	473,494	213,753		6,929		221,120		221,120		06/23/2017	
525558-20-1	LEMAITRE VASCULAR INC			562.000	20,204	35.950	20,204	7,409		207		7,001		7,001		06/24/2016	
52603A-20-8	LENDINGCLUB CORP			2,490.000	31,424	12.620	31,424	85,191				(54,416)		(54,416)		07/08/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
52603B-10-7	LENDINGTREE INC	LS		287.000	87,087	303.440	87,087	45,750				24,361		24,361		06/22/2018	
526057-10-4	LENNAR CORP			9,713.000	541,888	55.790	541,888	275,769		1,686		163,571		163,571		06/22/2018	
526057-30-2	LENNAR CORP			631.000	28,206	44.700	28,206	22,242		110		8,538		8,538		02/13/2018	
526107-10-7	LENNOX INTERNATIONAL INC			1,228.000	299,595	243.970	299,595	42,254	946	3,758		31,207		31,207		06/28/2013	
528872-30-2	LEXICON PHARMACEUTICALS INC			1,763.000	7,316	4.150	7,316	19,644				(4,443)		(4,443)		06/24/2016	
529043-10-1	LEXINGTON REALTY TRUST			8,135.000	86,394	10.620	86,394	80,258	854	4,281		19,841		19,841		06/22/2018	
530307-10-7	LIBERTY BROADBAND A			661.000	82,334	124.560	82,334	9,912				35,288		35,288		06/23/2017	
530307-30-5	LIBERTY BROADBAND A			3,671.000	461,628	125.750	461,628	106,252				199,582		199,582		06/23/2017	
53115L-10-4	LIBERTY OILFIELD SERVICES A			394.000	4,381	11.120	4,381	6,986		86		(730)		(730)		03/16/2018	
531172-10-4	LIBERTY PROPERTY TRUST			5,077.000	304,874	60.050	304,874	159,032	2,082	8,981		93,361		93,361		06/27/2014	
531229-40-9	LIBERTY SIRIUSXM GROUP			2,847.000	137,624	48.340	137,624	19,680				33,250		33,250		04/18/2016	
531229-60-7	LIBERTY SIRIUS GROUP			5,065.000	243,829	48.140	243,829	2,767				57,206		57,206		04/18/2016	
531229-70-6	LIBERTY BRAVES GROUP			428.000	12,690	29.650	12,690	2,375				2,040		2,040		04/18/2016	
531229-85-4	LIBERTY MEDIA GROUP			7,316.000	336,280	45.965	336,280	209,284				113,025		113,025		06/22/2018	
531229-87-0	LIBERTY MEDIA GROUP			998.000	43,693	43.780	43,693	4,897				14,201		14,201		04/18/2016	
531229-88-8	LIBERTY BRAVES GROUP			1,434.000	42,360	29.540	42,360	8,187				6,748		6,748		06/16/2016	
531465-10-2	LIBERTY TRIPADVISOR HDG			3,006.000	22,094	7.350	22,094	27,954				(25,980)		(25,980)		08/28/2014	
53220K-50-4	LIGAND PHARMACEUTICALS INC			484.000	50,476	104.290	50,476	20,148				(15,385)		(15,385)		06/22/2007	
53222Q-10-3	LIFETIME BRANDS INC			362.000	2,516	6.950	2,516	5,740		67		(1,128)		(1,128)		06/25/2010	
53223X-10-7	LIFE STORAGE INC			1,468.000	158,955	108.280	158,955	81,336		6,372		22,716		22,716		06/24/2016	
532457-10-8	LILLY ELI & CO COM			29,409.000	3,865,225	131.430	3,865,225	1,548,778		82,334		467,582		467,582		06/24/2016	
53261M-10-4	LIMELIGHT NETWORKS INC			3,363.000	13,721	4.080	13,721	25,156				5,923		5,923		06/24/2011	
532746-10-4	LIMONEIRA CO			443.000	8,519	19.230	8,519	12,245	33	144		(144)		(144)		06/25/2010	
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC			1,943.000	187,946	96.730	187,946	40,114	952	3,964		35,160		35,160		06/27/2008	
534187-10-9	LINCOLN NATIONAL CORP			6,774.000	399,734	59.010	399,734	195,516		10,879		52,789		52,789		06/24/2011	
535219-10-9	LINDBLAD EXPEDITIONS HOLDING			608.000	9,941	16.350	9,941	5,465				1,778		1,778		06/24/2016	
535555-10-6	LINDSAY CORP			408.000	39,164	95.990	39,164	16,047		549		(107)		(107)		06/26/2015	
53566P-10-9	LINEAGE CELL THERAPEUTICS C/S			12,084.000	10,755	0.890	10,755	20,509				(2,066)		(2,066)		06/28/2019	
53635B-10-7	LIQUIDITY SERVICES INC			1,143.000	6,812	5.960	6,812	25,446				(243)		(243)		06/22/2012	
53635D-20-2	LIQUIDIA TECHNOLOGIES INC			1,194.000	5,104	4.275	5,104	9,551				(4,501)		(4,501)		06/28/2019	
536797-10-3	LITHIA MOTORS INC			527.000	77,469	147.000	77,469	7,641		680		37,692		37,692		06/24/2011	
537008-10-4	LITTELFUSE INC			939.000	179,631	191.300	179,631	34,115		1,854		18,835		18,835		01/12/2018	
538034-10-9	LIVE NATION INC			4,393.000	313,968	71.470	313,968	90,549				98,788		98,788		02/26/2010	
53803X-10-5	LIVE OAK BANCSHARES INC			833.000	15,835	19.010	15,835	12,753		109		3,541		3,541		06/24/2016	
538146-10-1	LIVEPERSON INC			2,140.000	79,180	37.000	79,180	11,734				39,288		39,288		06/24/2011	
53814L-10-8	LIVENT CORP			830.000	7,097	8.550	7,097	1,278				5,889		5,889		03/04/2019	
53815P-10-8	LIVERAMP HOLDINGS INC LIVERAMP HOLDINGS INC COMMON			2,391.000	114,935	48.070	114,935	52,003				22,843		22,843		06/27/2014	
53839L-20-8	LIVEXLIVE MEDIA INC			1,013.000	1,565	1.545	1,565	8,002				(3,491)		(3,491)		06/22/2018	
539183-10-3	LIVONGO HEALTH INC			393.000	9,849	25.060	9,849	10,322				(479)		(479)		12/20/2019	
539830-10-9	LOCKHEED MARTIN CORP			8,519.000	3,317,128	389.380	3,317,128	399,745		83,198		1,099,605		1,099,605		08/29/2014	
540424-10-8	LOEWS CORP			8,744.000	458,973	52.490	458,973	132,492		2,372		61,680		61,680		06/26/2009	
54142F-10-2	LOGICBIO THERAPEUTICS INC			842.000	6,062	7.200	6,062	10,945				(4,942)		(4,942)		06/28/2019	
54142L-10-9	LOGMEIN INC			1,820.000	156,047	85.740	156,047	60,832		2,567		7,680		7,680		02/01/2017	
543881-10-6	LORAL SPACE & COMMUNICATIONS I			190.000	6,141	32.320	6,141	6,146				(948)		(948)		06/28/2013	
546347-10-5	LOUISIANA-PACIFIC CORP			4,359.000	129,332	29.670	129,332	63,827		2,554		32,866		32,866		06/23/2017	
54738L-10-9	LOVESAC CO THE			336.000	5,393	16.050	5,393	10,439				(5,107)		(5,107)		06/28/2019	
548661-10-7	LOWE'S COS INC			26,686.000	3,195,915	119.760	3,195,915	367,850		59,653		740,007		740,007		06/24/2016	
550021-10-9	LULULEMON ATHLETICA INC			4,174.000	966,991	231.670	966,991	372,964				416,187		416,187		06/28/2019	
55003T-10-7	LUMBER LIQUIDATORS INC			1,099.000	10,737	9.770	10,737	24,715				278		278		06/23/2017	
55024U-10-9	LUMENTUM HOLDINGS INC			2,759.000	218,789	79.300	218,789	1,135,960				104,123		104,123		12/11/2018	
55027E-10-2	LUMINEX CORP			1,582.000	36,639	23.160	36,639	29,514	142	463		80		80		06/26/2009	
550819-10-6	LYDALL INC			674.000	13,830	20.520	13,830	5,505				144		144		06/25/2010	
55087P-10-4	LYFT INC A			6,475.000	278,555	43.020	278,555	330,934				(53,011)		(53,011)		12/20/2019	
552074-70-0	LYON WILLIAM HOMES CL A NEW			889.000	17,762	19.980	17,762	21,948				8,359		8,359		06/23/2017	
55261F-10-4	M&T BANK CORP			4,597.000	780,341	169.750	780,341	609,564		20,452		123,847		123,847		06/22/2018	
55262C-10-0	MBIA INC			4,904.000	45,607	9.300	45,607	51,766				1,886		1,886		06/23/2017	
552676-10-8	MDC HOLDINGS INC			1,794.000	68,459	38.160	68,459	54,920		2,293		22,027		22,027		02/13/2019	
552690-10-9	MDU RESOURCES GROUP INC			6,373.000	189,342	29.710	189,342	67,154	1,322	5,601		37,861		37,861		06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
55272X-10-2	MFA MORTGAGE INVESTMENTS INC			14,764.000	112,945	7.650	112,945	113,840	2,953	12,816		14,494		14,494		06/22/2018	
55277P-10-4	MGE ENERGY INC			1,395.000	109,954	78.820	109,954	58,845		2,089		26,627		26,627		03/31/2016	
55279B-20-2	MEI PHARMA INC			3,862.000	9,578	2.480	9,578	9,654				(77)		(77)		06/28/2019	
552848-10-3	MGIC INVESTMENT CORP			10,835.000	153,532	14.170	153,532	85,615		1,411		40,682		40,682		06/23/2017	
552953-10-1	MGM RESORTS INTERNATIONAL			17,782.000	591,607	33.270	591,607	249,061		10,034		162,147		162,147		06/23/2017	
55303J-10-6	MGP INGREDIENTS INC			476.000	23,062	48.450	23,062	7,462		206		(4,143)		(4,143)		06/26/2015	
55305B-10-1	M/I HOMES INC			862.000	33,920	39.350	33,920	17,020				15,990		15,990		12/17/2002	
55306N-10-4	MKS INSTRUMENTS INC			1,742.000	191,637	110.010	191,637	43,924		1,513		80,040		80,040		06/22/2007	
55345K-10-3	MRC GLOBAL INC			3,470.000	47,331	13.640	47,331	86,902				4,952		4,952		06/26/2015	
553498-10-6	MSA SAFETY INC COM			1,028.000	129,898	126.360	129,898	16,005		1,830		33,387		33,387		03/10/2014	
553530-10-6	MSC INDUSTRIAL DIRECT CO			1,382.000	108,446	78.470	108,446	61,915		4,139		2,168		2,168		06/24/2016	
55354G-10-0	MSCI INC			2,983.000	770,151	258.180	770,151	90,599		8,157		334,348		334,348		06/23/2017	
553573-10-6	MSG NETWORKS INC			2,361.000	41,081	17.400	41,081	5,158				(14,719)		(14,719)		10/01/2015	
553777-10-3	MTS SYSTEMS CORP			632.000	30,355	48.030	30,355	10,989		823		5,053		5,053		06/25/2010	
55405W-10-4	MYR GROUP INC			639.000	20,825	32.590	20,825	13,603				2,858		2,858		06/26/2009	
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS			1,568.000	41,709	26.600	41,709	255,527				19,185		19,185		06/23/2017	
554225-10-2	MACATAWA BANK CORP			1,072.000	11,931	11.130	11,931	7,257		326		1,639		1,639		06/24/2016	
554382-10-1	MACERICH CO			5,384.000	144,937	26.920	144,937	259,606		17,527		(89,143)		(89,143)		12/19/2014	
554489-10-4	MACK-CALI REALTY CORP			3,534.000	81,741	23.130	81,741	106,666		3,068		12,661		12,661		06/26/2015	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LL			3,019.000	129,334	42.840	129,334	254,280		13,104		19,187		19,187		06/23/2017	
556099-10-9	MACROGENICS INC			1,309.000	14,242	10.880	14,242	33,429				(2,411)		(2,411)		06/24/2016	
55616P-10-4	MACY'S INC			9,238.000	157,046	17.000	157,046	257,911	3,487	15,136		(119,485)		(119,485)		06/24/2016	
556269-10-8	MADDEN STEVEN LTD COM			3,457.000	148,686	43.010	148,686	29,313		2,138		44,608		44,608		06/25/2010	
55825T-10-3	MADISON SQUARE GARDEN CO			627.000	184,457	294.190	184,457	13,192				16,809		16,809		10/01/2015	
558868-10-5	MADRIGAL PHARMACEUTICALS INC			153.000	13,940	91.110	13,940	12,619				(3,346)		(3,346)		12/15/2017	
559079-20-7	MAGELLAN HEALTH SERVICES INC			735.000	57,514	78.250	57,514	49,645				15,889		15,889		06/23/2017	
55910K-10-8	MAGENTA THERAPEUTICS INC			683.000	10,354	15.160	10,354	10,074				284		284		06/28/2019	
559663-10-9	MAGNOLIA OIL & GAS CORP			3,546.000	44,609	12.580	44,609	41,060				3,592		3,592		06/28/2019	
56068V-10-2	MAJESCO			869.000	7,169	8.250	7,169	6,080				1,027		1,027		02/25/2019	
56117J-10-0	MALIBU BOATS INC A			776.000	31,777	40.950	31,777	16,101				4,830		4,830		06/26/2015	
561409-10-3	MALVERN BANCORP INC			236.000	5,449	23.090	5,449	5,628				803		803		06/23/2017	
56155L-10-8	MAMMOTH ENERGY SERVICES INC			275.000	605	2.200	605	4,796		75		(4,392)		(4,392)		06/23/2017	
562750-10-9	MANHATTAN ASSOCIATES INC			2,259.000	180,155	79.750	180,155	35,994				85,458		85,458		06/26/2015	
563571-40-5	MANITOWOC CO INC/THE			1,198.000	20,965	17.500	20,965	19,818				3,310		3,310		11/20/2017	
56400P-70-6	MANNKIND CORP			14,007.000	18,069	1.290	18,069	20,474				2,448		2,448		06/28/2019	
56418H-10-0	MANPOWER INC			1,848.000	179,441	97.100	179,441	71,465		4,372		60,409		60,409		06/26/2015	
564563-10-4	MANTECH INTERNATIONAL CORP			1,025.000	81,877	79.880	81,877	30,352		1,201		28,616		28,616		06/26/2015	
565849-10-6	MARATHON OIL CORP			29,487.000	400,433	13.580	400,433	474,069		6,399		(22,680)		(22,680)		06/24/2016	
56585A-10-2	MARATHON PETROLEUM CORP			22,749.000	1,370,627	60.250	1,370,627	935,884		52,333		28,549		28,549		10/01/2018	
56624R-10-8	MARCHEX INC			2,359.000	8,917	3.780	8,917	11,087				(2,196)		(2,196)		06/28/2019	
566324-10-9	MARCUS & MILLICHAP INC			569.000	21,195	37.250	21,195	18,595				1,681		1,681		06/26/2015	
566330-10-6	MARCUS CORP			736.000	23,383	31.770	23,383	10,476		511		(5,758)		(5,758)		12/17/2002	
567908-10-8	MARINEMAX INC			1,129.000	18,843	16.690	18,843	8,634				(1,851)		(1,851)		06/25/2010	
568427-10-8	MARINE PRODUCTS CORP			441.000	6,350	14.400	6,350	2,281		278		(1,120)		(1,120)		12/17/2002	
56854Q-10-1	MARINUS PHARMACEUTICALS INC			4,041.000	8,729	2.160	8,729	20,204				(6,433)		(6,433)		06/28/2019	
570535-10-4	MARKEL CORP			454.000	518,999	1,143.170	518,999	175,795				48,299		48,299		06/23/2017	
57055L-10-7	MARKER THERAPEUTICS INC			1,309.000	3,770	2.880	3,770	10,366				(6,676)		(6,676)		06/28/2019	
57060D-10-8	MARKETAXESS HOLDINGS INC			1,277.000	484,123	379.110	484,123	28,293		2,827		216,863		216,863		06/24/2016	
571157-10-6	MARLIN BUSINESS SERVICES INC			418.000	9,188	21.980	9,188	6,531		254		(148)		(148)		06/22/2012	
57164Y-10-7	MARRIOTT VACATIONS WORLD			1,536.000	197,775	128.760	197,775	82,943	829	3,000		90,550		90,550		09/04/2018	
571748-10-2	MARSH & MCLENNAN COS INC			17,441.000	1,943,102	111.410	1,943,102	584,384		32,930		558,836		558,836		06/26/2009	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE			9,384.000	1,421,019	151.430	1,421,019	252,230		18,838		407,139		407,139		09/23/2016	
573075-10-8	MARTEN TRANSPORT LTD			1,495.000	32,128	21.490	32,128	23,774		1,249		8,019		8,019		06/23/2017	
573284-10-6	MARTIN MARIETTA MATERIALS INC			2,142.000	598,989	279.640	598,989	130,858		4,789		233,625		233,625		06/26/2015	
574599-10-6	MASCO CORP			10,437.000	500,872	47.990	500,872	204,626		5,606		198,052		198,052		11/26/2003	
574795-10-0	MASIMO CORP			1,746.000	275,973	158.060	275,973	63,883				89,571		89,571		06/23/2017	
576323-10-9	MASTEC INC			2,069.000	132,747	64.160	132,747	36,174				49,416		49,416		06/23/2017	
57636Q-10-4	MASTERCARD INC			30,580.000	9,130,882	298.590	9,130,882	666,523		43,802		3,402,475		3,402,475		06/28/2013	
57637H-10-3	MASTERCRAFT BOAT HOLDINGS INC			673.000	10,600	15.750	10,600	10,839				(2,009)		(2,009)		06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
576485-20-5	MATADOR RESOURCES CO			3,403.000	61,152	17.970	61,152	58,279				8,403		8,403		06/24/2016	
57665R-10-6	MATCH GROUP INC			1,918.000	157,487	82.110	157,487	42,949				76,363		76,363		06/22/2018	
576690-10-1	MATERION CORP			774.000	46,014	59.450	46,014	17,616		366		11,327		11,327		12/17/2002	
576853-10-5	MATRIX SERVICE CO			1,193.000	27,296	22.880	27,296	29,301				5,964		5,964		06/27/2008	
57686G-10-5	MATSON INC			1,675.000	68,340	40.800	68,340	40,871		1,564		14,884		14,884		06/24/2016	
577081-10-2	MATTEL INC			10,286.000	139,375	13.550	139,375	214,018				37,059		37,059		11/13/2003	
577128-10-1	MATTHEWS INTERNATIONAL CORP			1,217.000	46,453	38.170	46,453	28,630		1,070		(3,018)		(3,018)		07/30/2014	
577345-10-1	MAUI LAND & PINEAPPLE CO INC			231.000	2,599	11.250	2,599	4,724				311		311		06/23/2017	
57772K-10-1	MAXIM INTEGRATED PRODUCTS			9,274.000	570,444	61.510	570,444	152,312		18,919		100,052		100,052		06/26/2015	
57776J-10-0	MAXLINEAR INC			2,280.000	48,382	21.220	48,382	38,210				8,353		8,353		06/24/2016	
57778K-10-5	MAXAR TECHNOLOGIES INC			2,076.000	32,531	15.670	32,531	101,157		90		(69,454)		(69,454)		01/02/2019	
577933-10-4	MAXIMUS INC			2,080.000	154,731	74.390	154,731	36,288		2,324		19,577		19,577		06/23/2017	
579780-20-6	MCCORMICK & CO INC/MD			4,255.000	722,201	169.730	722,201	90,009	2,638	10,527		131,298		131,298		10/19/2009	
580135-10-1	MCDONALD'S CORP			26,027.000	5,143,195	197.610	5,143,195	729,466		133,588		527,866		527,866		02/01/2006	
580589-10-9	MCGRATH RENTCORP			919.000	70,340	76.540	70,340	9,651		1,461		23,308		23,308		12/17/2002	
58155Q-10-3	MCKESSON CORP			6,458.000	893,271	138.320	893,271	251,927	2,648	11,073		182,022		182,022		06/24/2005	
584021-10-9	MEDALLIA INC			388.000	12,071	31.110	12,071	11,688				388		388		09/20/2019	
58463J-30-4	MEDICAL PROPERTIES TRUST INC			17,099.000	360,960	21.110	360,960	236,025	4,446	14,209		70,850		70,850		11/08/2019	
584688-10-5	MEDICINES CO/THE	LS		2,689.000	228,404	84.940	228,404	64,277				179,068		179,068		06/23/2017	
58468P-20-6	MEDICINOVA INC			1,230.000	8,290	6.740	8,290	8,609				(1,780)		(1,780)		06/24/2016	
58470H-10-1	MEDIFAST INC			385.000	42,188	109.580	42,188	8,496	435	1,253		(6,016)		(6,016)		06/23/2017	
584CVR-99-7	MEDIA GENERAL INC			4,469.000		0.000										01/18/2017	
58502B-10-6	MEDNAX INC			2,494.000	69,308	27.790	69,308	65,465				(13,151)		(13,151)		06/22/2018	
58506Q-10-9	MEDPACE HOLDINGS INC			971.000	81,622	84.060	81,622	54,556				21,974		21,974		06/28/2019	
58513U-10-1	MEETME INC			2,453.000	12,290	5.010	12,290	12,355				943		943		06/23/2017	
586858-10-2	MENLO THERAPEUTICS INC			1,875.000	8,700	4.640	8,700	16,673				(2,158)		(2,158)		06/28/2019	
587376-10-4	MERCANTILE BANK CORP			640.000	23,341	36.470	23,341	12,871		736		5,317		5,317		06/27/2014	
58844R-10-8	MERCHANTS BANCORP IN			573.000	11,294	19.710	11,294	16,169	40	130		(145)		(145)		06/22/2018	
58933Y-10-5	MERCK & CO			88,016.000	8,005,055	90.950	8,005,055	3,829,671	54,591	210,839		1,295,173		1,295,173		04/30/2014	
589378-10-8	MERCURY COMPUTER SYSTEMS INC			1,815.000	125,435	69.110	125,435	64,975				40,080		40,080		06/23/2017	
589400-10-0	MERCURY GENERAL CORP			1,072.000	52,239	48.730	52,239	43,336		2,922		(3,233)		(3,233)		06/26/2015	
589433-10-1	MEREDITH CORP			1,545.000	50,166	32.470	50,166	80,419		3,857		(30,443)		(30,443)		12/19/2007	
589584-10-1	MERIDIAN BIOSCIENCE INC			1,637.000	15,993	9.770	15,993	23,608		222		(12,575)		(12,575)		06/22/2007	
58958U-10-3	MERIDIAN BANCORP INC MD			1,997.000	40,120	20.090	40,120	28,423	160	607		11,662		11,662		06/24/2016	
589889-10-4	MERIT MEDICAL SYSTEMS INC			1,836.000	57,320	31.220	57,320	17,022				(45,691)		(45,691)		12/17/2002	
59001A-10-2	MERITAGE HOMES CORP			1,156.000	70,643	61.110	70,643	42,814				28,535		28,535		06/23/2017	
59001K-10-0	MERITOR INC			1,998.000	52,328	26.190	52,328	15,572				18,764		18,764		06/24/2016	
59045L-10-6	MERSANA THERAPEUTICS INC			2,738.000	15,689	5.730	15,689	16,414				4,644		4,644		06/28/2019	
59064R-10-9	MESA LABORATORIES INC			126.000	31,424	249.400	31,424	5,643		88		5,229		5,229		06/22/2012	
59100U-10-8	META FINANCIAL GROUP INC			1,035.000	37,788	36.510	37,788	15,212	52	225		17,933		17,933		06/23/2017	
591520-20-0	METHODE ELECTRONICS INC			1,398.000	55,011	39.350	55,011	16,753		667		22,723		22,723		12/17/2002	
59156R-10-8	METLIFE INC			26,906.000	1,371,399	50.970	1,371,399	972,075		50,801		269,851		269,851		07/31/2014	
591774-10-4	METROPOLITAN BANK HOLDING CO			229.000	11,045	48.230	11,045	12,216				4,028		4,028		06/22/2018	
592688-10-5	METTLER TOLEDO INTERNATIONAL I			864.000	685,394	793.280	685,394	46,549				199,104		199,104		12/30/2009	
59408Q-10-6	MICHAELS COS INC THE			1,333.000	10,784	8.090	10,784	26,730				(7,353)		(7,353)		06/23/2017	
594918-10-4	MICROSOFT CORP			261,164.000	41,185,563	157.700	41,185,563	7,035,550		535,341		14,827,701		14,827,701		03/15/2019	
594972-40-8	MICROSTRATEGY INC			367.000	52,345	142.630	52,345	19,190				5,527		5,527		06/25/2010	
595017-10-4	MICROCHIP TECHNOLOGY INC			7,965.000	834,095	104.720	834,095	257,052		12,645		264,400		264,400		09/15/2017	
595112-10-3	MICRON TECHNOLOGY INC			38,343.000	2,062,087	53.780	2,062,087	824,738				855,650		855,650		06/22/2018	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT			3,944.000	520,056	131.860	520,056	273,260		16,434		144,333		144,333		06/23/2017	
596278-10-1	MIDDLEBY CORP			1,823.000	199,655	109.520	199,655	46,057				12,527		12,527		06/24/2011	
596680-10-8	MIDDLESEX WATER CO			644.000	40,939	63.570	40,939	10,912		683		6,661		6,661		06/27/2008	
597742-10-5	MIDLAND STATES BANCORP INC			582.000	16,855	28.960	16,855	17,722		613		3,899		3,899		06/23/2017	
598511-10-3	MIDWESTONE FINANCIAL GROUP INC			406.000	14,709	36.230	14,709	9,568		357		4,684		4,684		06/23/2017	
60040X-10-3	MILLENDO THERAPEUTICS INC			854.000	5,756	6.740	5,756	9,872				(4,166)		(4,166)		06/28/2019	
600544-10-0	MILLER HERMAN INC COM			2,222.000	92,546	41.650	92,546	47,653	467	1,935		25,636		25,636		06/23/2017	
600551-20-4	MILLER INDUSTRIES INC/TN			446.000	16,560	37.130	16,560	6,815		348		4,572		4,572		06/24/2011	
603158-10-6	MINERALS TECHNOLOGIES INC			1,370.000	78,953	57.630	78,953	38,352		297		8,721		8,721		04/02/2007	
603380-10-6	MINERVA NEUROSCIENCES INC			992.000	7,053	7.110	7,053	6,250				371		371		03/16/2018	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
60468T-10-5	MIRATI THERAPEUTICS INC			877.000	113,010	128.860	113,010	56,032				63,664		63,664		06/28/2019	
604871-10-3	MISONIX INC			402.000	7,481	18.610	7,481	10,218				(2,770)		(2,770)		06/28/2019	
60649T-10-7	MISTRAS GROUP INC			757.000	10,802	14.270	10,802	8,506				(84)		(84)		06/25/2010	
606710-20-0	MITEK SYSTEMS INC			1,253.000	9,585	7.650	9,585	8,482				(4,007)		(4,007)		06/24/2016	
60739U-20-4	MOBILE IRON INC			1,693.000	8,228	4.860	8,228	10,376				463		463		06/26/2015	
60740F-10-5	MOBILE MINI INC			1,705.000	64,637	37.910	64,637	43,303		2,036		10,630		10,630		06/27/2014	
607525-10-2	MODEL N INC			844.000	29,599	35.070	29,599	13,167				18,655		18,655		06/27/2014	
60770K-10-7	MODERNA INC	LS		7,041.000	137,722	19.560	137,722	129,503				8,318		8,318		09/20/2019	
607828-10-0	MODINE MANUFACTURING CO			1,945.000	14,977	7.700	14,977	51,871				(6,122)		(6,122)		06/24/2005	
60786M-10-5	MOELIS & CO			1,429.000	45,614	31.920	45,614	59,842		5,039		(3,557)		(3,557)		06/22/2018	
608190-10-4	MOHAWK INDUSTRIES INC			2,102.000	286,671	136.380	286,671	93,030				41,313		41,313		06/23/2017	
608550-10-9	MOLECULAR TEMPLATES INC			1,274.000	17,817	13.985	17,817	10,637				7,267		7,267		06/28/2019	
60855R-10-0	MOLINA HEALTHCARE INC			2,011.000	272,873	135.690	272,873	100,127				39,626		39,626		06/22/2018	
60871R-20-9	MOLSON COORS BREWING CO			6,197.000	334,018	53.900	334,018	329,389		13,180		(14,174)		(14,174)		06/24/2016	
60877T-10-0	MOMENTA PHARMACEUTICALS INC			2,874.000	56,704	19.730	56,704	46,566				25,276		25,276		06/23/2017	
609027-10-7	MONARCH CASINO & RESORT INC			388.000	18,837	48.550	18,837	8,251				4,088		4,088		06/24/2005	
609207-10-5	MODELEZ INTERNATIONAL INC			49,170.000	2,708,284	55.080	2,708,284	658,200	14,013	56,824		748,926		748,926		07/31/2012	
60937P-10-6	MONGODB INC			1,446.000	190,308	131.610	190,308	207,743				(17,645)		(17,645)		09/20/2019	
609720-10-7	MONMOUTH REIT CLASS A			2,597.000	37,605	14.480	37,605	17,009		1,916		5,467		5,467		10/19/2009	
609839-10-5	MONOLITHIC POWER SYSTEMS INC			1,367.000	243,353	178.020	243,353	26,796	547	2,226		85,457		85,457		06/27/2014	
610236-10-1	MONRO MUFFLER INC			1,185.000	92,667	78.200	92,667	26,183		1,106		11,333		11,333		06/23/2017	
61174X-10-9	MONSTER BEVERAGE CORP			13,191.000	838,288	63.550	838,288	75,328				191,305		191,305		06/24/2016	
61179L-10-0	MONTAGE RESOURCES CORP			219.000	1,739	7.940	1,739	8,475				(6,817)		(6,817)		03/01/2019	
615369-10-5	MOODY'S CORP			5,640.000	1,338,992	237.410	1,338,992	71,174		12,240		555,784		555,784		06/25/2010	
615394-20-2	MOOG INC			863.000	73,640	85.330	73,640	29,208		936		6,857		6,857		06/27/2014	
617446-44-8	MORGAN STANLEY			40,262.000	2,058,193	51.120	2,058,193	1,264,555		56,797		467,370		467,370		10/29/2010	
617700-10-9	MORNINGSTAR INC			745.000	112,726	151.310	112,726	52,273		905		31,267		31,267		06/23/2017	
61945C-10-3	MOSAIC CO/THE			12,629.000	273,292	21.640	273,292	658,155		2,398		(96,754)		(96,754)		06/26/2015	
620071-10-0	MOTORCAR PARTS OF AMERICA INC			670.000	14,760	22.030	14,760	15,606				3,655		3,655		06/27/2014	
620076-30-7	MOTOROLA INC			5,680.000	915,275	161.140	915,275	323,162	3,635	14,052		265,003		265,003		06/26/2015	
624580-10-6	MOVADO GROUP INC			638.000	13,870	21.740	13,870	6,441		553		(6,379)		(6,379)		12/17/2002	
624756-10-2	MUELLER INDUSTRIES INC			2,210.000	70,168	31.750	70,168	36,459		959		18,765		18,765		06/26/2015	
624758-10-8	MUELLER WATER PRODUCTS INC			6,011.000	72,012	11.980	72,012	77,527		1,337		17,521		17,521		06/25/2010	
62482R-10-7	MR COOPER GROUP INC			280.000	3,503	12.510	3,503	4,738				238		238		10/11/2018	
626717-10-2	MURPHY OIL CORP			6,404.000	171,627	26.800	171,627	161,241		6,949		22,101		22,101		06/27/2008	
626755-10-2	MURPHY USA INC			924.000	108,108	117.000	108,108	30,018				37,742		37,742		06/24/2016	
62818Q-10-4	MUSTANG BIO INC			2,916.000	11,897	4.080	11,897	10,730				1,181		1,181		06/28/2019	
62845B-10-4	MUTUALFIRST FINANCIAL INC			213.000	8,450	39.670	8,450	5,286		184		2,824		2,824		06/24/2016	
628464-10-9	MYERS INDUSTRIES INC			871.000	14,528	16.680	14,528	9,845	118	510		1,383		1,383		12/17/2002	
62855J-10-4	MYRIAD GENETICS INC			2,502.000	68,129	27.230	68,129	54,964				(4,659)		(4,659)		06/26/2009	
62857M-10-5	MYOKARDIA INC			1,123.000	81,850	72.885	81,850	37,367				27,305		27,305		06/22/2018	
628778-10-2	NBT BANCORP INC			1,661.000	67,370	40.560	67,370	30,577		1,892		10,035		10,035		06/23/2017	
62886E-10-8	NCR CORP			4,702.000	165,322	35.160	165,322	58,345				57,484		57,484		06/27/2014	
628877-10-2	NCS MULTISTAGE HOLDINGS INC			410.000	861	2.100	861	9,302				(1,241)		(1,241)		06/23/2017	
62914B-10-0	NIC INC			2,596.000	58,021	22.350	58,021	43,101		902		25,932		25,932		06/24/2016	
629156-40-7	NL INDUSTRIES INC			563.000	2,201	3.910	2,201	7,387				228		228		03/05/2004	
629209-30-5	NMI HOLDINGS INC CLASS A			2,265.000	75,153	33.180	75,153	24,908				35,140		35,140		06/27/2014	
62921N-10-5	NGM BIOPHARMACEUTICALS INC			761.000	14,071	18.490	14,071	14,584				(519)		(519)		12/20/2019	
629337-10-6	NN INC			1,020.000	9,435	9.250	9,435	15,746		232		2,622		2,622		06/23/2017	
629377-50-8	NRG ENERGY INC			8,631.000	343,082	39.750	343,082	483,218		1,124		1,311		1,311		06/27/2014	
629445-20-6	NVE CORP			192.000	13,709	71.400	13,709	6,064		833		(3,136)		(3,136)		06/27/2008	
62944T-10-5	NVR INC			117.000	445,584	3,808.410	445,584	59,491				162,389		162,389		06/25/2010	
62945V-10-9	NV5 HOLDINGS INC			291.000	14,681	50.450	14,681	7,478				(2,974)		(2,974)		06/24/2016	
629579-10-3	NACCO INDUSTRIES INC			182.000	8,523	46.830	8,523	881		145		2,381		2,381		12/17/2002	
63009R-10-9	NANOSTRING TECHNOLOGIES INC			1,160.000	32,271	27.820	32,271	24,666				7,854		7,854		06/28/2019	
630402-10-5	NAPCO SECURITY TECHNOLOGIES			428.000	12,579	29.390	12,579	4,044				5,908		5,908		06/23/2017	
631103-10-8	NASDAQ OMX GROUP/THE			4,078.000	436,754	107.100	436,754	147,354		8,186		105,365		105,365		06/24/2016	
632307-10-4	NATERA INC			1,964.000	66,167	33.690	66,167	37,390				27,447		27,447		06/28/2019	
632347-10-0	NATHAN'S FAMOUS INC			133.000	9,427	70.880	9,427	5,637		188		596		596		06/24/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
633707-10-4	NATIONAL BANK HOLDINGS			984.000	34,656	35.220	34,656	19,378		801		4,332		4,332		06/28/2013	
634865-10-9	NATIONAL BANKSHARES INC			257.000	11,547	44.930	11,547	7,079		387		2,211		2,211		10/19/2009	
635017-10-6	NATIONAL BEVERAGE CORP			457.000	23,316	51.020	23,316	2,665		1,438		(9,597)		(9,597)		12/17/2002	
635309-10-7	NATIONAL CINEMEDIA INC			2,714.000	19,785	7.290	19,785	67,015		2,003		2,224		2,224		06/22/2012	
635906-10-0	NATIONAL HEALTHCARE CORP			212.000	18,323	86.430	18,323	13,543	110	469		1,712		1,712		06/24/2016	
636180-10-1	NATIONAL FUEL GAS CO			2,568.000	119,515	46.540	119,515	64,116	1,117	4,793		(12,060)		(12,060)		06/23/2017	
636220-30-3	NATIONAL GENERAL HLDGS			1,991.000	44,001	22.100	44,001	35,537	100	367		(4,252)		(4,252)		06/24/2016	
63633D-10-4	NATIONAL HEALTH INVESTORS INC			1,356.000	110,487	81.480	110,487	50,634	1,424	6,106		8,152		8,152		06/26/2015	
636518-10-2	NATIONAL INSTRUMENTS CORP			4,043.000	171,181	42.340	171,181	68,174		4,387		(12,439)		(12,439)		06/23/2017	
637071-10-1	NATIONAL OILWELL VARCO INC			14,486.000	362,874	25.050	362,874	272,461		3,144		(9,529)		(9,529)		06/26/2009	
637215-10-4	NATIONAL PRESTO INDUSTRIES INC			206.000	18,208	88.390	18,208	7,319		1,341		(5,948)		(5,948)		06/25/2010	
637372-20-2	NATIONAL RESEARCH GROUP			357.000	23,541	65.940	23,541	5,146	75	488		10,045		10,045		05/23/2013	
637417-10-6	NATIONAL RETAIL PROPERTIES INC			5,402.000	289,655	53.620	289,655	132,487		11,786		27,558		27,558		05/23/2019	
637870-10-6	NATIONAL STORAGE AFFILIATES TR			1,700.000	57,154	33.620	57,154	28,294		2,343		12,319		12,319		06/23/2017	
63845R-10-7	NATIONAL VISION HOLDINGS INC			2,416.000	78,351	32.430	78,351	82,144				7,408		7,408		06/28/2019	
638517-10-2	NATIONAL WESTERN LIFE GROUP IN			92.000	26,761	290.880	26,761	16,788		36		(914)		(914)		06/24/2016	
63886Q-10-9	NATURAL GAS SERVICES GROUP INC			561.000	6,878	12.260	6,878	16,434				(2,373)		(2,373)		06/27/2008	
63888U-10-8	NATURAL GROCERS BY VITAMIN C			345.000	3,405	9.870	3,405	10,691		26		(1,907)		(1,907)		06/28/2013	
639027-10-1	NATURES SUNSHINE PRODUCTS INC			537.000	4,795	8.930	4,795	7,311				424		424		06/22/2012	
639050-10-3	NATUS MEDICAL INC			1,257.000	41,468	32.990	41,468	17,928				(1,323)		(1,323)		06/27/2008	
63934E-10-8	NAVISTAR INTERNATIONAL			1,911.000	55,304	28.940	55,304	28,292				5,783		5,783		06/23/2017	
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE			6,998.000	95,733	13.680	95,733	114,270		4,860		34,491		34,491		05/01/2014	
640079-10-9	NEENAH PAPER INC			642.000	45,216	70.430	45,216	16,328		1,254		7,478		7,478		11/26/2003	
640268-10-8	NEKTAR THERAPEUTICS			5,467.000	118,005	21.585	118,005	140,105				(62,438)		(62,438)		06/23/2017	
64031N-10-8	NELNET INC			763.000	44,437	58.240	44,437	26,798		613		4,556		4,556		06/23/2017	
640491-10-6	NEOGEN CORP			1,932.000	126,082	65.260	126,082	14,885				16,150		16,150		06/27/2008	
64049M-20-9	NEOGENOMICS INC			3,073.000	89,885	29.250	89,885	31,211				43,518		43,518		06/28/2019	
64050Y-10-0	NEON THERAPEUTICS INC			2,156.000	2,544	1.180	2,544	10,219				(7,767)		(7,767)		06/28/2019	
64051T-10-0	NEOPHOTONICS CORP			1,216.000	10,725	8.820	10,725	10,699				2,879		2,879		06/26/2015	
64110D-10-4	NETAPP INC			8,306.000	517,049	62.250	517,049	268,000		15,863		21,687		21,687		06/23/2017	
64110L-10-6	NETFLIX INC			14,549.000	4,707,620	323.570	4,707,620	511,729				811,640		811,640		06/28/2019	
64111Q-10-4	NETGEAR INC			1,274.000	31,226	24.510	31,226	12,455				(10,158)		(10,158)		06/24/2005	
64115T-10-4	NETSCOUT SYSTEMS INC			3,375.000	81,236	24.070	81,236	20,566				1,503		1,503		07/13/2015	
64125C-10-9	NEUROCRINE BIOSCIENCES INC			3,097.000	332,897	107.490	332,897	110,161				113,086		113,086		06/23/2017	
64131A-10-5	NEURONETICS INC			839.000	3,767	4.490	3,767	10,495				(6,809)		(6,809)		06/28/2019	
64157F-10-3	NEVRO CORP			1,074.000	126,238	117.540	126,238	64,049				85,488		85,488		06/23/2017	
646025-10-6	NEW JERSEY RESOURCES CORP			3,351.000	149,354	44.570	149,354	40,655	1,047	4,327		(3,730)		(3,730)		06/26/2015	
64828T-20-1	NEW RESIDENTIAL INVESTMENT			12,681.000	204,291	16.110	204,291	212,902	6,341	22,475		20,685		20,685		06/28/2019	
64829B-10-0	NEW RELIC INC			1,631.000	107,173	65.710	107,173	89,802				(25,189)		(25,189)		06/22/2018	
648691-10-3	NEW SEINIOR INVESTIMENT GROUP			3,164.000	24,205	7.650	24,205	41,738		1,785		11,304		11,304		06/23/2017	
649445-10-3	NEW YORK COMMUNITY BANCORP INC			14,827.000	178,221	12.020	178,221	198,297		10,940		39,164		39,164		06/26/2015	
649604-50-1	NEW YORK MORTAGE TRUST INC			4,058.000	25,281	6.230	25,281	30,131	812	3,522		1,397		1,397		06/27/2014	
650111-10-7	NEW YORK TIMES CO/THE			4,795.000	154,255	32.170	154,255	128,802		989		47,946		47,946		06/23/2017	
651229-10-6	NEWELL RUBBERMAID INC			13,184.000	253,396	19.220	253,396	356,657		13,162		8,406		8,406		06/23/2017	
651587-10-7	NEWMARKET CORP			209.000	101,683	486.520	101,683	12,400	397	1,621		15,743		15,743		06/23/2017	
65158N-10-2	NEWMARK GROUP INC CLASS A			4,651.000	62,579	13.455	62,579	34,361		1,968		25,583		25,583		12/03/2018	
651639-10-6	NEWMONT MINING CORP			27,914.000	1,212,863	43.450	1,212,863	951,637		32,274		253,519		253,519		04/17/2019	
651718-50-4	NEWPARK RESOURCES			3,366.000	21,105	6.270	21,105	27,435				(2,044)		(2,044)		12/17/2002	
65249B-10-9	NEWS CORP/NEW CL A W/I			13,730.000	194,142	14.140	194,142	110,791		2,980		38,769		38,769		06/23/2017	
65249B-20-8	NEWS CORP/NEW CL A W/I			4,708.000	68,313	14.510	68,313	68,530		1,022		14,104		14,104		06/23/2017	
65290C-10-5	NEXTIER OILFIELD SOLUTIONS I			4,056.000	27,175	6.700	27,175	70,229				(43,573)		(43,573)		11/20/2019	
652CVR-99-4	NEWSTAR FINANCIAL INC			959.000	232	0.241	232	232								12/26/2017	
65336K-10-3	NEXSTAR BROADCASTING GROUP INC			1,776.000	208,236	117.250	208,236	65,499		3,469		69,397		69,397		01/18/2017	
65339F-10-1	NEXTERA ENERGY INC			16,627.000	4,026,394	242.160	4,026,394	755,418		90,212		1,149,981		1,149,981		12/21/2018	
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC			662.000	29,790	45.000	29,790	9,279		817		6,666		6,666		06/26/2015	
65342T-10-6	NI HOLDINGS INC			394.000	6,777	17.200	6,777	6,757				586		586		06/23/2017	
65343C-10-2	NEXTGEN HEALTHCARE INC			1,960.000	31,497	16.070	31,497	53,102				1,825		1,825		06/24/2011	
65343E-10-8	NEXTCURE INC			470.000	26,475	56.330	26,475	27,520				(1,058)		(1,058)		12/20/2019	
65406E-10-2	NICOLET BANKSHARES INC			301.000	22,229	73.850	22,229	10,970				7,631		7,631		06/24/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
654106-10-3	NIKE INC			42,485.000	4,304,155	101.310	4,304,155	338,266	10,482	40,570		1,168,226		1,168,226		06/26/2009	
65441V-10-1	NINE ENERGY SERVICE INC			250.000	1,955	7.820	1,955	6,390				(3,724)		(3,724)		03/16/2018	
65473P-10-5	NISOURCE INC			12,354.000	343,935	27.840	343,935	138,369		10,724		31,132		31,132		06/22/2018	
65487K-10-0	NLIGHT INC			236.000	4,786	20.280	4,786	8,260				597		597		06/22/2018	
655044-10-5	NOBLE ENERGY INC			16,181.000	401,936	24.840	401,936	257,165		8,252		99,565		99,565		06/23/2017	
65540B-10-5	NOODLES & CO			400.000	2,216	5.540	2,216	14,031				(587)		(587)		12/20/2013	
655663-10-2	NORDSON CORP			1,902.000	309,722	162.840	309,722	41,838	723	2,952		83,715		83,715		06/27/2008	
655664-10-0	NORDSTROM INC			3,550.000	145,302	40.930	145,302	116,670		5,701		(20,407)		(20,407)		06/22/2007	
655844-10-8	NORFOLK SOUTHERN CORP			9,069.000	1,760,565	194.130	1,760,565	202,951		35,427		409,260		409,260		06/30/2006	
66405S-10-0	NORTHEAST BANK COMMON STOCK			256.000	5,629	21.990	5,629	4,812		11		1,363		1,363		06/23/2017	
665531-10-9	NORTHERN OIL AND GAS INC			3,920.000	9,173	2.340	9,173	10,858				318		318		06/22/2018	
665859-10-4	NORTHERN TRUST CORP			6,760.000	718,182	106.240	718,182	359,036	4,732	17,972		154,959		154,959		06/23/2017	
66611T-10-8	NORTHFIELD BANCORP INC			1,643.000	27,865	16.960	27,865	26,796		766		5,671		5,671		06/23/2017	
666762-10-9	NORTHRIM BANCORP INC			280.000	10,724	38.300	10,724	7,041		383		1,538		1,538		06/24/2016	
666807-10-2	NORTHROP GRUMMAN CORP			5,504.000	1,893,211	343.970	1,893,211			30,819		551,851		551,851		01/11/2005	
667340-10-3	NORTHWEST BANCSHARES INC			3,683.000	61,248	16.630	61,248	49,756		2,878		(1,156)		(1,156)		06/23/2017	
66765N-10-5	NORTHWEST NATURAL GAS CO			1,124.000	82,873	73.730	82,873	38,586		2,320		15,095		15,095		06/24/2016	
667746-10-1	NORTHWEST PIPE CO			371.000	12,358	33.310	12,358	5,969				3,762		3,762		06/23/2017	
668074-30-5	NORTHWESTERN CORP			1,853.000	132,805	71.670	132,805	72,746		4,625		22,935		22,935		06/22/2018	
668771-10-8	NORTONLIFELOCK INC C/S			19,906.000	508,001	25.520	508,001	618,793		7,560		133,466		133,466		06/24/2016	
669549-10-7	NORWOOD FINANCIAL CORP			223.000	8,675	38.900	8,675	6,037		232		1,332		1,332		06/23/2017	
670002-40-1	NOVAVAX INC			564.000	2,245	3.980	2,245	53,867				(52,244)		(52,244)		05/10/2019	
67000B-10-4	NOVANTA INC			1,269.000	112,230	88.440	112,230	14,361				32,672		32,672		06/24/2011	
67011P-10-0	NOW INC/DE W/I			4,328.000	48,647	11.240	48,647	46,888				(1,752)		(1,752)		06/24/2016	
67018T-10-5	NU SKIN ENTERPRISES INC			2,034.000	83,353	40.980	83,353	71,452		3,266		(41,891)		(41,891)		06/22/2018	
67020Y-10-0	NUANCE COMMUNICATIONS INC			9,317.000	166,122	17.830	166,122	124,335				59,867		59,867		06/23/2017	
670346-10-5	NUCOR CORP			10,170.000	572,368	56.280	572,368	165,868	4,093	17,657		46,008		46,008		06/24/2016	
67059N-10-8	NUTANIX INC			4,944.000	154,549	31.260	154,549	151,665				(37,557)		(37,557)		06/28/2019	
67066G-10-4	NVIDIA CORP			20,147.000	4,740,589	235.300	4,740,589	533,828		13,992		2,075,678		2,075,678		03/16/2018	
670704-10-5	NUVASIVE INC			1,937.000	149,808	77.340	149,808	32,911				54,458		54,458		06/30/2006	
670837-10-3	OGE ENERGY CORP			6,410.000	285,053	44.470	285,053	81,313		10,312		34,253		34,253		06/28/2013	
67098H-10-4	O I GLASS INC			5,702.000	68,025	11.930	68,025	147,977				(80,916)		(80,916)		12/27/2019	
67103H-10-7	O'REILLY AUTOMOTIVE INC			2,570.000	1,126,328	438.260	1,126,328	93,104				244,309		244,309		06/26/2009	
67103X-10-2	OFG BANKCORP			1,902.000	44,906	23.610	44,906	23,150	120	520		13,763		13,763		06/24/2011	
671044-10-5	OSI SYSTEMS INC			673.000	67,798	100.740	67,798	23,798				18,690		18,690		06/23/2017	
674215-10-8	OASIS PETROLEUM INC			9,279.000	30,250	3.260	30,250	169,641				(21,317)		(21,317)		12/16/2016	
674599-10-5	OCCIDENTAL PETROLEUM CORP			31,954.000	1,316,824	41.210	1,316,824	504,398	25,244	95,289		(572,695)		(572,695)		08/09/2019	
675232-10-2	OCEANEERING INTERNATIONAL INC			3,828.000	57,075	14.910	57,075	23,129				10,887		10,887		06/30/2006	
675234-10-8	OCEANFIRST FINANCIAL CORP			1,583.000	40,430	25.540	40,430	31,402		1,168		4,854		4,854		01/29/2018	
67576A-10-0	OCULAR THERAPEUTIX INC			894.000	3,531	3.950	3,531	15,803				(27)		(27)		06/23/2017	
676079-10-6	ODONATE THERAPEUTICS INC			216.000	7,009	32.450	7,009	5,022				4,016		4,016		03/16/2018	
676220-10-6	OFFICE DEPOT INC			3,149.000	8,628	2.740	8,628	9,131		342		510		510		06/22/2018	
67623C-10-9	OFFICE PROPERTIES INCOME TRU			1,207.000	38,793	32.140	38,793	90,878		2,881		(52,713)		(52,713)		01/02/2019	
677719-10-6	OHIO VALLEY BANC CORP			160.000	6,339	39.620	6,339	5,176		145		685		685		06/23/2017	
677864-10-0	OIL-DRI CORP OF AMERICA			255.000	9,244	36.250	9,244	4,906		271		2,516		2,516		06/24/2011	
678026-10-5	OIL STATES INTERNATIONAL INC			2,073.000	33,811	16.310	33,811	36,708				4,259		4,259		06/25/2010	
679295-10-5	OKTA INC			3,609.000	416,370	115.370	416,370	206,298				162,378		162,378		06/28/2019	
679580-10-0	OLD DOMINION FREIGHT LINE INC			2,240.000	425,107	189.780	425,107	27,402		1,653		150,279		150,279		06/26/2015	
680033-10-7	OLD NATIONAL BANCORP/IN			4,858.000	88,853	18.290	88,853	88,419		2,741		14,209		14,209		04/28/2016	
680223-10-4	OLD REPUBLIC INTERNATIONAL COR			9,089.000	203,321	22.370	203,321	138,831		17,753		16,557		16,557		06/22/2018	
680277-10-0	OLD SECOND BANCORP INC			1,237.000	16,662	13.470	16,662	7,977		53		588		588		06/26/2015	
680665-20-5	OLIN CORP			4,718.000	81,386	17.250	81,386	81,615		4,095		(13,656)		(13,656)		10/30/2015	
681116-10-9	OLLIES BARGAIN OUTLET HOLDI			1,846.000	120,562	65.310	120,562	55,786				(2,242)		(2,242)		06/23/2017	
68162K-10-6	OLYMPIC STEEL INC			395.000	7,078	17.920	7,078	13,976		35		1,459		1,459		06/30/2006	
681919-10-6	OMNICOM GROUP INC			7,279.000	589,745	81.020	589,745	239,660	4,976	20,141		57,313		57,313		12/15/2003	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC			7,830.000	331,601	42.350	331,601	161,635		22,181		56,485		56,485		05/17/2019	
682095-10-4	OMEGA FLEX INC			117.000	12,553	107.290	12,553	3,907	33	576		6,302		6,302		09/30/2015	
682129-10-1	OMNOVA SOLUTIONS INC			1,779.000	17,986	10.110	17,986	5,443				5,006		5,006		06/26/2009	
68213N-10-9	OMNICELL INC			1,384.000	113,100	81.720	113,100	29,944				28,686		28,686		06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
682143-10-2	OMEROS CORP			1,629.000	22,953	14.090	22,953	24,877				4,864		4,864		06/23/2017	
682163-10-0	ON DECK CAPITAL INC			2,011.000	8,326	4.140	8,326	13,852				(3,582)		(3,582)		06/24/2016	
682189-10-5	ON SEMICONDUCTOR CORP			15,220.000	371,064	24.380	371,064	167,377				121,224		121,224		06/26/2015	
68235C-10-7	ONCOCYTE CORP	LS		2,507.000	5,641	2.250	5,641	6,242				(608)		(608)		06/28/2019	
68235P-10-8	ONE GAS INC			2,027.000	189,666	93.570	189,666	19,110		4,399		28,658		28,658		06/23/2017	
682406-10-3	ONE LIBERTY PROPERTIES INC			567.000	15,417	27.190	15,417	8,899	255	1,108		1,704		1,704		06/24/2011	
68243Q-10-6	1-800 FLOWERS CL A			1,264.000	18,328	14.500	18,328	12,343				2,904		2,904		06/30/2003	
682680-10-3	ONEOK INC			14,162.000	1,071,639	75.670	1,071,639	547,642		54,248		311,305		311,305		06/22/2018	
68268W-10-3	ONEMAIN HLDGS INC COM			2,054.000	86,576	42.150	86,576	80,571		6,687		37,126		37,126		06/22/2018	
68287N-10-0	ONESPAN INC			1,227.000	21,006	17.120	21,006	21,352				5,179		5,179		06/26/2015	
682CVR-99-8	OMTHERA PHARMACEUTICAL			244.000	146	0.600	146	145								07/19/2013	
683344-10-5	ONTO INNOVATION INC			1,995.000	72,897	36.540	72,897	46,007				27,214		27,214		10/28/2019	
683416-10-1	OOMA INC			661.000	8,745	13.230	8,745	5,552				(435)		(435)		06/23/2017	
68375N-10-3	OPKO HEALTH INC			13,300.000	19,551	1.470	19,551	74,001				(20,729)		(20,729)		06/24/2016	
683797-10-4	OPPENHEIMER HOLDINGS			448.000	12,311	27.480	12,311	10,348		224		875		875		06/25/2010	
68389X-10-5	ORACLE CORP			70,915.000	3,757,077	52.980	3,757,077	1,347,399		70,026		561,955		561,955		12/15/2017	
684000-10-2	OPUS BANK			796.000	20,593	25.870	20,593	22,472		380		5,059		5,059		06/23/2017	
68401U-20-4	OPTIMIZERX CORP	LS		681.000	6,994	10.270	6,994	11,031				(4,087)		(4,087)		06/28/2019	
68404L-10-2	OPTION CARE HEALTH INC C/S			4,529.000	16,893	3.730	16,893	24,601				734		734		06/23/2017	
68404V-10-0	OPTINOSE INC			1,987.000	18,320	9.220	18,320	25,507				4,824		4,824		06/28/2019	
68554V-10-8	ORASURE TECHNOLOGIES INC			2,181.000	17,513	8.030	17,513	26,856				(8,057)		(8,057)		06/23/2017	
68555P-10-0	ORBCOMM INC			2,552.000	10,744	4.210	10,744	11,366				(10,461)		(10,461)		06/26/2015	
68571X-10-3	ORCHID ISLAND CAPITAL INC			1,276.000	7,465	5.850	7,465	13,709	102	1,329		(697)		(697)		06/23/2017	
68621T-10-2	ORIGIN BANCORP INC			568.000	21,493	37.840	21,493	23,502		154		2,162		2,162		06/22/2018	
686688-10-2	ORMAT TECHNOLOGIES INC			1,582.000	117,891	74.520	117,891	54,841		755		35,576		35,576		06/26/2015	
687380-10-5	ORRSTOWN FINL SERVICES INC			297.000	6,718	22.620	6,718	5,330		193		1,326		1,326		06/24/2016	
68752L-10-0	ORTHOPEDIATRICS CORP			225.000	10,573	46.990	10,573	6,584				2,758		2,758		12/21/2018	
68752M-10-8	ORTHOFIX MEDICAL INC			679.000	31,356	46.180	31,356	30,024				(4,336)		(4,336)		08/01/2018	
688239-20-1	OSHKOSH CORP			2,481.000	234,827	94.650	234,827	61,204		2,988		83,714		83,714		06/24/2011	
689648-10-3	OTTER TAIL CORP			1,523.000	78,115	51.290	78,115	34,642		2,313		2,543		2,543		06/24/2005	
69007J-10-6	OUTFRONT MEDIA INC COM			5,152.000	138,177	26.820	138,177	145,010		8,051		45,362		45,362		06/22/2018	
69036R-86-3	OVERSEAS SHIPHOLDING GROUP INC			836.000	1,923	2.300	1,923	3,478				541		541		06/24/2016	
690370-10-1	OVERSTOCK.COM INC			567.000	3,997	7.050	3,997	19,681				(3,748)		(3,748)		03/05/2004	
690732-10-2	OWENS & MINOR INC			2,343.000	12,113	5.170	12,113	33,492		216		(2,751)		(2,751)		06/23/2017	
690742-10-1	OWENS CORNING INC			3,800.000	247,456	65.120	247,456	126,948		3,629		81,300		81,300		06/25/2010	
691497-30-9	OXFORD INDUSTRIES INC			621.000	46,836	75.420	46,836	8,688		977		2,753		2,753		12/17/2002	
69318G-10-6	PBF ENERGY INC			4,259.000	133,605	31.370	133,605	108,190		5,546		(5,604)		(5,604)		06/23/2017	
69318J-10-0	PC CONNECTION INC			430.000	21,354	49.660	21,354	5,299	138	150		8,673		8,673		06/28/2013	
69324R-10-4	PCSB FINANCIAL CORP			696.000	14,094	20.250	14,094	11,873		113		486		486		06/23/2017	
69327R-10-1	PETROLEUM DEVELOPMENT CORP			1,415.000	37,031	26.170	37,031	71,542				(5,141)		(5,141)		06/23/2017	
693282-10-5	PDF SOLUTIONS INC			1,181.000	19,947	16.890	19,947	5,773				10,111		10,111		06/25/2010	
69329Y-10-4	PDL BIOPHARMA INC			1,731.000	5,617	3.245	5,617	15,707				604		604		06/27/2014	
69331C-10-8	PG&E CORP			18,731.000	203,606	10.870	203,606	565,136				(242,358)		(242,358)		06/28/2019	
693366-20-5	PICO HOLDINGS INC			896.000	9,964	11.120	9,964	26,894				1,795		1,795		06/25/2010	
69336V-10-1	PGT INC			1,847.000	27,539	14.910	27,539	18,243				(1,757)		(1,757)		06/26/2015	
69343T-10-7	PJT PARTNERS INC			727.000	32,810	45.130	32,810	18,107		157		4,687		4,687		06/24/2016	
693475-10-5	PNC FINANCIAL SERVICES GROUP I			15,134.000	2,415,840	159.630	2,415,840	1,527,112		68,974		654,314		654,314		02/26/2010	
69349H-10-7	PNM RESOURCES INC			3,215.000	163,033	50.710	163,033	39,513		4,046		31,301		31,301		06/25/2010	
693506-10-7	PPG INDUSTRIES INC			8,059.000	1,075,796	133.490	1,075,796	203,676		17,315		254,960		254,960		03/05/2004	
69351T-10-6	PPL CORP			25,287.000	907,298	35.880	907,298	543,866	10,431	45,206		193,217		193,217		06/24/2016	
69354M-10-8	PRA HEALTH SCIENCES INC			1,865.000	207,295	111.150	207,295	106,319				36,220		36,220		06/22/2018	
69354N-10-6	PORTFOLIO RECOVERY ASSOCIATES			1,801.000	65,376	36.300	65,376	35,743				21,745		21,745		06/26/2015	
69357C-50-3	PRG-SCHULTZ INTERNATIONAL INC			621.000	3,055	4.920	3,055	5,490				(2,860)		(2,860)		12/21/2018	
69360J-10-7	PS BUSINESS PARKS INC			762.000	125,631	164.870	125,631	46,058		3,472		26,120		26,120		06/23/2017	
693656-10-0	PHILLIPS-VAN HEUSEN CORP			2,715.000	285,482	105.150	285,482	60,803		442		33,522		33,522		02/14/2013	
69366J-20-0	PTC THERAPEUTICS INC			2,011.000	96,588	48.030	96,588	46,559				22,619		22,619		06/28/2019	
69370C-10-0	PARAMETRIC TECHNOLOGY CORP			3,677.000	275,371	74.890	275,371	80,719				(29,808)		(29,808)		06/23/2017	
693718-10-8	PACCAR INC			11,537.000	912,577	79.100	912,577	137,319	26,535	41,062		256,406		256,406		12/15/2003	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR			4,997.000	25,685	5.140	25,685	40,567				(8,828)		(8,828)		06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
694552-10-0	PACIFIC MERCANTILE BANCORP			589.000	4,783	8.120	4,783	3,964				578		578		06/24/2016	
69478X-10-5	PACIFIC PREMIER BANCORP INC			1,516.000	49,429	32.605	49,429	26,317		1,448		10,870		10,870		06/23/2017	
695127-10-0	PACIRA PHARMACEUTICALS INC			1,521.000	68,901	45.300	68,901	64,731				3,510		3,510		06/23/2017	
695156-10-9	PACKAGING CORP OF AMERICA			3,168.000	354,784	111.990	354,784	60,100	2,503	10,863		91,472		91,472		06/28/2013	
695263-10-3	PACWEST BANCORP			3,679.000	140,795	38.270	140,795	107,537		9,582		18,579		18,579		10/24/2017	
69553P-10-0	PAGERDUTY INC	LS		1,361.000	31,834	23.390	31,834	33,554				(1,741)		(1,741)		12/20/2019	
696077-40-3	PALATIN TECHNOLOGIES INC	LS		9,091.000	7,111	0.782	7,111	10,545				(3,475)		(3,475)		06/28/2019	
697435-10-5	PALO ALTO NETWORKS INC			3,213.000	743,006	231.250	743,006	322,605				139,499		139,499		06/23/2017	
69753M-10-5	PALOMAR HOLDINGS INC			370.000	18,681	50.490	18,681	20,540				(1,881)		(1,881)		12/20/2019	
698477-10-6	PANHANDLE OIL AND GAS INC			648.000	7,264	11.210	7,264	10,852		113		(2,813)		(2,813)		06/27/2008	
698813-10-2	PAPA JOHN'S INTERNATIONAL INC			1,063.000	67,128	63.150	67,128	28,802		1,038		25,109		25,109		06/24/2016	
698884-10-3	PAR TECHNOLOGY CORP DEL	LS		406.000	12,480	30.740	12,480	11,448				1,044		1,044		06/28/2019	
69888T-20-7	PAR PETROLEUM CORP			1,291.000	30,003	23.240	30,003	22,682				11,837		11,837		09/14/2016	
69924R-10-8	PARAMOUNT GROUP INC			7,621.000	106,084	13.920	106,084	136,651	762	3,307		10,490		10,490		06/23/2017	
699374-30-2	PARATEK PHARMACEUTICALS			934.000	3,764	4.030	3,764	23,443				(1,039)		(1,039)		06/23/2017	
70014A-10-4	PARK AEROSPACE CORP C/S			766.000	12,463	16.270	12,463	14,687	77	3,865		(1,396)		(1,396)		12/17/2002	
700517-10-5	PARK HOTELS & RESORTS INC			8,911.000	230,528	25.870	230,528	254,180	4,901	19,735		(890)		(890)		09/18/2019	
700658-10-7	PARK NATIONAL CORP			529.000	54,159	102.380	54,159	47,532		2,434		9,331		9,331		04/01/2005	
700666-10-0	PARK-OHIO HOLDINGS CORP			334.000	11,239	33.650	11,239	5,192		181		1,001		1,001		06/25/2010	
700885-10-6	PARKE BANCORP INC			198.000	5,027	25.390	5,027	3,843		129		1,338		1,338		06/23/2017	
701094-10-4	PARKER HANNIFIN CORP			4,456.000	917,134	205.820	917,134	122,569		16,440		255,609		255,609		11/26/2003	
701877-10-2	PARSLEY ENERGY INC			9,019.000	170,549	18.910	170,549	242,622		587		26,744		26,744		06/23/2017	
70202L-10-2	PARSONS CORP			502.000	20,723	41.280	20,723	17,537				3,224		3,224		09/20/2019	
703343-10-3	PATRICK INDUSTRIES INC			334.000	17,512	52.430	17,512	11,477		91		7,714		7,714		06/24/2016	
70338P-10-0	PATTERN ENERGY GROUP INC			2,658.000	71,115	26.755	71,115	76,626	1,122	4,869		21,884		21,884		06/23/2017	
703395-10-3	PATTERSON COS INC			3,229.000	66,130	20.480	66,130	102,863		3,644		2,680		2,680		06/26/2015	
703481-10-1	PATTERSON-UTI ENERGY INC			8,122.000	85,281	10.500	85,281	109,019		1,411		1,233		1,233		06/23/2017	
704326-10-7	PAYCHEX INC			10,946.000	931,067	85.060	931,067	325,727		28,744		220,561		220,561		06/24/2016	
70432V-10-2	PAYCOM SOFTWARE INC			1,706.000	451,681	264.760	451,681	67,084				245,706		245,706		06/23/2017	
70438V-10-6	PAYLOCITY HOLDING CORP			1,003.000	121,182	120.820	121,182	33,065				61,525		61,525		06/23/2017	
70450Y-10-3	PAYPAL HOLDINGS INC-W/I			40,720.000	4,404,682	108.170	4,404,682	1,046,596				992,353		992,353		06/22/2018	
70451A-10-4	PAYSIGN INC			1,045.000	10,607	10.150	10,607	13,971				(3,405)		(3,405)		06/28/2019	
704551-10-0	PEABODY ENERGY CORP			2,971.000	27,096	9.120	27,096	93,645		7,770		(64,226)		(64,226)		06/22/2018	
704699-10-7	PEAPACK GLADSTONE FINANCIAL CO			642.000	19,838	30.900	19,838	11,718		139		3,716		3,716		06/23/2017	
70509V-10-0	PEBBLEBROOK HOTEL TRUST			5,135.000	137,669	26.810	137,669	149,482	1,951	7,805		(7,796)		(7,796)		11/26/2018	
705573-10-3	PEGASYSTEMS INC			1,438.000	114,537	79.650	114,537	12,813	43	188		46,308		46,308		06/25/2010	
707569-10-9	PENN NATIONAL GAMING INC			4,241.000	108,400	25.560	108,400	39,384				28,886		28,886		10/16/2018	
70805E-10-9	PENNANT GROUP INC THE			942.000	31,152	33.070	31,152	1,142				30,372		30,372		10/01/2019	
708160-10-6	PENNEY J C INC COM			12,004.000	13,444	1.120	13,444	251,179				972		972		06/23/2017	
708430-10-3	PENNS WOODS BANCORP INC			331.000	11,770	35.560	11,770	7,019		452		2,926		2,926		10/01/2019	
709102-10-7	PENNSYLVANIA REAL ESTATE INVES			2,702.000	14,402	5.330	14,402	65,013		2,463		(1,668)		(1,668)		06/28/2013	
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT			2,603.000	58,021	22.290	58,021	49,960	1,223	5,311		9,668		9,668		06/26/2015	
70932M-10-7	PENNYMAC FINANCIAL SERVICE			575.000	19,573	34.040	19,573	12,226		75		7,438		7,438		06/28/2013	
70959W-10-3	PENSKE AUTO GROUP INC			633.000	31,789	50.220	31,789	31,768		1,085		6,343		6,343		06/22/2018	
70975L-10-7	PENUMBRA INC			1,140.000	187,268	164.270	187,268	69,319				48,538		48,538		06/23/2017	
709789-10-1	PEOPLES BANCORP INC/OH			595.000	20,623	34.660	20,623	16,262		852		2,746		2,746		10/04/2005	
710577-10-7	PEOPLES BANCORP OF NC			174.000	5,716	32.850	5,716	4,880		125		1,478		1,478		06/23/2017	
711040-10-5	PEOPLES FINANCIAL SERVICES			333.000	16,767	50.350	16,767	16,452		495		2,120		2,120		06/27/2014	
712704-10-5	PEOPLE'S UNITED FINANCIAL INC			13,923.000	235,299	16.900	235,299	180,365		9,175		45,580		45,580		11/01/2019	
712706-20-9	PEOPLE'S UTAH BANCORP			521.000	15,693	30.120	15,693	8,746		277		(16)		(16)		06/24/2016	
713448-10-8	PEPSICO INC/NC			48,453.000	6,622,072	136.670	6,622,072	1,674,206	46,273	197,955		1,284,275		1,284,275		03/01/2010	
71375U-10-1	PERFICIENT INC			1,320.000	60,812	46.070	60,812	22,110				31,808		31,808		06/28/2013	
71377A-10-3	PERFORMANCE FOOD GROUP CO			2,973.000	153,050	51.480	153,050	90,234				57,799		57,799		06/22/2018	
714046-10-9	PERKINELMER INC			3,900.000	378,690	97.100	378,690	127,439		1,185		73,217		73,217		06/23/2017	
715347-10-0	PERSPECTA INC			5,214.000	137,858	26.440	137,858	50,086	313	1,245		48,652		48,652		06/01/2018	
716382-10-6	PETMED EXPRESS INC	LS		765.000	17,993	23.520	17,993	8,387		896		201		201		06/30/2006	
71639T-10-6	PETIQ INC			275.000	6,889	25.050	6,889	6,787				440		440		09/15/2017	
717071-10-4	PFENEX INC			1,619.000	17,777	10.980	17,777	10,911				6,948		6,948		06/28/2019	
717081-10-3	PFIZER INC			192,073.000	7,525,420	39.180	7,525,420	6,078,576		300,130		(868,911)		(868,911)		04/30/2014	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
717224-10-9	PHASEBIO PHARMACEUTICALS INC			806.000	4,925	6.110	4,925	10,574				(5,717)		(5,717)		06/28/2019	
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP			720.000	17,878	24.830	17,878	16,303		375		(5,342)		(5,342)		06/23/2017	
718172-10-9	PHILIP MORRIS INTERNATIONAL			53,566.000	4,557,931	85.090	4,557,931	1,067,770	63,081	266,798		993,696		993,696		06/24/2016	
718546-10-4	PHILLIPS 66			15,431.000	1,719,168	111.410	1,719,168	322,214		55,608		382,341		382,341		06/28/2019	
719405-10-2	PHOTRONICS INC			2,703.000	42,599	15.760	42,599	75,024				16,632		16,632		06/24/2011	
71943U-10-4	PHYSICIANS REALTY TRUST			5,940.000	112,504	18.940	112,504	103,843		5,930		17,493		17,493		06/23/2017	
720190-20-6	PIEDMONT OFFICE REALTY TRUST			4,321.000	96,099	22.240	96,099	86,827	907	3,939		22,740		22,740		06/24/2011	
720795-10-3	PIERIS PHARMACEUTICALS INC			3,495.000	12,652	3.620	12,652	16,623				(1,092)		(1,092)		06/28/2019	
72147K-10-8	PILGRIM'S PRIDE CORP			2,078.000	67,982	32.715	67,982	12,832				36,183		36,183		12/18/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN			2,763.000	176,832	64.000	176,832	94,698		1,919		50,054		50,054		06/22/2018	
723484-10-1	PINNACLE WEST CAPITAL CORP			3,779.000	339,845	89.930	339,845	162,872		12,281		18,090		18,090		06/22/2018	
723787-10-7	PIONEER NATURAL RESOURCES CO			5,676.000	859,176	151.370	859,176	393,863	2,497	4,681		114,027		114,027		06/23/2017	
724078-10-0	PIPER JAFFRAY COS			553.000	44,207	79.940	44,207	17,546		1,506		7,891		7,891		12/15/2003	
724479-10-0	PITNEY BOWES INC			7,274.000	29,314	4.030	29,314	257,427		1,579		(13,840)		(13,840)		06/24/2016	
72703H-10-1	PLANET FITNESS INC			3,264.000	243,756	74.680	243,756	74,445				69,568		69,568		06/23/2017	
727493-10-8	PLANTRONICS INC			1,300.000	35,542	27.340	35,542	50,468		846		(7,578)		(7,578)		06/24/2016	
72814N-10-4	PLAYAGS INC			322.000	3,906	12.130	3,906	7,049				(3,542)		(3,542)		03/16/2018	
729132-10-0	PLEXUS CORP			884.000	68,015	76.940	68,015	25,542				23,135		23,135		06/27/2008	
72919P-20-2	PLUG POWER INC			7,340.000	23,194	3.160	23,194	34,708				14,263		14,263		06/27/2014	
72941B-10-6	PLURALSIGHT INC			2,202.000	37,896	17.210	37,896	68,808				(24,026)		(24,026)		06/28/2019	
731068-10-2	POLARIS INDUSTRIES INC			1,868.000	189,976	101.700	189,976	37,168		4,946		47,300		47,300		06/22/2018	
731094-10-8	POLARITYTE INC			2,817.000	7,324	2.600	7,324	50,905				(36,060)		(36,060)		03/15/2019	
73179P-10-6	POLYONE CORP			3,172.000	116,698	36.790	116,698	60,690	642	2,685		26,292		26,292		03/13/2013	
73278L-10-5	POOL CORP			1,369.000	290,748	212.380	290,748	39,021		3,120		88,297		88,297		06/23/2017	
733174-70-0	POPULAR INC			2,847.000	167,261	58.750	167,261	84,725	907	3,198		33,222		33,222		06/23/2017	
736508-84-7	PORTLAND GENERAL ELECTRIC CO			3,158.000	176,185	55.790	176,185	76,607	1,216	5,123		31,769		31,769		06/23/2017	
737010-10-8	PORTOLA PHARMACEUTICALS INC			1,961.000	46,829	23.880	46,829	60,489				8,653		8,653		06/26/2015	
737446-10-4	POST HOLDINGS INC			2,255.000	246,021	109.100	246,021	68,541				45,575		45,575		06/23/2017	
73754Y-10-0	POTBELLY CORP			946.000	3,992	4.220	3,992	13,906				(3,667)		(3,667)		06/24/2016	
737630-10-3	POTLATCH CORP			2,502.000	108,262	43.270	108,262	75,552		4,344		29,449		29,449		11/15/2018	
739128-10-6	POWELL INDUSTRIES INC			416.000	20,380	48.990	20,380	19,685		470		10,096		10,096		06/27/2014	
739276-10-3	POWER INTEGRATIONS INC			1,113.000	110,087	98.910	110,087	36,979		845		42,725		42,725		06/23/2017	
73943T-10-3	PQ GROUP HOLDINGS INC			890.000	15,290	17.180	15,290	14,569				2,134		2,134		12/15/2017	
74019P-10-8	PRECISION BIOSCIENCES INC			1,170.000	16,251	13.890	16,251	16,759				(514)		(514)		12/20/2019	
740367-40-4	PREFERRED BANK/LOS ANGELES CA			510.000	30,646	60.090	30,646	6,628		664		8,640		8,640		06/22/2012	
74039L-10-3	PREFERRED APARTMENT COMMUN A			2,737.000	36,457	13.320	36,457	46,006	718	3,103		(2,049)		(2,049)		12/15/2017	
740444-10-4	PREFORMED LINE PRODUCTS CO			96.000	5,794	60.350	5,794	4,344	19	84		593		593		06/26/2009	
74050M-10-5	PREMIER FINANCIAL BANCORP			471.000	8,544	18.140	8,544	5,562		307		1,539		1,539		06/24/2016	
74051N-10-2	PREMIER INC			1,594.000	60,381	37.880	60,381	57,030				855		855		06/23/2017	
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC			2,080.000	84,240	40.500	84,240	33,334				20,251		20,251		06/24/2011	
74144T-10-8	PRICE T ROWE GROUP INC COM			7,696.000	937,681	121.840	937,681	167,078		25,388		229,923		229,923		06/24/2005	
741511-10-9	PRICESMART INC			820.000	58,236	71.020	58,236	66,967		623		9,892		9,892		06/22/2018	
74158E-10-4	PRIMEENERGY RESOURCES CORP			76.000	11,496	151.260	11,496	10,117				1,396		1,396		06/28/2019	
74164F-10-3	PRIMORIS SERVICES CORP			1,452.000	32,292	22.240	32,292	14,492	87	378		4,570		4,570		06/24/2016	
74164M-10-8	PRIMERICA INC			1,513.000	197,537	130.560	197,537	59,005		2,233		50,301		50,301		06/24/2016	
74165N-10-5	PRIMO WATER CORP			845.000	9,485	11.225	9,485	8,964				(2,381)		(2,381)		06/24/2016	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			9,249.000	508,695	55.000	508,695	239,122		21,879		101,374		101,374		06/22/2018	
74257L-10-8	PRINCIPIA BIOPHARMA INC			470.000	25,747	54.780	25,747	15,598				10,270		10,270		06/28/2019	
74267C-10-6	PROASSURANCE CORP			1,956.000	70,690	36.140	70,690	68,853	606	3,693		(8,750)		(8,750)		06/23/2017	
742718-10-9	PROCTER & GAMBLE CO			85,349.000	10,660,090	124.900	10,660,090	3,448,782		273,667		2,848,727		2,848,727		12/21/2018	
743187-10-6	PROGENICS PHARMACEUTICALS INC			2,427.000	12,353	5.090	12,353	29,782				2,186		2,186		06/28/2013	
743312-10-0	PROGRESS SOFTWARE CORP			1,791.000	74,416	41.550	74,416	39,020		1,224		10,984		10,984		06/23/2017	
743315-10-3	PROGRESSIVE CORP/THE			20,293.000	1,469,010	72.390	1,469,010	363,799		61,966		247,683		247,683		06/24/2016	
74340W-10-3	PROLOGIS INC			21,649.000	1,929,792	89.140	1,929,792	608,344		49,803		666,498		666,498		12/17/2018	
743424-10-3	PROOFPOINT INC			1,867.000	214,294	114.780	214,294	70,054				58,518		58,518		06/22/2018	
74346Y-10-3	PROS HOLDINGS INC			1,099.000	65,852	59.920	65,852	14,792				31,721		31,721		06/24/2011	
74347M-10-8	PROPETRO HOLDING CORP			2,609.000	29,351	11.250	29,351	38,058				(2,826)		(2,826)		06/22/2018	
743606-10-5	PROSPERITY BANCSHARES INC			3,550.000	255,210	71.890	255,210	172,733	1,633	4,602		27,596		27,596		11/01/2019	
74366E-10-2	PROTAGONIST THERAPEUTICS INC			866.000	6,105	7.050	6,105	10,486				(4,434)		(4,434)		06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
74368L-20-3	PROTECTIVE INSURANCE CORP B			422.000	6,790	16.090	6,790	7,793		183		(239)		(239)		12/17/2002	
743713-10-9	PROTO LABS INC			1,003.000	101,855	101.550	101,855	61,206				(11,410)		(11,410)		06/27/2014	
743815-10-2	PROVIDENCE SERVICE CORP/THE			495.000	29,294	59.180	29,294	11,725				(421)		(421)		06/24/2005	
74383L-10-5	PROVIDENT BANCORP INC			339.000	4,221	12.450	4,221	3,715				512		512		10/17/2019	
74386T-10-5	PROVIDENT FINANCIAL SERVICES I			1,243.000	30,640	24.650	30,640	22,052		1,510		654		654		06/25/2004	
74431A-10-1	PRUDENTIAL BANCORP INC			279.000	5,170	18.530	5,170	4,704		203		262		262		06/23/2017	
744320-10-2	PRUDENTIAL FINANCIAL INC			13,877.000	1,300,830	93.740	1,300,830	517,036		60,233		171,199		171,199		08/31/2009	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU			17,110.000	1,010,346	59.050	1,010,346	335,433		34,905		121,213		121,213		06/24/2016	
74460D-10-9	PUBLIC STORAGE CO			5,125.000	1,091,420	212.960	1,091,420	256,539		44,490		54,721		54,721		06/24/2016	
745867-10-1	PULTE HOMES INC			8,920.000	346,096	38.800	346,096	102,033	1,070	4,259		115,642		115,642		06/28/2013	
74587B-10-1	PULSE BIOSCIENCES INC			356.000	4,774	13.410	4,774	11,829				702		702		06/23/2017	
74587V-10-7	PUMA BIOTECHNOLOGY INC			1,119.000	9,791	8.750	9,791	53,988				(13,136)		(13,136)		06/23/2017	
746228-30-3	PURE CYCLE CORP			626.000	7,881	12.590	7,881	4,569				1,685		1,685		06/23/2017	
74624M-10-2	PURE STORAGE INC			8,066.000	138,009	17.110	138,009	137,497				10,022		10,022		06/28/2019	
74640Y-10-6	PURPLE INNOVATION INC			1,433.000	12,481	8.710	12,481	9,672				2,843		2,843		06/28/2019	
74727A-10-4	QCR HOLDINGS INC			472.000	20,702	43.860	20,702	12,016	28	123		5,622		5,622		06/24/2016	
74727D-30-6	QAD INC			400.000	20,372	50.930	20,372	110	29	125		4,696		4,696		12/16/2010	
747301-10-9	QUAD GRAPHICS INC			1,198.000	5,595	4.670	5,595	22,414		1,365		(9,275)		(9,275)		06/26/2015	
747316-10-7	QUAKER CHEMICAL CORP			510.000	83,905	164.520	83,905	13,614		836		(6,808)		(6,808)		06/27/2008	
74731Q-10-3	PZENA INVESTMENT MGMT INC			527.000	4,543	8.620	4,543	5,959		332		(16)		(16)		06/27/2014	
74733V-10-0	QEP RESOUCES INC			5,495.000	24,728	4.500	24,728	64,506		239		(6,284)		(6,284)		06/23/2017	
74736A-10-3	QTS REALTY TRUST INC			1,829.000	99,260	54.270	99,260	74,369	805	3,433		31,874		31,874		06/24/2016	
74736K-10-1	QORVO INC			3,957.000	459,922	116.230	459,922	219,274				222,260		222,260		12/18/2018	
74736L-10-9	Q2 HOLDINGS INC			1,206.000	97,782	81.080	97,782	28,954				38,483		38,483		06/23/2017	
747525-10-3	QUALCOMM INC			39,452.000	3,480,850	88.230	3,480,850	912,695		106,170		1,250,526		1,250,526		06/22/2012	
74758T-30-3	QUALYS INC			1,213.000	101,128	83.370	101,128	32,579				10,594		10,594		06/23/2017	
747619-10-4	QUANEX BUILDING PRODUCTS CORP			1,340.000	22,887	17.080	22,887	20,917		466		4,733		4,733		04/24/2008	
74762E-10-2	QUANTA SERVICES INC			4,869.000	198,217	40.710	198,217	97,582	243	845		52,282		52,282		06/26/2009	
74766Q-10-1	QUANTERIX CORP			334.000	7,892	23.630	7,892	11,285				(3,434)		(3,434)		06/28/2019	
74834L-10-0	QUEST DIAGNOSTICS INC/DE			4,567.000	487,710	106.790	487,710	149,540		10,506		108,710		108,710		07/29/2011	
74838J-10-1	QUIDEL CORP			1,084.000	81,333	75.030	81,333	10,291				28,754		28,754		06/30/2006	
74874Q-10-0	QUINSTREET INC			1,192.000	18,250	15.310	18,250	14,764				(1,110)		(1,110)		06/24/2011	
749119-10-3	QUOTIENT TECHNOLOGY INC			2,851.000	28,111	9.860	28,111	41,258				(2,366)		(2,366)		06/23/2017	
74915M-10-0	QURATE RETAIL INC COM SER A			14,260.000	120,212	8.430	120,212	237,630				(160,049)		(160,049)		01/02/2018	
74930B-10-5	RBB BANCORP			475.000	10,056	21.170	10,056	15,712		206		1,731		1,731		06/22/2018	
74933V-10-8	RA PHARMACEUTICALS INC			1,099.000	51,576	46.930	51,576	31,840				19,974		19,974		06/28/2019	
749340-10-8	RCI HOSPITALITY HOLDINGS INC			330.000	6,765	20.500	6,765	7,563		47		(611)		(611)		06/23/2017	
749397-10-5	R1 RCM INC			3,887.000	50,453	12.980	50,453	14,575				19,788		19,788		06/23/2017	
749527-10-7	REV GROUP INC			432.000	5,283	12.230	5,283	12,605		93		2,064		2,064		06/23/2017	
74955L-10-3	RGC RESOURCES INC			263.000	7,517	28.580	7,517	6,640		189		(367)		(367)		06/23/2017	
749607-10-7	RLI CORP			1,544.000	138,991	90.020	138,991	49,613		3,200		32,861		32,861		06/28/2013	
74965L-10-1	RLJ LODGING TRUST			4,896.000	86,757	17.720	86,757	92,349	1,616	7,013		6,541		6,541		09/01/2017	
749660-10-6	RPC INC	LS		2,256.000	11,821	5.240	11,821	1,781		367		(10,571)		(10,571)		12/17/2002	
74967R-10-6	RMR GROUP INC			283.000	12,916	45.640	12,916	4,692		439		(2,131)		(2,131)		12/15/2015	
74967X-10-3	RESTORATION HARDWARE HOLDING			476.000	101,626	213.500	101,626	43,955				45,129		45,129		06/27/2014	
749685-10-3	RPM INTERNATIONAL INC			4,331.000	332,448	76.760	332,448	56,170		6,627		78,809		78,809		03/05/2004	
74971D-10-1	RPT REALTY			3,057.000	45,977	15.040	45,977	51,546	673	2,919		9,560		9,560		11/13/2018	
74975N-10-5	REGENERATION TECHNOLOGIES INC			2,673.000	7,324	2.740	7,324	26,159				(2,597)		(2,597)		06/27/2008	
750236-10-1	RADIAN GROUP INC			6,822.000	171,642	25.160	171,642	121,428		74		60,757		60,757		06/23/2017	
75025X-10-0	RADIANT LOGISTICS INC			1,449.000	8,071	5.570	8,071	9,176				1,936		1,936		06/23/2017	
750469-20-7	RADIUS HEALTH INC			1,455.000	29,333	20.160	29,333	84,774				5,404		5,404		06/23/2017	
750491-10-2	RADNET INC			1,510.000	30,653	20.300	30,653	10,084				15,480		15,480		06/27/2014	
75062E-10-6	RAFAEL HOLDINGS INC			377.000	6,726	17.840	6,726	10,838				(4,162)		(4,162)		06/28/2019	
750917-10-6	RAMBUS INC			4,243.000	58,447	13.775	58,447	103,542				26,216		26,216		06/23/2017	
751212-10-1	RALPH LAUREN CORP CL A			1,797.000	210,644	117.220	210,644	69,304	1,235	5,119		25,025		25,025		06/26/2015	
75281A-10-9	RANGE RESOURCES CORP	LS		7,038.000	34,134	4.850	34,134	205,001		611		(33,619)		(33,619)		06/23/2017	
753422-10-4	RAPID7 INC			1,695.000	94,954	56.020	94,954	65,175				18,726		18,726		06/28/2019	
754212-10-8	RAVEN INDUSTRIES INC			1,477.000	50,897	34.460	50,897	15,326		833		(2,586)		(2,586)		01/03/2005	
754730-10-9	RAYMOND JAMES FINANCIAL INC			4,182.000	374,122	89.460	374,122	57,723	1,547	6,172		63,697		63,697		06/26/2015	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
754907-10-3	RAYONIER INC			4,462.000	146,175	32.760	146,175	44,742		5,229		22,895		22,895		06/23/2017	
75508B-10-4	RAYONIER ADVANCED MATERIALS			1,744.000	6,697	3.840	6,697	13,962		265		(12,020)		(12,020)		06/30/2014	
755111-50-7	RAYTHEON CO			9,584.000	2,105,988	219.740	2,105,988	339,868		38,428		643,949		643,949		09/16/2004	
75524B-10-4	RBC BEARINGS INC			899.000	142,348	158.340	142,348	38,455				24,784		24,784		06/23/2017	
75524W-10-8	RE/MAX HOLDINGS INC			732.000	28,175	38.490	28,175	25,710		667		5,734		5,734		06/24/2016	
755408-10-1	READING INTERNATIONAL INC			787.000	8,807	11.190	8,807	4,248				(2,668)		(2,668)		06/22/2012	
75574U-10-1	READY CAPITAL CORP REIT READY CAPITAL CORP REIT			607.000	9,360	15.420	9,360	9,195	243	1,054		977		977		06/23/2017	
75605Y-10-6	REALOGY HOLDINGS CORP			4,163.000	40,298	9.680	40,298	187,867		1,220		(21,066)		(21,066)		06/27/2014	
75606N-10-9	REALPAGE INC			2,285.000	122,819	53.750	122,819	59,345				12,858		12,858		06/23/2017	
756109-10-4	REALTY INCOME CORP			11,112.000	818,177	73.630	818,177	369,791	2,528	31,498		114,938		114,938		06/28/2019	
75615P-10-3	REATA PHARMACEUTICALS INC			708.000	144,736	204.430	144,736	42,498				92,078		92,078		06/28/2019	
75629F-10-9	RECRO PHARMA INC			1,657.000	30,373	18.330	30,373	14,730				15,831		15,831		06/28/2019	
756764-10-6	RED LION HOTELS CORP			638.000	2,380	3.730	2,380	4,446				(2,886)		(2,886)		06/24/2016	
75689M-10-1	RED ROBIN GOURMET BURGERS INC			500.000	16,510	33.020	16,510	17,449				3,188		3,188		06/24/2005	
75700L-10-8	RED ROCK RESORTS INC			2,623.000	62,821	23.950	62,821	61,327		1,424		9,663		9,663		06/23/2017	
75737F-10-8	REDFIN CORP			3,100.000	65,534	21.140	65,534	65,230				17,861		17,861		06/28/2019	
758075-40-2	REDWOOD TRUST INC			3,329.000	55,062	16.540	55,062	53,306		2,856		1,598		1,598		06/28/2019	
758750-10-3	REGAL-BELOIT CORP			1,737.000	148,705	85.610	148,705	46,064	521	2,187		27,354		27,354		06/28/2013	
758849-10-3	REGENCY CENTERS CORP			5,855.000	369,392	63.090	369,392	277,572		14,237		22,088		22,088		06/28/2019	
75886F-10-7	REGENERON PHARMACEUTICALS INC			2,854.000	1,071,620	375.480	1,071,620	67,231				5,719		5,719		06/28/2013	
758932-10-7	REGIS CORP			1,367.000	24,428	17.870	24,428	17,393				1,273		1,273		06/23/2017	
75901B-10-7	REGENXBIO INC			1,062.000	43,510	40.970	43,510	12,047				(1,054)		(1,054)		06/23/2017	
75902K-10-6	REGIONAL MANAGEMENT CORP			383.000	11,501	30.030	11,501	9,401				2,318		2,318		06/23/2017	
7591EP-10-0	REGIONS FINANCIAL CORP			34,648.000	594,560	17.160	594,560	177,135	5,370	21,619		132,547		132,547		06/22/2012	
759351-60-4	REINSURANCE GROUP AMERICA INC			2,140.000	348,948	163.060	348,948	100,532		6,038		49,445		49,445		12/19/2008	
759509-10-2	RELIANCE STEEL & ALUMINUM CO			2,210.000	264,670	119.760	264,670	65,069		5,276		108,678		108,678		06/23/2017	
75956B-10-1	RELIANT BANCORP INC COM			254.000	5,649	22.240	5,649	6,042		99		(205)		(205)		06/23/2017	
75970E-10-7	RENASANT CORP			1,629.000	57,699	35.420	57,699	33,181	358	1,520		8,639		8,639		07/01/2015	
75972A-30-1	RENEWABLE ENERGY GROUP INC			1,467.000	39,536	26.950	39,536	18,838				1,856		1,856		06/26/2015	
759916-10-9	REPLIGEN CORP			1,344.000	124,320	92.500	124,320	5,307				54,081		54,081		06/22/2012	
76009N-10-0	RENT-A-CENTER INC/TX			1,673.000	48,249	28.840	48,249	42,350		454		21,418		21,418		06/28/2013	
760281-20-4	REPUBLIC BANCORP INC/KY			364.000	17,035	46.800	17,035	3,580	96	408		2,976		2,976		12/17/2002	
76029N-10-6	REPLIMUNE GROUP INC			699.000	10,031	14.350	10,031	10,247				(219)		(219)		06/28/2019	
760416-10-7	REPUBLIC FIRST BANCORP INC			1,873.000	7,829	4.180	7,829	10,463				(3,393)		(3,393)		06/23/2017	
760759-10-0	REPUBLIC SERVICES INC			7,183.000	643,812	89.630	643,812	201,328	2,909	11,926		127,508		127,508		06/24/2016	
761152-10-7	RESMED INC			5,009.000	776,245	154.970	776,245	30,385		8,262		208,351		208,351		06/30/2006	
76118Y-10-4	RESIDEO TECHNOLOGIES INC			4,524.000	53,971	11.930	53,971	29,990				(39,467)		(39,467)		10/29/2018	
76122Q-10-5	RESOURCES CONNECTION INC			1,107.000	18,077	16.330	18,077	19,056		649		2,386		2,386		06/25/2004	
761299-10-6	RETROPHIN INC			1,469.000	20,860	14.200	20,860	39,607				(12,533)		(12,533)		06/26/2015	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS			4,204.000	74,243	17.660	74,243	53,614		3,595		7,573		7,573		06/23/2017	
76131V-20-2	RETAIL PROPERTIES OF AMERICA			6,690.000	89,646	13.400	89,646	98,361	1,108	4,809		17,266		17,266		06/27/2014	
761330-10-9	REVANCE THERAPEUTICS INC			879.000	14,266	16.230	14,266	26,990				(3,469)		(3,469)		06/23/2017	
76133Q-10-2	RETAIL VALUE INC			621.000	22,853	36.800	22,853	20,642	1,273	768		6,975		6,975		01/25/2019	
761525-60-9	REVLON INC			480.000	10,282	21.420	10,282	2,424				(1,832)		(1,832)		06/26/2009	
761624-10-5	REX STORES CORP			234.000	19,179	81.960	19,179	2,370				3,280		3,280		06/26/2009	
76169B-10-2	REXNORD CORP			4,030.000	131,459	32.620	131,459	100,046				39,440		39,440		06/23/2017	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			3,671.000	167,655	45.670	167,655	84,184	679	2,209		47,945		47,945		06/28/2019	
76243J-10-5	RHYTHM PHARMACEUTICALS INC			280.000	6,429	22.960	6,429	6,390				(1,111)		(1,111)		03/16/2018	
762544-10-4	RIBBON COMMUNICATIONS INC			2,205.000	6,836	3.100	6,836	52,431				(3,839)		(3,839)		10/30/2017	
766559-60-3	RIGEL PHARMACEUTICALS INC			4,657.000	9,966	2.140	9,966	65,968				(754)		(754)		06/23/2017	
766582-10-0	RIGNET INC			611.000	4,033	6.600	4,033	10,334				(3,734)		(3,734)		06/22/2012	
76680R-20-6	RINGCENTRAL INC			2,430.000	409,868	168.670	409,868	41,410				212,064		212,064		06/24/2016	
76680V-10-8	RING ENERGY INC			1,749.000	4,617	2.640	4,617	24,878				(4,319)		(4,319)		06/23/2017	
767754-87-2	RITE AID CORP			1,730.000	26,763	15.470	26,763	161,510				(136,371)		(136,371)		04/22/2019	
769397-10-0	RIVERVIEW BANCORP INC			671.000	5,509	8.210	5,509	4,401		124		632		632		06/23/2017	
770323-10-3	ROBERT HALF INTERNATIONAL INC			3,920.000	247,548	63.150	247,548	84,225		5,275		23,605		23,605		06/24/2005	
77313F-10-6	ROCKET PHARMACEUTICLAS INC			1,412.000	32,137	22.760	32,137	25,314				11,229		11,229		06/28/2019	
773903-10-9	ROCKWELL AUTOMATION INC/DE			4,043.000	819,395	202.670	819,395	115,888		17,242		213,546		213,546		03/15/2005	
774374-10-2	ROCKWELL MEDICAL TECH INC			1,891.000	4,614	2.440	4,614	14,886				344		344		06/28/2013	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
775133-10-1	ROGERS CORP			701.000	87,436	124.730	87,436	30,940				18,212		18,212		06/23/2017	
77543R-10-2	ROKU INC			2,895.000	387,641	133.900	387,641	189,100				223,627		223,627		06/28/2019	
775711-10-4	ROLLINS INC			4,660.000	154,526	33.160	154,526	87,332		2,376		(13,865)		(13,865)		06/22/2018	
776696-10-6	ROPER INDUSTRIES INC			3,518.000	1,246,181	354.230	1,246,181	91,470		7,062		312,282		312,282		06/27/2014	
777780-10-7	ROSETTA STONE INC			750.000	13,605	18.140	13,605	5,474				1,321		1,321		06/24/2016	
778296-10-3	ROSS STORES INC			12,266.000	1,428,008	116.420	1,428,008	30,058		13,576		412,387		412,387		12/17/2002	
780287-10-8	ROYAL GOLD INC			2,154.000	263,327	122.250	263,327	129,449		2,477		79,786		79,786		12/15/2017	
78112V-10-2	RUBICON PROJECT INC/THE			1,681.000	13,717	8.160	13,717	10,690				3,063		3,063		06/28/2019	
78116T-10-3	RUBIUS THERAPEUTICS INC			1,226.000	11,647	9.500	11,647	19,321				(7,847)		(7,847)		06/28/2019	
781846-20-9	RUSH ENTERPRISES INC			1,200.000	55,800	46.500	55,800	10,944		651		14,598		14,598		06/24/2005	
781846-30-8	RUSH ENTERPRISES INC			257.000	11,745	45.700	11,745	5,268		140		2,627		2,627		06/24/2016	
783332-10-9	RUTH'S HOSPITALITY GROUP INC			1,174.000	25,552	21.765	25,552	11,027		662		(1,147)		(1,147)		06/25/2010	
783549-10-8	RYDER SYSTEM INC			1,666.000	90,480	54.310	90,480	51,288		3,977		10,387		10,387		06/26/2015	
783754-10-4	RYERSON HOLDING CORP			592.000	7,003	11.830	7,003	6,402				3,289		3,289		06/23/2017	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			1,712.000	148,362	86.660	148,362	77,264	1,541	6,595		34,601		34,601		06/23/2017	
783859-10-1	S&T BANCORP INC			1,349.000	54,351	40.290	54,351	31,393		1,595		3,345		3,345		06/26/2015	
78409V-10-4	S&P GLOBAL INC			8,424.000	2,300,173	273.050	2,300,173	209,606		20,842		879,065		879,065		10/30/2003	
78410G-10-4	SBA COMMUNICATIONS CORP			3,864.000	931,185	240.990	931,185	80,684		3,102		309,325		309,325		01/17/2017	
784117-10-3	SEI INVESTMENTS CO			4,429.000	290,011	65.480	290,011	92,376	1,550	3,172		86,420		86,420		06/23/2017	
78413P-10-1	SEACOR MARINE HOLDINGS INC			629.000	8,674	13.790	8,674	12,558				1,292		1,292		06/02/2017	
784305-10-4	SJW CORP			678.000	48,179	71.060	48,179	15,786		883		10,594		10,594		06/24/2005	
78440X-10-1	SL GREEN REALTY CORP			3,174.000	291,627	91.880	291,627	104,599	2,809	11,711		41,117		41,117		06/27/2014	
78442P-10-6	SLM CORP			16,893.000	150,517	8.910	150,517	117,728		2,200		10,258		10,258		06/26/2015	
78454L-10-0	SM ENERGY CO			4,345.000	48,838	11.240	48,838	60,351		472		(18,645)		(18,645)		06/23/2017	
784635-10-4	SPX CORP			1,707.000	86,852	50.880	86,852	22,286				39,509		39,509		11/13/2003	
78463M-10-7	SPS COMMERCE INC			1,380.000	76,480	55.420	76,480	19,926				19,874		19,874		08/23/2019	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			7,627.000	468,298	61.400	468,298	177,213		3,517		125,741		125,741		06/22/2018	
78469C-10-3	SP PLUS CORP			672.000	28,513	42.430	28,513	9,097				8,766		8,766		06/30/2006	
78469X-10-7	SPX FLOW INC			1,563.000	76,384	48.870	76,384	60,131				29,184		29,184		06/23/2017	
78470V-10-8	SYNERGY RESOURCES CORP			7,633.000	31,448	4.120	31,448	58,814				(4,480)		(4,480)		06/24/2016	
78486Q-10-1	SVB FINANCIAL GROUP			1,944.000	488,022	251.040	488,022	102,043				120,249		120,249		06/26/2015	
78489X-10-3	SVMK INC			2,959.000	52,877	17.870	52,877	44,034				7,813		7,813		06/28/2019	
78573L-10-6	SABRA HEALTH CARE REIT INC			6,162.000	131,497	21.340	131,497	112,686		12,036		30,308		30,308		08/17/2017	
78573M-10-4	SABRE CORP			10,188.000	228,619	22.440	228,619	245,703		6,191		8,248		8,248		11/30/2018	
786449-20-7	SAFEGUARD SCIENTIFICS INC			808.000	8,872	10.980	8,872	8,734		877		1,930		1,930		08/31/2009	
78645L-10-0	SAFEHOLD INC			401.000	16,160	40.300	16,160	7,715		201		8,548		8,548		02/25/2019	
78648T-10-0	SAFETY INSURANCE GROUP INC			591.000	54,685	92.530	54,685	28,878		2,180		6,412		6,412		06/24/2016	
786598-30-0	SAGA COMMUNICATIONS INC			175.000	5,320	30.400	5,320	4,920	53	276		(501)		(501)		06/22/2012	
78667J-10-8	SAGE THERAPEUTICS INC			1,782.000	128,643	72.190	128,643	149,675				(59,876)		(59,876)		06/28/2019	
78709Y-10-5	SAIA INC			945.000	87,998	93.120	87,998	8,293				35,674		35,674		06/23/2017	
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDI			1,841.000	43,448	23.600	43,448	53,225				205		205		09/21/2018	
790148-10-0	ST JOE CO/THE			1,876.000	37,201	19.830	37,201	79,408				12,645		12,645		06/28/2013	
79466L-30-2	SALESFORCE.COM INC			28,459.000	4,628,572	162.640	4,628,572	975,872				913,370		913,370		07/31/2019	
79546E-10-4	SALLY BEAUTY HOLDINGS INC			3,687.000	67,288	18.250	67,288	79,059				4,477		4,477		06/24/2016	
800013-10-4	SANDERSON FARMS INC			787.000	138,685	176.220	138,685	38,454		1,093		61,274		61,274		06/26/2015	
80007P-86-9	SANDRIDGE ENERGY INC			1,269.000	5,381	4.240	5,381	20,010				(4,329)		(4,329)		06/23/2017	
800363-10-3	SANDY SPRING BANCORP INC			1,200.000	45,456	37.880	45,456	23,461		1,537		7,943		7,943		01/02/2018	
800422-10-7	SANFILIPPO JOHN B & SON INC CO			368.000	33,591	91.280	33,591	5,617		1,997		13,266		13,266		06/22/2012	
800677-10-6	SANGAMO BIOSCIENCES INC			2,773.000	23,210	8.370	23,210	30,589				(8,728)		(8,728)		06/23/2017	
801056-10-2	SANMINA-SCI CORP			2,856.000	97,789	34.240	97,789	55,586				29,424		29,424		06/23/2017	
80283M-10-1	SANTANDER CONSUMER USA HOLDING			3,020.000	70,577	23.370	70,577	45,852		2,753		17,666		17,666		06/23/2017	
803607-10-0	SAREPTA THERAPEUTICS INC			2,492.000	321,568	129.040	321,568	128,691				39,123		39,123		06/28/2019	
804395-10-1	SAUL CENTERS INC			392.000	20,690	52.780	20,690	14,160		902		2,206		2,206		06/24/2016	
806037-10-7	SCANSOURCE INC			958.000	35,398	36.950	35,398	22,036				2,492		2,492		06/28/2013	
806407-10-2	SCHEIN HENRY INC			5,175.000	345,276	66.720	345,276	45,745				27,646		27,646		06/27/2008	
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			1,051.000	22,786	21.680	22,786	19,144		855		139		139		06/25/2004	
80689H-10-2	SCHNEIDER NATIONAL INC			1,179.000	25,726	21.820	25,726	24,757	71	307		3,759		3,759		06/23/2017	
807066-10-5	SCHOLASTIC CORP			1,096.000	42,141	38.450	42,141	37,148		714		(2,008)		(2,008)		12/17/2002	
80706P-10-3	SCHOLAR ROCK HOLDING CORP			669.000	8,817	13.180	8,817	10,610				(1,814)		(1,814)		06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
808513-10-5	SCHWAB CHARLES CORP NEW COM			39,709.000	1,888,560	47.560	1,888,560	545,544		29,301		242,330		242,330		06/23/2017	
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION			1,182.000	49,632	41.990	49,632	19,256		2,257		20,264		20,264		06/22/2012	
808625-10-7	SCIENCE APPLICATIONS INTE			2,092.000	182,046	87.020	182,046	87,727		3,105		61,422		61,422		01/14/2019	
80874P-10-9	SCIENTIFIC GAMES CORP			1,968.000	52,703	26.780	52,703	36,455				17,726		17,726		03/22/2005	
808CVR-10-4	SCHULMAN A INC CVR COM			1,126.000	488	0.433	488	484								12/18/2018	
810186-10-6	SCOTTS MIRACLE-GRO CO/THE			1,290.000	136,972	106.180	136,972	34,588		3,163		58,384		58,384		06/25/2010	
811054-40-2	SCRIPPS E W CO OHIO CL A NEW			2,274.000	35,725	15.710	35,725	46,318		494		(46)		(46)		03/25/2015	
811246-10-7	SCULPTOR CAPITAL MANAGEMENT			551.000	12,177	22.100	12,177	13,384		18		(1,222)		(1,222)		09/20/2019	
811543-10-7	SEABOARD CORP			10.000	42,506	4,250.550	42,506	37,812		98		7,211		7,211		06/22/2018	
811707-80-1	SEACOAST BANKING CORP OF FLORI			1,542.000	47,139	30.570	47,139	20,726				7,101		7,101		06/23/2017	
811904-10-1	SEACOR HOLDINGS INC			617.000	26,624	43.150	26,624	22,030				3,841		3,841		06/27/2008	
81211K-10-0	SEALED AIR CORP			5,274.000	210,063	39.830	210,063	137,101		3,662		26,634		26,634		06/27/2014	
81255T-10-8	SEASPINE HOLDINGS CORP			640.000	7,686	12.010	7,686	9,120				(4,035)		(4,035)		12/21/2018	
812578-10-2	SEATTLE GENETICS INC			3,768.000	430,532	114.260	430,532	42,038				219,652		219,652		06/24/2011	
81282V-10-0	SEAWORLD ENTERTAINMENT INC			1,710.000	54,224	31.710	54,224	48,107				16,648		16,648		06/27/2014	
81374A-10-5	SECUREWORKS CORP	LS		257.000	4,282	16.660	4,282	3,351				(60)		(60)		06/24/2016	
81617J-30-1	SELECT ENERGY SERVICES			351.000	3,257	9.280	3,257	5,384				1,052		1,052		09/16/2017	
81619Q-10-5	SELECT MEDICAL HOLDINGS			4,065.000	94,877	23.340	94,877	52,723				32,870		32,870		06/26/2015	
816300-10-7	SELECTIVE INSURANCE GROUP			2,223.000	144,917	65.190	144,917	21,059		2,002		9,562		9,562		12/17/2002	
816850-10-1	SEMTECH CORP			2,520.000	133,308	52.900	133,308	56,010				17,929		17,929		06/23/2017	
816851-10-9	SEMPRA ENERGY			9,564.000	1,448,755	151.480	1,448,755	323,665	9,253	39,411		419,015		419,015		06/22/2018	
817070-50-1	SENECA FOODS CORP			365.000	14,888	40.790	14,888	11,668				4,643		4,643		06/26/2009	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS			9,263.000	78,180	8.440	78,180	169,699		8,443		(30,749)		(30,749)		06/24/2016	
81725T-10-0	SENSIENT TECHNOLOGIES CORP			1,576.000	104,158	66.090	104,158	57,134		2,514		16,332		16,332		06/22/2018	
81727U-10-5	SENSEONICS HOLDINGS INC	LS		2,436.000	2,231	0.916	2,231	11,960				(4,127)		(4,127)		06/22/2018	
81750R-10-2	SERES THERAPEUTICS INC			4,330.000	14,939	3.450	14,939	33,104				28		28		06/28/2019	
81752R-10-0	SEARS			990.000	39,679	40.080	39,679	47,781		537		7,765		7,765		06/24/2016	
817565-10-4	SERVICE CORP INTERNATIONAL/US			5,752.000	264,765	46.030	264,765	37,079		4,494		33,589		33,589		12/15/2003	
81761L-10-2	SERVICE PROPERTIES TRUST			5,289.000	128,681	24.330	128,681	165,194		3,099		(36,952)		(36,952)		09/25/2019	
81761R-10-9	SERVICEMASTER GLOVAL HOLDING			4,718.000	182,398	38.660	182,398	111,316				9,168		9,168		06/24/2016	
81762P-10-2	SERVICENOW INC			6,396.000	1,805,719	282.320	1,805,719	355,264				674,947		674,947		06/23/2017	
81768T-10-8	SERVISFIRST BANCSHARES INC			1,876.000	70,688	37.680	70,688	34,502	328	1,222		11,031		11,031		06/26/2015	
819047-10-1	SHAKE SHACK INC CLASS A			841.000	50,098	59.570	50,098	33,165				12,043		12,043		06/23/2017	
820054-10-4	SHARPSPRING INC			779.000	8,935	11.470	8,935	10,119				(1,197)		(1,197)		06/28/2019	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS			1,811.000	75,356	41.610	75,356	9,950		570		(4,839)		(4,839)		06/28/2013	
824348-10-6	SHERWIN-WILLIAMS CO/THE			2,878.000	1,679,428	583.540	1,679,428	111,795		14,116		553,642		553,642		06/22/2018	
824889-10-9	SHOE CARNIVAL INC			576.000	21,473	37.280	21,473	8,187		206		2,198		2,198		12/17/2002	
82489T-10-4	SHOCKWAVE MEDICAL INC			839.000	36,849	43.920	36,849	37,742				(904)		(904)		12/20/2019	
825107-10-5	SHORE BANCSHARES INC			497.000	8,628	17.360	8,628	5,417		227		1,419		1,419		06/24/2016	
82536T-10-7	SHOTSPOTTER INC			502.000	12,801	25.500	12,801	20,969				(5,994)		(5,994)		06/28/2019	
825690-10-0	SHUTTERSTOCK INC			719.000	30,831	42.880	30,831	49,682				5,000		5,000		06/26/2015	
825704-10-9	SI BONE INC			278.000	5,977	21.500	5,977	5,118				172		172		12/21/2018	
82620P-10-2	SIERRA BANCORP			370.000	10,774	29.120	10,774	8,638		297		1,906		1,906		06/24/2005	
82621J-10-5	SIENTRA INC			549.000	4,908	8.940	4,908	5,138				(2,095)		(2,095)		06/23/2017	
82669G-10-4	SIGNATURE BANK/NEW YORK NY			1,852.000	253,002	136.610	253,002	68,847		4,501		63,352		63,352		06/24/2016	
826917-10-6	SIGA TECHNOLOGIES INC			1,913.000	9,125	4.770	9,125	13,199				(6,060)		(6,060)		06/22/2018	
826919-10-2	SILICON LABORATORIES INC			1,625.000	188,468	115.980	188,468	65,849				61,129		61,129		06/23/2017	
827048-10-9	SILGAN HOLDINGS INC			2,434.000	75,649	31.080	75,649	14,339		1,162		18,377		18,377		06/27/2014	
82710M-10-0	SILK ROAD MEDICAL INC			361.000	14,577	40.380	14,577	12,756				1,844		1,844		09/20/2019	
828359-10-9	SILVERCREST ASSET MANAGEMENT G			298.000	3,749	12.580	3,749	3,602		194		(196)		(196)		06/24/2016	
82836G-10-2	SILVERBOW RESOURCES INC			253.000	2,505	9.900	2,505	6,534				(3,518)		(3,518)		06/23/2017	
828730-20-0	SIMMONS FIRST NATIONAL CORP			2,996.000	80,263	26.790	80,263	48,571	479	2,048		8,065		8,065		10/20/2017	
828806-10-9	SIMON PROPERTY GROUP INC			10,655.000	1,587,169	148.960	1,587,169	716,833		95,965		(205,208)		(205,208)		06/24/2016	
82900L-10-2	SIMPLY GOOD FOODS CO THE			2,221.000	63,387	28.540	63,387	29,649				21,668		21,668		06/22/2018	
829073-10-5	SIMPSON MANUFACTURING CO INC			1,581.000	126,844	80.230	126,844	37,436	364	1,544		41,761		41,761		06/23/2017	
829214-10-5	SIMULATIONS PLUS INC			414.000	12,035	29.070	12,035	5,195		107		3,842		3,842		06/23/2017	
829226-10-9	SINCLAIR BROADCAST GROUP INC			2,122.000	70,747	33.340	70,747	35,907		1,843		15,033		15,033		06/28/2013	
82968B-10-3	SIRIUS XM RADIO INC			44,478.000	318,018	7.150	318,018	190,870		2,395		(29,302)		(29,302)		02/01/2019	
82981J-10-9	SITE CENTERS CORP			6,051.000	84,835	14.020	84,835	98,723	1,210	5,253		18,065		18,065		10/12/2018	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC			1,315.000	119,205	90.650	119,205	59,871				47,086		47,086		06/23/2017	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			2,790.000	125,857	45.110	125,857	51,286		9,960		(29,705)		(29,705)		06/24/2011	
830566-10-5	SKECHERS U.S.A. INC			4,672.000	201,784	43.190	201,784	27,987				95,985		95,985		06/24/2011	
830830-10-5	SKYLINE CORP			1,768.000	56,046	31.700	56,046	49,376				10,956		10,956		06/28/2019	
830879-10-2	SKYWEST INC			1,961.000	126,739	64.630	126,739	31,773	235	979		40,010		40,010		06/28/2013	
83088M-10-2	SKYWORKS SOLUTIONS INC			5,799.000	700,983	120.880	700,983	193,362		10,320		316,097		316,097		06/24/2016	
83125X-10-3	SELECT COMFORT CORP			906.000	44,611	49.240	44,611	22,195				16,055		16,055		06/23/2017	
831865-20-9	SMITH A O COM			4,747.000	226,147	47.640	226,147	19,907		4,636		23,733		23,733		12/17/2002	
83190L-20-8	SMARTFINANCIAL INC			275.000	6,504	23.650	6,504	6,561		15		1,498		1,498		06/23/2017	
83191H-10-7	SMART SAND INC	LS		801.000	2,019	2.520	2,019	9,040				243		243		06/23/2017	
83200N-10-3	SMARTSHEET INC CLASS A			3,012.000	135,299	44.920	135,299	145,771				(10,598)		(10,598)		06/28/2019	
832696-40-5	SMUCKER J M CO COM NEW			3,719.000	387,259	104.130	387,259	192,058		13,963		40,047		40,047		06/26/2015	
833034-10-1	SNAP-ON INC			1,793.000	303,734	169.400	303,734	61,086		7,646		43,750		43,750		06/24/2016	
83417Q-10-5	SOLARWINDS CORP			1,330.000	24,672	18.550	24,672	25,275				(611)		(611)		09/20/2019	
83418M-10-3	SOLARIS OILFIELD INFRAST			369.000	5,166	14.000	5,166	3,959		162		713		713		06/23/2017	
83422E-10-5	SOLID BIOSCIENCES INC	LS		2,399.000	10,676	4.450	10,676	25,851				(10,228)		(10,228)		06/28/2019	
83545G-10-2	SONIC AUTOMOTIVE INC			1,157.000	35,867	31.000	35,867	14,721	116	452		20,187		20,187		06/24/2011	
835495-10-2	SONOCO PRODUCTS CO			3,066.000	189,234	61.720	189,234	80,744		5,656		26,654		26,654		06/24/2005	
83570H-10-8	SONOS INC			2,321.000	36,254	15.620	36,254	34,615				1,659		1,659		09/20/2019	
83587F-20-2	SORRENTO THERAPEUTICS			3,173.000	10,725	3.380	10,725	20,782				3,147		3,147		06/22/2018	
838518-10-8	SOUTH JERSEY INDUSTRIES INC			3,054.000	100,721	32.980	100,721	55,260		3,836		16,011		16,011		06/23/2017	
840441-10-9	SOUTH STATE CORP			1,240.000	107,570	86.750	107,570	49,169		2,247		33,632		33,632		12/01/2017	
842587-10-7	SOUTHERN CO			36,015.000	2,294,156	63.700	2,294,156	939,698		96,139		720,961		720,961		12/21/2018	
84265V-10-5	SOUTHERN COPPER CORP			2,254.000	95,750	42.480	95,750	71,479		5,000		26,712		26,712		06/23/2017	
842873-10-1	SOUTHERN FIRST BANCSHARES			228.000	9,688	42.490	9,688	5,405				2,405		2,405		06/24/2016	
843380-10-6	SOUTHERN MISSOURI BANCORP			231.000	8,861	38.360	8,861	5,368		140		1,042		1,042		06/24/2016	
843395-10-4	SOUTHERN NATL BANCORP OF VA			454.000	7,423	16.350	7,423	5,357		177		1,438		1,438		06/24/2016	
84470P-10-9	SOUTHSIDE BANCSHARES INC			1,068.000	39,666	37.140	39,666	27,551		1,461		5,826		5,826		06/23/2017	
844741-10-8	SOUTHWEST AIRLINES CO			16,154.000	871,993	53.980	871,993	190,089	3,008	11,920		122,615		122,615		05/03/2011	
844895-10-2	SOUTHWEST GAS CORP			1,840.000	139,785	75.970	139,785	39,867		4,303		(987)		(987)		06/30/2006	
845467-10-9	SOUTHWESTERN ENERGY CO			3,565.000	8,627	2.420	8,627	32,400				(3,572)		(3,572)		06/23/2017	
846511-10-3	SPARK ENERGY INC			431.000	3,978	9.230	3,978	6,403		339		785		785		06/23/2017	
846819-10-0	SPARTAN MOTORS INC			1,379.000	24,932	18.080	24,932	7,943		150		15,142		15,142		06/24/2016	
847215-10-0	SPARTANNASH CO			957.000	13,628	14.240	13,628	17,901		789		(2,848)		(2,848)		11/20/2013	
84763A-10-8	SPECTRUM PHARMACEUTICALS INC			2,652.000	9,653	3.640	9,653	15,825				(13,715)		(13,715)		06/25/2010	
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW			1,309.000	84,156	64.290	84,156	74,275		2,075		25,888		25,888		09/27/2019	
84833T-10-3	SPERO THERAPEUTICS INC			741.000	7,125	9.615	7,125	8,528				(1,421)		(1,421)		06/28/2019	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN			3,569.000	260,109	72.880	260,109	112,674	428	1,859		2,854		2,854		06/26/2015	
848577-10-2	SPIRIT AIRLINES INC			2,177.000	87,755	40.310	87,755	80,877				(38,799)		(38,799)		06/27/2014	
84857L-10-1	SPIRE INC			1,831.000	152,541	83.310	152,541	58,048	1,140	4,708		17,104		17,104		06/26/2015	
84860W-30-0	SPIRIT REALITY CAPITAL INC			3,189.000	156,835	49.180	156,835	133,796	1,993	8,652		44,958		44,958		12/13/2018	
848637-10-4	SPLUNK INC			5,371.000	804,415	149.770	804,415	268,902				244,172		244,172		06/22/2018	
84863T-10-6	SPOK HOLDINGS INC COMMON STOCK			859.000	10,506	12.230	10,506	20,015		467		(896)		(896)		06/25/2004	
84920Y-10-6	SPORTSMAN'S WAREHOUSE HOLDINGS			1,434.000	11,515	8.030	11,515	12,398				5,297		5,297		06/23/2017	
85205L-10-7	SPRINGWORKS THERAPEUTICS INC			299.000	11,509	38.490	11,509	10,870				647		647		12/20/2019	
85207U-10-5	SPRINT CORP W/I			19,979.000	104,091	5.210	104,091	534,675				(12,334)		(12,334)		09/30/2013	
85208M-10-2	SPROUTS FARMERS MARKET			4,309.000	83,379	19.350	83,379	130,254				(18,141)		(18,141)		06/26/2015	
852234-10-3	SQUARE INC			11,771.000	736,394	62.560	736,394	393,095				57,699		57,699		06/28/2019	
852312-30-5	STAAR SURGICAL COMPANY			1,741.000	61,231	35.170	61,231	10,390				5,744		5,744		06/25/2010	
85254J-10-2	STAG INDUSTRIAL INC			4,481.000	141,465	31.570	141,465	98,551	534	6,035		24,857		24,857		06/28/2019	
852857-20-0	STAMPS.COM INC			618.000	51,615	83.520	51,615	12,813				(45,107)		(45,107)		06/24/2016	
853666-10-5	STANDARD MOTOR PRODUCTS INC			843.000	44,864	53.220	44,864	6,867		842		4,087		4,087		06/25/2010	
854231-10-7	STANDEX INTERNATIONAL CORP			472.000	37,453	79.350	37,453	38,522		420		5,813		5,813		06/22/2018	
854502-10-1	STANLEY BLACK AND DECKER			5,419.000	898,145	165.740	898,145	43,262		15,876		252,278		252,278		06/23/2017	
855244-10-9	STARBUCKS CORP			40,762.000	3,583,795	87.920	3,583,795	204,127		65,905		970,274		970,274		06/22/2012	
855707-10-5	STATE AUTO FINANCIAL CORP			630.000	19,543	31.020	19,543	6,872		273		(1,926)		(1,926)		12/17/2002	
85571B-10-5	STARWOOD PROPERTY TRUST			9,293.000	231,024	24.860	231,024	221,849	4,461	19,362		48,436		48,436		06/23/2017	
857477-10-3	STATE STREET CORP			12,585.000	995,474	79.100	995,474	533,756	6,544	26,357		204,169		204,169		06/26/2009	
858119-10-0	STEEL DYNAMICS INC			7,498.000	255,232	34.040	255,232	80,354	1,800	7,383		30,353		30,353		06/26/2015	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
858155-20-3	STEELCASE INC			3,128.000	63,999	20.460	63,999	43,685	454	1,935		17,823		17,823		06/23/2017	
858586-10-0	STEPAN CO			775.000	79,391	102.440	79,391	10,143		862		22,307		22,307		12/17/2002	
85858C-10-7	STEMLINE THERAPEUTICS INC			1,509.000	16,041	10.630	16,041	24,028				(2,250)		(2,250)		06/28/2019	
858912-10-8	STERICYCLE INC			2,666.000	170,117	63.810	170,117	82,153				73,173		73,173		06/23/2017	
85917A-10-0	STERLING BANCORP DEL			7,815.000	164,740	21.080	164,740	97,374		2,374		36,145		36,145		10/02/2017	
859241-10-1	STERLING CONSTRUCTION CO INC			1,004.000	14,136	14.080	14,136	11,164				3,242		3,242		06/23/2017	
860372-10-1	STEWART INFORMATION SERVICES C			815.000	33,244	40.790	33,244	21,376		1,061		(503)		(503)		12/17/2002	
860630-10-2	STIFEL FINANCIAL CORP			2,581.000	156,538	60.650	156,538	85,853		1,681		50,231		50,231		02/15/2013	
860897-10-7	STITCH FIX INC CLASS A			1,475.000	37,849	25.660	37,849	47,182				(9,445)		(9,445)		06/28/2019	
861025-10-4	STOCK YARDS BANCORP INC			922.000	37,857	41.060	37,857	9,952		1,041		7,708		7,708		12/17/2002	
86183P-10-2	STONERIDGE INC			1,055.000	30,933	29.320	30,933	13,194				4,986		4,986		06/24/2011	
862121-10-0	STORE CAPITAL CORP			6,501.000	242,097	37.240	242,097	172,209	2,275	9,453		58,754		58,754		06/23/2017	
86272C-10-3	STRATEGIC EDUCATION INC			791.000	125,690	158.900	125,690	88,326		1,802		36,408		36,408		08/01/2018	
863167-20-1	STRATUS PROPERTIES INC			218.000	6,754	30.980	6,754	5,240				1,544		1,544		06/23/2017	
863667-10-1	STRYKER CORP			11,903.000	2,498,916	209.940	2,498,916	300,072	6,844	26,866		640,750		640,750		06/23/2017	
864159-10-8	STURM RUGER & CO INC			652.000	30,664	47.030	30,664	14,013		581		(4,085)		(4,085)		06/23/2017	
86606G-10-1	SUMMIT FINANCIAL GROUP INC			394.000	10,673	27.090	10,673	10,095		252		3,102		3,102		06/23/2017	
866082-10-0	SUMMIT HOTEL PROPERTIES INC			3,928.000	48,472	12.340	48,472	39,884		3,069		10,376		10,376		06/23/2017	
86614U-10-0	SUMMIT MATERIALS INC			4,288.000	102,483	23.900	102,483	101,806				49,906		49,906		01/31/2017	
866674-10-4	SUN COMMUNITIES INC			2,801.000	420,430	150.100	420,430	142,699	2,101	8,997		137,173		137,173		06/23/2017	
86722A-10-3	SUNCOKE ENERGY INC			2,524.000	15,725	6.230	15,725	15,667		164		(5,927)		(5,927)		06/28/2013	
867652-40-6	SUNPOWER CORP	LS		2,299.000	17,932	7.800	17,932	57,407				6,584		6,584		06/26/2015	
86771W-10-5	SUNRUN INC			3,212.000	44,358	13.810	44,358	22,281				9,492		9,492		06/23/2017	
867892-10-1	SUNSTONE HOTEL INVESTORS INC			8,527.000	118,696	13.920	118,696	141,440	5,031	6,385		7,854		7,854		06/23/2017	
868358-10-2	SUPERIOR UNIFORM GROUP INC			295.000	3,994	13.540	3,994	4,799		128		(1,227)		(1,227)		06/26/2015	
868459-10-8	SUPERNUS PHAARMACEUTICALS INC			1,839.000	43,621	23.720	43,621	22,552				(17,682)		(17,682)		06/24/2016	
86881A-10-0	SURGERY PARTNERS INC			643.000	10,066	15.655	10,066	12,390				3,816		3,816		12/18/2015	
868873-10-0	SURMODICS INC			516.000	21,378	41.430	21,378	16,001				(3,044)		(3,044)		12/17/2002	
87105L-10-4	SWITCH INC			1,325.000	19,637	14.820	19,637	22,663		169		10,487		10,487		12/15/2017	
871237-10-3	SYKES ENTERPRISES INC			1,511.000	55,892	36.990	55,892	38,383				18,748		18,748		06/25/2010	
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			1,342.000	6,375	4.750	6,375	10,614				(4,291)		(4,291)		06/28/2019	
87157D-10-9	SYNAPTICS INC			1,338.000	88,000	65.770	88,000	43,636				38,673		38,673		06/23/2017	
871607-10-7	SYNOPSYS INC			5,041.000	701,707	139.200	701,707	126,939				280,391		280,391		06/26/2015	
87161C-50-1	SYNOVUS FINANCIAL CORP			5,935.000	232,652	39.200	232,652	165,809	1,781	7,016		43,342		43,342		01/02/2019	
87162W-10-0	SYNNEX CORP			1,480.000	190,624	128.800	190,624	106,438		2,409		71,836		71,836		10/05/2018	
87164F-10-5	SYNDAX PHARMACEUTICALS INC FIG			1,544.000	13,556	8.780	13,556	15,777				938		938		06/28/2019	
87165B-10-3	SYNCHRONY FINANCIAL			22,223.000	800,250	36.010	800,250	644,988		20,739		282,260		282,260		12/18/2018	
87166B-10-2	SYNEOS HEALTH INC CL A			2,126.000	126,444	59.475	126,444	88,686				43,302		43,302		06/23/2017	
87166L-10-0	SYNLOGIC INC			1,124.000	2,900	2.580	2,900	10,228				(7,416)		(7,416)		06/28/2019	
87167A-10-3	SYNTHORX INC			317.000	22,155	69.890	22,155	21,564				599		599		12/20/2019	
871829-10-7	SYSCO CORP			16,353.000	1,398,836	85.540	1,398,836	294,724		27,683		378,665		378,665		06/26/2015	
87184Q-10-7	SYROS PHARMACEUTICALS INC			2,140.000	14,787	6.910	14,787	19,508				(4,777)		(4,777)		06/28/2019	
871851-10-1	SYSTEMAX INC			461.000	11,599	25.160	11,599	8,660		3,492		592		592		06/22/2007	
872307-10-3	TCF FINANCIAL CORP			5,787.000	270,832	46.800	270,832	211,817		6,341		71,551		71,551		08/01/2019	
87236Y-10-8	TD AMERITRADE HOLDING CORP			9,828.000	488,452	49.700	488,452	295,516		12,904		7,361		7,361		03/16/2018	
87240R-10-7	TFS FINANCIAL CORP			1,044.000	20,546	19.680	20,546	16,847		1,178		3,751		3,751		06/23/2017	
872540-10-9	TJX COS INC			41,896.000	2,558,170	61.060	2,558,170	129,145		40,234		691,982		691,982		11/26/2003	
872590-10-4	T-MOBILE US INC			10,552.000	827,488	78.420	827,488	343,277				158,158		158,158		06/22/2018	
87266J-10-4	TPI COMPOSITES INC			400.000	7,404	18.510	7,404	7,439				(2,457)		(2,457)		06/23/2017	
87266M-10-7	TPG RE FINANCE TRUST INC			427.000	8,655	20.270	8,655	8,347	184	796		860		860		09/15/2017	
87305R-10-9	TTM TECHNOLOGIES INC			3,576.000	53,819	15.050	53,819	45,775				19,253		19,253		06/23/2017	
873379-10-1	TABULA RASA HEALTHCARE INC	LS		350.000	17,038	48.680	17,038	5,078				(5,342)		(5,342)		06/23/2017	
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY I			357.000	24,101	67.510	24,101	9,681				7,934		7,934		06/23/2017	
87403A-10-7	TAILORED BRANDS INC			1,859.000	7,696	4.140	7,696	31,307		1,089		(17,874)		(17,874)		06/23/2017	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			3,946.000	483,109	122.430	483,109	154,025				77,835		77,835		06/22/2018	
87484T-10-8	TALOS ENERGY INC			749.000	22,582	30.150	22,582	13,062				10,484		10,484		05/10/2018	
875372-20-3	TANDEM DIABETES CARE INC			1,948.000	116,120	59.610	116,120	57,669				34,496		34,496		06/28/2019	
875465-10-6	TANGER FACTORY OUTLET CENTERS			3,676.000	54,147	14.730	54,147	48,950		5,645		(20,424)		(20,424)		06/22/2012	
876030-10-7	TAPESTRY INC COM			10,357.000	279,328	26.970	279,328	85,819		15,172		(71,066)		(71,066)		06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
87612E-10-6	TARGET CORP			17,130.000	2,196,237	128.210	2,196,237	437,744		48,329		1,076,938		1,076,938		06/26/2015	
87612G-10-1	TARGA RESOURCES CORP			7,616.000	310,961	40.830	310,961	317,161		30,082		37,074		37,074		06/23/2017	
876664-10-3	TAUBMAN CENTERS INC			2,340.000	72,751	31.090	72,751	45,813		6,856		(34,102)		(34,102)		06/24/2005	
87724P-10-6	TAYLOR MORRISON HOME CORP-A			2,707.000	59,175	21.860	59,175	57,395				16,328		16,328		09/27/2018	
878155-10-0	TEAM INC			1,231.000	19,659	15.970	19,659	32,721				1,645		1,645		03/01/2016	
878237-10-6	TECH DATA CORP			1,151.000	165,284	143.600	165,284	48,475				71,977		71,977		06/24/2016	
87874R-10-0	TECHTARGET INC			708.000	18,479	26.100	18,479	6,264				9,952		9,952		06/27/2014	
87901J-10-5	TEGNA INC			8,405.000	140,279	16.690	140,279	21,970	588	2,553		49,506		49,506		06/29/2015	
879080-10-9	TEJON RANCH CO			834.000	13,327	15.980	13,327	21,387				(506)		(506)		10/27/2017	
879181-10-5	TELARIA INC			2,099.000	18,492	8.810	18,492	5,667				12,916		12,916		12/21/2018	
87918A-10-5	TELADOC INC	LS		2,089.000	174,891	83.720	174,891	59,556				72,199		72,199		06/23/2017	
879360-10-5	TELEDYNE TECHNOLOGIES INC			1,233.000	427,284	346.540	427,284	43,655				174,039		174,039		06/23/2017	
879369-10-6	TELEFLEX INC			1,575.000	592,893	376.440	592,893	94,069		2,324		188,026		188,026		06/23/2017	
879433-82-9	TELEPHONE & DATA SYSTEMS INC			3,834.000	97,499	25.430	97,499	141,971		2,745		(27,588)		(27,588)		06/26/2015	
879455-10-3	TELENAV INC			2,092.000	10,167	4.860	10,167	20,421				(3,322)		(3,322)		06/28/2019	
87968A-10-4	TELLURIAN INC			2,116.000	15,404	7.280	15,404	21,031				706		706		06/23/2017	
88023U-10-1	TEMPER SEALY INTERNATIONAL			1,466.000	127,630	87.060	127,630	40,577				67,745		67,745		06/28/2013	
88025T-10-2	TENABLE HOLDINGS INC			303.000	7,260	23.960	7,260	11,258				542		542		09/21/2018	
88033G-40-7	TENET HEALTHCARE CORP			3,172.000	120,631	38.030	120,631	200,651				67,061		67,061		06/23/2017	
880345-10-3	TENNANT CO			647.000	50,414	77.920	50,414	37,387		617		16,900		16,900		06/23/2017	
880349-10-5	TENNECO INC			928.000	12,157	13.100	12,157	23,644		252		(13,421)		(13,421)		06/23/2017	
88076W-10-3	TERADATA CORP			4,419.000	118,297	26.770	118,297	57,593				(51,833)		(51,833)		06/24/2016	
880770-10-2	TERADYNE INC			5,732.000	390,865	68.190	390,865	185,629		2,240		213,537		213,537		06/24/2016	
880779-10-3	TEREX CORP			1,384.000	41,216	29.780	41,216	23,584		661		3,096		3,096		06/26/2015	
88104R-20-9	TERRAFORM POWER INC			1,698.000	26,132	15.390	26,132	20,400		1,484		7,166		7,166		12/15/2017	
88145X-10-8	TERRITORIAL BANCORP			286.000	8,849	30.940	8,849	4,757		462		1,436		1,436		10/19/2009	
88146M-10-1	TERRENO REALTY CORP			1,821.000	98,589	54.140	98,589	35,351	492	1,956		34,960		34,960		06/26/2015	
88160R-10-1	TESLA MOTORS INC			4,891.000	2,046,052	418.330	2,046,052	635,758				425,265		425,265		05/17/2019	
88162F-10-5	TETRA TECHNOLOGIES INC			3,896.000	7,636	1.960	7,636	38,624				1,104		1,104		06/27/2008	
88162G-10-3	TETRA TECH INC			1,741.000	150,005	86.160	150,005	28,541		1,076		60,594		60,594		06/23/2017	
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			1,428.000	81,068	56.770	81,068	26,339				8,209		8,209		06/23/2017	
882508-10-4	TEXAS INSTRUMENTS INC			32,445.000	4,162,369	128.290	4,162,369	652,847		113,014		1,109,527		1,109,527		04/02/2007	
882681-10-9	TEXAS ROADHOUSE INC			2,599.000	146,376	56.320	146,376	47,102		3,385		(8,891)		(8,891)		06/23/2017	
883203-10-1	TEXTRON INC			7,801.000	347,925	44.600	347,925	103,075	156	677		(10,974)		(10,974)		06/24/2016	
88322Q-10-8	TG THERAPEUTICS INC			3,335.000	37,019	11.100	37,019	35,726				16,881		16,881		06/28/2019	
88338N-10-7	THERAPEUTICSMD INC			5,906.000	14,293	2.420	14,293	29,784				(8,308)		(8,308)		06/24/2016	
88339J-10-5	TRADE DESK INC			1,339.000	347,845	259.780	347,845	116,777				174,751		174,751		06/28/2019	
883556-10-2	THERMO FISHER SCIENTIFIC INC			13,848.000	4,498,800	324.870	4,498,800	476,610	2,631	11,120		1,416,622		1,416,622		08/11/2017	
88362T-10-3	THERMON GROUP HOLDINGS INC			1,276.000	34,197	26.800	34,197	26,436				8,420		8,420		06/27/2014	
885160-10-1	THOR INDUSTRIES INC			1,360.000	101,034	74.290	101,034	35,429	544	2,317		30,679		30,679		06/28/2013	
88554D-20-5	3D SYSTEMS CORP			4,245.000	37,144	8.750	37,144	100,163				(6,101)		(6,101)		06/27/2014	
88579Y-10-1	3M CO			19,228.000	3,392,204	176.420	3,392,204	872,654		120,181		(274,770)		(274,770)		12/15/2003	
88642R-10-9	TIDEWATER INC			878.000	16,928	19.280	16,928	25,039				134		134		06/22/2018	
886547-10-8	TIFFANY & CO			4,270.000	570,686	133.650	570,686	200,217	2,477	10,471		229,642		229,642		06/22/2018	
886885-10-2	TILLY'S INC - CLASS A SHRS			432.000	5,292	12.250	5,292	6,499		469		607		607		06/22/2012	
887098-10-1	TIMBERLAND BANCORP INC			232.000	6,900	29.740	6,900	5,329		202		1,747		1,747		06/23/2017	
887389-10-4	TIMKEN CO			2,010.000	113,183	56.310	113,183	36,367		2,443		38,630		38,630		06/30/2006	
887399-10-3	TIMKENSTEEL CORP W/I			1,535.000	12,065	7.860	12,065	21,524				(1,367)		(1,367)		06/23/2017	
88822Q-10-3	TIPTREE FINANCIAL INC			1,255.000	10,216	8.140	10,216	9,224		212		3,239		3,239		06/26/2015	
88830M-10-2	TITAN INTERNATIONAL INC			1,841.000	6,664	3.620	6,664	36,394	9	40		(1,938)		(1,938)		06/28/2013	
88830R-10-1	TITAN MACHINERY INC			784.000	11,588	14.780	11,588	23,356				1,293		1,293		06/24/2011	
88870P-10-6	TIVO CORP			4,572.000	38,771	8.480	38,771	578,937		1,686		(4,303)		(4,303)		06/23/2017	
88870R-10-2	TIVITY HEALTH INC COM			1,669.000	33,956	20.345	33,956	46,701				(6,197)		(6,197)		03/11/2019	
888CVR-99-0	TOBIRA THERAPEUTICS INC			390.000	23	0.060	23	(293)								11/02/2016	
889478-10-3	TOLL BROTHERS INC			4,401.000	173,884	39.510	173,884	88,001		2,101		29,308		29,308		06/28/2013	
890110-10-9	TOMPKINS FINANCIAL CORP			573.000	52,430	91.500	52,430	23,973		1,255		9,563		9,563		06/27/2014	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC	LS		335.000	11,437	34.140	11,437	6,637	30	129		581		581		03/04/2019	
89055F-10-3	TOPBUILD CORP			1,123.000	115,759	103.080	115,759	27,269				66,010		66,010		07/01/2015	
891092-10-8	TORO CO			3,332.000	265,460	79.670	265,460	64,877	833	2,928		75,251		75,251		06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
89214P-10-9	TOWNEBANK/PORTSMOUTH VA			2,493.000	69,355	27.820	69,355	37,777	449	1,839		9,764		9,764		01/29/2018	
892356-10-6	TRACTOR SUPPLY CO			4,234.000	395,625	93.440	395,625	35,381		6,248		42,850		42,850		06/26/2009	
893641-10-0	TRANSDIGM GROUP INC			1,681.000	941,360	560.000	941,360	85,443	54,633	54,723		374,174		374,174		06/28/2013	
89366M-30-0	TRANSENTERIX INC			440.000	647	1.470	647	27,340				(27,015)		(27,015)		12/12/2019	
89374L-10-4	TRANSLATE BIO INC			1,030.000	8,384	8.140	8,384	13,008				(4,680)		(4,680)		06/28/2019	
89400J-10-7	TRANSUNION			6,346.000	543,281	85.610	543,281	288,627		2,066		185,031		185,031		06/22/2018	
89417E-10-9	TRAVELERS COS INC/THE			8,753.000	1,198,723	136.950	1,198,723	342,294		30,679		152,366		152,366		06/30/2006	
89421Q-20-5	TRAVELZOO INC			639.000	6,837	10.700	6,837	9,865				(3,064)		(3,064)		06/28/2019	
894648-10-4	TRECORA RESOURCES			970.000	6,936	7.150	6,936	9,784				(639)		(639)		06/22/2012	
894650-10-0	TREDEGAR CORP			1,164.000	26,015	22.350	26,015	27,271	140	569		7,645		7,645		12/17/2002	
89469A-10-4	TREEHOUSE FOODS INC			2,158.000	104,663	48.500	104,663	87,508				(4,826)		(4,826)		03/31/2016	
89531P-10-5	TREX CO INC			1,946.000	174,906	89.880	174,906	20,760				60,108		60,108		06/25/2004	
896095-10-6	TRICO BANCSHARES			240.000	9,794	40.810	9,794	6,470		214		1,705		1,705		07/09/2018	
89609W-10-7	TRIBUNE PUBLISHING CO COMMON S			780.000	10,265	13.160	10,265	12,556		1,481		1,437		1,437		06/26/2015	
89610F-10-1	TRICIDA INC	LS		767.000	28,947	37.740	28,947	29,239				4,130		4,130		06/28/2019	
896215-20-9	TRIMAS CORP			1,789.000	56,192	31.410	56,192	31,666				7,460		7,460		06/27/2014	
896239-10-0	TRIMBLE NAVIGATION LTD			8,652.000	360,702	41.690	360,702	52,439				76,880		76,880		06/26/2015	
896288-10-7	TRINET GROUP INC			1,603.000	90,746	56.610	90,746	39,734				23,783		23,783		06/26/2015	
896522-10-9	TRINITY INDUSTRIES INC			3,773.000	83,572	22.150	83,572	46,475		2,621		5,957		5,957		06/26/2015	
896749-10-8	TRIPLE-S MANAGEMENT CORP B			996.000	18,416	18.490	18,416	17,554				1,961		1,961		07/25/2019	
89678F-10-0	TRISTATE CAPITAL HLDGS INC			943.000	24,631	26.120	24,631	13,248				6,356		6,356		06/27/2014	
89679E-30-0	TRIUMPH BANCORP INC			657.000	24,979	38.020	24,979	10,109				5,532		5,532		06/24/2016	
896818-10-1	TRIUMPH GROUP INC			1,896.000	47,912	25.270	47,912	63,912		329		26,423		26,423		06/22/2012	
896945-20-1	TRIPADVISOR INC			3,654.000	111,009	30.380	111,009	90,730		13,878		(87,125)		(87,125)		06/24/2016	
89785L-10-7	TRUECAR INC			2,406.000	11,429	4.750	11,429	31,981				(10,495)		(10,495)		06/23/2017	
89785X-10-1	TRUEBLUE INC			1,626.000	39,122	24.060	39,122	30,256				2,978		2,978		06/30/2006	
898202-10-6	TRUPANION INC	LS		855.000	32,028	37.460	32,028	9,265				10,384		10,384		06/23/2017	
898349-10-5	TRUSTCO BANK CORP NY			3,358.000	29,114	8.670	29,114	32,229	229	993		6,151		6,151		06/23/2017	
898402-10-2	TRUSTMARK CORP			2,619.000	90,382	34.510	90,382	56,560		2,614		16,116		16,116		06/28/2013	
89854H-10-2	TELETECH HOLDINGS INC			541.000	21,434	39.620	21,434	7,165		364		6,050		6,050		06/28/2013	
898697-20-6	TUCOWS INC	LS		349.000	21,561	61.780	21,561	20,293				607		607		06/23/2017	
899896-10-4	TUPPERWARE BRANDS CORP			1,753.000	15,041	8.580	15,041	43,082		2,834		(40,787)		(40,787)		06/26/2015	
90041L-10-5	TURNING POINT BRANDS INC			183.000	5,234	28.600	5,234	2,983	8	36		256		256		06/23/2017	
90041T-10-8	TURNING POINT THERAPEUTICS I			932.000	58,054	62.290	58,054	58,953				(909)		(909)		12/20/2019	
901109-10-8	TUTOR PERINI CORP			1,399.000	17,991	12.860	17,991	34,449				(4,403)		(4,403)		12/19/2008	
90137F-10-3	22ND CENTURY GROUP INC			4,215.000	4,637	1.100	4,637	10,284				(5,930)		(5,930)		06/22/2018	
90138F-10-2	TWILIO INC			4,079.000	400,884	98.280	400,884	283,847				(28,117)		(28,117)		06/28/2019	
901476-10-1	TWIN DISC INC			343.000	3,780	11.020	3,780	5,402				(1,294)		(1,294)		06/23/2017	
90171V-20-4	TWIN RIVER WORLDWIDE HOLDINGS			643.000	16,493	25.650	16,493	14,853		69		1,660		1,660		09/20/2019	
90184D-10-0	TWIST BIOSCIENCE CORP			746.000	15,666	21.000	15,666	21,640				(6,046)		(6,046)		06/28/2019	
90184L-10-2	TWITTER INC			25,932.000	831,121	32.050	831,121	941,807				78,750		78,750		06/28/2019	
90187B-40-8	TWO HARBORS INVESTMENT CORP			9,511.000	139,051	14.620	139,051	144,611	3,804	14,497		17,545		17,545		06/28/2019	
902104-10-8	II-VI INC			3,386.000	114,007	33.670	114,007	50,911				(350)		(350)		07/15/2019	
90214J-10-1	2U INC			1,998.000	47,932	23.990	47,932	74,114				(52,028)		(52,028)		06/22/2018	
902252-10-5	TYLER TECHNOLOGIES INC			1,396.000	418,828	300.020	418,828	69,398				161,344		161,344		06/22/2018	
90238J-10-3	TYME TECHNOLOGIES INC			3,764.000	5,270	1.400	5,270	12,346				(8,724)		(8,724)		12/21/2018	
902494-10-3	TYSON FOODS INC			9,939.000	904,847	91.040	904,847	196,126		16,663		378,612		378,612		06/22/2018	
902653-10-4	UDR INC			10,089.000	471,156	46.700	471,156	196,700		14,779		72,291		72,291		12/15/2017	
902673-10-2	UFP TECHNOLOGIES INC			226.000	11,212	49.610	11,212	6,305				4,476		4,476		06/23/2017	
902681-10-5	UGI CORP			7,337.000	331,339	45.160	331,339	113,875	2,385	7,561		(55,405)		(55,405)		08/21/2019	
902788-10-8	UMB FINANCIAL CORP			1,796.000	123,277	68.640	123,277	55,392	557	2,338		13,941		13,941		06/24/2016	
902973-30-4	US BANCORP			49,494.000	2,934,499	59.290	2,934,499	1,095,541	20,787	82,172		680,728		680,728		06/10/2009	
903002-10-3	UMH PROPERTIES INC			994.000	15,636	15.730	15,636	9,727		777		3,914		3,914		06/24/2016	
90328M-10-7	USANA HEALTH SCIENCES INC			426.000	33,462	78.550	33,462	17,252				(16,892)		(16,892)		06/24/2016	
90333L-20-1	US CONCRETE INC			577.000	24,038	41.660	24,038	12,892				3,725		3,725		06/23/2017	
90337L-10-8	US PHYSICAL THERAPY INC			468.000	53,516	114.350	53,516	19,539		579		5,684		5,684		06/23/2017	
90346E-10-3	US SILICA HOLDINGS INC			3,143.000	19,329	6.150	19,329	159,258	196	853		(12,819)		(12,819)		06/23/2017	
90353T-10-0	UBER TECHNOLOGIES INC			32,408.000	963,814	29.740	963,814	1,088,795				(126,487)		(126,487)		12/20/2019	
90353W-10-3	UBIQUITI INC COMMON STOCK			312.000	58,962	188.980	58,962	13,908		372		28,283		28,283		06/27/2014	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN			1,979.000	500,964	253.140	500,964	140,964				16,624		16,624		06/23/2017	
90385V-10-7	ULTRA CLEAN HOLDINGS			1,266.000	29,713	23.470	29,713	15,195				19,219		19,219		06/23/2017	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC			1,517.000	64,791	42.710	64,791	136,932				(1,182)		(1,182)		06/26/2015	
904214-10-3	UMPQUA HOLDINGS CORP			6,954.000	123,086	17.700	123,086	113,177	1,460	6,338		12,668		12,668		06/26/2015	
904311-10-7	UNDER ARMOUR INC			5,744.000	124,070	21.600	124,070	43,873				22,846		22,846		06/24/2016	
904311-20-6	UNDER ARMOUR INC			7,306.000	140,129	19.180	140,129	43,713				22,256		22,256		06/24/2016	
904677-20-0	UNIFI INC			700.000	17,682	25.260	17,682	10,255				1,714		1,714		06/28/2013	
904708-10-4	UNIFIRST CORP/MA			592.000	119,572	201.980	119,572	43,768	148	289		35,295		35,295		06/24/2016	
905400-10-7	UNION BANKSHARES INC /VT			161.000	5,838	36.260	5,838	5,985		217		(1,872)		(1,872)		06/24/2016	
907818-10-8	UNION PACIFIC CORP			24,019.000	4,342,395	180.790	4,342,395	301,644		96,435		1,034,567		1,034,567		11/26/2003	
909214-30-6	UNISYS CORP			2,160.000	25,618	11.860	25,618	248,480				503		503		10/26/2009	
909218-10-9	UNIT CORP			1,986.000	1,381	0.696	1,381	52,636				(27,304)		(27,304)		06/23/2017	
909839-10-2	UNITED COMMUNITY FINANCIAL COR			1,829.000	21,326	11.660	21,326	8,502		596		5,201		5,201		06/28/2013	
90984P-30-3	UNITED COMMUNITY BANKS INC/GA			2,711.000	83,716	30.880	83,716	83,606	488	1,941		25,846		25,846		06/23/2017	
909907-10-7	UNITED BANKSHARES INC			3,861.000	149,266	38.660	149,266	64,136	1,351	5,698		29,502		29,502		04/24/2017	
910047-10-9	UNITED CONTINENTAL HOLDINGS			7,840.000	690,626	88.090	690,626	198,908				34,594		34,594		06/24/2016	
910340-10-8	UNITED FIRE GROUP INC			844.000	36,908	43.730	36,908	17,244		1,190		(10,011)		(10,011)		06/30/2006	
910710-10-2	UNITED INSURANCE HOLDINGS CO			739.000	9,319	12.610	9,319	12,286		192		(2,999)		(2,999)		06/27/2014	
911163-10-3	UNITED NATURAL FOODS INC			2,032.000	17,800	8.760	17,800	37,859				(3,764)		(3,764)		06/26/2015	
911312-10-6	UNITED PARCEL SERVICE INC			24,033.000	2,813,303	117.060	2,813,303	1,571,959		100,143		475,020		475,020		06/26/2009	
911363-10-9	UNITED RENTALS INC			2,718.000	453,281	166.770	453,281	57,111				176,708		176,708		06/22/2012	
911460-10-3	UNITED SECURITY BANCSHARES/FRE			510.000	5,472	10.730	5,472	5,023	56	243		594		594		06/23/2017	
911684-10-8	US CELLULAR CORP			176.000	6,376	36.230	6,376	7,193				(2,803)		(2,803)		06/28/2013	
911922-10-2	UNITED STATES LIME & MINERAL			66.000	5,960	90.300	5,960	2,809		422		1,289		1,289		06/26/2009	
912008-10-9	US FOODS HOLDING CORP			7,566.000	316,940	41.890	316,940	206,761				78,486		78,486		12/15/2017	
912909-10-8	UNITED STATES STEEL CORP			5,177.000	59,070	11.410	59,070	180,259		1,123		(35,785)		(35,785)		06/23/2017	
913017-10-9	UNITED TECHNOLOGIES CORP			27,994.000	4,192,381	149.760	4,192,381	1,249,328		89,308		1,226,179		1,226,179		11/27/2018	
91307C-10-2	UNITED THERAPEUTICS CORP			1,359.000	119,701	88.080	119,701	49,593				(28,635)		(28,635)		06/26/2009	
91324P-10-2	UNITEDHEALTH GROUP INC			32,652.000	9,599,035	293.980	9,599,035	606,433		146,686		1,482,419		1,482,419		12/21/2018	
913259-10-7	UNITIL CORP			534.000	33,012	61.820	33,012	22,769		857		6,042		6,042		06/23/2017	
91325V-10-8	UNITI GROUP INC COM			6,462.000	53,053	8.210	53,053	244,472	1,422	5,260		(48,133)		(48,133)		06/23/2017	
913290-10-2	UNITY BANCORP INC			266.000	6,004	22.570	6,004	4,429		89		487		487		06/23/2017	
91336L-10-7	UNIVAR INC			4,315.000	104,596	24.240	104,596	106,482				26,856		26,856		03/01/2019	
913456-10-9	UNIVERSAL CORP/RICHMOND VA			917.000	52,324	57.060	52,324	32,234		3,005		2,700		2,700		06/23/2017	
91347P-10-5	UNIVERSAL DISPLAY CORP			1,389.000	286,231	206.070	286,231	51,679		603		158,146		158,146		06/22/2018	
913483-10-3	UNIVERSAL ELECTRONICS INC			585.000	30,572	52.260	30,572	12,971				15,973		15,973		12/17/2002	
913543-10-4	UNIVERSAL FOREST PRODUCTS INC			1,326.000	63,250	47.700	63,250	8,009		575		29,174		29,174		12/17/2002	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME			294.000	34,504	117.360	34,504	9,236		868		16,659		16,659		04/26/2005	
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS			1,340.000	37,507	27.990	37,507	8,616		1,120		(13,466)		(13,466)		06/28/2013	
91381U-10-1	UNITY BIOTECHNOLOGY INC			1,868.000	13,468	7.210	13,468	22,011				(9,234)		(9,234)		06/28/2019	
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES I			200.000	3,792	18.960	3,792	3,750	21	115		176		176		10/04/2005	
913903-10-0	UNIVERSAL HEALTH SERVICES INC			2,819.000	404,414	143.460	404,414	68,813		1,835		76,745		76,745		06/26/2015	
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			1,012.000	27,101	26.780	27,101	33,246	202	879		5,337		5,337		06/24/2016	
91529Y-10-6	UNUM GROUP			6,435.000	187,645	29.160	187,645	115,981		7,611		(1,433)		(1,433)		10/02/2006	
91544A-10-9	UPLAND SOFTWARE INC			265.000	9,463	35.710	9,463	5,962				2,287		2,287		06/23/2017	
91688F-10-4	UPWORK INC			1,838.000	19,611	10.670	19,611	25,206				(5,662)		(5,662)		09/20/2019	
916896-10-3	URANIUM ENERGY CORP	LS		5,127.000	4,713	0.919	4,713	8,305				(1,716)		(1,716)		06/23/2017	
917047-10-2	URBAN OUTFITTERS INC			2,603.000	72,285	27.770	72,285	42,467				(14,304)		(14,304)		06/26/2009	
91704F-10-4	URBAN EDGE PROPERTIES			3,855.000	73,939	19.180	73,939	39,777		3,681		9,988		9,988		01/16/2015	
917286-20-5	URSTADT BIDDLE PROPERTIES INC			1,188.000	29,510	24.840	29,510	21,765		1,418		6,757		6,757		06/26/2015	
91734M-10-3	US ECOLOGY INC			844.000	48,876	57.910	48,876					49,465		49,465		11/01/2019	
917488-10-8	UTAH MEDICAL PRODUCTS INC			149.000	16,077	107.900	16,077	5,040	42	178		3,743		3,743		06/22/2012	
918204-10-8	VF CORP			10,523.000	1,048,722	99.660	1,048,722	121,553		22,038		346,352		346,352		06/24/2016	
918284-10-0	VSE CORP			340.000	12,934	38.040	12,934	4,459		126		2,797		2,797		06/26/2009	
91879Q-10-9	VAIL RESORTS INC			1,434.000	343,916	239.830	343,916	53,979	2,524	10,504		42,101		42,101		06/23/2017	
918905-10-0	VALHI INC			882.000	1,649	1.870	1,649	2,910		77		(54)		(54)		06/23/2017	
91913Y-10-0	VALERO ENERGY CORP			14,101.000	1,320,559	93.650	1,320,559	279,453		55,085		266,581		266,581		08/31/2009	
919794-10-7	VALLEY NATIONAL BANCORP			14,062.000	161,010	11.450	161,010	152,309	1,547	5,630		31,718		31,718		12/02/2019	
920253-10-1	VALMONT INDUSTRIES INC			582.000	87,172	149.780	87,172	48,029	218	947		22,871		22,871		06/22/2018	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
92047W-10-1	VOLVOLINE INC			7,329.000	156,914	21.410	156,914	49,787		3,428		15,280		15,280		05/15/2017	
921659-10-8	VANDA PHARMACEUTICALS INC			1,691.000	27,749	16.410	27,749	21,766				(16,635)		(16,635)		06/23/2017	
92214X-10-6	VAREX IMAGING CORP			1,492.000	44,477	29.810	44,477	5,203				9,256		9,256		01/30/2017	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			3,205.000	455,142	142.010	455,142	35,598				93,092		93,092		06/26/2009	
922280-10-2	VARONIS SYSTEMS INC			1,028.000	79,886	77.710	79,886	45,534				25,812		25,812		06/22/2018	
92240M-10-8	VECTOR GROUP LTD			3,396.000	45,472	13.390	45,472	36,770		5,686		14,172		14,172		09/16/2019	
922417-10-0	VEECO INSTRUMENTS INC			1,833.000	26,918	14.685	26,918	113,142				13,496		13,496		05/30/2017	
92242T-10-1	VECTRUS INC			455.000	23,323	51.260	23,323	1,834				13,667		13,667		09/29/2014	
922475-10-8	VEEVA SYSTEMS INC			4,450.000	625,937	140.660	625,937	165,063				231,216		231,216		06/22/2018	
92276F-10-0	VENTAS INC			12,826.000	740,573	57.740	740,573	398,491	10,165	44,119		(11,033)		(11,033)		06/23/2017	
92335C-10-6	VERA BRADLEY INC			1,001.000	11,812	11.800	11,812	38,422				3,272		3,272		06/24/2011	
92337F-10-7	VERACYTE INC			1,634.000	45,621	27.920	45,621	36,733				8,602		8,602		06/28/2019	
92339V-10-0	VEREIT INC			34,460.000	318,410	9.240	318,410	445,179	4,738	20,566		72,889		72,889		06/23/2017	
92343E-10-2	VERISIGN INC			3,641.000	701,548	192.680	701,548	153,423				163,571		163,571		06/22/2018	
92343V-10-4	VERIZON COMMUNICATIONS INC			143,276.000	8,797,146	61.400	8,797,146	5,777,621		376,632		751,113		751,113		12/21/2018	
92343X-10-0	VERINT SYSTEMS INC			2,429.000	134,469	55.360	134,469	105,745				32,080		32,080		06/26/2015	
923451-10-8	VERITEX HOLDINGS INC			1,101.000	32,072	29.130	32,072	19,934		598		11,281		11,281		01/02/2019	
923454-10-2	VERITIV CORP W/I			419.000	8,242	19.670	8,242	13,120				(2,248)		(2,248)		12/18/2018	
92345Y-10-6	VERISK ANALYTICS			5,484.000	818,981	149.340	818,981	242,292		5,951		223,668		223,668		06/22/2018	
92346J-10-8	VERICEL CORP			1,345.000	23,403	17.400	23,403	14,794								06/22/2018	
92511U-10-2	VERRA MOBILITY CORP			3,457.000	48,363	13.990	48,363	45,249				3,152		3,152		06/28/2019	
92531L-20-7	VERSO CORP			1,233.000	22,231	18.030	22,231	4,981				(5,453)		(5,453)		06/23/2017	
92532F-10-0	VERTEX PHARMACEUTICALS INC			8,913.000	1,951,501	218.950	1,951,501	325,211				480,246		480,246		06/24/2016	
92552R-40-6	VIAD CORP			795.000	53,663	67.500	53,663	20,971	80	345		14,008		14,008		07/02/2004	
92552V-10-0	VIASAT INC			2,057.000	150,562	73.195	150,562	61,864				29,655		29,655		06/23/2017	
925550-10-5	VIAVI SOLUTIONS INC			8,882.000	133,230	15.000	133,230	1,256,759				44,496		44,496		08/04/2015	
92556H-10-7	VIACOMCBS INC CLASS A			244.000	10,948	44.870	10,948	27,376	59			(16,625)		(16,625)		12/05/2019	
92556H-20-6	VIACOMCBS INC CLASS B			18,965.000	795,961	41.970	795,961	851,924	4,552			(56,637)		(56,637)		12/26/2019	
925652-10-9	VICI PROPERTIES INC			15,393.000	393,291	25.550	393,291	315,995	4,579	17,311		96,170		96,170		09/20/2019	
925815-10-2	VICOR CORP			649.000	30,321	46.720	30,321	12,475				5,866		5,866		12/17/2002	
92672L-10-7	VIEWRAY INC	LS		2,437.000	10,284	4.220	10,284	19,130				(8,359)		(8,359)		06/28/2019	
92686J-10-6	VIKING THERAPEUTICS INC			1,592.000	12,768	8.020	12,768	17,638				596		596		06/22/2018	
927107-40-9	VILLAGE SUPER MARKET			292.000	6,774	23.200	6,774	4,772	73	317		(1,046)		(1,046)		06/30/2006	
92823T-10-8	VIRNETX HOLDING CORP			2,063.000	7,839	3.800	7,839	23,029				2,923		2,923		06/24/2011	
928254-10-1	VIRTU FINANCIAL INC			1,024.000	16,374	15.990	16,374	22,163		1,067		(10,125)		(10,125)		06/24/2016	
92826C-83-9	VISA INC			59,107.000	11,106,205	187.900	11,106,205	1,189,623		67,345		3,347,483		3,347,483		06/24/2011	
92827P-10-2	VIRTUSA CORP			1,072.000	48,594	45.330	48,594	23,972				2,972		2,972		06/26/2015	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS			255.000	31,039	121.720	31,039	28,472		642		10,914		10,914		06/27/2014	
928298-10-8	VISHAY INTERTECHNOLOGY INC			5,245.000	111,666	21.290	111,666	57,124		2,106		17,411		17,411		06/24/2016	
92835K-10-3	VISHAY PRECISION GROUP			398.000	13,532	34.000	13,532	6,222				1,518		1,518		07/07/2010	
928377-10-0	VISTA OUTDOOR INC			2,174.000	16,262	7.480	16,262	25,416				(8,514)		(8,514)		02/10/2015	
92839U-20-6	VISTEON CORP			759.000	65,722	86.590	65,722	48,123				20,210		20,210		06/26/2015	
92854Q-10-6	VIVINT SOLAR INC			876.000	6,360	7.260	6,360	11,754				3,058		3,058		06/26/2015	
928563-40-2	VMWARE INC			2,748.000	417,119	151.790	417,119	228,690		74,186		34,746		34,746		06/28/2019	
92857F-10-7	VOCERA COMMUNICATIONS INC			1,082.000	22,462	20.760	22,462	20,638				(20,356)		(20,356)		06/23/2017	
92886T-20-1	VONAGE HOLDINGS CORP			7,849.000	58,161	7.410	58,161	25,399				(10,486)		(10,486)		06/24/2016	
929042-10-9	VORNADO REALTY TRUST			5,932.000	394,478	66.500	394,478	265,677	11,567	16,993		26,836		26,836		12/14/2009	
929089-10-0	VOYA FINANCIAL INC			5,048.000	307,827	60.980	307,827	227,382		1,752		106,468		106,468		06/26/2015	
92915B-10-6	VOYAGER THERAPEUTICS INC			872.000	12,164	13.950	12,164	16,620				(2,981)		(2,981)		06/28/2019	
929160-10-9	VULCAN MATERIALS CO			4,645.000	668,834	143.990	668,834	211,208		6,250		212,437		212,437		08/31/2009	
92922P-10-6	W&T OFFSHORE INC			3,587.000	19,944	5.560	19,944	51,271				5,227		5,227		06/23/2017	
929236-10-7	WD-40 CO			538.000	104,447	194.140	104,447	24,916		1,425		5,924		5,924		06/26/2015	
92927K-10-2	WABCO HOLDINGS INC			1,638.000	221,949	135.500	221,949	34,203				46,682		46,682		06/27/2008	
929328-10-2	WSFS FINANCIAL CORP			1,991.000	87,584	43.990	87,584	47,885		918		7,569		7,569		03/01/2019	
92936U-10-9	WPC US EQUITY			5,610.000	449,024	80.040	449,024	384,020	5,823	22,406		70,353		70,353		06/28/2019	
92939U-10-6	WEC ENERGY GROUP INC			10,897.000	1,005,030	92.230	1,005,030	224,235		27,906		253,320		253,320		06/30/2015	
929566-10-7	WABASH NATIONAL CORP			2,295.000	33,714	14.690	33,714	23,244	184	796		3,740		3,740		06/28/2013	
929740-10-8	WABTEC CORP			6,434.000	500,565	77.800	500,565	422,588		2,693		(105,621)		(105,621)		08/12/2019	
930059-10-0	WADDELL & REED FINANCIAL INC			3,248.000	54,307	16.720	54,307	48,177		3,524		(4,470)		(4,470)		11/13/2003	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
931142-10-3	WAL-MART STORES INC			48,477.000	5,761,007	118.840	5,761,007	1,487,469	25,825	110,993		1,260,380		1,260,380		03/31/2008	
931427-10-8	WALGREENS BOOTS ALLIANCE			26,048.000	1,535,790	58.960	1,535,790	811,818		50,736		(247,011)		(247,011)		06/23/2017	
93148P-10-2	WALKER & DUNLOP INC			1,098.000	71,019	64.680	71,019	21,913		1,430		23,814		23,814		06/26/2015	
93627C-10-1	WARRIOR MET COAL INC			1,812.000	38,288	21.130	38,288	41,755		2,966		(7,999)		(7,999)		06/28/2019	
938824-10-9	WASHINGTON FEDERAL INC			2,531.000	92,761	36.650	92,761	41,797		2,252		25,461		25,461		06/24/2016	
93964W-10-8	WP GLIMCHER INC			7,181.000	26,139	3.640	26,139	111,467		7,792		(8,867)		(8,867)		06/23/2017	
939653-10-1	WASHINGTON REAL ESTATE INVESTM			3,060.000	89,291	29.180	89,291	56,534	918	3,985		19,139		19,139		06/25/2010	
940610-10-8	WASHINGTON TRUST BANCORP INC			581.000	31,252	53.790	31,252	12,782	296	1,236		3,681		3,681		12/17/2002	
94106L-10-9	WASTE MANAGEMENT INC			14,682.000	1,673,161	113.960	1,673,161	548,318		32,660		371,027		371,027		06/28/2013	
941848-10-3	WATERS CORP			2,233.000	521,740	233.650	521,740	79,234				101,696		101,696		12/17/2002	
94188P-10-1	WATERSTONE FINANCIAL INC			1,032.000	19,639	19.030	19,639	11,803		1,097		2,371		2,371		06/27/2014	
942622-20-0	WATSCO INC			1,090.000	196,364	180.150	196,364	56,130		7,570		45,240		45,240		06/23/2017	
942749-10-2	WATTS WATER TECHNOLOGIES INC			880.000	87,789	99.760	87,789	20,495		859		31,376		31,376		06/28/2013	
94419L-10-1	WAYFAIR INC			2,078.000	187,789	90.370	187,789	129,257				610		610		06/22/2018	
947890-10-9	WEBSTER FINANCIAL CORP			3,586.000	191,349	53.360	191,349	95,885		5,954		14,771		14,771		06/28/2013	
948741-10-3	WEINGARTEN REALTY INVESTORS			4,685.000	146,359	31.240	146,359	92,130		8,032		30,488		30,488		06/26/2009	
948849-10-4	WEIS MARKETS INC			313.000	12,673	40.490	12,673	14,343		421		(2,309)		(2,309)		06/23/2017	
949090-10-4	WELBILT INC COM			5,066.000	79,080	15.610	79,080	45,205				23,072		23,072		03/04/2016	
94946T-10-6	WELLCARE HEALTH PLANS INC			1,680.000	554,753	330.210	554,753	166,261				160,027		160,027		09/21/2018	
949746-10-1	WELLS FARGO & CO			131,632.000	7,081,802	53.800	7,081,802	6,613,095		274,247		1,028,444		1,028,444		05/29/2015	
950400-10-4	WELL TOWER			14,318.000	1,170,926	81.780	1,170,926	812,342		51,963		165,577		165,577		06/28/2019	
95058W-10-0	WENDY'S/ARBY'S GROUP INC			7,240.000	160,800	22.210	160,800	30,682		3,300		48,360		48,360		12/19/2008	
950755-10-8	WERNER ENTERPRISES INC			1,875.000	68,231	36.390	68,231	29,944		8,362		12,999		12,999		06/26/2015	
950810-10-1	WESBANCO INC			2,232.000	84,347	37.790	84,347	64,542	692	2,579		6,643		6,643		11/25/2019	
950814-10-3	WESCO AIRCRAFT HOLDINGS INC			2,328.000	25,655	11.020	25,655	39,772				7,351		7,351		06/26/2015	
95082P-10-5	WESCO INTERNATIONAL INC			1,310.000	77,801	59.390	77,801	78,614				15,101		15,101		06/23/2017	
95123P-10-6	WEST BANCORPORATION INC			597.000	15,301	25.630	15,301	5,375		538		3,951		3,951		06/27/2008	
955306-10-5	WEST PHARMACEUTICAL SERVICES I			2,428.000	365,001	150.330	365,001	94,531		1,607		128,514		128,514		06/23/2017	
957090-10-3	WESTAMERICA BANCORPORATION			1,024.000	69,396	67.770	69,396	44,951		1,811		12,529		12,529		06/24/2016	
957638-10-9	WESTERN ALLIANCE BANCORP			3,666.000	208,962	57.000	208,962	60,648		1,989		64,965		64,965		06/22/2018	
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL			1,589.000	16,414	10.330	16,414	23,649	493	2,138		3,200		3,200		06/27/2014	
958102-10-5	WESTERN DIGITAL CORP			9,975.000	633,113	63.470	633,113	233,839		21,648		267,523		267,523		06/23/2017	
958892-10-1	WESTFIELD FINANCIAL INC			1,021.000	9,832	9.630	9,832	8,735		221		(424)		(424)		06/23/2017	
959802-10-9	WESTERN UNION CO/THE			14,555.000	389,783	26.780	389,783	265,988		12,635		143,180		143,180		06/26/2009	
960413-10-2	WESTLAKE CHEMICAL CORP			1,396.000	97,929	70.150	97,929	20,696		1,553		5,623		5,623		06/24/2005	
96145D-10-5	WESTROCK CO			9,287.000	398,505	42.910	398,505	284,663		18,442		48,404		48,404		09/05/2018	
961765-10-4	WESTWOOD HOLDINGS GROUP INC			322.000	9,538	29.620	9,538	13,110	232	1,006		(1,427)		(1,427)		06/27/2008	
96208T-10-4	WRIGHT EXPRESS CORP			1,532.000	320,893	209.460	320,893	26,550				107,602		107,602		06/24/2005	
962149-10-0	WEYCO GROUP INC			252.000	6,665	26.450	6,665	3,865	60	257		(693)		(693)		06/30/2003	
962166-10-4	WEYERHAEUSER CO			26,359.000	796,042	30.200	796,042	413,303		38,900		222,483		222,483		06/22/2018	
963320-10-6	WHIRLPOOL CORP			2,108.000	310,993	147.530	310,993	208,187		10,865		86,744		86,744		11/13/2003	
966084-20-4	WHITESTONE			1,293.000	17,611	13.620	17,611	17,786		1,599		1,779		1,779		06/23/2017	
966387-40-9	WHITING PETROLEUM CORP	LS		3,512.000	25,778	7.340	25,778	131,648				(54,559)		(54,559)		11/09/2017	
96758W-10-1	WIDEOPENWEST INC			806.000	5,981	7.420	5,981	12,669				237		237		09/15/2017	
968223-20-6	WILEY JOHN & SONS INC CL A			1,634.000	79,282	48.520	79,282	68,709	556	2,376		2,564		2,564		06/22/2018	
96924N-10-0	WILLDAN GROUP INC			279.000	8,867	31.780	8,867	8,230				(904)		(904)		06/23/2017	
969457-10-0	WILLIAMS COS INC			42,552.000	1,009,333	23.720	1,009,333	1,250,441		70,185		71,918		71,918		08/10/2018	
969904-10-1	WILLIAMS-SONOMA INC			2,858.000	209,892	73.440	209,892	88,468		5,799		66,497		66,497		06/28/2013	
970646-10-5	WILLIS LEASE FINANCE CORP			67.000	3,947	58.910	3,947	1,537				1,649		1,649		06/24/2016	
974155-10-3	WINGSTOP INC			1,127.000	97,181	86.230	97,181	31,499		489		25,138		25,138		06/23/2017	
974250-10-2	WINMARK CORP			94.000	18,640	198.300	18,640	3,217		92		3,739		3,739		06/25/2010	
974637-10-0	WINNEBAGO INDUSTRIES			1,185.000	62,781	52.980	62,781	34,277		565		34,503		34,503		06/23/2017	
97650W-10-8	WINTRUST FINANCIAL CORP			2,157.000	152,931	70.900	152,931	89,609		2,341		9,627		9,627		06/23/2017	
97717P-10-4	WISDOMTREE INVESTMENTS INC			4,611.000	22,317	4.840	22,317	39,368		600		(8,447)		(8,447)		06/28/2013	
978097-10-3	WOLVERINE WORLD WIDE INC			3,662.000	123,556	33.740	123,556	36,435	366	1,510		6,857		6,857		06/28/2013	
980745-10-3	WOODWARD GOVERNOR CO			1,753.000	207,625	118.440	207,625	44,801		1,236		78,328		78,328		06/23/2017	
98138H-10-1	WORKDAY INC-CLASS A			5,643.000	927,991	164.450	927,991	538,906				3,790		3,790		06/28/2019	
98139A-10-5	WORKIVA INC			912.000	38,350	42.050	38,350	12,303				5,686		5,686		06/24/2016	
981419-10-4	WORLD ACCEPTANCE CORP			229.000	19,786	86.400	19,786	8,191				(3,676)		(3,676)		06/26/2015	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
981475-10-6	WORLD FUEL SERVICES CORP			2,651.000	115,106	43.420	115,106	50,751	265	920		59,052		59,052		06/24/2016	
981560-10-8	WORLD WRESTLING ENTERTAINMENT	LS		1,509.000	97,889	64.870	97,889	23,537		786		(15,043)		(15,043)		06/24/2016	
981811-10-2	WORTHINGTON INDUSTRIES INC			1,742.000	73,478	42.180	73,478	23,672		1,776		12,940		12,940		06/26/2015	
98212B-10-3	WPX ENERGY INC			15,377.000	211,280	13.740	211,280	85,533				37,194		37,194		01/31/2017	
98262P-10-1	WW INTERNATIONAL INC C/S			1,421.000	54,296	38.210	54,296	86,026				(489)		(489)		06/22/2018	
98310W-10-8	WYNDHAM WORLDWIDE CORP			3,088.000	159,619	51.690	159,619	40,846		6,031		49,535		49,535		06/26/2009	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			3,184.000	199,987	62.810	199,987	49,896		4,007		56,198		56,198		06/01/2018	
983134-10-7	WYNN RESORTS LTD			3,458.000	480,212	138.870	480,212	307,747		14,072		139,847		139,847		06/22/2018	
983793-10-0	XPO LOGISTICS INC			3,234.000	257,750	79.700	257,750	126,502				74,165		74,165		06/23/2017	
98389B-10-0	XCEL ENERGY INC			18,024.000	1,144,344	63.490	1,144,344	488,802	7,300	31,195		259,389		259,389		06/24/2016	
983919-10-1	XILINX INC			8,914.000	871,522	97.770	871,522	215,822		14,220		113,669		113,669		12/15/2003	
984017-10-3	XENIA HOTELS & RESORTS INC			4,278.000	92,448	21.610	92,448	96,963	1,176	5,107		19,093		19,093		06/26/2015	
98401F-10-5	XENCOR INC			1,460.000	50,209	34.390	50,209	25,004				(2,615)		(2,615)		06/23/2017	
98419M-10-0	XYLEM INC			6,229.000	490,783	78.790	490,783	74,555		6,489		76,090		76,090		11/01/2011	
98420X-10-3	X4 PHARMACEUTICALS INC			684.000	7,319	10.700	7,319	10,259				(2,975)		(2,975)		06/28/2019	
98421B-10-0	XPERI CORP COM			1,849.000	34,207	18.500	34,207	63,959		1,605		205		205		06/23/2017	
98421M-10-6	XEROX HOLDINGS CORP			6,252.000	230,511	36.870	230,511	157,810	1,563	1,696		73,578		73,578		08/01/2019	
98422L-10-7	XERIS PHARMACETICALS INC			935.000	6,592	7.050	6,592	10,696				(4,153)		(4,153)		06/28/2019	
984241-10-9	Y MABS THERAPEUTICS INC			664.000	20,750	31.250	20,750	20,553				199		199		09/20/2019	
984249-60-7	YRC WORLDWIDE INC			147.000	375	2.550	375	4,134				(89)		(89)		06/27/2014	
985817-10-5	YELP INC			2,109.000	73,456	34.830	73,456	114,871				(341)		(341)		06/23/2017	
98585N-10-6	YEXT INC			2,990.000	43,116	14.420	43,116	54,275				(1,301)		(1,301)		06/22/2018	
98585X-10-4	YETI HOLDING INC			466.000	16,207	34.780	16,207	13,882				2,353		2,353		03/15/2019	
987184-10-8	YORK WATER CO			490.000	22,594	46.110	22,594	17,807	88	369		6,968		6,968		06/23/2017	
988498-10-1	YUM! BRANDS INC			10,359.000	1,043,462	100.730	1,043,462	79,379		18,884		92,363		92,363		11/26/2003	
98850P-10-9	YUM CHINA HOLDINGS INC			12,067.000	579,337	48.010	579,337	90,012		6,285		176,835		176,835		06/22/2018	
98884U-10-8	ZAGG INC			1,093.000	8,864	8.110	8,864	8,797				(1,847)		(1,847)		06/26/2015	
98919V-10-5	ZAYO GROUP HOLDINGS INC			7,262.000	251,628	34.650	251,628	205,200				86,797		86,797		06/23/2017	
989207-10-5	ZEBRA TECHNOLOGIES CORP			1,840.000	470,010	255.440	470,010	66,629				179,159		179,159		06/26/2015	
98936J-10-1	ZENDESK INC			3,760.000	288,129	76.630	288,129	90,714				69,485		69,485		06/23/2017	
98954M-10-1	ZILLOW GROUP INC			2,077.000	95,002	45.740	95,002	52,934				30,080		30,080		06/24/2016	
98954M-20-0	ZILLOW GROUP INC			4,117.000	189,135	45.940	189,135	127,179				59,832		59,832		06/23/2017	
98956P-10-2	ZIMMER HOLDINGS INC			7,048.000	1,054,945	149.680	1,054,945	401,931	1,692	7,342		327,829		327,829		06/23/2017	
989701-10-7	ZIONS BANCORPORATION			6,174.000	320,554	51.920	320,554	228,454		8,576		69,857		69,857		06/24/2011	
98973P-10-1	ZIOPHARM ONCOLOGY INC			6,592.000	31,114	4.720	31,114	56,831				11,893		11,893		06/28/2019	
98974P-10-0	ZIX CORP			2,044.000	13,858	6.780	13,858	3,699				2,172		2,172		06/26/2009	
98978L-20-4	ZOGENIX INC			1,053.000	54,893	52.130	54,893	36,705				16,700		16,700		12/15/2017	
98978V-10-3	ZOETIS INC			16,606.000	2,197,804	132.350	2,197,804	568,364		11,821		786,693		786,693		06/23/2017	
98980G-10-2	ZSCALER INC			2,136.000	99,324	46.500	99,324	75,485				15,759		15,759		12/21/2018	
989817-10-1	ZUMIEZ INC			686.000	23,694	34.540	23,694	20,156				10,671		10,671		06/23/2017	
98983V-10-6	ZUORA INC CLASS A			2,992.000	42,875	14.330	42,875	45,834				(2,995)		(2,995)		06/28/2019	
98986M-10-3	ZYNEX INC			953.000	7,500	7.870	7,500	8,567				(1,080)		(1,080)		06/28/2019	
98986T-10-8	ZYNGA INC CL A			30,167.000	184,622	6.120	184,622	122,784				66,862		66,862		06/27/2014	
98986X-10-9	ZYNERBA PHARMACEUTICALS INC			797.000	4,814	6.040	4,814	10,799				(6,057)		(6,057)		06/28/2019	
G0176J-10-9	ALLEGION PLC W/I			3,351.000	417,334	124.540	417,334	89,329		3,927		152,035		152,035		06/24/2016	
G29183-10-3	EATON CORP PLC			14,253.000	1,350,044	94.720	1,350,044	311,330		43,925		375,909		375,909		12/03/2012	
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS			1,843.000	8,644	4.690	8,644	24,305				(4,868)		(4,868)		06/23/2017	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY			4,144.000	62,036	14.970	62,036	75,899		3,597		1,426		1,426		06/23/2017	
G7S00T-10-4	PENTAIR PLC			5,547.000	254,441	45.870	254,441	110,324		4,334		45,416		45,416		06/03/2014	
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I			1,625.000	42,071	25.890	42,071	37,658				494		494		06/23/2017	
G97822-10-3	PERRIGO CO PLC			4,241.000	219,090	51.660	219,090	410,101		3,774		55,411		55,411		06/26/2015	
L0175J-10-4	ALTISOURCE PORTFOLIO SOLUTIONS			466.000	9,008	19.330	9,008	53,244				(1,491)		(1,491)		06/27/2014	
M85548-10-1	STRATASYS LTD			1,939.000	39,216	20.225	39,216	133,409				4,347		4,347		06/27/2014	
04878Q-86-3	ATLANTIC POWER CORP		A	5,498.000	12,810	2.330	12,810	80,224				891		891		06/22/2012	
292671-70-8	ENERGY FUELS INC		A	2,812.000	5,371	1.910	5,371	9,094				(2,675)		(2,675)		09/21/2018	
45245E-10-9	IMAX CORP		A	2,264.000	46,254	20.430	46,254	93,281				3,712		3,712		06/26/2015	
535919-40-1	LIONS GATE ENTERTAINMENT CORP		A	2,000.000	21,320	10.660	21,320	28,221				(11,011)		(11,011)		12/09/2016	
535919-50-0	LIONS GATE ENTERTAINMENT CORP		A	3,835.000	38,082	9.930	38,082	87,188				(19,212)		(19,212)		06/23/2017	
552697-10-4	MDC PARTNERS INC-A		A	2,109.000	5,863	2.780	5,863	25,501				363		363		06/24/2016	

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
575385-10-9	MASONITE INTERNATIONAL CORP		A	798.000	57,624	72.210	57,624	45,626				22,112		22,112		08/29/2014	
91822J-10-3	VBI VACCINES INC		A	8,929.000	12,322	1.380	12,322	10,446				1,899		1,899		06/28/2019	
98400H-10-2	XBIOTECH INC		A	1,334.000	24,899	18.665	24,899	10,111				14,966		14,966		06/28/2019	
143658-30-0	CARNIVAL CORP		D	13,939.000	708,519	50.830	708,519	675,173		30,251		21,584		21,584		06/24/2016	
806857-10-8	SCHLUMBERGER LTD		D	47,936.000	1,927,027	40.200	1,927,027	3,628,788	24,558	104,033		199,876		199,876		06/24/2016	
87265H-10-9	TRI POINTE HOMES INC		D	3,938.000	61,354	15.580	61,354	58,744				18,533		18,533		06/23/2017	
962CDS-90-6	FERROGLOBE PLC		D	2,943.000		0.000										11/17/2016	
971375-12-6	WILLIAMS SCOTSMAN CORP		D	1,151.000	21,282	18.490	21,282	17,494				10,566		10,566		06/22/2018	
G0084W-10-1	ADIENT PLC		D	2,457.000	52,211	21.250	52,211	127,168				15,392		15,392		06/23/2017	
G0129K-10-4	AIRCASTLE LTD		C	1,259.000	40,301	32.010	40,301	10,454		1,667		18,819		18,819		06/27/2008	
G01767-10-5	ALKERMES PLC		D	5,962.000	121,625	20.400	121,625	123,434				(54,968)		(54,968)		06/27/2014	
G0177J-10-8	ALLERGAN PLC		D	11,428.000	2,184,691	191.170	2,184,691	2,881,647		36,707		665,143		665,143		06/24/2016	
G02602-10-3	AMDOCS LTD		C	4,521.000	326,371	72.190	326,371	165,499	1,288	5,421		62,272		62,272		06/25/2010	
G037AX-10-1	AMBARELLA INC		D	1,266.000	76,669	60.560	76,669	32,944				32,774		32,774		06/26/2015	
G0408V-10-2	AON PLC		D	8,022.000	1,670,902	208.290	1,670,902	223,508		14,973		510,907		510,907		06/24/2016	
G0443N-10-7	AQUAVENTURE HOLDINGS LTD		D	443.000	12,014	27.120	12,014	7,229				3,690		3,690		06/23/2017	
G0450A-10-5	ARCH CAPITAL GROUP LTD		C	13,267.000	569,022	42.890	569,022	129,973				217,112		217,112		06/22/2018	
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI		C	1,294.000	85,081	65.750	85,081	33,140		1,742		(1,964)		(1,964)		06/27/2008	
G0585R-10-6	ASSURED GUARANTY LTD		C	3,382.000	165,786	49.020	165,786	54,458		2,642		36,761		36,761		06/25/2010	
G06242-10-4	ATLASSIAN CORP PLC		D	3,721.000	447,785	120.340	447,785	174,462				100,307		100,307		06/28/2019	
G0684D-10-7	ATHENE HOLDING LTD		D	4,569.000	214,880	47.030	214,880	225,149				33,293		33,293		06/22/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		C	2,754.000	163,698	59.440	163,698	108,752	1,129	4,781		21,740		21,740		06/22/2007	
G0750C-10-8	AXALTA COATING SUSTEMS LTD		C	7,111.000	216,174	30.400	216,174	214,353				50,233		50,233		06/23/2017	
G0772R-20-8	BANK OF NT BUTTERFIELD & SON		D	2,093.000	77,483	37.020	77,483	69,105		3,998		12,010		12,010		06/23/2017	
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLD		D	1,007.000	54,821	54.440	54,821	34,674				17,794		17,794		06/22/2018	
G1151C-10-1	ACCENTURE PLC		C	22,000.000	4,632,540	210.570	4,632,540	1,023,686		53,953		1,548,760		1,548,760		06/22/2018	
G16962-10-5	BUNGE LTD		C	4,825.000	277,679	57.550	277,679	383,856		10,471		20,070		20,070		06/25/2010	
G1890L-10-7	CAPRI HOLDINGS LTD		D	5,047.000	192,543	38.150	192,543	312,897				(121,804)		(121,804)		01/02/2019	
G1991C-10-5	CARDTRONICS PLC		D	842.000	37,595	44.650	37,595	23,161				15,892		15,892		07/01/2016	
G1992S-10-9	CISION LTD		D	1,430.000	14,257	9.970	14,257	21,377				(2,504)		(2,504)		06/22/2018	
G20045-20-2	CENTRAL EUROPEAN MEDIA ENTERPR		C	3,461.000	15,678	4.530	15,678	183,622				6,130		6,130		06/28/2013	
G2143T-10-3	CIMPRESS PLC		D	814.000	102,377	125.770	102,377	39,833				63,298		63,298		12/03/2019	
G23773-10-7	CONSOLIDATED WATER CO INC		C	626.000	10,204	16.300	10,204	8,161	53	231		2,940		2,940		06/26/2015	
G2717B-10-8	CUSHMAN & WAKEFIELD PLC		D	3,593.000	73,441	20.440	73,441	64,402				13,830		13,830		06/28/2019	
G3075P-10-1	ENSTAR GROUP LTD		C	294.000	60,817	206.860	60,817	39,432				11,690		11,690		06/24/2016	
G3198U-10-2	ESSENT GROUP LTD		D	2,855.000	148,431	51.990	148,431	76,512		930		51,461		51,461		06/22/2018	
G3223R-10-8	EVEREST RE GROUP LTD		C	1,321.000	365,706	276.840	365,706	138,798		8,243		78,985		78,985		06/22/2012	
G3323L-10-0	FABRINET		D	1,440.000	93,370	64.840	93,370	29,331				19,718		19,718		06/27/2014	
G3402M-10-2	FGL HOLDINGS		D	5,062.000	53,910	10.650	53,910	43,531		219		20,440		20,440		06/22/2018	
G36738-10-5	FRESH DEL MONTE PRODUCE INC		C	1,315.000	45,999	34.980	45,999	34,624		200		8,930		8,930		06/26/2015	
G37585-10-9	GASOG LTD		D	1,757.000	17,201	9.790	17,201	24,829		1,869		(11,860)		(11,860)		06/26/2015	
G3788M-11-4	EROS INTERNATIONAL PLC		D	798.000	2,705	3.390	2,705	10,973				(3,957)		(3,957)		06/24/2016	
G39108-10-8	GATES INDUSTRIAL CORP PLC		D	1,403.000	19,305	13.760	19,305	25,563				739		739		03/16/2018	
G3922B-10-7	GENPACT LTD		C	5,261.000	221,856	42.170	221,856	89,134		1,941		80,824		80,824		06/26/2015	
G3933F-10-5	GLOBAL INDEMNITY LTD		D	328.000	9,719	29.630	9,719	4,828		356		(2,191)		(2,191)		11/07/2016	
G4095J-10-9	GREENLIGHT CAPITAL RE LTD		C	621.000	6,278	10.110	6,278	14,590				936		936		06/27/2008	
G4388N-10-6	HELEN OF TROY LTD		C	789.000	141,854	179.790	141,854	22,180				38,815		38,815		06/22/2007	
G4412G-10-1	HERBALIFE LTD		C	3,725.000	177,571	47.670	177,571	35,968				(42,524)		(42,524)		06/27/2008	
G4474Y-21-4	JANUS HENDERSON GROUP PLC		D	5,766.000	140,979	24.450	140,979	123,384		4,505		17,807		17,807		06/28/2019	
G46188-10-1	HORIZON THERAPEUTICS PLC		D	6,384.000	231,101	36.200	231,101	103,727				128,909		128,909		05/09/2019	
G46408-10-3	HUDSON LTD CLASS A		D	1,422.000	21,813	15.340	21,813	22,240				(2,605)		(2,605)		03/16/2018	
G4740B-10-5	ICHOR HOLDINGS LTD		D	445.000	14,805	33.270	14,805	10,390				7,643		7,643		06/23/2017	
G47567-10-5	IHS MARKIT LTD		D	13,565.000	1,022,123	75.350	1,022,123	645,594				364,698		364,698		06/28/2019	
G47791-10-1	INGERSOLL-RAND CO LTD		C	8,223.000	1,093,001	132.920	1,093,001	249,335		18,917		346,948		346,948		06/25/2010	
G491BT-10-8	INVESCO LTD		C	13,528.000	243,233	17.980	243,233	347,609		18,055		16,977		16,977		08/31/2010	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		D	646.000	26,622	41.210	26,622	18,058		841		3,053		3,053		06/23/2017	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		C	2,166.000	323,340	149.280	323,340	386,608				55,504		55,504		06/22/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATION		D	26,871.000	1,093,918	40.710	1,093,918	1,141,274	7,235	30,325		300,774		300,774		06/23/2017	
G5269C-10-1	KINIKSA PHARMACEUTICALS A		D	706.000	7,808	11.060	7,808	9,559				(1,771)		(1,771)		06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
G54050-10-2	LAZARD LTD		C	3,489.000	139,420	39.960	139,420	138,188		8,897		10,769		10,769		06/28/2013	
G5494J-10-3	LINDE PLC		D	18,574.000	3,954,405	212.900	3,954,405	3,004,159		70,543		1,068,844		1,068,844		10/31/2018	
G5509L-10-1	LIVANOVA PLC		D	1,646.000	124,158	75.430	124,158	102,899				(26,720)		(26,720)		06/23/2017	
G5698W-11-6	LUXFER HOLDINGS PLC		D	800.000	14,808	18.510	14,808	12,763		109		2,070		2,070		09/20/2019	
G5785G-10-7	MALLINCKRODT PLC W/I		D	2,679.000	9,350	3.490	9,350	10,298				(959)		(959)		12/20/2019	
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD		C	23,160.000	615,130	26.560	615,130	440,872	1,390	5,671		221,538		221,538		06/28/2019	
G5960L-10-3	MEDTRONIC INC		D	46,249.000	5,246,949	113.450	5,246,949	383,493	24,974	104,387		1,052,673		1,052,673		01/27/2015	
G59665-10-2	MEIRAGTX HOLDINGS PLC		D	548.000	10,971	20.020	10,971	14,729				(3,803)		(3,803)		06/28/2019	
G6095L-10-9	APTIV PLC		D	9,034.000	857,959	94.970	857,959	667,025		8,625		305,372		305,372		12/05/2017	
G6331P-10-4	ALPHA & OMEGA SEMICONDUCTOR		D	844.000	11,495	13.620	11,495	7,770				2,930		2,930		06/22/2012	
G6359F-10-3	NABORS INDUSTRIES LTD		C	11,900.000	34,272	2.880	34,272	358,653	119	1,162		10,598		10,598		12/15/2017	
G6518L-10-8	NIELSEN HOLDINGS PLC		D	12,951.000	262,905	20.300	262,905	499,121		15,600		(39,715)		(39,715)		08/31/2015	
G65431-10-1	NOBLE CORP PLC		D	9,079.000	11,076	1.220	11,076	62,662				(12,864)		(12,864)		06/22/2018	
G65773-10-6	NORDIC AMERICAN TANKER SHIPPIN		C	3,925.000	19,311	4.920	19,311	105,507		426		11,599		11,599		06/27/2014	
G66721-10-4	NORWEGIAN CRUISE LINE		D	7,366.000	430,248	58.410	430,248	337,955				119,425		119,425		12/03/2018	
G6674U-10-8	NOVOCURE LTD		D	2,979.000	251,040	84.270	251,040	78,643				126,214		126,214		06/28/2019	
G6700G-10-7	NVENT ELECTRIC PLC		D	6,241.000	159,645	25.580	159,645	57,209		4,741		19,707		19,707		05/01/2018	
G72800-10-8	PROTHENA CORP PLC		D	1,437.000	22,748	15.830	22,748	38,875				8,043		8,043		06/24/2016	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		C	1,379.000	270,312	196.020	270,312	104,578		2,035		86,975		86,975		06/24/2016	
G7738W-10-6	SFL CORP LTD		D	2,365.000	34,387	14.540	34,387	70,100		898		(36,143)		(36,143)		11/08/2019	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING		D	5,166.000	278,292	53.870	278,292	212,202				47,211		47,211		03/28/2018	
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		D	51.000	1,935	37.940	1,935	1,099				425		425		09/15/2017	
G8473T-10-0	STERIS PLC		D	2,985.000	454,974	152.420	454,974	246,272		3,498		211,217		211,217		03/28/2019	
G8766E-10-9	TEXTAINER GROUP HOLDINGS LTD		D	967.000	10,357	10.710	10,357	25,681				734		734		06/28/2013	
G8827U-10-0	THIRD POINT REINSURANCE LTD		D	2,745.000	28,877	10.520	28,877	41,025				2,445		2,445		06/26/2015	
G9001E-10-2	LIBERTY LATIN AMERIC CL C WI		D	1,581.000	30,513	19.300	30,513	31,286				7,712		7,712		06/22/2018	
G9001E-12-8	LIBERTY LATIN AMERIC CL C WI		D	4,170.000	81,148	19.460	81,148	82,436				20,637		20,637		06/22/2018	
G9078F-10-7	TRITON INTERNATIONAL LTD BER		D	1,667.000	67,013	40.200	67,013	24,574		2,822		16,281		16,281		06/23/2017	
G9087Q-10-2	TRONOX HOLDINGS PCL CLASS A		D	2,505.000	28,607	11.420	28,607	59,573		367		(31,339)		(31,339)		03/27/2019	
G9456A-10-0	GOLAR LNG LTD		C	3,789.000	53,880	14.220	53,880	120,466		1,850		(28,913)		(28,913)		06/26/2015	
G94787-10-1	WATFORD HOLDINGS LTD		D	615.000	15,473	25.160	15,473	15,710				(239)		(239)		09/20/2019	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU		C	124.000	138,323	1,115.510	138,323	73,793		135		32,355		32,355		06/26/2015	
G96629-10-3	WILLIS TOWERS WATSON PLC		D	4,370.000	882,478	201.940	882,478	637,406	2,841	12,093		221,487		221,487		06/22/2018	
H1467J-10-4	CHUBB LTD		D	15,582.000	2,425,494	155.660	2,425,494	1,166,249	11,873	50,049		417,583		417,583		06/24/2016	
H2906T-10-9	GARMIN LTD		D	4,826.000	470,825	97.560	470,825	318,982		10,135		144,942		144,942		06/28/2019	
H8817H-10-0	TRANSOCEAN LTD		D	18,540.000	127,555	6.880	127,555	194,344				(1,119)		(1,119)		04/29/2019	
L0223L-10-1	ARDAGH GROUP SA		D	716.000	14,019	19.580	14,019	15,665		386		6,159		6,159		06/23/2017	
L5140P-10-1	INTELSAT SA		D	2,353.000	16,542	7.030	16,542	25,005				(32,072)		(32,072)		06/28/2019	
L7257P-20-5	PACIFIC DRILLING SA		D	1,047.000	4,272	4.080	4,272	13,191				(9,027)		(9,027)		06/28/2019	
L72967-10-9	ORION ENGINEERED CARBONS SA		D	2,087.000	40,279	19.300	40,279	44,680		838		(4,453)		(4,453)		06/28/2019	
L8681T-10-2	SPOTIFY TECHNOLOGY SA		D	4,174.000	624,222	149.550	624,222	610,279				14,111		14,111		06/28/2019	
L9340P-10-1	TRINSEO SA		D	1,292.000	48,075	37.210	48,075	75,951		2,243		(11,205)		(11,205)		06/23/2017	
M20598-10-4	CAESARSTONE SDOT YAM LTD		D	883.000	13,307	15.070	13,307	30,168		115		1,332		1,332		06/24/2016	
M96088-10-5	UROGEN PHARMA LTD	LS	D	657.000	21,924	33.370	21,924	23,611				(1,707)		(1,707)		06/28/2019	
N14506-10-4	ELASTIC NV		D	1,317.000	84,683	64.300	84,683	96,683				(13,368)		(13,368)		06/28/2019	
N33462-10-7	FRANK'S INTERNATIONAL NV		D	1,937.000	10,014	5.170	10,014	47,570				(98)		(98)		06/23/2017	
N53745-10-0	LYONDELLBASELL INDU - CL A		D	8,978.000	848,241	94.480	848,241	605,234		40,431		102,856		102,856		06/23/2017	
N59465-10-9	MYLAN NV		D	17,075.000	343,208	20.100	343,208	938,447				(126,150)		(126,150)		06/23/2017	
N72482-12-3	QIAGEN NV		D	8,215.000	277,667	33.800	277,667	157,007				(5,404)		(5,404)		06/23/2017	
N96617-11-8	WRIGHT MEDICAL GROUP NV		D	4,098.000	124,907	30.480	124,907	96,046				13,520		13,520		06/24/2016	
P16994-13-2	BANCO LATINOAMERICANO DE EXPOR		C	1,284.000	27,452	21.380	27,452	24,453		2,145		5,302		5,302		06/22/2007	
P31076-10-5	COPA HOLDINGS SA		C	1,092.000	118,023	108.080	118,023	54,528		3,081		32,458		32,458		06/23/2017	
P73684-11-3	ONESPAWORLD HOLDINGS LTD		D	1,416.000	23,845	16.840	23,845	22,959				897		897		09/20/2019	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		C	5,811.000	775,827	133.510	775,827	251,153	4,527	18,161		210,070		210,070		06/23/2017	
Y0207T-10-0	ARDMORE SHIPPING CORP		D	985.000	8,914	9.050	8,914	10,932				4,366		4,366		06/23/2017	
Y1771G-10-2	COSTAMARE INC		D	1,032.000	9,835	9.530	9,835	5,907		448		5,368		5,368		12/16/2016	
Y2065G-12-1	DHT HOLDINGS RTS F		D	2,870.000	23,764	8.280	23,764	20,945		623		12,664		12,664		06/26/2015	
Y20676-10-5	DIAMOND S SHIPPING INC		D	640.000	10,714	16.740	10,714	10,031				690		690		12/20/2019	
Y2106R-11-0	DORIAN LPG LTD		D	1,163.000	18,003	15.480	18,003	19,025				11,358		11,358		12/07/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
Y2187A-14-3	EAGLE BULK SHIPPING INC		C	1,536.000	7,066	4.600	7,066	7,004				(15)		(15)		06/23/2017	
Y41053-10-2	INTERNATIONAL SEAWAYS INC		D	1,110.000	33,034	29.760	33,034	23,243				14,514		14,514		06/23/2017	
Y7388L-10-3	SAFE BULKERS INC		D	1,798.000	3,057	1.700	3,057	4,279				(146)		(146)		06/23/2017	
Y7542C-13-0	SCORPIO TANKERS INC		D	709.000	27,892	39.340	27,892	62,229				297		(34,751)		12/26/2019	
Y7546A-12-2	SCORPIO BULKERS INC		D	2,180.000	13,887	6.370	13,887	9,930				2,722		2,722		12/16/2016	
Y8564W-10-3	TEEKAY CORP		C	2,010.000	10,693	5.320	10,693	115,000				4,028		4,028		06/27/2014	
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD		D	475.000	3,807	8.015	3,807	9,659				(16,357)		(16,357)		06/23/2017	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,914,498,171	XXX	1,914,498,171	1,086,623,151	4,514,912	33,419,806		351,269,691		351,269,691		XXX	XXX
014CVR-01-3	ALDER BIOPHARMACEUTICALS INC			2,198.000	1,934	0.880	1,934	1,934								10/21/2019	
BZ5ZWZ-90-8	MEGAPORT LTD			220,000.000	1,655,960	7.540	1,655,960	1,447,218				259,685		259,685		12/02/2019	
045327-10-3	ASPEN TECHNOLOGY INC			2,441.000	295,190	120.930	295,190	33,385				95,729		95,729		06/24/2011	
05351X-10-1	AVAYA HOLDINGS CORP			3,817.000	51,530	13.500	51,530	80,419				(4,095)		(4,095)		06/22/2018	
05491N-10-4	BBX CAPITAL CORP			2,383.000	11,367	4.770	11,367	21,327		123		(2,316)		(2,316)		06/22/2018	
21241B-10-0	CONTURA ENERGY INC			665.000	6,018	9.050	6,018	34,511				(28,836)		(28,836)		06/28/2019	
218CVR-91-8	CORIUM INTL INC			820.000	148	0.180	148	148								11/28/2018	
25381B-10-1	DIGIMARC CORP			574.000	19,263	33.560	19,263	17,273				3,843		3,843		06/28/2019	
45816D-10-0	INTELLIGENT SYSTEMS CORP	LS		385.000	15,377	39.940	15,377	11,083				4,346		4,346		06/28/2019	
70788V-10-2	PENN VIRGINIA CORP			544.000	16,510	30.350	16,510	17,951				(13,053)		(13,053)		06/23/2017	
89832Q-10-9	TRUIST FINANCIAL CORP			46,004.000	2,590,945	56.320	2,590,945	1,396,665				1,208,672		1,208,672		12/26/2019	
92840M-10-2	VISTRA ENERGY CORP			13,883.000	319,170	22.990	319,170	309,715		7,533		1,405		1,405		06/22/2018	
66987E-20-6	NOVAGOLD RESOURCES INC		A	8,146.000	72,988	8.960	72,988	48,140				25,148		25,148		06/28/2019	
697900-13-2	PAN AMERICAN SILVER CORP		A	11,807.000	2,660	0.225	2,660	3,306				(654)		(654)		02/22/2019	
G81276-10-0	SIGNET JEWELERS LTD		D	817.000	17,762	21.740	17,762	16,894		1,287		(8,294)		(8,294)		06/26/2009	
Y8565N-30-0	TEENKAY TANKERS LTD CLASS A		D	409.000	9,767	23.880	9,767	34,796				(25,293)		(25,293)		11/25/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					5,086,589	XXX	5,086,589	3,474,765		8,943		1,516,287		1,516,287		XXX	XXX
00766Y-51-3	Champlain Mid Cap Institutional			1,858,117.000	38,202,891	20.560	38,202,891	35,809,751		1,470,300		4,240,977		4,240,977		12/31/2019	
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl			249,696.000	7,448,441	29.830	7,448,441	7,521,212		695,109		622,168		622,168		12/31/2019	
040337-83-4	Ariel Appreciation Institutional			12,756.000	569,315	44.630	569,315	569,873		41,512		(558)		(558)		12/27/2019	
233203-78-5	DFA Emerging Markets Port Inst			4,087,071.000	119,301,612	29.190	119,301,612	103,854,477		2,702,501		12,723,723		12,723,723		12/31/2019	
245914-51-0	Delaware Emerging Markets R6			1,917,268.000	39,534,064	20.620	39,534,064	36,190,282		337,085		6,514,514		6,514,514		12/31/2019	
256206-10-3	Dodge & Cox Int'l Stock Fund			1,149,275.000	50,108,408	43.600	50,108,408	48,649,444		1,886,546		7,071,941		7,071,941		12/31/2019	
298706-82-1	AF EuroPacific Growth Fd R6			6,445,126.000	358,026,752	55.550	358,026,752	323,678,396		10,904,877		64,650,059		64,650,059		12/31/2019	
45775L-40-8	TRPrice Institutnl LCap Grwth			5,470,790.000	240,988,293	44.050	240,988,293	212,812,285		9,426,604		37,437,188		37,437,188		12/31/2019	
4812C0-22-5	JP Morgan Small Cap Value R6			650,924.000	16,696,196	25.650	16,696,196	18,012,205		991,711		890,433		890,433		12/27/2019	
52107V-50-0	Lazard International Equity R6			1,313,697.000	24,408,488	18.580	24,408,488	22,869,398		468,862		1,536,497		1,536,497		12/26/2019	
54401E-72-1	Lord Abbett High Yield R6			3,462,892.000	26,075,579	7.530	26,075,579	25,892,083	3,706	1,207,988		1,454,642		1,454,642		12/31/2019	
55273W-47-5	MFS Mid Cap Value R6			1,069,900.000	27,207,562	25.430	27,207,562	25,226,442		600,677		3,808,376		3,808,376		12/30/2019	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst			142,465.000	9,375,644	65.810	9,375,644	8,777,438		192,940		784,298		784,298		12/26/2019	
701765-30-7	Parnassus Fund Instutional			23,044.000	1,162,101	50.430	1,162,101	1,123,684		41,251		84,333		84,333		12/27/2019	
87244W-10-2	TIAA-CREF Intl Equity Inst			35,111,678.000	402,730,945	11.470	402,730,945	381,177,621		6,560,075		64,784,790		64,784,790		12/31/2019	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst			10,344,719.000	214,549,466	20.740	214,549,466	191,891,062		9,839,349		36,192,140		36,192,140		12/31/2019	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst			6,054,429.000	132,289,270	21.850	132,289,270	112,268,596		5,561,062		23,971,142		23,971,142		12/31/2019	
87244W-40-9	TIAA-CREF Growth & Inc Inst			17,920,706.000	264,868,041	14.780	264,868,041	228,346,772		16,377,088		43,353,633		43,353,633		12/31/2019	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd			461,366.000	5,310,327	11.510	5,310,327	5,247,512		92,348		197,837		197,837		12/31/2019	
87244W-50-8	TIAA-CREF Equity Index Inst			10,765,950.000	251,277,273	23.340	251,277,273	186,332,747		4,877,970		51,524,571		51,524,571		12/31/2019	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst			43,127,283.000	862,114,378	19.990	862,114,378	776,056,953		25,308,948		105,821,777		105,821,777		12/31/2019	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst			27,194,503.000	566,189,560	20.820	566,189,560	520,525,066		27,551,220		75,839,345		75,839,345		12/31/2019	
87244W-60-7	TIAA-CREF Bond Fund Inst			1,748,156.000	18,617,859	10.650	18,617,859	18,177,931		511,498		1,007,841		1,007,841		12/31/2019	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst			25,584,936.000	519,118,355	20.290	519,118,355	456,475,973		34,026,431		66,386,269		66,386,269		12/31/2019	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst			9,463,085.000	343,983,153	36.350	343,983,153	247,359,662		7,877,929		76,823,959		76,823,959		12/31/2019	
87244W-70-6	TIAA-CREF Money Mkt Inst			34,750,129.000	34,750,129	1.000	34,750,129	34,750,129		493,916						12/31/2019	
87244W-71-4	TIAA-CREF S&P 500 Index Inst			18,049,931.000	638,606,567	35.380	638,606,567	490,285,216		13,340,873		120,260,441		120,260,441		12/31/2019	
87244W-73-0	TIAA-CREF Lge Cap Value Inst			22,650,237.000	416,764,368	18.400	416,764,368	393,901,830		8,483,297		83,480,051		83,480,051		12/31/2019	
87244W-79-7	TIAA-CREF Real Estat Sec Inst			20,169,579.000	359,220,200	17.810	359,220,200	311,959,165		20,707,628		56,826,010		56,826,010		12/31/2019	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst			9,964,199.000	212,137,804	21.290	212,137,804	210,510,633		21,212,330		27,532,258		27,532,258		12/31/2019	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst			14,390,993.000	238,170,939	16.550	238,170,939	245,295,265		12,185,954		32,884,876		32,884,876		12/31/2019	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst			22,952,289.000	411,305,019	17.920	411,305,019	481,840,246		70,695,374		15,226,088		15,226,088		12/31/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst			6,974,226.000	103,915,972	14.900	103,915,972	98,518,630		5,066,699		11,850,964		11,850,964		12/31/2019	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst			2,186,612.000	25,211,640	11.530	25,211,640	24,823,631		562,710		1,976,505		1,976,505		12/31/2019	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst			2,080,874.000	25,969,312	12.480	25,969,312	25,756,663		358,610		5,198,587		5,198,587		12/31/2019	
87245M-84-8	TIAA-CREF Bond Index Fund			10,377,987.000	115,299,432	11.110	115,299,432	111,921,704		2,641,886		4,946,261		4,946,261		12/31/2019	
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst			1,871,322.000	22,998,543	12.290	22,998,543	21,901,427		942,998		2,159,243		2,159,243		12/31/2019	
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity			522,828.000	20,819,026	39.820	20,819,026	19,125,430		789,252		2,285,675		2,285,675		12/24/2019	
880208-77-2	Templeton Global Bond R6			1,571,987.000	16,773,100	10.670	16,773,100	17,859,136		815,343		(789,498)		(789,498)		12/27/2019	
886315-50-6	TIAA-CREF Bond Plus II Inst			11,230,473.000	120,166,062	10.700	120,166,062	117,100,379		3,231,953		5,938,168		5,938,168		12/31/2019	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst			4,552,980.000	53,634,109	11.780	53,634,109	51,822,771		1,912,100		4,272,937		4,272,937		12/31/2019	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst			31,594,568.000	411,045,325	13.010	411,045,325	363,540,526		21,707,426		56,603,119		56,603,119		12/31/2019	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst			35,612,420.000	460,112,469	12.920	460,112,469	408,242,396		24,623,772		62,065,350		62,065,350		12/31/2019	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst			62,942,093.000	671,592,130	10.670	671,592,130	642,791,800		36,584,132		88,159,177		88,159,177		12/31/2019	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst			52,414,592.000	558,739,552	10.660	558,739,552	537,090,635		29,085,313		68,038,062		68,038,062		12/31/2019	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst			51,483,382.000	540,060,675	10.490	540,060,675	525,201,154		26,202,601		61,477,668		61,477,668		12/31/2019	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst			50,628,231.000	527,546,163	10.420	527,546,163	518,074,466		24,692,291		54,091,584		54,091,584		12/31/2019	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst			41,620,752.000	423,699,256	10.180	423,699,256	420,143,047		18,790,122		40,623,567		40,623,567		12/31/2019	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst			18,102,855.000	178,132,091	9.840	178,132,091	177,801,985		7,626,547		15,893,692		15,893,692		12/31/2019	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst			9,157,772.000	105,039,647	11.470	105,039,647	103,103,884		4,972,742		7,690,633		7,690,633		12/31/2019	
886315-79-5	TIAA-CREF High Yield II Inst			15,412,084.000	152,425,508	9.890	152,425,508	148,426,065		7,376,353		10,994,511		10,994,511		12/31/2019	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst			4,678,048.000	48,464,581	10.360	48,464,581	48,160,758		1,092,463		517,193		517,193		12/31/2019	
921921-30-0	Vanguard Equity Income Admiral			1,242,461.000	98,850,196	79.560	98,850,196	91,779,239		4,101,810		14,096,281		14,096,281		12/30/2019	
921926-20-0	Vanguard Vanguard Explorer Fund			1,790,267.000	174,031,849	97.210	174,031,849	167,748,635		8,302,348		20,408,875		20,408,875		12/31/2019	
921935-20-1	Vanguard Wellington Fund			4,946,027.000	370,506,861	74.910	370,506,861	343,924,023		16,218,343		45,181,884		45,181,884		12/31/2019	
921937-50-4	Vanguard Total Bond Mkt Index Inst			4,447,218.000	49,141,756	11.050	49,141,756	47,473,820	3,544	1,093,886		1,988,218		1,988,218		12/31/2019	
921946-10-9	Vanguard Selected Value Fund			5,761,043.000	156,066,651	27.090	156,066,651	162,918,292		10,784,641		23,855,754		23,855,754		12/31/2019	
922031-82-8	Vanguard Intermediate Term Treasury Fd			1,777,178.000	20,153,200	11.340	20,153,200	19,714,392	1,115	356,252		432,885		432,885		12/31/2019	
922042-60-1	Vanguard Emerging Market Stock Index Fd			2,443,754.000	68,669,500	28.100	68,669,500	64,271,914		1,793,545		6,919,648		6,919,648		12/31/2019	
922908-71-0	Vanguard 500 Index Admiral			462,174.000	137,792,507	298.140	137,792,507	116,196,525		2,099,294		22,982,360		22,982,360		12/31/2019	
922908-78-5	Vanguard Small Cap Value Index Fund			8,440,854.000	277,872,915	32.920	277,872,915	236,396,937		5,587,874		44,924,007		44,924,007		12/31/2019	
922908-88-4	Extended Market Index Inst			563,509.000	53,871,430	95.600	53,871,430	47,516,606		619,599		8,355,825		8,355,825		12/31/2019	
939330-81-7	AF Wash Mutual Investors R6			4,293,477.000	206,816,794	48.170	206,816,794	183,876,074		13,217,608		24,936,217		24,936,217		12/31/2019	
957663-66-9	LM WstrnAsst Core Plus Bond S			16,060,755.000	192,086,626	11.960	192,086,626	187,370,006		8,938,155		10,459,954		10,459,954		12/31/2019	
9499999. Subtotal - Mutual Funds					13,238,613,877	XXX	13,238,613,877	12,213,982,299	8,365	608,859,921		1,752,466,925		1,752,466,925		XXX	XXX
9799999 - Total Common Stocks					15,158,198,637	XXX	15,158,198,637	13,304,080,215	4,523,277	642,288,670		2,105,252,903		2,105,252,903		XXX	XXX
9899999 - Total Preferred and Common Stocks					15,158,198,637	XXX	15,158,198,637	13,304,080,215	4,523,277	642,288,670		2,105,252,903		2,105,252,903		XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-2P-4	US TREASURY BILL 1.875% 07/31/22		10/21/2019	Various		100,792,969	100,000,000	422,894
912828-7A-2	US TREASURY N B 1.625% 06/30/21		09/16/2019	Various		199,335,938	200,000,000	697,690
912828-7C-8	US TREASURY N B 1.750% 07/15/22		09/16/2019	Various		100,031,250	100,000,000	304,348
912828-7F-1	US TREASURY N B 1.750% 07/31/21		09/16/2019	CREDIT AGRICOLE SECURIT		99,917,969	100,000,000	228,261
912828-T6-7	US TREASURY BILL 1.250% 10/31/21		10/28/2019	Various		49,585,938	50,000,000	309,103
912828-WG-1	US TREASURY N B 2.250% 04/30/21		12/04/2019	Various		100,812,500	100,000,000	216,346
0599999. Subtotal - Bonds - U.S. Governments						650,476,564	650,000,000	2,178,642
471068-AP-1	JAPAN FIN ORG MUNICIPAL SR UNSEC 3.000% 03/12/24	D	03/05/2019	CITIGROUP GLOBAL MARKETS INC		2,492,050	2,500,000	
00254E-MW-9	AB SVENSK EXPORTKREDIT 1.625% 11/14/22	D	11/06/2019	CITIGROUP GLOBAL MARKETS INC		101,106,612	101,420,000	
471048-CB-2	JPN BANK FOR INT'L COOP 1.625% 10/17/22	D	10/08/2019	BARCLAYS CAPITAL INC		49,183,384	49,320,000	
1099999. Subtotal - Bonds - All Other Governments						152,782,046	153,240,000	
576544-Z5-2	MATANUSKA SUSITNA BORO AK SERIES A 2.016% 03/01/23		12/11/2019	Various		250,000	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,000	250,000	
31418D-FN-7	FN POOL MA3772 3.500% 09/01/39		09/24/2019	JP MORGAN SECURITIES		5,058,054	4,878,907	4,269
114894-ZG-6	BROWARD CNTY FL ARPT SYS REVEN SERIES C 1.874% 10/01/21		11/01/2019	Various		550,000	550,000	
31418D-GJ-5	FN POOL MA3800 3.000% 10/01/39		10/09/2019	MITSUBISHI UFJ SECURITIES USA		5,053,020	4,929,775	4,930
114894-ZH-4	BROWARD CNTY FL ARPT SYS REVEN SERIES C 1.936% 10/01/22		11/01/2019	Various		600,000	600,000	
31418D-HJ-4	FNMA POOL MA3832 3.500% 11/01/39		12/03/2019	JP MORGAN SECURITIES		5,138,693	4,944,022	5,287
13032U-UY-2	CALIFORNIA ST HLTH FACS FING A 1.896% 06/01/21		11/20/2019	RAYMOND JAMES/FI		2,000,000	2,000,000	
516391-DN-6	LANSING MICH BRD WTR & LT UTIL SERIES B 2.740% 07/01/30		12/13/2019	JP MORGAN SECURITIES		3,000,000	3,000,000	
13032U-UZ-9	CALIFORNIA ST HLTH FACS FING A 1.893% 06/01/22		11/20/2019	RAYMOND JAMES/FI		1,000,000	1,000,000	
64972E-MC-0	NEW YORK NY CITY HSG DEV CORP LOCAL MF HSG 2.973% 05/01/30		12/06/2019	BANK OF AMERICA		510,000	510,000	
19648F-NJ-9	COLORADO ST HLTH FACS AUTH HOS SERIES B 2.185% 11/01/21		11/07/2019	KEYBANC CAPITAL MARKET		800,000	800,000	
19648F-NK-6	COLORADO ST HLTH FACS AUTH HOS SERIES B 2.237% 11/01/22		11/07/2019	KEYBANC CAPITAL MARKET		1,050,000	1,050,000	
3130AH-JY-0	FEDERAL HOME LOAN BANK 1.625% 11/19/21		11/07/2019	Various		65,288,166	65,400,000	
3130AH-SR-5	FEDERAL HOME LOAN BANK 1.625% 12/20/21		12/19/2019	Various		49,946,000	50,000,000	
342816-R5-6	FLORIDA ST MUNI PWR AGY SERIES B 1.986% 10/01/21		10/25/2019	BARCLAYS CAPITAL INC		1,150,000	1,150,000	
342816-R6-4	FLORIDA ST MUNI PWR AGY SERIES B 2.064% 10/01/22		10/25/2019	BARCLAYS CAPITAL INC		1,000,000	1,000,000	
414009-NM-8	HARRIS CNTY TX CULTURAL EDU FA SERIES B 2.065% 05/15/21		11/21/2019	CITIGROUP GLOBAL MARKETS INC		1,255,000	1,255,000	
414009-NN-6	HARRIS CNTY TX CULTURAL EDU FA SERIES B 2.102% 05/15/22		11/21/2019	CITIGROUP GLOBAL MARKETS INC		1,265,000	1,265,000	
516391-DE-6	LANSING MICH BRD WTR AND LT UT SERIES B 1.952% 07/01/22		12/13/2019	J.P. MORGAN SECURITIES LLC		1,150,000	1,150,000	
576051-VU-7	MASSACHUSETTS ST WTR RESOURCES SERIES F 1.702% 08/01/21		10/10/2019	CITIGROUP GLOBAL MARKETS INC		1,225,000	1,225,000	
576051-VV-5	MASSACHUSETTS ST WTR RESOURCES SERIES F 1.734% 08/01/22		10/10/2019	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	
597495-BJ-8	MIDLAND CNTY TX FRESH WTR SPLY 1.872% 09/15/21		11/21/2019	FUNB FUNDS II		500,000	500,000	
597495-BK-5	MIDLAND CNTY TX FRESH WTR SPLY 1.910% 09/15/22		11/21/2019	FUNB FUNDS II		500,000	500,000	
700387-HF-3	PARK CREEK CO MET DIST REVENUE SERIES B 2.292% 12/01/22		12/13/2019	Various		230,000	230,000	
861398-CE-3	STOCKTON CA PUBLIC FING AUTH W SERIES A 2.048% 10/01/21		11/20/2019	CITIGROUP GLOBAL MARKETS INC		150,000	150,000	
861398-CF-0	STOCKTON CA PUBLIC FING AUTH W SERIES A 2.145% 10/01/22		11/20/2019	CITIGROUP GLOBAL MARKETS INC		100,000	100,000	
88278P-YX-6	TEXAS ST UNIV SYS FING REVENUE SERIES B 1.810% 03/15/21		10/25/2019	Various		500,000	500,000	
88278P-YY-4	TEXAS ST UNIV SYS FING REVENUE SERIES B 1.839% 03/15/22		10/25/2019	Various		1,730,000	1,730,000	
914023-MY-9	UNIV OF AKRON OH SERIES B 1.976% 01/01/21		10/24/2019	DBTC AMERICA/PNC BANK, N.A.-SE		450,000	450,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						154,198,933	153,867,704	14,486
00206R-HJ-4	AT&T INC SR UNSEC 4.350% 03/01/29		02/13/2019	WELLS FARGO		1,019,957	1,025,000	
00914A-AD-4	AIR LEASE CORP 2.250% 01/15/23		09/09/2019	J.P. MORGAN SECURITIES LLC		11,417,890	11,500,000	
00766T-AD-2	AECOM CO.GUARNT 5.875% 10/15/24		01/23/2019	WELLS FARGO		1,025,000	1,000,000	16,319
02665W-BG-5	AMERICAN HONDA FINANCE SERIES MTN 1.700% 09/09/21		08/22/2019	Various		13,644,675	13,750,000	108,434
00914A-AD-4	AIR LEASE CORP 2.250% 01/15/23		09/09/2019	JP MORGAN SECURITIES		1,141,789	1,150,000	
02665W-DC-2	AMERICAN HONDA FINANCE SERIES MTN 2.050% 01/10/23		09/05/2019	MIZUHO SECURITIES		19,667,720	19,675,000	
015271-AP-4	ALEXANDRIA REAL ESTATE E CO.GUARNT 3.800% 04/15/26		03/12/2019	GOLDMAN SACHS & COMPANY		4,994,650	5,000,000	
037833-DL-1	APPLE INC 1.700% 09/11/22		09/04/2019	Various		27,695,291	27,700,000	
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT 2.750% 12/15/29		09/03/2019	JP MORGAN SECURITIES		3,444,549	3,450,000	
05531F-AZ-6	BB&T CORPORATION SERIES MTN 2.150% 02/01/21		08/13/2019	TORONTO DOMINION SECURTIES (US		8,100,081	8,100,000	6,773
02005N-BH-2	ALLY FINANCIAL INC SR UNSEC 3.875% 05/21/24		05/16/2019	RBC DAIN RAUSCHER INC.		742,440	750,000	
06051G-FZ-7	BANK OF AMERICA CORP SERIES MTN 2.503% 10/21/22		08/19/2019	Various		21,761,568	21,600,000	180,216
02007T-AC-9	ALLY AUTO RECEIVABLES TRUST SERIES 2019-4 CLASS A3 1.840% 06/17/24		12/04/2019	BANK OF AMERICA		5,499,053	5,500,000	
06051G-GP-8	BANK OF AMERICA CORP SERIES GMTN 2.369% 07/21/21		08/14/2019	Various		12,011,520	12,000,000	19,742
02582J-JM-3	AMERICAN EXPRESS CREDIT ACCO SERIES 2019-3 CLASS A 2.000% 04/15/25		12/18/2019	Various		4,163,693	4,155,778	1,154
06406R-AK-3	BANK OF NY MELLON CORP SERIES MTN 1.950% 08/23/22		08/20/2019	Various		29,515,552	29,525,000	
032095-AH-4	AMPHENOL CORP SR UNSEC 4.350% 06/01/29		01/07/2019	BARCLAYS BANK PLC		524,496	525,000	
097023-BM-6	BOEING CO 1.650% 10/30/20		08/13/2019	Various		9,942,700	10,000,000	48,125
045054-AJ-2	ASHTEAD CAPITAL INC SERIES 144A 4.000% 05/01/28		10/28/2019	JP MORGAN SECURITIES		1,500,000	1,500,000	
097023-CL-7	BOEING CO 2.300% 08/01/21		07/29/2019	J.P. MORGAN SECURITIES LLC		28,848,846	28,850,000	
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28		01/16/2019	Tax Free Exchange		3,993,047	4,000,000	41,567
14042R-NW-7	CAPITAL ONE NA 2.150% 09/06/22		09/03/2019	Various		21,739,995	21,750,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05531F-BJ-1	BB&T CORP SERIES GMTN 2.200% 03/16/23		09/09/2019	RBC DAIN RAUSCHER INC.		6,994,820	7,000,000	
14913Q-2A-6	CATERPILLAR FINL SERVICE SERIES GMTN 1.850% 09/04/20		08/09/2019	Various		4,740,785	4,750,000	38,811
05531G-AB-7	BB&T CORP SUBORD 3.875% 03/19/29		03/11/2019	MORGAN STANLEY & CO. INC.		1,498,515	1,500,000	
14913Q-2Z-1	CATERPILLAR FINL SERVICE SERIES MTN 2.185% 03/08/21		09/03/2019	J.P. MORGAN SECURITIES LLC		42,500,000	42,500,000	
06051G-HQ-5	BANK OF AMERICA CORP SR UNSEC 3.974% 02/07/30		02/04/2019	BANK OF AMERICA		2,700,000	2,700,000	
15189W-AG-5	CENTERPOINT ENERGY RESOU 4.500% 01/15/21		08/20/2019	DEUTSCHE BANK SECURITIES		12,321,000	12,000,000	55,500
06051G-HR-3	BANK OF AMERICA CORP SR UNSEC 3.458% 03/15/25		03/12/2019	BANK OF AMERICA		2,500,000	2,500,000	
17308C-C4-6	CITIGROUP INC 2.312% 11/04/22		10/28/2019	Various		32,850,000	32,850,000	
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC 3.559% 04/23/27		04/17/2019	BANK OF AMERICA		4,000,000	4,000,000	
233331-BE-6	DTE ENERGY CO 2.250% 11/01/22		10/29/2019	BARCLAYS CAPITAL INC		19,570,796	19,600,000	
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC 3.194% 07/23/30		07/18/2019	Various		4,181,270	4,175,000	
24422E-VA-4	DEERE JOHN CAPITAL CORP SERIES MTN 1.950% 06/13/22		09/09/2019	HSBC SECURITIES INC		11,684,907	11,700,000	
06051G-HW-2	BANK OF AMERICA CORP SERIES MTN 2.456% 10/22/25		10/17/2019	BANK OF AMERICA		4,875,000	4,875,000	
254687-FG-6	DISNEY WALT COMPANY THE 2.164% 09/01/21		09/03/2019	J.P. MORGAN SECURITIES LLC		23,000,000	23,000,000	
06405L-AB-7	BANK OF NY MELLON CORP SR UNSEC 2.180% 06/04/21		05/30/2019	MORGAN STANLEY & CO. INC.		2,250,000	2,250,000	
30231G-BB-7	EXXON MOBIL CORPORATION 1.902% 08/16/22		08/13/2019	Various		34,475,000	34,475,000	
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT 2.150% 12/06/24		12/03/2019	RBC DAIN RAUSCHER INC.		7,562,123	7,575,000	
31677Q-BG-3	FIFTH THIRD BANK/CINCINNATI OH 2.250% 06/14/21		08/14/2019	WELLS FARGO SECURITIES, LLC		5,009,950	5,000,000	19,375
09247X-AP-6	BLACKROCK INC SR UNSEC 3.250% 04/30/29		04/17/2019	CITIGROUP GLOBAL MARKETS INC		719,128	725,000	
373334-KF-7	GEORGIA POWER CO 2.400% 04/01/21		08/19/2019	DEUTSCHE BANK SECURITIES		8,022,103	7,995,000	74,620
100743-AL-7	BOSTON GAS COMPANY SR UNSEC 3.001% 08/01/29		07/24/2019	MORGAN STANLEY & CO. INC.		1,400,000	1,400,000	
373334-KJ-9	GEORGIA POWER CO SERIES C 2.000% 09/08/20		08/21/2019	Various		14,974,200	15,000,000	137,500
110122-BN-7	BRISTOL MYERS SQUIBB CO SERIES 144A 3.875% 08/15/25		11/20/2019	Taxable Exchange		1,854,323	1,725,000	18,011
38141G-WG-5	GOLDMAN SACHS GROUP INC/THE 2.600% 12/27/20		08/13/2019	Various		12,214,640	12,200,000	42,293
110122-BQ-0	BRISTOL MYERS SQUIBB CO SERIES 144A 3.900% 02/20/28		11/20/2019	Taxable Exchange		6,558,018	6,000,000	58,500
38145G-AG-5	GOLDMAN SACHS GROUP INC 2.350% 11/15/21		07/29/2019	Various		24,946,500	25,000,000	124,028
110122-BZ-0	BRISTOL-MYERS SQUIBB CO SR UNSEC 2.900% 07/26/24		05/07/2019	MORGAN STANLEY & CO. INC.		1,718,307	1,725,000	
40420I-AE-7	HSBC BANK USA NA 4.875% 08/24/20		08/22/2019	WELLS FARGO SECURITIES, LLC		10,789,415	10,524,000	2,850
110122-CA-4	BRISTOL-MYERS SQUIBB CO SR UNSEC 3.200% 06/15/26		05/07/2019	Various		6,845,468	6,850,000	
48125L-RK-0	JP MORGAN CHASE BANK NA 2.604% 02/01/21		08/22/2019	Various		25,051,150	25,000,000	19,168
125523-AH-3	CIGNA CORP CO.GUARNT 4.375% 10/15/28		08/27/2019	Tax Free Exchange		2,996,430	3,000,000	48,125
48125L-RN-4	JP MORGAN CHASE BANK NA SERIES BKNT 3.086% 04/26/21		07/29/2019	J.P. MORGAN SECURITIES LLC		20,107,000	20,000,000	162,872
125523-CA-6	CIGNA CORP SERIES 144A 3.400% 03/01/27		10/09/2019	Taxable Exchange		1,002,270	975,000	3,499
55336V-BG-4	MPLX LP 2.785% 09/09/21		09/04/2019	Various		18,400,000	18,400,000	
12625E-AC-3	COMM 2013-SFS A2 CSTR SEQ 3.086% 04/12/35		01/01/2019	BANK OF AMERICA				473
61746B-EA-0	MORGAN STANLEY 2.500% 04/21/21		09/05/2019	J.P. MORGAN SECURITIES LLC		8,346,646	8,300,000	79,542
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC 3.150% 07/01/29		06/06/2019	JP MORGAN SECURITIES		997,510	1,000,000	
61746B-ED-4	MORGAN STANLEY 2.625% 11/17/21		08/30/2019	Various		7,074,200	7,000,000	54,615
14041N-FR-7	CAPITAL ONE MULTI ASSET EXECUT SERIES 2018-A1 CLASS A1 3.010% 02/15/24		12/03/2019	BREAN MURRAY CARRET & CO. LLC.		147,215	145,000	242
65339K-AS-9	NEXTERA ENERGY CAPITAL 2.403% 09/01/21		09/05/2019	Various		50,999,999	50,800,000	16,447
14041N-FU-0	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A2 CLASS A2 1.720% 08/15/24		12/19/2019	THE TORONTO-DOMINION BANK		3,882,247	3,899,000	1,490
674599-CP-8	OCCIDENTAL PETROLEUM CORP 2.700% 08/15/22		12/10/2019	Various		31,185,517	31,050,000	204,600
14042R-NW-7	CAPITAL ONE NA SR UNSEC 2.150% 09/06/22		09/03/2019	MORGAN STANLEY & CO. INC.		2,423,885	2,425,000	
674599-CT-0	OCCIDENTAL PETROLEUM CORP 2.854% 02/08/21		08/06/2019	Various		20,000,000	20,000,000	
14913Q-2Z-1	CATERPILLAR FINL SERVICE SR UNSEC 2.185% 03/08/21		09/03/2019	JP MORGAN SECURITIES		5,000,000	5,000,000	
674599-CU-7	OCCIDENTAL PETROLEUM CORP 2.600% 08/13/21		08/06/2019	Various		14,861,910	14,875,000	
17308C-C4-6	CITIGROUP INC 2.312% 11/04/22		10/28/2019	CITIGROUP GLOBAL MARKETS INC		2,200,000	2,200,000	
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		08/21/2019	MITSUBISHI UFJ SECURITIE		19,979,400	20,000,000	166,778
17401Q-AU-5	CITIZENS BANK NA/RI SR UNSEC 3.750% 02/18/26		02/11/2019	JP MORGAN SECURITIES		1,499,445	1,500,000	
69353R-FR-4	PNC BANK NA 2.315% 12/09/22		12/04/2019	Various		20,000,000	20,000,000	
174610-AR-6	CITIZENS FINANCIAL GROUP SR UNSEC 2.850% 07/27/26		07/22/2019	BARCLAYS BANK PLC		6,985,860	7,000,000	
69353R-FS-2	PNC BANK NA 2.028% 12/09/22		12/04/2019	Various		20,000,000	20,000,000	
22822V-AL-5	CROWN CASTLE INTL CORP SR UNSEC 4.300% 02/15/29		01/29/2019	JP MORGAN SECURITIES		2,486,525	2,500,000	
69371R-Q3-3	PACCAR FINANCIAL CORP SERIES MTN 2.000% 09/26/22		09/23/2019	Various		11,585,848	11,600,000	
22966R-AF-3	CUBESMART LP 3.000% 02/15/30		10/08/2019	WELLS FARGO		3,889,897	3,900,000	
70450Y-AB-9	PAYPAL HOLDINGS INC 2.200% 09/26/22		09/19/2019	Various		19,250,521	19,275,000	
233331-AW-7	DTE ENERGY CO SR UNSEC 2.529% 10/01/24		08/08/2019	WELLS FARGO		2,999,010	3,000,000	5,250
90520E-AK-7	MUFG UNION BANK NA SERIES BKNT 2.100% 12/09/22		12/05/2019	MITSUBISHI UFJ SECURITIE		20,000,000	20,000,000	
24422E-VB-2	JOHN DEERE CAPITAL CORP SERIES MTN 2.250% 09/14/26		09/09/2019	HSBC SECURITIES USA INC		4,987,750	5,000,000	
94988J-5P-8	WELLS FARGO BANK NA SERIES BKNT 3.325% 07/23/21		08/08/2019	WELLS FARGO SECURITIES, LLC		12,930,944	12,800,000	22,462
247361-ZU-5	DELTA AIR LINES INC 2.900% 10/28/24		10/21/2019	BARCLAYS BANK PLC		6,972,210	7,000,000	
94988J-6A-0	WELLS FARGO BANK NA SERIES BKNT 2.082% 09/09/22		09/04/2019	WELLS FARGO SECURITIES, LLC		30,000,000	30,000,000	
252722-AA-1	DROT 2019-1A A SEQ 2.890% 02/20/32		08/13/2019	DEUTSCHE BANK SECURITIES INCOR		4,738,451	4,739,083	
89114Q-BC-1	TORONTO DOMINION BANK SERIES GMTN 2.500% 12/14/20	A	08/13/2019	TORONTO DOMINION SECURTIES (US		17,203,113	17,100,000	72,438
254683-CG-8	DISCOVER CARD EXECUTION NOTE SERIES 2018-A4 CLASS A4 3.110% 01/16/24		12/18/2019	MITSUBISHI UFJ SECURITIES USA		917,332	900,000	389

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
89114Q-CC-0	TORONTO DOMINION BANK SERIES GMTN 2.170% 03/17/21	A	09/10/2019	TORONTO DOMINION SECURTIES (US		14,500,000	14,500,000	
254683-CK-9	DISCOVER CARD EXECUTION NOTE SERIES 2019-A1 CLASS A1 3.040% 07/15/24		12/18/2019	Various		610,894	597,000	252
89114Q-CD-8	TORONTO DOMINION BANK SERIES MTN 1.900% 12/01/22	A	10/07/2019	TORONTO DOMINION SECURTIES (US		9,988,900	10,000,000	
254687-DK-9	WALT DISNEY COMPANY THE SERIES WI 3.375% 11/15/26		11/22/2019	Tax Free Exchange		277,484	275,000	180
05578D-AW-2	BPCE SA 2.750% 12/02/21	D	09/06/2019	Various		11,002,986	10,865,000	81,337
254687-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT 2.000% 09/01/29		09/03/2019	JP MORGAN SECURITIES		837,395	850,000	
05964H-AC-9	BANCO SANTANDER SA 3.500% 04/11/22	D	08/19/2019	Various		30,043,552	29,200,000	349,047
254709-AP-3	DISCOVER FINANCIAL SVS SR UNSEC 4.500% 01/30/26		01/28/2019	BANK OF AMERICA		3,095,040	3,100,000	
500630-CX-4	KOREA DEVELOPMENT BANK 2.574% 10/01/22	D	09/23/2019	Various		300,000	300,000	
260003-AP-3	DOVER CORP 2.950% 11/04/29		10/28/2019	GOLDMAN SACHS & COMPANY		1,070,474	1,075,000	
606822-AG-9	MITSUBISHI UFJ FIN GRP 2.190% 09/13/21	D	08/06/2019	Various		64,868,250	65,000,000	571,225
26444H-AH-4	DUKE ENERGY FLORIDA LLC 2.500% 12/01/29		11/21/2019	RBC DAIN RAUSCHER INC.		1,998,940	2,000,000	
830505-AT-0	SKANDINAVISKA ENSKILDA 1.875% 09/13/21	D	08/19/2019	Various		19,917,600	20,000,000	164,583
29365T-AG-9	ENTERGY TEXAS INC 1ST MORTG 4.000% 03/30/29		01/03/2019	BNP PARIBAS		3,992,560	4,000,000	
86562M-AB-6	SUMITOMO MITSUI FINL GRP 2.934% 03/09/21	D	07/29/2019	DAIWA SECURITIES AMERICA INC		5,044,400	5,000,000	57,865
29444U-BC-9	EQUINIX INC 2.625% 11/18/24		11/06/2019	BANK OF AMERICA		2,500,000	2,500,000	
86562M-AE-0	SUMITOMO MITSUI FINANCIAL GROU SERIES 5FXD 2.058% 07/14/21	D	07/29/2019	DAIWA SECURITIES AMERICA INC		4,974,550	5,000,000	4,859
29444U-BD-7	EQUINIX INC 2.900% 11/18/26		11/06/2019	BANK OF AMERICA		1,897,245	1,900,000	
29444U-BE-5	EQUINIX INC 3.200% 11/18/29		11/06/2019	BANK OF AMERICA		1,997,960	2,000,000	
29717P-AT-4	ESSEX PORTFOLIO LP CO.GUARNT 4.000% 03/01/29		02/04/2019	WELLS FARGO		7,935,040	8,000,000	
29717P-AU-1	ESSEX PORTFOLIO LP CO.GUARNT 3.000% 01/15/30		07/29/2019	WELLS FARGO		1,232,900	1,250,000	
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC 3.200% 06/15/29		08/19/2019	BANK OF AMERICA		3,088,437	2,975,000	19,569
337738-AT-5	FISERV INC SR UNSEC 3.200% 07/01/26		06/10/2019	Various		9,514,135	9,500,000	
337738-AU-2	FISERV INC SR UNSEC 3.500% 07/01/29		06/10/2019	Various		2,124,940	2,125,000	
34528Q-HF-4	FORDF SERIES 2019-4 CLASS A 2.440% 09/15/26		09/17/2019	BANK OF AMERICA		2,149,745	2,150,000	
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029 3.500% 07/15/29		06/20/2019	MIZUHO SECURITIES USA INC.		224,037	225,000	
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT 3.100% 02/15/30		09/05/2019	WELLS FARGO		4,982,900	5,000,000	
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED 4.111% 02/15/28		03/05/2019	BARCLAYS BANK PLC		1,494,855	1,500,000	3,768
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC 4.200% 04/15/29		02/26/2019	JEFFERIES & CO. INC.		747,878	750,000	
437076-BY-7	HOME DEPOT INC SR UNSEC 2.950% 06/15/29		06/03/2019	MORGAN STANLEY & CO. INC.		1,988,520	2,000,000	
44409M-AC-0	HUDSON PACIFIC PROPERTIE 3.250% 01/15/30		09/24/2019	WELLS FARGO		2,978,040	3,000,000	
444859-BK-7	HUMANA INC SR UNSEC 3.125% 08/15/29		08/08/2019	BANK OF AMERICA		724,261	725,000	
446150-AQ-7	HUNTINGTON BANCSHARES SR UNSEC 2.625% 08/06/24		07/30/2019	GOLDMAN SACHS & COMPANY		4,989,050	5,000,000	
44891A-BC-0	HYUNDAI CAPITAL AMERICA SERIES 144A 2.850% 11/01/22		10/28/2019	BARCLAYS BANK PLC		1,649,819	1,650,000	
451102-BU-0	ICAHN ENTERPRISES/FIN SR UNSEC 4.750% 09/15/24		12/06/2019	MORGAN STANLEY & CO. INC.		2,055,000	2,000,000	24,806
459200-JZ-5	IBM CORP SR UNSEC 3.300% 05/15/26		05/08/2019	Various		9,996,900	10,000,000	
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC 4.650% 10/01/28		02/04/2019	BANK OF AMERICA		3,018,570	3,000,000	52,313
46647P-BF-2	JPMORGAN CHASE & CO SR UNSEC 2.301% 10/15/25		09/05/2019	JP MORGAN SECURITIES		5,000,000	5,000,000	
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A 3.500% 10/25/48		12/05/2019	JP MORGAN SECURITIES		5,033,841	4,942,710	3,844
46649T-AE-6	JPMMT 2018-3 A5 EXCH AFC SEQ SSNR AS 3.500% 09/25/48		02/11/2019	JP MORGAN SECURITIES		3,665,152	3,685,885	4,300
46849L-TK-7	JACKSON NATL LIFE GLOBAL SECURED 2.650% 06/21/24		06/17/2019	JP MORGAN SECURITIES		3,992,200	4,000,000	
476556-DC-6	JERSEY CENTRAL PWR & LT SR UNSEC 4.300% 01/15/26		02/05/2019	MORGAN STANLEY & CO. INC.		3,044,130	3,000,000	8,242
49427R-AP-7	KILROY REALTY LP CO.GUARNT 3.050% 02/15/30		09/03/2019	WELLS FARGO		1,997,560	2,000,000	
501044-DL-2	KROGER CO SR UNSEC 4.500% 01/15/29		01/11/2019	Various		3,280,382	3,300,000	34
502431-AE-9	L3HARRIS TECH INC SR UNSEC 4.400% 06/15/28		07/02/2019	Taxable Exchange		1,639,068	1,500,000	3,117
502431-AF-6	L3HARRIS TECHNOLOGIES INC 2.900% 12/15/29		11/13/2019	BANK OF AMERICA		349,059	350,000	
512807-AS-7	LAM RESEARCH CORP SR UNSEC 3.750% 03/15/26		02/25/2019	JP MORGAN SECURITIES		4,919,533	4,925,000	
512807-AU-2	LAM RESEARCH CORP SR UNSEC 4.000% 03/15/29		02/25/2019	GOLDMAN SACHS & COMPANY		2,794,932	2,800,000	
53117C-AT-9	LIBERTY PROPERTY LP SR UNSEC 4.375% 02/01/29		01/22/2019	CITIGROUP GLOBAL MARKETS INC		3,042,131	3,050,000	
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC 3.050% 01/15/30		08/12/2019	WELLS FARGO		1,922,998	1,925,000	
548661-DR-5	LOWE'S COS INC SR UNSEC 3.650% 04/05/29		04/17/2019	RBC DAIN RAUSCHER INC.		1,993,020	2,000,000	3,447
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC 4.375% 03/15/29		01/08/2019	GOLDMAN SACHS & COMPANY		2,449,143	2,450,000	
57629W-CH-1	MASSMUTUAL GLOBAL FUNDIN SR SEC 3.400% 03/08/26		03/05/2019	JP MORGAN SECURITIES		4,989,800	5,000,000	
59523U-AR-8	MID AMERICA APARTMENTS 2.750% 03/15/30		11/18/2019	WELLS FARGO		1,695,954	1,700,000	
609207-AR-6	MONDELEZ INTERNATIONAL SR UNSEC 3.625% 02/13/26		02/11/2019	DEUTSCHE BANK SECURITIES INCOR		4,973,100	5,000,000	
617446-8J-1	MORGAN STANLEY SR UNSEC 2.720% 07/22/25		07/18/2019	Various		3,226,883	3,225,000	
637432-NS-0	NATIONAL RURAL UTIL COOP COLLAT TRST 3.700% 03/15/29		01/28/2019	MIZUHO SECURITIES USA INC.		4,988,850	5,000,000	
641423-CC-0	NEVADA POWER CO GENL REF MORT 3.700% 05/01/29		01/28/2019	CITIGROUP GLOBAL MARKETS INC		4,980,800	5,000,000	
65342Q-AC-6	NEXTERA ENERGY OPERATING CO.GUARNT 4.250% 09/15/24		10/23/2019	GOLDMAN SACHS & COMPANY		1,043,750	1,000,000	4,722
678858-BU-4	OKLAHOMA G&E CO SR UNSEC 3.300% 03/15/30		06/04/2019	MITSUBISHI UFJ SECURITIES USA		1,495,605	1,500,000	
68389X-BL-8	ORACLE CORP SR UNSEC 2.400% 09/15/23		03/28/2019	MITSUBISHI UFJ SECURITIES USA		1,379,224	1,400,000	1,493
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		05/01/2019	JP MORGAN SECURITIES		2,341,775	2,335,207	5,027
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC 3.450% 04/23/29		04/16/2019	JP MORGAN SECURITIES		1,272,960	1,275,000	
693475-AX-3	PNC FINANCIAL SERVICES SR UNSEC 2.600% 07/23/26		07/18/2019	PNC CAPITAL MARKETS		3,992,360	4,000,000	
69349L-AS-7	PNC BANK NA SERIES BKNT 2.700% 10/22/29		10/17/2019	CITIGROUP GLOBAL MARKETS INC		2,414,888	2,425,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69353R-FS-2	PNC BANK NA 2.028% 12/09/22		12/04/2019	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
695156-AU-3	PACKAGING CORP OF AMERIC 3.000% 12/15/29		11/18/2019	DEUTSCHE BANK SECURITIES INCOR		773,985	775,000	
701094-AM-6	PARKER-HANNIFIN CORP SR UNSEC 2.700% 06/14/24		06/05/2019	BARCLAYS BANK PLC		2,074,046	2,075,000	
701094-AN-4	PARKER-HANNIFIN CORP SR UNSEC 3.250% 06/14/29		06/05/2019	BARCLAYS BANK PLC		797,496	800,000	
708696-BZ-1	PENNSYLVANIA ELECTRIC CO SR UNSEC 3.600% 06/01/29		05/28/2019	BARCLAYS BANK PLC		698,663	700,000	
74153W-CL-1	PRICOA GLOBAL FUNDING 1 SERIES 144A 2.400% 09/23/24		09/16/2019	JP MORGAN SECURITIES		9,999,100	10,000,000	
74166M-AB-2	PRIME SECSRVC BRW/FINANC SR SEC 5.250% 04/15/24		12/04/2019	DEUTSCHE BANK SECURITIES INCOR		5,187,500	5,000,000	80,938
743820-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A 2.532% 10/01/29		09/24/2019	GOLDMAN SACHS & COMPANY		5,115,000	5,115,000	
74949L-AC-6	RELX CAPITAL INC CO.GUARNT 4.000% 03/18/29		03/11/2019	WELLS FARGO		691,873	700,000	
75884R-AZ-6	REGENCY CENTERS LP CO.GUARNT 2.950% 09/15/29		08/13/2019	U.S. BANCORP INVESTMENTS INC		3,996,120	4,000,000	
75951A-AK-4	RELIANCE STAND LIFE II SECURED 2.625% 07/22/22		07/15/2019	JP MORGAN SECURITIES		4,573,170	4,575,000	
75951A-AL-2	RELIANCE STAND LIFE II SERIES 144A 2.500% 10/30/24		10/23/2019	DEUTSCHE BANK SECURITIES INCOR		4,991,600	5,000,000	
760759-AU-4	REPUBLIC SERVICES INC SR UNSEC 2.500% 08/15/24		07/29/2019	JP MORGAN SECURITIES		3,120,000	3,125,000	
808513-BA-2	CHARLES SCHWAB CORP SR UNSEC 3.250% 05/22/29		05/20/2019	CREDIT SUISSE SECURITIES US LL		2,989,590	3,000,000	
81747A-AG-0	SEMT 2019-1 A4 EXCH AFC SSNR 4.000% 02/25/49		01/09/2019	WELLS FARGO		3,053,964	3,025,599	5,379
858119-BJ-8	STEEL DYNAMICS INC 2.800% 12/15/24		12/09/2019	GOLDMAN SACHS & COMPANY		4,746,438	4,750,000	
88033G-DC-1	TENET HEALTHCARE CORP SERIES 144A 4.625% 09/01/24		10/23/2019	CREDIT SUISSE SECURITIES US LL		2,065,000	2,000,000	15,160
89236T-FT-7	TOYOTA MOTOR CREDIT CORP SR UNSEC 3.650% 01/08/29		01/03/2019	BANK OF AMERICA		4,981,350	5,000,000	
902494-BJ-1	TYSON FOODS INC SR UNSEC 4.000% 03/01/26		02/13/2019	MORGAN STANLEY & CO. INC.		4,982,350	5,000,000	
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT 2.125% 09/06/29		09/03/2019	BANK OF AMERICA		1,337,837	1,350,000	
90520E-AK-7	MUFG UNION BANK NA SERIES BKNT 2.100% 12/09/22		12/05/2019	MITSUBISHI UFJ SECURITIES USA		5,000,000	5,000,000	
91324P-DS-8	UNITEDHEALTH GROUP INC SR UNSEC 2.875% 08/15/29		07/23/2019	BANK OF AMERICA		9,997,300	10,000,000	
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC 3.875% 02/08/29		02/05/2019	BANK OF AMERICA		1,746,693	1,750,000	
92345Y-AF-3	VERISK ANALYTICS INC SR UNSEC 4.125% 03/15/29		02/27/2019	Various		972,767	975,000	
928668-AZ-5	VOLKSWAGEN GROUP AMERICA SERIES 144A 2.700% 09/26/22		09/19/2019	BANK OF AMERICA		2,848,946	2,850,000	
92940P-AE-4	WRKCO INC CO.GUARNT 3.900% 06/01/28		05/16/2019	BANK OF AMERICA		969,767	970,000	
94106L-BH-1	WASTE MANAGEMENT INC CO.GUARNT 3.200% 06/15/26		05/14/2019	GOLDMAN SACHS & COMPANY		3,998,920	4,000,000	
95000U-2D-4	WELLS FARGO & COMPANY SR UNSEC 4.150% 01/24/29		01/16/2019	WELLS FARGO		4,392,168	4,400,000	
95040Q-AH-7	WELLTOWER INC SR UNSEC 4.125% 03/15/29		02/13/2019	WELLS FARGO		1,244,438	1,250,000	
96145D-AB-1	WRKCO INC CO.GUARNT 3.000% 09/15/24		02/15/2019	Tax Free Exchange		2,544,286	2,550,000	31,875
96145D-AH-8	WRKCO INC CO.GUARNT 4.000% 03/15/28		02/15/2019	Tax Free Exchange		1,272,979	1,275,000	21,250
976656-CL-0	WISCONSIN ELECTRIC POWER 2.050% 12/15/24		12/03/2019	BNP PARIBAS		3,274,378	3,275,000	
98389B-AW-0	XCEL ENERGY INC 2.600% 12/01/29		11/04/2019	BARCLAYS BANK PLC		3,201,748	3,225,000	
064159-QD-1	BANK OF NOVA SCOTIA SR UNSEC 2.375% 01/18/23	A	07/15/2019	SCOTIA CAPITAL INC		5,547,392	5,550,000	
064159-QE-9	BANK OF NOVA SCOTIA SR UNSEC 2.700% 08/03/26	A	07/24/2019	SCOTIA CAPITAL INC		2,992,200	3,000,000	
136069-8A-2	CANADIAN IMPERIAL BANK SR UNSEC 2.606% 07/22/23	A	07/15/2019	CITIGROUP GLOBAL MARKETS INC		4,250,000	4,250,000	
29250N-AY-1	ENBRIDGE INC 2.500% 01/15/25	A	11/13/2019	BARCLAYS BANK PLC		2,520,304	2,525,000	
29250N-AZ-8	ENBRIDGE INC 3.125% 11/15/29	A	11/13/2019	BARCLAYS BANK PLC		999,230	1,000,000	
66977W-AN-9	NOVA CHEMICALS CORP SR UNSEC 5.250% 08/01/23	A	01/23/2019	KEYBANC CAPITAL MARKETS		970,000	1,000,000	25,375
89114Q-CC-0	TORONTO-DOMINION BANK SERIES GMTN 1.900% 03/17/21	A	09/10/2019	THE TORONTO-DOMINION BANK		6,000,000	6,000,000	
89114Q-CD-8	TORONTO-DOMINION BANK SERIES MTN 1.900% 12/01/22	A	10/07/2019	THE TORONTO-DOMINION BANK		4,994,450	5,000,000	
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT 3.400% 03/19/24	D	03/12/2019	CITIGROUP GLOBAL MARKETS INC		1,649,852	1,650,000	
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC 3.375% 07/24/24	D	07/16/2019	BARCLAYS BANK PLC		1,274,133	1,275,000	
00913R-AF-3	AIR LIQUIDE FINANCE CO.GUARNT 2.250% 09/10/29	D	09/05/2019	HSBC SECURITIES USA INC		3,094,000	3,125,000	
03835V-AG-1	APTIV PLC CO.GUARNT 4.350% 03/15/29	D	02/28/2019	BARCLAYS BANK PLC		599,274	600,000	
05401A-AB-7	AVOLON HOLDINGS FNDG LTD CO.GUARNT 5.125% 10/01/23	D	01/08/2019	GOLDMAN SACHS & COMPANY		990,000	1,000,000	16,087
05401A-AD-3	AVOLON HOLDINGS FNDG LTD CO.GUARNT 5.250% 05/15/24	D	02/14/2019	BARCLAYS BANK PLC		1,675,000	1,675,000	
056752-AB-4	BAIDU INC 3.500% 11/28/22	D	12/09/2019	Various		3,087,680	3,000,000	3,403
05965M-AA-1	BANCO DEL ESTADO -CHILE SR UNSEC 3.875% 02/08/22	D	12/04/2019	CITIGROUP GLOBAL MARKETS INC		3,094,200	3,000,000	38,104
05965M-AD-5	BANCO DEL ESTADO DE CHILE SERIES 144A 2.668% 01/08/21	D	12/10/2019	CITIGROUP GLOBAL MARKETS INC		1,003,000	1,000,000	11,413
05969B-AA-1	BANCO SANTANDER MEXICO SR UNSEC 4.125% 11/09/22	D	12/09/2019	Various		2,085,500	2,000,000	6,760
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27 3.306% 06/27/29	D	06/20/2019	BANK OF AMERICA		600,000	600,000	
05971K-AD-1	BANCO SANTANDER SA Banco Santander SA 2.706 06/27 2.706% 06/27/24	D	06/20/2019	BANK OF AMERICA		4,200,000	4,200,000	
05971U-2A-4	BANCO DE CREDITO DEL PER SR UNSEC 2.700% 01/11/25	D	09/06/2019	JP MORGAN SECURITIES		3,496,955	3,500,000	
22534P-AA-1	CREDIT AGRICOLE LONDON SERIES 144A 2.375% 01/22/25	D	10/15/2019	CREDIT AGRICOLE		4,981,950	5,000,000	
23291K-AH-8	DH EUROPE FINANCE II 2.600% 11/15/29	D	10/29/2019	BANK OF AMERICA		2,197,866	2,200,000	
25243Y-BB-4	DIAGEO CAPITAL PLC 2.375% 10/24/29	D	09/30/2019	DEUTSCHE BANK SECURITIES INCOR		2,898,558	2,925,000	
377373-AH-8	GLAXOSMITHKLINE CAPITAL CO.GUARNT 3.375% 06/01/29	D	03/18/2019	DEUTSCHE BANK SECURITIES INCOR		2,968,410	3,000,000	
456837-AQ-6	ING GROEP NV SR UNSEC 4.050% 04/09/29	D	04/02/2019	CITIGROUP GLOBAL MARKETS INC		1,924,365	1,925,000	
456873-AD-0	INGERSOLL-RAND LUX FINAN CO.GUARNT 3.800% 03/21/29	D	03/27/2019	JP MORGAN SECURITIES		2,847,516	2,800,000	2,364
47032F-AA-7	JAMES HARDIE INTL FIN CO.GUARNT 4.750% 01/15/25	D	12/05/2019	WELLS FARGO		2,080,000	2,000,000	38,000
500630-CW-6	KOREA DEVELOPMENT BANK SR UNSEC 3.250% 02/19/24	D	02/12/2019	BANK OF AMERICA		2,987,190	3,000,000	
606822-BM-5	MITSUBISHI UFJ FIN GRP SR UNSEC 3.195% 07/18/29	D	07/11/2019	MITSUBISHI UFJ SECURITIES USA		3,000,000	3,000,000	
693483-AF-6	POSCO SERIES 144A 2.375% 11/12/22	D	11/04/2019	HSBC SECURITIES USA INC		4,972,750	5,000,000	
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC 2.625% 07/22/24	D	07/15/2019	GOLDMAN SACHS & COMPANY		3,092,653	3,100,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75625Q-AE-9	RECKITT BENCKISER TSY CO.GUARNT 3.000% 06/26/27	D	03/29/2019	JP MORGAN SECURITIES		4,838,350	5,000,000	40,000
82460C-AK-0	SHINHAN BANK SERIES 144A 2.875% 03/28/22	D	12/09/2019	Various		2,028,333	2,000,000	11,500
83051G-AM-0	SKANDINAVISKA ENSKILDA SERIES 144A 2.200% 12/12/22	D	12/04/2019	JP MORGAN SECURITIES		9,997,400	10,000,000	
86562M-BT-6	SUMITOMO MITSUI FINL GRP 2.448% 09/27/24	D	09/24/2019	PIERPONT SECURITIES LLC		9,000,000	9,000,000	
874060-AT-3	TAKEDA PHARMACEUTICAL SERIES WI 4.400% 11/26/23	D	12/13/2019	Tax Free Exchange		4,098,675	4,100,000	8,519
88032W-AL-0	TENCENT HOLDINGS LTD SR UNSEC 3.280% 04/11/24	D	04/03/2019	DEUTSCHE BANK SECURITIES INCOR		2,999,730	3,000,000	
980236-AQ-6	WOODSIDE FINANCE LTD CO.GUARNT 4.500% 03/04/29	D	02/25/2019	CITIGROUP GLOBAL MARKETS INC		4,990,850	5,000,000	
EJ5038-91-8	EXPORT-IMPORT BANK OF INDIA SERIES EMTN 4.000% 01/14/23	D	12/05/2019	Various		3,114,910	3,000,000	48,000
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,537,767,568	1,534,794,262	3,620,365
00100U-AG-7	ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23		01/25/2019	DEUTSCHE BANK SECURITIES INCOR		1,470,801	1,483,784	
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		01/24/2019	CITIGROUP GLOBAL MARKETS INC		977,214	989,583	
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26		09/23/2019	Tax Free Exchange		531,575	531,618	
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25		01/08/2019	MACQUARIE CAPITL US SECURITIES		686,128	686,987	
08579J-BD-3	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/01/22		10/23/2019	GOLDMAN SACHS & COMPANY		1,003,750	1,000,000	
12505M-AF-3	OUT FRONT MEDIA OUTFRONT MEDIA CAPITAL L 11/18/26		11/21/2019	Tax Free Exchange		1,375,857	1,372,610	
16117L-BX-6	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 02/01/27		11/04/2019	Tax Free Exchange		1,812,756	1,813,081	
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		02/08/2019	JP MORGAN SECURITIES		3,821,921	3,840,375	
23582L-AK-7	DANA INC DANA INC 02/28/26		01/24/2019	CITIGROUP GLOBAL MARKETS INC		1,158,556	1,162,917	
23918V-AX-2	DAVITA INC DAVITA INC 08/12/26		10/23/2019	WELLS FARGO		2,004,975	1,995,000	
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		09/19/2019	Tax Free Exchange		1,902,337	1,919,192	
404122-BA-0	HCA INC HCA INC 03/13/25		10/09/2019	Tax Free Exchange		786,030	786,030	
43289D-AH-6	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 06/21/26		06/24/2019	Tax Free Exchange		753,905	749,091	
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		09/30/2019	Tax Free Exchange		1,739,297	1,736,192	
64072U-AK-8	CSC HOLDINGS LLC CSC HOLDINGS LLC 04/15/27		10/04/2019	Tax Free Exchange		2,173,744	2,194,500	
68216F-AX-1	ON ASSIGNMENT ON ASSIGNMENT INC 04/02/25		11/25/2019	Tax Free Exchange		986,672	985,182	
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		10/23/2019	CITIGROUP GLOBAL MARKETS INC		999,975	997,481	
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		09/20/2019	Tax Free Exchange		895,403	894,008	
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		11/13/2019	CREDIT SUISSE SECURITIES US LL		285,938	285,938	
96208U-AP-6	WEX INC WEX INC 05/17/26		05/21/2019	Tax Free Exchange		758,907	759,426	
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		02/11/2019	BANK OF AMERICA		3,412,939	3,464,912	
BL3183-08-6	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC 01/31/28		10/16/2019	Tax Free Exchange		1,272,451	1,275,000	
BL3246-79-2	CALPINE CORP Calpine Corp 01/15/24		12/27/2019	Tax Free Exchange		955,011	955,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						31,766,142	31,877,907	
8399997. Total - Bonds - Part 3						2,527,241,253	2,524,029,873	5,813,493
8399998. Total - Bonds - Part 5						27,360,586	27,419,071	114,713
8399999. Total - Bonds						2,554,601,839	2,551,448,944	5,928,206
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
000899-10-4	ADMA BIOLOGICS INC		06/28/2019	Various	2,755.000	10,661		
004239-10-9	ACADIA REALTY TRUST		12/20/2019	GUZMAN AND COMPANY	604.000	15,809		
00206R-10-2	AT&T INC		06/28/2019	Various	1,148.000	38,467		
008492-10-0	AGREE REALTY CORP		09/20/2019	Various	55,334.000	3,676,786		
00289Y-10-7	ABEONA THERAPEUTICS INC		06/28/2019	Various	2,170.000	10,372		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		12/20/2019	GUZMAN AND COMPANY	46,125.000	6,618,874		
00444T-10-0	ACELRX PHARMACEUTICALS		06/28/2019	Various	4,567.000	11,554		
024013-10-4	AMERICAN ASSETS TRUST INC		09/20/2019	GUZMAN AND COMPANY	4,336.000	204,734		
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES		09/20/2019	Various	481.000	19,338		
02607T-10-9	AMERICAN FINANCE TRUST INC		06/21/2019	GUZMAN AND COMPANY	18,754.000	200,180		
007903-10-7	ADVANCED MICRO DEVICES INC		06/28/2019	Various	2,815.000	85,485		
02665T-30-6	AMERICAN HOMES 4 RENT - A		05/31/2019	GUZMAN AND COMPANY	241,918.000	5,833,342		
00847J-10-5	AGILYSYS INC		06/28/2019	Various	475.000	10,198		
03027X-10-0	AMERICAN TOWER REIT INC		11/06/2019	Various	51,519.000	11,298,058		
014442-10-7	ALECTOR INC		09/20/2019	Various	1,003.000	19,992		
03064D-10-8	AMERICOLD REALTY TRUST		10/23/2019	Various	247,312.000	8,281,323		
01671P-10-0	ALLAKOS INC		06/28/2019	Various	370.000	16,031		
03748R-75-4	APARTMENT INVT & MGMT CO A		03/26/2019	Various	9,456.000	472,872		
019770-10-6	ALLOGENE THERAPEUTICS INC		06/28/2019	Various	993.000	26,660		
03748R-75-4	APARTMENT INVT & MGMT CO A		02/20/2019	Tax Free Exchange	34,748.000	1,478,808		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		06/28/2019	Various	459.000	33,303		
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		06/21/2019	GUZMAN AND COMPANY	710.000	12,208		
02081G-20-1	ALPHATEC HOLDINGS INC		06/28/2019	Various	2,458.000	11,159		
053484-10-1	AVALONBAY COMMUNITIES INC		08/02/2019	Various	27,735.000	5,717,492		

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
02156B-10-3	ALTERYX INC		06/28/2019	Various	948.000	103,438		
101121-10-1	BOSTON PROPERTIES INC		11/15/2019	Various	93,800.000	12,610,711		
02156K-10-3	ALTICE USA INC A		06/28/2019	Various	10,617.000	258,506		
133131-10-2	CAMDEN PROPERTY TRUST		06/21/2019	GUZMAN AND COMPANY	27,796.000	2,842,101		
02208R-10-6	ALTRA HOLDINGS INC		06/28/2019	Various	1,004.000	36,021		
14174T-10-7	CARETRUST REIT INC W/I		06/21/2019	GUZMAN AND COMPANY	3,960.000	97,709		
023135-10-6	AMAZON.COM INC		06/28/2019	Various	250.000	439,139		
178587-10-1	CITY OFFICE REIT INC		12/20/2019	GUZMAN AND COMPANY	4,251.000	56,003		
023436-10-8	AMEDISYS INC		06/28/2019	Various	272.000	33,021		
19626G-10-8	COLONY CAPITAL INC		08/02/2019	Various	175,098.000	894,301		
023576-10-1	AMERANT BANCORP INC		09/20/2019	Various	667.000	13,400		
21870Q-10-5	CORESITE REALTY CORPORATION		12/20/2019	GUZMAN AND COMPANY	177.000	20,044		
023586-10-0	AMERCO INC		06/28/2019	Various	146.000	55,264		
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST		09/20/2019	GUZMAN AND COMPANY	264.000	12,443		
02607T-10-9	AMERICAN FINANCE TRUST INC		06/28/2019	Various	3,752.000	40,894		
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		06/21/2019	GUZMAN AND COMPANY	2,596.000	73,555		
03064D-10-8	AMERICOLD REALTY TRUST		06/28/2019	Various	5,068.000	157,214		
222795-50-2	COUSINS PROPERTIES INC		06/17/2019	Tax Free Exchange	43,565.000	1,512,093		
03076K-10-8	AMERIS BANCORP		07/01/2019	Tax Free Exchange	690.000	11,744		
22822V-10-1	CROWN CASTLE INTL CORP		10/22/2019	Various	6,000.000	787,372		
03272L-10-8	ANAPLAN INC		06/28/2019	Various	2,593.000	130,859		
229663-10-9	CUBESMART		09/20/2019	GUZMAN AND COMPANY	1,031.000	36,728		
03571O-40-9	ANNALY CAPITAL MANAGEMENT INC		06/28/2019	Various	6,097.000	55,662		
23283R-10-0	CYRUSONE INC		08/02/2019	Various	33,956.000	2,027,328		
03676B-10-2	ANTERO MIDSTREAM CORP		06/28/2019	Various	7,981.000	91,456		
25960P-10-9	DOUGLAS EMMETT INC		09/20/2019	GUZMAN AND COMPANY	1,402.000	59,310		
03748R-75-4	APARTMENT INVT & MGMT CO A		03/22/2019	Corporate Action	178.000	8,888		
264411-50-5	DUKE REALTY CORP		12/20/2019	Various	72,718.000	2,399,701		
03748R-75-4	APARTMENT INVT & MGMT CO A		02/20/2019	Tax Free Exchange	4,995.000	51,404		
26884U-10-9	EPR PROPERTIES		09/20/2019	GUZMAN AND COMPANY	609.000	46,774		
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE		06/28/2019	Various	1,706.000	31,371		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES		09/20/2019	GUZMAN AND COMPANY	6,079.000	120,998		
03782L-10-1	APPIAN CORP		06/28/2019	Various	1,096.000	39,530		
277276-10-1	EASTGROUP PROPERTIES INC		12/20/2019	Various	17,907.000	2,006,850		
037833-10-0	APPLE INC		03/15/2019	JP MORGAN CHASE BANK/H	450.000	83,754		
292104-10-6	EMPIRE STATE REALTY TRUST INC		06/21/2019	GUZMAN AND COMPANY	870.000	13,506		
03783C-10-0	APPFOLIO INC - A		06/28/2019	Various	294.000	30,065		
29444U-70-0	EQUINIX INC		12/20/2019	Various	10,210.000	5,017,760		
03836W-10-3	AQUA AMERICA INC		06/28/2019	Various	1,143.000	47,283		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		09/20/2019	Various	79,051.000	9,374,247		
03837C-10-6	APYX MEDICAL CORP		06/28/2019	Various	1,701.000	11,430		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		10/16/2019	Stock Split	120,809.000			
039697-10-7	ARDELYX INC		06/28/2019	Various	3,985.000	10,719		
29476L-10-7	EQUITY RESIDENTIAL		10/22/2019	Various	44,838.000	3,596,030		
03990B-10-1	ARES MANAGEMENT CORP		06/28/2019	Various	2,272.000	59,454		
29670E-10-7	ESSENTIAL PROPERTIES REALTY		12/20/2019	Various	180,717.000	3,810,364		
04206A-10-1	ARLO TECHNOLOGIES INC		01/02/2019	Spin Off	2,522.000	7,551		
297178-10-5	ESSEX PROPERTY TRUST INC		08/02/2019	Various	19,069.000	5,433,773		
042315-50-7	ARMOUR RESIDENTIAL REIT INC		06/28/2019	Various	1,986.000	37,016		
30225T-10-2	EXTRA SPACE STORAGE INC		12/20/2019	Various	26,003.000	2,768,160		
042744-10-2	ARROW FINANCIAL CORP		09/16/2019	Stock Dividend	12.000			
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		08/02/2019	Various	39,728.000	5,264,237		
04621X-10-8	ASSURANT INC		06/28/2019	Various	373.000	39,677		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		05/31/2019	GUZMAN AND COMPANY	20,389.000	586,377		
04911A-10-7	ATLANTIC UNION BANKSHARES CS		02/01/2019	Tax Free Exchange	365.000	9,717		
36467J-10-8	GAMING AND LEISURE PROPERTIES		08/02/2019	Various	46,655.000	1,852,183		
05070R-10-4	AUDENTES THERAPEUTICS INC		06/28/2019	Various	361.000	13,666		
379378-20-1	GLOBAL NET LEASE INC		12/20/2019	GUZMAN AND COMPANY	3,944.000	78,717		
05338G-10-6	AVALARA INC		06/28/2019	Various	1,302.000	79,639		
37954A-20-4	GLOBAL MEDICAL REIT INC		06/21/2019	GUZMAN AND COMPANY	2,827.000	31,928		
05352A-10-0	AVANTOR INC		12/20/2019	Various	10,635.000	170,490		
421946-10-4	HEALTHCARE REALTY TRUST INC		12/20/2019	GUZMAN AND COMPANY	1,894.000	61,880		
05455M-10-0	AVROBIO INC		06/28/2019	Various	645.000	10,487		
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		05/30/2019	GUZMAN AND COMPANY	40,445.000	1,137,055		
054561-10-5	AXA EQUITABLE HOLDINGS I		11/13/2019	Various	7,464.000	166,167		

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
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT		10/23/2019	Various	187,161.000	6,149,926		
05464T-10-4	AXSOME THERAPEUTICS INC		06/28/2019	Various	854.000	21,989		
44107P-10-4	HOST HOTELS & RESORTS INC		11/13/2019	Various	253,428.000	4,738,518		
05465P-10-1	AXONICS MODULATION TECHNOLOG		06/28/2019	Various	542.000	22,204		
444097-10-9	HUDSON PACIFIC PROPERTIES		08/02/2019	Various	173,925.000	6,016,091		
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		03/15/2019	JP MORGAN CHASE BANK/H	3,132.000	79,647		
46187W-10-7	INVITATION HOMES INC		11/25/2019	Various	387,517.000	10,277,784		
05722G-10-0	BAKER HUGHES A GE CO LLC		09/20/2019	JP MORGAN CHASE BANK/H	3,608.000	85,113		
464287-73-9	ISHARES DJ US REAL ESTATE		10/03/2019	Various	80,000.000	7,394,120		
05988J-10-3	BANDWIDTH INC CLASS A		06/28/2019	Various	565.000	42,383		
46590V-10-0	JBG SMITH PROPERTIES		06/21/2019	GUZMAN AND COMPANY	9,990.000	414,539		
06211J-10-0	BANK FIRST NATIONAL CORP		09/20/2019	GUZMAN AND COMPANY	178.000	12,171		
49427F-10-8	KILROY REALTY CORP		12/20/2019	Various	47,379.000	3,581,847		
07160F-10-7	BAUDAX BIO INC		11/22/2019	Spin Off	662.000	1,521		
529043-10-1	LEXINGTON REALTY TRUST		12/20/2019	GUZMAN AND COMPANY	8,379.000	84,812		
075896-10-0	BED BATH & BEYOND INC		12/20/2019	GUZMAN AND COMPANY	2,895.000	48,358		
531172-10-4	LIBERTY PROPERTY TRUST		09/10/2019	GUZMAN AND COMPANY	2,880.000	147,122		
079823-10-0	BELLRING BRANDS INC CLASS A		12/20/2019	GUZMAN AND COMPANY	1,245.000	27,544		
55303A-10-5	MGM GROWTH PROPERTIES LLC		11/15/2019	Various	85,000.000	2,772,883		
08180D-10-6	BENEFITFOCUS INC		03/15/2019	JP MORGAN CHASE BANK/H	885.000	40,922		
554382-10-1	MACERICH CO		06/21/2019	GUZMAN AND COMPANY	1,131.000	38,198		
084423-10-2	BERKLEY W R CORP COM		04/03/2019	Stock Split	1,604.000			
58463J-30-4	MEDICAL PROPERTIES TRUST INC		12/20/2019	GUZMAN AND COMPANY	49,161.000	936,285		
084670-70-2	BERKSHIRE HATHAWAY INC		06/28/2019	Various	710.000	151,340		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		10/22/2019	Various	70,000.000	8,476,935		
084680-10-7	BERKSHIRE HILLS BANCORP INC		05/20/2019	Tax Free Exchange	228.000	6,345		
63633D-10-4	NATIONAL HEALTH INVESTORS INC		12/20/2019	GUZMAN AND COMPANY	155.000	12,625		
08579X-10-1	BERRY PETE CORP		03/15/2019	JP MORGAN CHASE BANK/H	1,669.000	19,728		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		12/20/2019	GUZMAN AND COMPANY	2,851.000	150,240		
08862E-10-9	BEYOND MEAT INC		12/20/2019	Various	1,620.000	153,323		
637870-10-6	NATIONAL STORAGE AFFILIATES TR		09/20/2019	GUZMAN AND COMPANY	17,663.000	528,435		
09060J-10-6	BIODELIVERY SCIENCES INTL		06/28/2019	Various	2,860.000	13,298		
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		06/21/2019	GUZMAN AND COMPANY	2,542.000	17,575		
09073N-20-1	BIOSIG TECHNOLOGIES INC		06/28/2019	Various	1,145.000	10,751		
67623C-10-9	OFFICE PROPERTIES INCOME TRU		01/02/2019	Tax Free Exchange	14,200.000	508,200		
09075P-10-5	BIOXCEL THERAPEUTICS INC		06/28/2019	Various	954.000	10,455		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		12/20/2019	GUZMAN AND COMPANY	2,954.000	116,242		
092113-10-9	BLACK HILLS CORP		06/28/2019	Various	546.000	42,678		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		05/17/2019	Taxable Exchange	4,905.000	184,220		
093712-10-7	BLOOM ENERGY CORP A		06/28/2019	Various	1,933.000	23,718		
69007J-10-6	OUTFRONT MEDIA INC COM		09/20/2019	GUZMAN AND COMPANY	490.000	13,737		
10806X-10-2	BRIDGEBIO PHARMA INC		09/20/2019	Various	676.000	17,761		
700517-10-5	PARK HOTELS & RESORTS INC		09/18/2019	Taxable Exchange	13,624.000	352,993		
108763-10-3	BRIDGFORD FOODS CORP		06/28/2019	Various	347.000	10,326		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		08/29/2019	Various	38,713.000	1,065,524		
10948W-10-3	BRIGHTSPHERE INVESTMENT GROU		07/15/2019	Tax Free Exchange	2,164.000	33,958		
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC		12/20/2019	GUZMAN AND COMPANY	3,863.000	71,867		
110122-10-8	BRISTOL-MYERS SQUIBB CO		11/20/2019	Various	24,175.000	1,363,518		
74039L-10-3	PREFERRED APARTMENT COMMUN A		09/20/2019	GUZMAN AND COMPANY	946.000	13,683		
12504L-10-9	CBRE GROUP INC		06/28/2019	Various	667.000	34,215		
74340W-10-3	PROLOGIS INC		08/05/2019	Various	56,967.000	4,286,937		
12739A-10-0	CADENCE BANCORP		01/02/2019	Tax Free Exchange	1,856.000	23,893		
74460D-10-9	PUBLIC STORAGE CO		10/22/2019	Various	6,283.000	1,522,421		
13123X-10-2	CALLON PETROLEUM CO		12/23/2019	Tax Free Exchange	4,001.000	72,254		
74736A-10-3	QTS REALTY TRUST INC		12/20/2019	Various	98,063.000	4,526,311		
14161W-10-5	CARDLYTICS INC		06/28/2019	Various	477.000	12,392		
756109-10-4	REALTY INCOME CORP		12/20/2019	Various	22,443.000	1,610,307		
14167L-10-3	CAREDX INC		06/28/2019	Various	281.000	10,112		
758849-10-3	REGENCY CENTERS CORP		06/21/2019	GUZMAN AND COMPANY	99,789.000	6,638,235		
146102-10-8	CARTER BANK & TRUST		09/20/2019	Various	550.000	10,705		
761330-10-2	RETAIL VALUE INC		01/25/2019	Corporate Action	575.000	17,160		
146869-10-2	CARVANA CO		06/28/2019	Various	348.000	21,780		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		09/20/2019	GUZMAN AND COMPANY	267,611.000	10,153,928		
14888U-10-1	CATALYST PHARMACEUTICALS INC		06/28/2019	Various	2,755.000	10,578		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/21/2019	GUZMAN AND COMPANY	179.000	14,430		

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
149049-50-4	CATASYS INC		06/28/2019	Various	539.000	10,359		
78410G-10-4	SBA COMMUNICATIONS CORP		08/29/2019	Various	5,006.000	1,288,114		
150837-60-7	CEL SCI CORP		06/28/2019	Various	1,391.000	11,656		
78440X-10-1	SL GREEN REALTY CORP		10/25/2019	Various	64,684.000	5,578,973		
15135B-10-1	CENTENE CORP		02/07/2019	Stock Split	7,303.000			
78573L-10-6	SABRA HEALTH CARE REIT INC		12/20/2019	Various	113,618.000	2,560,940		
15201P-10-9	CENTERSTATE BANKS INC		04/01/2019	Tax Free Exchange	668.000	12,563		
78645L-10-0	SAFEHOLD INC		09/20/2019	GUZMAN AND COMPANY	1,134.000	33,548		
156700-10-6	CENTURYLINK INC		06/28/2019	Various	3,158.000	37,136		
78645L-10-0	SAFEHOLD INC		02/25/2019	Tax Free Exchange	2,034.000	33,976		
15671L-10-9	CERECOR INC		06/28/2019	Various	2,050.000	11,151		
81761L-10-2	SERVICE PROPERTIES TRUST		09/25/2019	Tax Free Exchange	48,715.000	1,273,494		
156727-10-9	CERENCE INC		10/02/2019	Spin Off	1,164.000	18,938		
828806-10-9	SIMON PROPERTY GROUP INC		05/02/2019	GUZMAN AND COMPANY	10,164.000	1,808,181		
15677J-10-8	CERIDIAN HCM HOLDING INC		11/18/2019	Various	2,324.000	123,884		
82981J-10-9	SITE CENTERS CORP		12/20/2019	Various	352,837.000	4,963,469		
156782-10-4	CERNER CORP		06/28/2019	Various	663.000	48,594		
84860W-30-0	SPIRIT REALITY CAPITAL INC		12/20/2019	GUZMAN AND COMPANY	3,517.000	172,156		
15912K-10-0	CHANGE HEALTHCARE INC		09/20/2019	Various	1,464.000	19,389		
85254J-10-2	STAG INDUSTRIAL INC		12/20/2019	GUZMAN AND COMPANY	11,324.000	354,052		
162828-10-7	CHECKPOINT THERAPEUTICS INC		06/28/2019	Various	2,817.000	8,535		
85571B-10-5	STARWOOD PROPERTY TRUST		08/02/2019	Various	160,000.000	3,624,122		
16383L-10-6	CHEMOCENTRYX INC		06/28/2019	Various	1,147.000	10,666		
862121-10-0	STORE CAPITAL CORP		12/20/2019	Various	171,184.000	5,948,063		
165167-10-7	CHESAPEAKE ENERGY CORP		01/30/2019	Taxable Exchange	3,762.000	10,721		
866674-10-4	SUN COMMUNITIES INC		12/20/2019	Various	79,167.000	9,855,148		
16706W-10-2	CHIASMA INC		06/28/2019	Various	1,315.000	9,822		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		05/31/2019	GUZMAN AND COMPANY	66,821.000	891,108		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		06/28/2019	Various	55.000	40,306		
876664-10-3	TAUBMAN CENTERS INC		08/02/2019	Various	446.000	17,688		
171484-10-8	CHURCHILL DOWNS INC		01/28/2019	Stock Split	870.000			
88146M-10-1	TERRENO REALTY CORP		12/20/2019	Various	101,714.000	4,644,754		
171798-10-1	CIMAREX ENERGY CO		02/22/2019	Taxable Exchange	195.000	14,127		
902653-10-4	UDR INC		09/20/2019	GUZMAN AND COMPANY	11,728.000	539,234		
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDIN		05/02/2019	Tax Free Exchange	1,723.000	22,866		
91325V-10-8	UNITI GROUP INC COM		11/15/2019	Various	99,898.000	697,804		
18914U-10-0	CLOUDERA INC		01/04/2019	Tax Free Exchange	2,139.000	22,375		
91704F-10-4	URBAN EDGE PROPERTIES		06/21/2019	GUZMAN AND COMPANY	1,470.000	26,363		
192025-10-4	CODORUS VALLEY BANCORP INC		10/21/2019	Stock Dividend	18.000			
92276F-10-0	VENTAS INC		09/20/2019	GUZMAN AND COMPANY	4,468.000	322,652		
19249H-10-3	COHERUS BIOSCIENCES INC		06/28/2019	Various	672.000	14,850		
922908-55-3	VANGUARD REIT ETF		07/26/2019	Various	85,000.000	7,556,266		
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		12/02/2019	Stock Dividend	177.000			
92339V-10-0	VEREIT INC		12/20/2019	GUZMAN AND COMPANY	31,656.000	312,747		
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC		06/28/2019	Various	255.000	10,049		
925652-10-9	VICI PROPERTIES INC		09/20/2019	Various	113,419.000	2,522,599		
20717E-10-1	CONFORMIS INC		06/28/2019	Various	2,605.000	11,357		
92936U-10-9	WPC US EQUITY		12/20/2019	GUZMAN AND COMPANY	3,049.000	258,853		
209115-10-4	CONSOLIDATED EDISON INC		06/28/2019	Various	672.000	58,917		
95040Q-10-4	WELL TOWER		10/22/2019	Various	74,430.000	6,482,439		
210373-10-6	CONSTELLATION PHARMACEUTICAL		06/28/2019	Various	388.000	4,764		
962166-10-4	WEYERHAEUSER CO		05/30/2019	Various	44,862.000	1,019,894		
21900C-30-8	CORMEDIX INC		06/28/2019	Various	1,298.000	11,642		
36165L-10-8	GDS HOLDINGS LTD ADR	D	12/06/2019	Various	134,775.000	5,382,738		
22052L-10-4	CORTEVA INC		05/24/2019	Spin Off	25,611.000	511,490		
22053A-10-7	CORTEXYME INC		12/20/2019	Various	371.000	24,517		
222795-50-2	COUSINS PROPERTIES INC		06/17/2019	Tax Free Exchange	5,462.000	184,697		
22304C-10-0	COVETRUS INC		02/08/2019	Spin Off	2,274.000	13,623		
22663K-10-7	CRINETICS PHARMACEUTIICALS IN		06/28/2019	Various	406.000	10,149		
22978P-10-6	CUE BIOPHARMA INC		06/28/2019	Various	1,258.000	11,309		
231021-10-6	CUMMINS INC		06/28/2019	Various	235.000	40,262		
23282W-60-5	CYTOKINETICS INC		06/28/2019	Various	923.000	10,383		
23283R-10-0	CYRUSONE INC		06/28/2019	Various	567.000	32,725		
24703L-20-2	DELL TECHNOLOGIES C		06/28/2019	Various	795.000	40,383		
24823R-10-5	DENALI THERAPEUTICS INC		03/15/2019	JP MORGAN CHASE BANK/H	1,623.000	39,634		

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
25278X-10-9	DIAMONDBACK ENERGY INC		06/28/2019	Various	304.000	33,125		
25400W-10-2	DIGITAL TURBINE INC		06/28/2019	Various	2,714.000	13,569		
254687-10-6	DISNEY WALT COMPANY THE		03/21/2019	Taxable Exchange	18,357.000	2,024,944		
25470M-10-9	DISH NETWORK CORP		12/09/2019	Capital Contribution	0.000	14,782		
25470M-10-9	DISH NETWORK CORP		09/11/2019	Spin Off	434.000	10,071		
25470M-10-9	DISH NETWORK CORP		12/09/2019	Tax Free Exchange	441.000	916		
256163-10-6	DOCUSIGN INC		06/28/2019	Various	2,814.000	139,874		
25746U-10-9	DOMINION RESOURCES INC/VA		06/28/2019	Various	1,502.000	116,126		
25746U-10-9	DOMINION RESOURCES INC/VA		01/02/2019	Tax Free Exchange	3,527.000	176,148		
257554-10-5	DOMO INC CLASS B		06/28/2019	Various	352.000	9,616		
260557-10-3	DOW INC W I		04/02/2019	Spin Off	25,622.000	894,522		
26210C-10-4	DROPBOX INC CLASS A		06/28/2019	Various	7,483.000	187,436		
26441C-20-4	DUKE ENERGY CORP		06/28/2019	Various	509.000	44,911		
26614N-10-2	DUPONT DE NEMOURS INC		05/24/2019	Tax Free Exchange	25,667.000	1,268,880		
268150-10-9	DYNATRACE INC		09/20/2019	Various	1,061.000	22,848		
26817Q-88-6	DYNEX CAPITAL INC		06/26/2019	Various	0.000			
26817Q-88-6	DYNEX CAPITAL INC		06/21/2019	Tax Free Exchange	620.000	18,543		
28249H-10-4	EIDOS THERAPEUTICS INC		06/28/2019	Various	396.000	12,307		
28249U-10-5	EIGER BIOPHARMACEUTICALS INC		06/28/2019	Various	933.000	9,889		
28414H-10-3	ELANCO ANIMAL HEALTH INC		06/28/2019	Various	9,774.000	303,467		
28414H-10-3	ELANCO ANIMAL HEALTH INC		07/19/2019	Taxable Exchange	232.000	7,660		
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/08/2019	Tax Free Exchange	1,254.000	14,259		
284CVR-01-6	ELANCO ANIMAL HEALTH INC		07/19/2019	Taxable Exchange	1,565.000	39		
28852N-10-9	ELLINGTON FINANCIAL INC		09/20/2019	Various	630.000	11,292		
29350E-10-4	ENOCHIAN BIOSCINCES INC		06/28/2019	Various	2,041.000	9,184		
29364G-10-3	ENTERGY CORP		06/28/2019	Various	437.000	44,977		
29415F-10-4	ENVISTA HOLDINGS CORP		12/13/2019	Tax Free Exchange	284.000	507		
29428V-10-4	EPIZYME INC		06/28/2019	Various	1,061.000	13,315		
29444U-70-0	EQUINIX INC		06/28/2019	Various	71.000	35,802		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		10/16/2019	Stock Split	2,834.000			
29664W-10-5	ESPERION THERAPEUTICS INC		06/28/2019	Various	322.000	14,978		
29670E-10-7	ESSENTIAL PROPERTIES REALTY		06/28/2019	Various	541.000	10,841		
29975E-10-9	EVENTBRITE INC CLASS A		06/28/2019	Various	1,282.000	20,767		
29978A-10-4	EVERBRIDGE INC		06/28/2019	Various	482.000	43,097		
30041R-10-8	EVERQUOTE INC CLASS A		06/28/2019	Various	826.000	10,737		
30048L-10-4	EVOFEM BIOSCIENCES INC		06/28/2019	Various	1,662.000	11,035		
30052C-10-7	EVOLUS INC		06/28/2019	Various	702.000	10,263		
30063P-10-5	EXACT SCIENCES CORP		11/11/2019	Taxable Exchange	365.000	30,060		
30212P-30-3	EXPEDIA INC		07/29/2019	Tax Free Exchange	761.000	28,985		
30212W-10-0	EXP WORLD HOLDINGS INC		06/28/2019	Various	929.000	10,339		
30303M-10-2	FACEBOOK INC		06/28/2019	Various	344.000	66,387		
31189P-10-2	FATE THERAPEUTICS INC		06/28/2019	Various	508.000	10,312		
311900-10-4	FASTENAL CO		05/23/2019	Stock Split	9,993.000			
31620M-10-6	FIDELITY NATIONAL INFORMATION		07/31/2019	Taxable Exchange	10,156.000	1,366,525		
316773-10-0	FIFTH THIRD BANCORP		03/22/2019	Taxable Exchange	4,540.000	115,133		
32020R-10-9	FIRST FINANCIAL BANKSHARES INC		06/04/2019	Stock Split	2,466.000			
32043P-10-6	FIRST GUARANTY BANCSHARES IN		12/06/2019	Stock Dividend	16.000			
32051X-10-8	FIRST HAWAIIAN INC		02/01/2019	JP MORGAN CHASE BANK/H	1,916.000	49,447		
337738-10-8	FISERV INC		07/29/2019	Tax Free Exchange	6,108.000	344,744		
337932-10-7	FIRSTENERGY CORP		06/28/2019	Various	1,091.000	46,702		
339750-10-1	FLOOR & DECOR HOLDINGS INC		06/28/2019	Various	937.000	39,257		
343498-10-1	FLOWERS FOODS INC		06/28/2019	Various	1,584.000	36,857		
34380C-10-2	FLUENT INC		06/28/2019	Various	1,989.000	10,700		
34385P-10-8	FLUDIGM CORP		06/28/2019	Various	954.000	11,752		
34983P-10-4	FORTY SEVEN INC		06/28/2019	Various	926.000	9,815		
35137L-10-5	FOX CORP CLASS A		03/19/2019	Taxable Exchange	11,751.000	488,254		
35137L-20-4	FOX CORP CLASS B		03/19/2019	Taxable Exchange	4,988.000	206,503		
35905A-10-9	FRONTDOOR INC		06/28/2019	Various	639.000	27,826		
361008-10-5	FUNKO INC CLASS A		09/20/2019	Various	576.000	12,628		
36192A-10-9	GWG HOLDINGS INC		06/28/2019	Various	1,284.000	9,167		
3621LQ-10-9	G1 THERAPEUTICS INC		06/28/2019	Various	436.000	13,367		
36472T-10-9	GANNETT CO INC		11/20/2019	Taxable Exchange	2,396.000	15,257		
36472T-10-9	GANNETT CO INC		11/20/2019	Tax Free Exchange	1,956.000	28,446		
372284-20-8	GENIE ENERGY LTD		06/28/2019	Various	919.000	9,787		
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN		06/28/2019	Various	487.000	25,614		

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
37940X-10-2	GLOBAL PAYMENTS INC		09/18/2019	Tax Free Exchange	5,049.000	187,466		
37954A-20-4	GLOBAL MEDICAL REIT INC		06/28/2019	Various	932.000	9,785		
379890-10-6	GLU MOBILE INC		06/28/2019	Various	2,861.000	20,541		
380237-10-7	GODADDY INC		06/28/2019	Various	654.000	45,875		
38341P-10-2	GOSSAMER BIO INC		06/28/2019	Various	702.000	15,569		
398231-10-0	GRIFFIN LAND & NURSERIES		06/28/2019	Various	272.000	9,615		
39868T-10-5	GRITSTONE ONCOLOGY INC		06/28/2019	Various	1,019.000	11,351		
39874R-10-1	GROCERY OUTLET HOLDING CORP		09/20/2019	Various	557.000	21,213		
40131M-10-9	GUARDANT HEALTH INC		06/28/2019	Various	974.000	84,079		
410120-10-9	HANCOCK HOLDING CO		09/23/2019	Tax Free Exchange	99.000	3,724		
41043F-20-8	HANGER ORTHOPEDIC GROUP INC		09/20/2019	Various	1,155.000	24,883		
41165Y-10-0	HARBORONE BANCORP INC		08/15/2019	Tax Free Exchange	728.000	7,847		
427866-10-8	HERSHEY CO/THE		06/28/2019	Various	282.000	37,794		
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		07/12/2019	Capital Contribution	0.000	17,962		
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		07/12/2019	Tax Free Exchange	1,387.000	26,873		
431571-10-8	HILLENBRAND INC		11/21/2019	Taxable Exchange	270.000	8,491		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		06/28/2019	Various	467.000	45,641		
449253-10-3	IAA INC		06/28/2019	Spin Off	5,073.000	85,436		
45253H-10-1	IMMUNOGEN INC		06/28/2019	Various	5,495.000	11,923		
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND		04/01/2019	Taxable Exchange	208.000	17,012		
45384B-10-6	INDEPENDENT BANK GROUP		04/29/2019	Various	0.000			
45384B-10-6	INDEPENDENT BANK GROUP		01/02/2019	Tax Free Exchange	411.000	12,522		
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		06/28/2019	Various	189.000	11,462		
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER		06/28/2019	Various	91.000	11,243		
45782B-10-4	INSEEGO CORP		06/28/2019	Various	2,359.000	11,299		
45782N-10-8	INSPIRED ENTERTAINMENT INC		06/28/2019	Various	1,210.000	10,212		
45826J-10-5	INTELLIA THERAPEUTICS INC		06/28/2019	Various	716.000	11,720		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		06/28/2019	Various	522.000	75,732		
46131B-10-0	INVESCO MORTGAGE CAPITAL		06/28/2019	Various	1,956.000	31,529		
46185L-10-3	INVITAE CORP		03/15/2019	JP MORGAN CHASE BANK/H	1,707.000	41,446		
46187W-10-7	INVITATION HOMES INC		11/25/2019	Various	7,411.000	209,967		
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		06/28/2019	Various	4,024.000	53,338		
46266C-10-5	IQVIA HOLDINGS INC		06/28/2019	Various	620.000	91,562		
46571Y-10-7	I3 VERTICALS INC CLASS A		06/28/2019	Various	351.000	10,336		
46590V-10-0	JBG SMITH PROPERTIES		06/28/2019	Various	971.000	38,196		
47580P-10-3	JELD-WEN HOLDING INC		06/28/2019	Various	1,481.000	31,439		
47973J-10-2	JOINT CORP THE		06/28/2019	Various	574.000	10,446		
48020Q-10-7	JONES LANG LASALLE INC		07/02/2019	Taxable Exchange	213.000	30,173		
481116-10-1	JOUNCE THERAPEUTICS INC		06/28/2019	Various	2,258.000	11,176		
482480-10-0	KLA-TENCOR CORP		02/20/2019	Various	563.000	63,548		
483497-10-3	KALVISTA PHARMACEUTICAL INC		06/28/2019	Various	487.000	10,786		
48576A-10-0	KARUNA THERAPEUTICS INC		12/20/2019	GUZMAN AND COMPANY	146.000	11,930		
48576U-10-6	KARYOPHARM THERAPEUTICS INC		06/28/2019	Various	286.000	1,713		
49271V-10-0	KEURIG DR PEPPER INC		06/28/2019	Various	1,951.000	56,380		
49372L-10-0	KEZAR LIFE SCIENCES INC		06/28/2019	Various	1,311.000	10,107		
50015M-10-9	KODIAK SCIENCES INC		06/28/2019	Various	878.000	10,272		
50050N-10-3	KONTOOR BRANDS INC W I		05/23/2019	Spin Off	1,623.000	8,175		
500688-10-6	KOSMOS ENERGY LTD		06/28/2019	Various	5,284.000	33,129		
501147-10-2	KRYSTAL BIOTECH INC		06/28/2019	Various	308.000	12,402		
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/01/2019	Tax Free Exchange	3,645.000	192,991		
505743-10-4	LADDER CAPITAL CORP		01/24/2019	Corporate Action	23.000	386		
52603A-20-8	LENDINGCLUB CORP		07/08/2019	Tax Free Exchange	2,490.000	85,191		
53566P-10-9	LINEAGE CELL THERAPEUTICS C/S		06/28/2019	Various	9,434.000	10,376		
53635D-20-2	LIQUIDIA TECHNOLOGIES INC		06/28/2019	Various	1,194.000	9,551		
53814L-10-8	LIVENT CORP		03/04/2019	Spin Off	830.000	1,278		
539183-10-3	LIVONGO HEALTH INC		12/20/2019	GUZMAN AND COMPANY	393.000	10,322		
54142F-10-2	LOGICBIO THERAPEUTICS INC		06/28/2019	Various	842.000	10,945		
54738L-10-9	LOVESAC CO THE		06/28/2019	Various	336.000	10,439		
550021-10-9	LULULEMON ATHLETICA INC		06/28/2019	Various	822.000	148,122		
55087P-10-4	LYFT INC A		12/20/2019	Various	6,475.000	330,934		
552676-10-8	MDC HOLDINGS INC		02/13/2019	Stock Dividend	133.000			
55279B-20-2	MEI PHARMA INC		06/28/2019	Various	3,862.000	9,654		
55910K-10-8	MAGENTA THERAPEUTICS INC		06/28/2019	Various	683.000	10,074		
559663-10-9	MAGNOLIA OIL & GAS CORP		06/28/2019	Various	3,546.000	41,060		
56068V-10-2	MAJESCO		02/25/2019	Capital Contribution	0.000	881		

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
56068V-10-2	MAJESCO		02/25/2019	Tax Free Exchange	124.000	544		
56400P-70-6	MANNKIND CORP		06/28/2019	Various	8,929.000	10,267		
56624R-10-8	MARCHEX INC		06/28/2019	Various	2,359.000	11,087		
56854Q-10-1	MARINUS PHARMACEUTICALS INC		06/28/2019	Various	2,725.000	11,308		
57055L-10-7	MARKER THERAPEUTICS INC		06/28/2019	Various	1,309.000	10,366		
57778K-10-5	MAXAR TECHNOLOGIES INC		01/02/2019	Tax Free Exchange	2,076.000	101,157		
584021-10-9	MEDALLIA INC		09/20/2019	GUZMAN AND COMPANY	388.000	11,688		
58463J-30-4	MEDICAL PROPERTIES TRUST INC		11/08/2019	CITIGROUP GLOBAL MARKETS INC	4,135.000	82,493		
58506Q-10-9	MEDPACE HOLDINGS INC		06/28/2019	Various	682.000	44,613		
586858-10-2	MENLO THERAPEUTICS INC		06/28/2019	Various	1,662.000	9,955		
59045L-10-6	MERSANA THERAPEUTICS INC		06/28/2019	Various	2,342.000	9,484		
594918-10-4	MICROSOFT CORP		03/15/2019	Various	556.000	64,446		
60040X-10-3	MILLENDO THERAPEUTICS INC		06/28/2019	Various	854.000	9,872		
60468T-10-5	MIRATI THERAPEUTICS INC		06/28/2019	Various	213.000	21,937		
604871-10-3	MISONIX INC		06/28/2019	Various	402.000	10,218		
60770K-10-7	MODERNA INC		09/20/2019	Various	7,041.000	129,503		
608550-10-9	MOLECULAR TEMPLATES INC		06/28/2019	Various	1,274.000	10,637		
60937P-10-6	MONGODB INC		09/20/2019	Various	1,446.000	207,743		
61179L-10-0	MONTAGE RESOURCES CORP		03/01/2019	Tax Free Exchange	219.000	8,475		
62818Q-10-4	MUSTANG BIO INC		06/28/2019	Various	2,916.000	10,730		
62921N-10-5	NGM BIOPHARMACEUTICALS INC		12/20/2019	Various	761.000	14,584		
63009R-10-9	NANOSTRING TECHNOLOGIES INC		06/28/2019	Various	471.000	14,294		
632307-10-4	NATERA INC		06/28/2019	Various	854.000	23,552		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		05/23/2019	Corporate Action	102.000	5,326		
63845R-10-7	NATIONAL VISION HOLDINGS INC		06/28/2019	Various	1,162.000	35,706		
64049M-20-9	NEOGENOMICS INC		06/28/2019	Various	872.000	19,130		
64050Y-10-0	NEON THERAPEUTICS INC		06/28/2019	Various	2,156.000	10,219		
64110L-10-6	NETFLIX INC		06/28/2019	Various	115.000	42,239		
64131A-10-5	NEURONETICS INC		06/28/2019	Various	839.000	10,495		
64828T-20-1	NEW RESIDENTIAL INVESTMENT		06/28/2019	Various	3,100.000	47,706		
651639-10-6	NEWMONT MINING CORP		04/17/2019	Various	10,249.000	350,270		
65290C-10-5	NEXTIER OILFIELD SOLUTIONS I		11/20/2019	Tax Free Exchange	4,056.000	70,229		
65343E-10-8	NEXTCURE INC		12/20/2019	Various	470.000	27,520		
670002-40-1	NOVAVAX INC		05/10/2019	Tax Free Exchange	564.000	53,867		
67059N-10-8	NUTANIX INC		06/28/2019	Various	892.000	23,137		
67098H-10-4	O I GLASS INC		12/27/2019	Tax Free Exchange	5,702.000	147,977		
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/09/2019	Taxable Exchange	5,215.000	241,436		
67623C-10-9	OFFICE PROPERTIES INCOME TRU		01/02/2019	Tax Free Exchange	1,207.000	90,878		
679295-10-5	OKTA INC		06/28/2019	Various	430.000	53,106		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		05/17/2019	Taxable Exchange	234.000	8,791		
68235C-10-7	ONCOCYTE CORP		06/28/2019	Various	2,507.000	6,242		
683344-10-5	ONTO INNOVATION INC		10/28/2019	Tax Free Exchange	1,995.000	46,007		
68401U-20-4	OPTIMIZERX CORP		06/28/2019	Various	681.000	11,031		
68404V-10-0	OPTINOSE INC		06/28/2019	Various	1,403.000	9,933		
69331C-10-8	PG&E CORP		06/28/2019	Various	2,145.000	49,160		
69366J-20-0	PTC THERAPEUTICS INC		06/28/2019	Various	489.000	22,003		
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR		06/28/2019	Various	1,903.000	11,512		
69553P-10-0	PAGERDUTY INC		12/20/2019	Various	1,361.000	33,554		
696077-40-3	PALATIN TECHNOLOGIES INC		06/28/2019	Various	9,091.000	10,545		
69753M-10-5	PALOMAR HOLDINGS INC		12/20/2019	Various	370.000	20,540		
698884-10-3	PAR TECHNOLOGY CORP DEL		06/28/2019	Various	406.000	11,448		
700517-10-5	PARK HOTELS & RESORTS INC		09/18/2019	Taxable Exchange	1,449.000	37,554		
70202L-10-2	PARSONS CORP		09/20/2019	GUZMAN AND COMPANY	502.000	17,537		
70451A-10-4	PAYSIGN INC		06/28/2019	Various	1,045.000	13,971		
70805E-10-9	PENNANT GROUP INC THE		10/01/2019	Spin Off	942.000	1,142		
708430-10-3	PENNS WOODS BANCORP INC		10/01/2019	Stock Split	110.000			
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		11/01/2019	Tax Free Exchange	2,475.000	25,065		
717071-10-4	PFENEX INC		06/28/2019	Various	1,619.000	10,911		
717224-10-9	PHASEBIO PHARMACEUTICALS INC		06/28/2019	Various	806.000	10,574		
718546-10-4	PHILLIPS 66		06/28/2019	Various	1,625.000	151,992		
720795-10-3	PIERIS PHARMACEUTICALS INC		06/28/2019	Various	2,174.000	10,217		
72941B-10-6	PLURALSIGHT INC		06/28/2019	Various	1,445.000	43,809		
731094-10-8	POLARITYTE INC		03/15/2019	JP MORGAN CHASE BANK/H	2,502.000	38,706		
74019P-10-8	PRECISION BIOSCIENCES INC		12/20/2019	GUZMAN AND COMPANY	1,170.000	16,759		
74158E-10-4	PRIMEENERGY RESOURCES CORP		06/28/2019	Various	76.000	10,117		

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
74257L-10-8	PRINCIPIA BIOPHARMA INC		06/28/2019	Various	470.000	15,598		
743606-10-5	PROSPERITY BANCSHARES INC		11/01/2019	Taxable Exchange	964.000	66,843		
74366E-10-2	PROTAGONIST THERAPEUTICS INC		06/28/2019	Various	866.000	10,486		
74383L-10-5	PROVIDENT BANCORP INC		10/17/2019	Tax Free Exchange	339.000	3,715		
74624M-10-2	PURE STORAGE INC		06/28/2019	Various	1,967.000	30,034		
74640Y-10-6	PURPLE INNOVATION INC		06/28/2019	Various	1,433.000	9,672		
74766Q-10-1	QUANTERIX CORP		06/28/2019	Various	334.000	11,285		
74933V-10-8	RA PHARMACEUTICALS INC		06/28/2019	Various	1,099.000	31,840		
75062E-10-6	RAFAEL HOLDINGS INC		06/28/2019	Various	377.000	10,838		
753422-10-4	RAPID7 INC		06/28/2019	Various	886.000	51,243		
756109-10-4	REALTY INCOME CORP		06/28/2019	Various	693.000	47,793		
75615P-10-3	REATA PHARMACEUTICALS INC		06/28/2019	Various	367.000	34,624		
75629F-10-9	RECRO PHARMA INC		06/28/2019	Various	1,657.000	14,730		
75737F-10-8	REDFIN CORP		06/28/2019	Various	907.000	16,307		
758075-40-2	REDWOOD TRUST INC		06/28/2019	Various	2,272.000	37,553		
758849-10-3	REGENCY CENTERS CORP		06/28/2019	Various	496.000	33,101		
76029N-10-6	REPLIMUNE GROUP INC		06/28/2019	Various	699.000	10,247		
761330-10-2	RETAIL VALUE INC		01/25/2019	Corporate Action	16.000	485		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		06/28/2019	Various	1,110.000	44,807		
767754-87-2	RITE AID CORP		04/22/2019	Tax Free Exchange	1,730.000	161,510		
77313F-10-6	ROCKET PHARMACEUTICLAS INC		06/28/2019	Various	649.000	9,734		
77543R-10-2	ROKU INC		06/28/2019	Various	1,301.000	117,836		
78112V-10-2	RUBICON PROJECT INC/THE		06/28/2019	Various	1,681.000	10,690		
78116T-10-3	RUBIUS THERAPEUTICS INC		06/28/2019	Various	893.000	14,046		
78463M-10-7	SPS COMMERCE INC		08/23/2019	Stock Split	690.000			
78489X-10-3	SVMK INC		06/28/2019	Various	2,088.000	34,470		
78645L-10-0	SAFEHOLD INC		02/25/2019	Tax Free Exchange	401.000	7,715		
78667J-10-8	SAGE THERAPEUTICS INC		06/28/2019	Various	196.000	35,883		
79466L-30-2	SALESFORCE.COM INC		06/28/2019	Various	227.000	34,440		
79466L-30-2	SALESFORCE.COM INC		07/31/2019	Tax Free Exchange	2,957.000	229,739		
803607-10-0	SAREPTA THERAPEUTICS INC		06/28/2019	Various	256.000	38,896		
80706P-10-3	SCHOLAR ROCK HOLDING CORP		06/28/2019	Various	669.000	10,610		
808625-10-7	SCIENCE APPLICATIONS INTE		01/14/2019	Tax Free Exchange	355.000	10,683		
811246-10-7	SCULPTOR CAPITAL MANAGEMENT		09/20/2019	Various	551.000	13,384		
81750R-10-2	SERES THERAPEUTICS INC		06/28/2019	Various	3,585.000	11,543		
81761L-10-2	SERVICE PROPERTIES TRUST		09/25/2019	Tax Free Exchange	5,289.000	165,194		
820054-10-4	SHARPSPRING INC		06/28/2019	Various	779.000	10,119		
82489T-10-4	SHOCKWAVE MEDICAL INC		12/20/2019	Various	839.000	37,742		
82536T-10-7	SHOTSPOTTER INC		06/28/2019	Various	236.000	10,430		
82710M-10-0	SILK ROAD MEDICAL INC		09/20/2019	Various	361.000	12,756		
82968B-10-3	SIRIUS XM RADIO INC		02/01/2019	Tax Free Exchange	10,692.000	154,053		
830830-10-5	SKYLINE CORP		06/28/2019	Various	1,517.000	41,533		
83200N-10-3	SMARTSHEET INC CLASS A		06/28/2019	Various	3,012.000	145,771		
83417Q-10-5	SOLARWINDS CORP		09/20/2019	Various	1,330.000	25,275		
83422E-10-5	SOLID BIOSCIENCES INC		06/28/2019	Various	2,067.000	11,884		
83570H-10-8	SONOS INC		09/20/2019	GUZMAN AND COMPANY	2,321.000	34,615		
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW		09/27/2019	Spin Off	228.000	12,905		
84833T-10-3	SPERO THERAPEUTICS INC		06/28/2019	Various	741.000	8,528		
85205L-10-7	SPRINGWORKS THERAPEUTICS INC		12/20/2019	Various	299.000	10,870		
852234-10-3	SQUARE INC		06/28/2019	Various	1,165.000	84,492		
85254J-10-2	STAG INDUSTRIAL INC		06/28/2019	Various	1,011.000	30,571		
85858C-10-7	STEMLINE THERAPEUTICS INC		06/28/2019	Various	675.000	10,340		
860897-10-7	STITCH FIX INC CLASS A		06/28/2019	Various	1,475.000	47,182		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		06/28/2019	Various	1,342.000	10,614		
87161C-50-1	SYNOVUS FINANCIAL CORP		01/02/2019	Tax Free Exchange	1,438.000	45,966		
87164F-10-5	SYNDAX PHARMACEUTICALS INC FIG		06/28/2019	Various	1,185.000	11,032		
87166L-10-0	SYNLOGIC INC		06/28/2019	Various	1,124.000	10,228		
87167A-10-3	SYNTHORX INC		12/20/2019	Various	317.000	21,564		
87184Q-10-7	SYROS PHARMACEUTICALS INC		06/28/2019	Various	2,140.000	19,508		
872307-10-3	TCF FINANCIAL CORP		08/01/2019	Tax Free Exchange	3,150.000	103,581		
875372-20-3	TANDEM DIABETES CARE INC		06/28/2019	Various	304.000	19,613		
879455-10-3	TELENAV INC		06/28/2019	Various	1,258.000	10,063		
88160R-10-1	TESLA MOTORS INC		05/17/2019	Tax Free Exchange	26.000	6,897		
88322Q-10-8	TG THERAPEUTICS INC		06/28/2019	Various	1,465.000	12,671		
88339J-10-5	TRADE DESK INC		06/28/2019	Various	177.000	40,314		

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
88870R-10-2	TIVITY HEALTH INC COM		03/11/2019	Taxable Exchange	248.000	4,811		
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		03/04/2019	Stock Dividend	10.000			
891092-10-8	TORO CO		06/28/2019	Various	446.000	29,835		
89366M-30-0	TRANSENTERIX INC		12/12/2019	Tax Free Exchange	440.000	27,340		
89374L-10-4	TRANSLATE BIO INC		06/28/2019	Various	1,030.000	13,008		
89421Q-20-5	TRAVELZOO INC		06/28/2019	Various	639.000	9,865		
89610F-10-1	TRICIDA INC		06/28/2019	Various	427.000	16,848		
896749-10-8	TRIPLE-S MANAGEMENT CORP B		07/25/2019	Stock Dividend	48.000			
90041T-10-8	TURNING POINT THERAPEUTICS I		12/20/2019	Various	932.000	58,953		
90138F-10-2	TWILIO INC		06/28/2019	Various	1,525.000	203,983		
90138F-10-2	TWILIO INC		02/01/2019	Tax Free Exchange	129.000	8,132		
90171V-20-4	TWIN RIVER WORLDWIDE HOLDINGS		09/20/2019	Various	643.000	14,853		
90184D-10-0	TWIST BIOSCIENCE CORP		06/28/2019	Various	746.000	21,640		
90184L-10-2	TWITTER INC		06/28/2019	Various	1,303.000	45,471		
90187B-40-8	TWO HARBORS INVESTMENT CORP		06/28/2019	Various	2,380.000	30,152		
902104-10-8	II-VI INC		07/15/2019	Taxable Exchange	947.000	35,198		
902681-10-5	UGI CORP		08/21/2019	Various	1,251.000	61,395		
90353T-10-0	UBER TECHNOLOGIES INC		12/20/2019	Various	32,408.000	1,088,795		
91336L-10-7	UNIVAR INC		03/01/2019	Taxable Exchange	293.000	6,716		
91381U-10-1	UNITY BIOTECHNOLOGY INC		06/28/2019	Various	1,151.000	10,934		
91688F-10-4	UPWORK INC		09/20/2019	Various	1,838.000	25,206		
91734M-10-3	US ECOLOGY INC		11/01/2019	Tax Free Exchange	844.000			
919794-10-7	VALLEY NATIONAL BANCORP		12/02/2019	Tax Free Exchange	2,272.000	24,975		
92240M-10-8	VECTOR GROUP LTD		09/16/2019	Stock Dividend	162.000			
92337F-10-7	VERACYTE INC		06/28/2019	Various	1,040.000	29,648		
923451-10-8	VERITEX HOLDINGS INC		01/02/2019	Tax Free Exchange	544.000	9,006		
92511U-10-2	VERRA MOBILITY CORP		06/28/2019	Various	3,457.000	45,249		
92556H-10-7	VIACOMCBS INC CLASS A		12/05/2019	Tax Free Exchange	244.000	27,376		
92556H-20-6	VIACOMCBS INC CLASS B		12/26/2019	Tax Free Exchange	18,965.000	851,924		
925652-10-9	VICI PROPERTIES INC		09/20/2019	Various	2,206.000	50,614		
92672L-10-7	VIEWRAY INC		06/28/2019	Various	1,369.000	12,060		
928563-40-2	VMWARE INC		06/28/2019	Various	198.000	33,105		
92915B-10-6	VOYAGER THERAPEUTICS INC		06/28/2019	Various	388.000	10,561		
929328-10-2	WSFS FINANCIAL CORP		03/01/2019	Taxable Exchange	816.000	35,558		
92936U-10-9	WPC US EQUITY		06/28/2019	Various	818.000	66,401		
929740-10-8	WABTEC CORP		08/12/2019	Various	1,584.000	112,234		
929740-10-8	WABTEC CORP		02/26/2019	Spin Off	1,697.000	271,171		
93627C-10-1	WARRIOR MET COAL INC		06/28/2019	Various	1,247.000	32,569		
95040Q-10-4	WELL TOWER		06/28/2019	Various	1,115.000	90,899		
950810-10-1	WESBANCO INC		11/25/2019	Tax Free Exchange	283.000	6,281		
98138H-10-1	WORKDAY INC-CLASS A		06/28/2019	Various	505.000	103,811		
98420X-10-3	X4 PHARMACEUTICALS INC		06/28/2019	Various	684.000	10,259		
98421M-10-6	XEROX HOLDINGS CORP		08/01/2019	Tax Free Exchange	6,252.000	157,810		
98422L-10-7	XERIS PHARMACETICALS INC		06/28/2019	Various	935.000	10,696		
984241-10-9	Y MABS THERAPEUTICS INC		09/20/2019	Various	664.000	20,553		
98585X-10-4	YETI HOLDING INC		03/15/2019	JP MORGAN CHASE BANK/H	466.000	13,882		
98973P-10-1	ZIOPHARM ONCOLOGY INC		06/28/2019	Various	1,777.000	10,359		
98983V-10-6	ZUORA INC CLASS A		06/28/2019	Various	2,992.000	45,834		
98986M-10-3	ZYNEX INC		06/28/2019	Various	953.000	8,567		
98986X-10-9	ZYNERBA PHARMACEUTICALS INC		06/28/2019	Various	797.000	10,799		
91822J-10-3	VBI VACCINES INC	A	06/28/2019	Various	8,929.000	10,446		
98400H-10-2	XBIOTECH INC	A	06/28/2019	Various	1,334.000	10,111		
G06242-10-4	ATLASSIAN CORP PLC	D	06/28/2019	Various	420.000	54,949		
G1890L-10-7	CAPRI HOLDINGS LTD	D	01/02/2019	Tax Free Exchange	5,047.000	312,897		
G2143T-10-3	CIMPRESS PLC	D	12/03/2019	Tax Free Exchange	814.000	39,833		
G2717B-10-8	CUSHMAN & WAKEFIELD PLC	D	06/28/2019	Various	2,284.000	40,835		
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	06/28/2019	Various	5,766.000	123,384		
G46188-10-1	HORIZON THERAPEUTICS PLC	D	05/09/2019	Tax Free Exchange	6,384.000	103,727		
G47567-10-5	IHS MARKIT LTD	D	06/28/2019	Various	702.000	44,728		
G5269C-10-1	KINIKSA PHARMACEUTICALS A	D	06/28/2019	Various	706.000	9,559		
G5698W-11-6	LUXFER HOLDINGS PLC	D	09/20/2019	Various	800.000	12,763		
G5785G-10-7	MALLINCKRODT PLC W/I	D	12/20/2019	Various	2,679.000	10,298		
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	C	06/28/2019	Various	2,770.000	66,115		
G59665-10-2	MEIRAGTX HOLDINGS PLC	D	06/28/2019	Various	548.000	14,729		
G6674U-10-8	NOVOCURE LTD	D	06/28/2019	Various	894.000	56,524		

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
G7738W-10-6	SFL CORP LTD	D	11/08/2019	Tax Free Exchange	2,365.000	70,100		
G8473T-10-0	STERIS PLC	D	03/28/2019	Tax Free Exchange	2,985.000	246,272		
G9087Q-10-2	TRONOX HOLDINGS PCL CLASS A	D	03/27/2019	Tax Free Exchange	2,505.000	59,573		
G94787-10-1	WATFORD HOLDINGS LTD	D	09/20/2019	Various	615.000	15,710		
H2906T-10-9	GARMIN LTD	D	06/28/2019	Various	1,337.000	106,685		
H8817H-10-0	TRANSOCEAN LTD	D	04/29/2019	Various	1.000	1		
L5140P-10-1	INTELSAT SA	D	06/28/2019	Various	1,081.000	21,024		
L7257P-20-5	PACIFIC DRILLING SA	D	06/28/2019	Various	1,047.000	13,191		
L72967-10-9	ORION ENGINEERED CARBONS SA	D	06/28/2019	Various	2,087.000	44,680		
L8681T-10-2	SPOTIFY TECHNOLOGY SA	D	06/28/2019	Various	4,174.000	610,279		
M96088-10-5	UROGEN PHARMA LTD	D	06/28/2019	Various	657.000	23,611		
N14506-10-4	ELASTIC NV	D	06/28/2019	Various	1,182.000	88,242		
P73684-11-3	ONESPAWORLD HOLDINGS LTD	D	09/20/2019	Various	1,416.000	22,959		
Y20676-10-5	DIAMOND S SHIPPING INC	D	12/20/2019	Various	640.000	10,031		
Y7542C-13-0	SCORPIO TANKERS INC	D	12/26/2019	Various	1.000			
Y7542C-13-0	SCORPIO TANKERS INC	D	11/14/2019	Spin Off	30.000	761		
Y7542C-13-0	SCORPIO TANKERS INC	D	01/18/2019	Tax Free Exchange	678.000	61,468		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						288,230,135	XXX	
014CVR-01-3	ALDER BIOPHARMACEUTICALS INC		10/21/2019	Taxable Exchange	2,198.000	1,934		
BZ5ZWZ-90-8	MEGAPORT LTD		12/02/2019	Various	220,000.000	1,447,218		
21241B-10-0	CONTURA ENERGY INC		06/28/2019	Various	665.000	34,511		
25381B-10-1	DIGIMARC CORP		06/28/2019	Various	239.000	10,608		
45816D-10-0	INTELLIGENT SYSTEMS CORP		06/28/2019	Various	385.000	11,083		
89832Q-10-9	TRUIST FINANCIAL CORP		12/26/2019	Tax Free Exchange	46,004.000	1,396,665		
66987E-20-6	NOVAGOLD RESOURCES INC	A	06/28/2019	Various	8,146.000	48,140		
697900-13-2	PAN AMERICAN SILVER CORP	A	02/22/2019	Taxable Exchange	11,807.000	3,306		
Y8565N-30-0	TEENKAY TANKERS LTD CLASS A	D	11/25/2019	Tax Free Exchange	409.000	34,796		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,988,261	XXX	
00766Y-51-3	Champlain Mid Cap Institutional		12/31/2019	Various	923,537.000	18,167,499		
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl		12/31/2019	Various	109,679.000	3,286,637		
040337-83-4	Ariel Appreciation Institutional		12/27/2019	Various	12,756.000	569,873		
233203-78-5	DFA Emerging Markets Port Inst		12/31/2019	Various	702,175.000	19,281,414		
245914-51-0	Delaware Emerging Markets R6		12/31/2019	Various	590,926.000	10,869,642		
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2019	Various	128,748.000	5,368,787		
298706-82-1	AF EuroPacific Growth Fd R6		12/31/2019	Various	423,095.000	22,445,501		
45775L-40-8	TRPrice Institutnl LCap Grwth		12/31/2019	Various	1,347,535.000	56,350,889		
4812C0-22-5	JP Morgan Small Cap Value R6		12/27/2019	Various	340,622.000	8,690,553		
52107V-50-0	Lazard International Equity R6		12/26/2019	Various	1,177,085.000	20,732,655		
54401E-72-1	Lord Abbett High Yield R6		12/31/2019	Various	1,446,420.000	10,666,948		
55273W-47-5	MFS Mid Cap Value R6		12/30/2019	Various	514,223.000	12,363,429		
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		12/26/2019	Various	109,479.000	6,866,477		
701765-30-7	Parnassus Fund Instutional		12/27/2019	Various	16,233.000	801,812		
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2019	Various	4,591,338.000	48,918,533		
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2019	Various	2,692,674.000	51,639,472		
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2019	Various	778,174.000	16,089,195		
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/31/2019	Various	1,945,034.000	27,729,495		
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/31/2019	Various	91,809.000	1,047,360		
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2019	Various	1,218,375.000	25,986,843		
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/31/2019	Various	12,755,438.000	242,097,277		
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2019	Various	5,876,874.000	118,144,398		
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2019	Various	182,619.000	1,907,682		
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/31/2019	Various	4,986,597.000	98,234,670		
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2019	Various	1,442,569.000	47,958,487		
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2019	Various	24,318,686.000	24,318,686		
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/31/2019	Various	4,224,020.000	137,857,049		
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2019	Various	1,085,201.000	18,650,430		
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/31/2019	Various	3,614,017.000	63,331,879		
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/31/2019	Various	2,079,969.000	44,345,084		
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2019	Various	1,126,365.000	18,254,806		
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2019	Various	4,661,257.000	82,204,815		
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/31/2019	Various	2,836,551.000	40,675,081		
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2019	Various	1,359,915.000	14,959,900		
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2019	Various	181,424.000	2,061,142		
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2019	Various	3,167,590.000	34,427,692		

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
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		12/31/2019	Various	1,172,864.000	13,756,936		
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity		12/24/2019	Various	368,684.000	13,722,510		
880208-77-2	Templeton Global Bond R6		12/27/2019	Various	876,700.000	9,740,621		
886315-50-6	TIAA-CREF Bond Plus II Inst		12/31/2019	Various	2,500,974.000	26,234,538		
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2019	Various	1,071,395.000	12,386,737		
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/31/2019	Various	6,031,423.000	75,803,925		
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/31/2019	Various	6,990,494.000	87,212,999		
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/31/2019	Various	9,625,772.000	99,853,923		
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/31/2019	Various	8,931,083.000	92,827,377		
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/31/2019	Various	8,833,680.000	90,470,722		
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/31/2019	Various	9,200,615.000	93,977,616		
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2019	Various	6,776,852.000	67,738,393		
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2019	Various	2,916,336.000	28,141,439		
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/31/2019	Various	1,835,167.000	20,901,019		
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2019	Various	4,004,723.000	38,650,674		
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2019	Various	1,432,378.000	14,809,097		
921921-30-0	Vanguard Equity Income Admiral		12/30/2019	Various	267,833.000	20,009,376		
921926-20-0	Vanguard Vanguard Explorer Fund		12/31/2019	Various	934,926.000	87,103,102		
921935-20-1	Vanguard Wellington Fund		12/31/2019	Various	960,077.000	69,825,588		
921937-50-4	Vanguard Total Bond Mkt Index Inst		12/31/2019	Various	1,950,378.000	21,061,564		
921946-10-9	Vanguard Selected Value Fund		12/31/2019	Various	645,745.000	17,218,995		
922031-82-8	Vanguard Intermediate Term Treasury Fd		12/31/2019	Various	975,959.000	10,971,000		
922042-60-1	Vanguard Emerging Market Stock Index Fd		12/31/2019	Various	1,291,493.000	33,922,739		
922908-71-0	Vanguard 500 Index Admiral		12/31/2019	Various	196,781.000	53,387,661		
922908-78-5	Vanguard Small Cap Value Index Fund		12/31/2019	Various	454,677.000	14,207,522		
922908-88-4	Extended Market Index Inst		12/31/2019	Various	231,364.000	20,375,572		
939330-81-7	AF Wash Mutual Investors R6		12/31/2019	Various	1,050,583.000	48,630,037		
957663-66-9	LM WstrnAsst Core Plus Bond S		12/31/2019	Various	2,734,103.000	32,368,176		
9499999. Subtotal - Common Stocks - Mutual Funds						2,572,611,950	XXX	
9799997. Total - Common Stocks - Part 3						2,863,830,346	XXX	
9799998. Total - Common Stocks - Part 5						39,765,730	XXX	
9799999. Total - Common Stocks						2,903,596,076	XXX	
9899999. Total - Preferred and Common Stocks						2,903,596,076	XXX	
9999999 - Totals						5,458,197,915	XXX	5,928,206

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
36202F-W3-6	G2 5166 3.000% 09/20/26		12/01/2019	Paydown		3,701	3,701	3,905	3,864		(164)		(164)		3,701				61	09/20/2026
36202F-ZU-3	G2 5255 3.000% 12/20/26		12/01/2019	Paydown		31,141	31,141	32,490	32,238		(1,098)		(1,098)		31,141				522	12/20/2026
3620A2-XC-5	GN 717175 4.500% 06/15/39		12/01/2019	Paydown		25,679	25,679	27,344	27,303		(1,624)		(1,624)		25,679				634	06/15/2039
3620AS-VD-8	GN 738712 3.000% 09/15/26		12/01/2019	Paydown		31,006	31,006	32,478	32,198		(1,192)		(1,192)		31,006				520	09/15/2026
38373A-3P-9	GNR 2009-64 UA EXCH PAC-1-11 2.500% 07/20/38		12/01/2019	Paydown		19,273	19,273	19,361	19,277		(4)		(4)		19,273				274	07/20/2038
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11 3.500% 03/20/41		12/01/2019	Paydown		10,641	10,641	11,503	11,268		(628)		(628)		10,641				213	03/20/2041
38376G-4R-8	GNR 2011-121 A SEQ 2.176% 05/16/39		11/01/2019	Paydown		113,400	113,400	114,047	113,586		(187)		(187)		113,400				1,648	05/16/2039
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		12/01/2019	Paydown		22,341	22,341	22,989	22,855		(513)		(513)		22,341				292	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		12/01/2019	Paydown		38,203	38,203	40,648	39,686		(1,483)		(1,483)		38,203				777	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC PT 4.000% 06/16/39		12/01/2019	Paydown		45,050	45,050	48,034	47,190		(2,141)		(2,141)		45,050				984	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11 3.000% 10/16/41		12/01/2019	Paydown		6,400	6,400	6,713	6,688		(288)		(288)		6,400				106	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11 3.500% 07/20/40		12/01/2019	Paydown		44,045	44,045	47,218	45,983		(1,938)		(1,938)		44,045				913	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11 3.000% 01/20/40		12/01/2019	Paydown		21,386	21,386	22,508	22,094		(708)		(708)		21,386				369	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11 2.000% 01/20/42		12/01/2019	Paydown		7,836	7,836	7,862	7,858		(22)		(22)		7,836				86	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11 2.000% 12/20/42		12/01/2019	Paydown		12,619	12,619	12,911	12,891		(271)		(271)		12,619				141	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		12/01/2019	Paydown		115,594	115,594	114,854	114,894		700		700		115,594				1,004	08/16/2042
0599999. Subtotal - Bonds - U.S. Governments						548,315	548,315	564,865	559,873		(11,561)		(11,561)		548,315				8,544	XXX
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20	D	07/28/2019	Various		54,350	54,350	55,222	54,599		(249)		(249)		54,350				1,600	07/28/2020
1099999. Subtotal - Bonds - All Other Governments						54,350	54,350	55,222	54,599		(249)		(249)		54,350				1,600	XXX
594610-7V-3	MICHIGAN ST State of Michigan 2.6 05/15/20 2.600% 05/15/19		05/15/2019	Maturity		1,100,000	1,100,000	1,129,971	1,101,694		(1,694)		(1,694)		1,100,000				14,300	05/15/2019
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,100,000	1,100,000	1,129,971	1,101,694		(1,694)		(1,694)		1,100,000				14,300	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B Alabama Economic Settleme 3.16 3.163% 09/15/25		09/15/2019	Call 100.0000		820,000	820,000	820,000	820,000						820,000				25,937	09/15/2025
3128Q0-DK-0	FG J19106 3.000% 05/01/27		12/01/2019	Paydown		19,912	19,912	21,122	20,887		(975)		(975)		19,912				320	05/01/2027
3136A5-LA-2	FNR 2012-35 PL AD PAC-11 2.000% 11/25/41		12/01/2019	Paydown		10,560	10,560	10,541	10,541		19		19		10,560				122	11/25/2041
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11 3.500% 08/25/42		12/01/2019	Paydown		94,452	94,452	100,112	99,341		(4,889)		(4,889)		94,452				1,759	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH PT 2.000% 03/25/28		12/01/2019	Paydown		83,668	83,668	85,487	85,116		(1,448)		(1,448)		83,668				891	03/25/2028
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ 3.500% 08/25/38		12/01/2019	Paydown		16,007	16,007	16,393	16,235		(228)		(228)		16,007				306	08/25/2038
3136AG-WH-1	FNR 2013-100 CA EXCH SEQ 4.000% 03/25/39		12/01/2019	Paydown		181,568	181,568	194,258	189,528		(7,960)		(7,960)		181,568				4,297	03/25/2039
3136AJ-C7-9	FNR 2014-26 KA SEQ 4.000% 04/25/39		12/01/2019	Paydown		238,106	238,106	255,283	248,504		(10,397)		(10,397)		238,106				5,695	04/25/2039
3136AL-3C-3	FNR 2014-84 DA EXCH SEQ 3.000% 09/25/39		12/01/2019	Paydown		133,184	133,184	138,553	135,825		(2,641)		(2,641)		133,184				2,219	09/25/2039
3136AL-VF-5	FNR 2014-70 A EXCH SEQ 3.000% 06/25/40		12/01/2019	Paydown		50,289	50,289	52,418	51,569		(1,280)		(1,280)		50,289				875	06/25/2040
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ 3.500% 01/25/43		12/01/2019	Paydown		460,450	460,450	485,463	475,011		(14,561)		(14,561)		460,450				9,265	01/25/2043
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ 3.000% 05/25/41		12/01/2019	Paydown		309,630	309,630	318,758	313,800		(4,170)		(4,170)		309,630				5,498	05/25/2041
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ 3.000% 08/25/41		12/01/2019	Paydown		101,173	101,173	104,121	102,871		(1,698)		(1,698)		101,173				1,784	08/25/2041
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ 3.000% 03/25/42		12/01/2019	Paydown		117,125	117,125	120,785	119,430		(2,305)		(2,305)		117,125				1,892	03/25/2042
3137AA-FU-2	FHR 3857 EC EXCH PAC-11 3.500% 08/15/39		12/01/2019	Paydown		211,232	211,232	221,454	217,739		(6,507)		(6,507)		211,232				4,554	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC-11 3.000% 04/15/31		12/01/2019	Paydown		4,342	4,342	4,541	4,485		(143)		(143)		4,342				72	04/15/2031
3137B0-UT-9	FHR 4182 C SEQ 3.000% 06/15/37		12/01/2019	Paydown		92,182	92,182	95,761	93,931		(1,749)		(1,749)		92,182				1,797	06/15/2037
3137B2-QL-7	FHR 4212 LA PAC-11 3.000% 10/15/39		12/01/2019	Paydown		220,103	220,103	227,928	225,386		(5,283)		(5,283)		220,103				3,655	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQ 3.000% 02/15/39		12/01/2019	Paydown		51,291	51,291	52,990	52,245		(955)		(955)		51,291				911	02/15/2039
3137BA-D6-6	FHR 4323 CA EXCH SEQ 4.000% 03/15/40		12/01/2019	Paydown		70,627	70,627	75,839	74,010		(3,383)		(3,383)		70,627				1,691	03/15/2040
3137BB-N9-7	FHR 4358 DA EXCH SEQ 3.000% 06/15/40		12/01/2019	Paydown		151,394	151,394	154,555	153,480		(2,086)		(2,086)		151,394				2,593	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQ 3.000% 04/15/40		12/01/2019	Paydown		46,465	46,465	47,372	47,098		(634)		(634)		46,465				792	04/15/2040

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3137BD-V9-4	FHR 4385 Q SEQ 3.000% 07/15/39		12/01/2019	Paydown		353,915	353,915	364,255	359,690		(5,775)		(5,775)		353,915				6,281	07/15/2039
3137BD-XX-9	FHR 4390 NY EXCH SEQ 3.000% 06/15/40		12/01/2019	Paydown		514,367	514,367	531,696	526,791		(12,424)		(12,424)		514,367				9,117	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ 3.000% 06/15/39		12/01/2019	Paydown		72,347	72,347	74,950	74,158		(1,811)		(1,811)		72,347				1,187	06/15/2039
3137BG-JD-2	FHR 4444 CH EXCH SEQ 3.000% 01/15/41		12/01/2019	Paydown		544,997	544,997	564,085	558,381		(13,384)		(13,384)		544,997				9,509	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11 3.000% 02/15/44		12/01/2019	Paydown		50,510	50,510	51,994	51,434		(924)		(924)		50,510				813	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ 3.000% 12/15/41		12/01/2019	Paydown		109,500	109,500	113,281	112,411		(2,912)		(2,912)		109,500				1,984	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ 3.000% 02/15/42		12/01/2019	Paydown		510,906	510,906	530,863	524,144		(13,238)		(13,238)		510,906				9,087	02/15/2042
3137FC-PZ-1	FHR 4749 A EXCH SEQ 3.500% 10/15/44		12/01/2019	Paydown		857,396	857,396	878,429	876,502		(19,106)		(19,106)		857,396				20,085	10/15/2044
3137FC-S9-6	FHR 4749 GA SEQ 3.500% 10/15/44		12/01/2019	Paydown		859,165	859,165	872,723	871,614		(12,449)		(12,449)		859,165				19,931	10/15/2044
3137FD-6W-7	FHR 4748 YA EXCH SEQ 3.500% 09/15/44		12/01/2019	Paydown		831,753	831,753	852,027	849,417		(17,664)		(17,664)		831,753				19,537	09/15/2044
3138A2-CK-3	FN AH0973 4.000% 12/01/25		12/01/2019	Paydown		53,590	53,590	56,965	56,309		(2,720)		(2,720)		53,590				1,114	12/01/2025
3138EA-EF-0	FN AK5533 3.500% 03/01/27		12/01/2019	Paydown		6,906	6,906	7,432	7,328		(422)		(422)		6,906				135	03/01/2027
3138EH-TA-0	FN AL1444 3.000% 02/01/27		12/01/2019	Paydown		35,295	35,295	37,583	37,133		(1,837)		(1,837)		35,295				589	02/01/2027
3138EK-VV-4	FN AL3327 2.500% 04/01/23		12/01/2019	Paydown		76,366	76,366	77,451	77,056		(690)		(690)		76,366				993	04/01/2023
3138MB-LL-8	FN AP7530 2.500% 09/01/27		12/01/2019	Paydown		13,466	13,466	14,137	14,019		(553)		(553)		13,466				184	09/01/2027
3138W6-5D-4	FN AR8943 2.500% 03/01/23		12/01/2019	Paydown		25,633	25,633	26,784	26,403		(770)		(770)		25,633				337	03/01/2023
3138WB-KF-1	FN AS2093 3.000% 03/01/24		12/01/2019	Paydown		46,769	46,769	48,753	48,160		(1,391)		(1,391)		46,769				765	03/01/2024
31416X-QT-0	FN AB2265 4.000% 02/01/41		12/01/2019	Paydown		16,883	16,883	18,508	18,421		(1,538)		(1,538)		16,883				413	02/01/2041
31418A-QY-7	FN MA1370 2.500% 03/01/23		12/01/2019	Paydown		37,407	37,407	38,213	37,922		(515)		(515)		37,407				495	03/01/2023
31418A-RU-4	FN MA1398 2.500% 04/01/23		12/01/2019	Paydown		25,225	25,225	26,052	25,769		(544)		(544)		25,225				332	04/01/2023
452227-FJ-5	ILLINOIS ST SALES TAX REVENUE State of Illinois 2.298 06/15/ 2.298% 06/15/19		06/15/2019	Maturity		1,200,000	1,200,000	1,209,051	1,200,622		(622)		(622)		1,200,000				13,788	06/15/2019
649906-WA-8	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 2.23 2.230% 07/01/19		07/01/2019	Maturity		400,000	400,000	400,784	400,059		(59)		(59)		400,000				8,920	07/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						10,126,156	10,126,156	10,399,750	10,310,775		(184,621)		(184,621)		10,126,156				202,521	XXX
00130H-BT-1	AES CORP/THE SR UNSEC 4.875% 05/15/23		09/25/2019	Call 101.6250		284,550	280,000	282,450	282,055		(655)		(655)		281,400		(1,400)	(1,400)	16,304	05/15/2023
009363-AP-7	AIRGAS INC CO.GUARNT 2.375% 02/15/20		12/30/2019	Call 100.0810		300,243	300,000	299,673	299,944		50		50		299,994		6	6	10,040	02/15/2020
02007C-AE-2	ALLYA 2016-1 A4 SEQ 1.730% 11/16/20		09/15/2019	Paydown		1,000,000	1,000,000	999,727	999,947		53		53		1,000,000				9,185	11/16/2020
0258M0-EC-9	AMERICAN EXPRESS CREDIT SR UNSEC 1.700% 10/30/19		09/30/2019	Call 100.0000		6,000,000	6,000,000	5,992,860	5,997,996		1,805		1,805		5,999,801		199	199	93,217	10/30/2019
031162-BU-3	AMGEN INC SR UNSEC 2.200% 05/22/19		05/22/2019	Maturity		1,000,000	1,000,000	998,070	999,842		158		158		1,000,000				11,000	05/22/2019
032095-AC-5	AMPHENOL CORP SR UNSEC 2.550% 01/30/19		01/30/2019	Maturity		1,500,000	1,500,000	1,497,690	1,499,961		39		39		1,500,000				19,125	01/30/2019
03522A-AD-2	ANHEUSER-BUSCH CO/INBEV CO.GUARNT 3.650% 02/01/26		02/11/2019	TENDER SALE		2,819,790	3,000,000	2,824,657	2,827,485		2,368		2,368		2,829,853		(10,063)	(10,063)	57,792	02/01/2026
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR CO.GUARNT 2.500% 07/15/22		11/12/2019	Call 102.0012		1,217,895	1,194,000	1,107,101	1,155,831		8,740		8,740		1,164,571		29,429	29,429	62,994	07/15/2022
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN CO.GUARNT 2.650% 02/01/21		10/29/2019	Call 100.9840		247,411	245,000	244,300	244,670		129		129		244,799		201	201	10,490	02/01/2021
045054-AC-7	ASHTEAD CAPITAL INC SECURED 5.625% 10/01/24		11/01/2019	CONVERSION		2,061,000	2,000,000	2,067,500	2,059,738		(12,492)		(12,492)		2,047,246		13,754	13,754	122,813	10/01/2024
054561-AG-0	AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28		01/16/2019	Tax Free Exchange		3,993,047	4,000,000	3,992,600	3,993,021		25		25		3,993,047				41,567	04/20/2028
06051G-GB-9	BANK OF AMERICA CORP SR UNSEC 2.151% 11/09/20		11/09/2019	Call 100.0000		2,050,000	2,050,000	2,050,000	2,050,000						2,050,000				44,096	11/09/2020
140420-NH-9	CAPITAL ONE BANK USA NA SR UNSEC 2.250% 02/13/19		01/14/2019	Call 100.0000		1,000,000	1,000,000	999,910	999,998		1		1		999,998		2	2	9,438	02/13/2019
14313Y-AD-0	CARMX 2016-1 A4 SEQ 1.880% 06/15/21		12/15/2019	Paydown		786,666	786,666	786,620	786,652		15		15		786,666				13,148	06/15/2021
151020-AQ-7	CELGENE CORP SR UNSEC 2.875% 08/15/20		11/20/2019	Taxable Exchange		301,854	300,000	299,528	299,817		99		99		299,916		1,938	1,938	10,901	08/15/2020
151020-AS-3	CELGENE CORP SR UNSEC 3.875% 08/15/25		11/20/2019	Taxable Exchange		1,854,323	1,725,000	1,708,337	1,713,259		1,408		1,408		1,714,667		139,656	139,656	84,854	08/15/2025
151020-BB-9	CELGENE CORP SR UNSEC 3.900% 02/20/28		11/20/2019	Taxable Exchange		6,558,018	6,000,000	5,878,740	5,883,852		9,379		9,379		5,893,231		664,787	664,787	292,500	02/20/2028
202795-JC-5	COMMONWEALTH EDISON CO 1ST MORTG 2.150% 01/15/19		01/15/2019	Maturity		1,000,000	1,000,000	997,780	999,982		18		18		1,000,000				10,750	01/15/2019
23331A-BJ-7	D.R. HORTON INC CO.GUARNT 3.750% 03/01/19		03/01/2019	Various		1,300,000	1,300,000	1,289,346	1,299,537		463		463		1,300,000				24,375	03/01/2019
24422E-RR-2	JOHN DEERE CAPITAL CORP SR UNSEC 2.250% 04/17/19		04/17/2019	Maturity		300,000	300,000	299,190	299,964		36		36		300,000				3,375	04/17/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
25179M-AP-8	DEVON ENERGY CORP SR UNSEC 3.250% 05/15/22		07/29/2019	Call 103.2871		2,065,742	2,000,000	1,986,760	1,992,043		1,293		1,293		1,993,337		6,663	6,663	111,242	05/15/2022
25470D-AN-9	DISCOVERY COMMUNICATIONS CO.GUARNT 2.200% 09/20/19		09/20/2019	Maturity		400,000	400,000	399,844	399,943		57		57		400,000				8,800	09/20/2019
29366A-AA-2	ELL 2011-A A1 SEQ 2.040% 09/01/23		12/01/2019	Paydown		78,983	78,983	80,038	79,407		(424)		(424)		78,983				1,239	09/01/2023
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO.GUARNT 2.250% 06/15/19		06/15/2019	Maturity		1,000,000	1,000,000	997,590	999,771		229		229		1,000,000				11,250	06/15/2019
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO.GUARNT 3.400% 03/01/27		10/09/2019	Taxable Exchange		1,003,245	975,000	974,600	974,658		28		28		974,686		28,559	28,559	36,649	03/01/2027
32008D-AA-4	FIRST DATA CORP SR SEC 5.000% 01/15/24		05/09/2019	MORGAN STANLEY & CO. INC.		1,536,750	1,500,000	1,498,125	1,498,247		135		135		1,498,382		38,368	38,368	62,083	01/15/2024
33849N-AG-0	FSMT 2018-5 A7 EXCH AFC SEQ SSNR 4.000% 09/25/48		12/01/2019	Paydown		1,124,609	1,124,609	1,130,407	1,130,051		(5,443)		(5,443)		1,124,609				27,945	09/25/2048
34530N-AA-5	FORDR 2014-2 A SEQ SB 2.310% 04/15/26		10/15/2019	Paydown		1,000,000	1,000,000	1,004,180	1,000,905		(905)		(905)		1,000,000				19,250	04/15/2026
36159J-CV-1	GEMNT 2012-2 A SEQ SB 2.220% 01/15/22		01/15/2019	Paydown		100,000	100,000	101,754	100,082		(82)		(82)		100,000				185	01/15/2022
36192L-AA-3	GSMS 2012-SHOP A SEQ 2.933% 06/05/31		06/01/2019	Paydown		100,000	100,000	102,000	100,091		(91)		(91)		100,000				1,467	06/05/2031
369604-BG-7	GENERAL ELECTRIC CO SR UNSEC 3.375% 03/11/24		06/21/2019	Various		1,529,022	1,500,000	1,485,915	1,492,086		667		667		1,492,753		36,269	36,269	39,766	03/11/2024
36962G-6P-4	GENERAL ELECTRIC CO SR SEC 2.100% 12/11/19		12/11/2019	Maturity		400,000	400,000	399,688	399,955		45		45		400,000				8,400	12/11/2019
370334-BV-5	GENERAL MILLS INC SR UNSEC 2.200% 10/21/19		10/21/2019	Maturity		700,000	700,000	702,051	700,344		(344)		(344)		700,000				15,400	10/21/2019
37045X-BB-1	GENERAL MOTORS FINL CO CO.GUARNT 3.100% 01/15/19		01/15/2019	Maturity		1,000,000	1,000,000	999,540	999,994		6		6		1,000,000				15,500	01/15/2019
38148F-AB-5	GOLDMAN SACHS GROUP INC SR UNSEC 2.550% 10/23/19		10/23/2019	Various		3,300,000	3,300,000	3,293,353	3,298,849		1,151		1,151		3,300,000				84,150	10/23/2019
40573L-AS-5	CIGNA CORP CO.GUARNT 4.375% 10/15/28		08/27/2019	Tax Free Exchange		2,996,430	3,000,000	2,996,010	2,996,140		290		290		2,996,430				123,958	10/15/2028
42225U-AE-4	HEALTHCARE TRUST OF AMER CO.GUARNT 2.950% 07/01/22		09/20/2019	Call 102.7340		2,054,680	2,000,000	1,998,760	1,999,145		169		169		1,999,314		686	686	126,627	07/01/2022
446438-RG-0	HUNTINGTON NATIONAL BANK SR UNSEC 2.200% 04/01/19		04/01/2019	Maturity		1,500,000	1,500,000	1,497,630	1,499,879		121		121		1,500,000				16,500	04/01/2019
45687A-AP-7	INGERSOLL-RAND GL HLD CO CO.GUARNT 3.750% 08/21/28		03/27/2019	JP MORGAN SECURITIES		2,867,172	2,800,000	2,793,028	2,793,503		134		134		2,793,637		73,535	73,535	63,583	08/21/2028
46625H-LW-8	JPMORGAN CHASE & CO SR UNSEC 2.750% 06/23/20		08/27/2019	Various		2,011,300	2,000,000	1,996,669	1,998,937		466		466		1,999,402		11,898	11,898	37,278	06/23/2020
46650M-AE-7	JPMMT 2018-8 A5 EXCH AFC SEQ SSNR 4.000% 01/25/49		12/01/2019	Paydown		1,281,590	1,281,590	1,291,001	1,290,434		(8,844)		(8,844)		1,281,590				34,753	01/25/2049
485170-AU-8	KANSAS CITY SOUTHERN CO.GUARNT 2.350% 05/15/20		12/18/2019	Call 100.0840		1,000,840	1,000,000	975,913	991,015		6,264		6,264		997,279		2,721	2,721	26,494	05/15/2020
487836-BS-6	KELLOGG CO SR UNSEC 2.650% 12/01/23		08/09/2019	TENDER SALE		999,340	999,000	998,101	998,361		74		74		998,435		904	904	18,237	12/01/2023
50077L-AH-9	KRAFT HEINZ FOODS CO CO.GUARNT 2.800% 07/02/20		10/11/2019	Call 100.5866		629,672	626,000	624,882	625,556		223		223		625,780		220	220	25,780	07/02/2020
502413-BG-1	L3 TECHNOLOGIES INC CO.GUARNT 4.400% 06/15/28		07/02/2019	Taxable Exchange		1,640,568	1,500,000	1,490,625	1,491,067		385		385		1,491,452		149,116	149,116	36,117	06/15/2028
581557-BJ-3	MCKESSON CORP SR UNSEC 3.950% 02/16/28		09/11/2019	CREDIT SUISSE SECURITIES US LL		1,364,974	1,300,000	1,299,675	1,299,699		20		20		1,299,718		65,256	65,256	55,201	02/16/2028
58155Q-AG-8	MCKESSON CORP SR UNSEC 2.850% 03/15/23		09/11/2019	MORGAN STANLEY & CO. INC.		1,011,740	1,000,000	998,780	999,448		87		87		999,535		12,205	12,205	28,342	03/15/2023
58502B-AA-4	MEDNAX INC CO.GUARNT 5.250% 12/01/23		09/18/2019	Various		2,032,500	2,000,000	1,987,500	1,987,856		1,321		1,321		1,989,177		43,323	43,323	72,042	12/01/2023
585055-BR-6	MEDTRONIC INC CO.GUARNT 3.150% 03/15/22		07/12/2019	TENDER SALE		1,212,434	1,214,000	1,211,657	1,212,798		189		189		1,212,987		(553)	(553)	31,549	03/15/2022
59217G-BF-5	MET LIFE GLOB FUNDING I SECURED 2.300% 04/10/19		04/10/2019	Maturity		600,000	600,000	599,214	599,955		45		45		600,000				6,900	04/10/2019
61746B-DR-4	MORGAN STANLEY SR UNSEC 2.375% 07/23/19		07/23/2019	Maturity		1,000,000	1,000,000	995,650	999,486		514		514		1,000,000				23,750	07/23/2019
637432-NH-4	NATIONAL RURAL UTIL COOP COLLAT TRST 1.650% 02/08/19		02/08/2019	Maturity		250,000	250,000	249,744	249,990		10		10		250,000				2,063	02/08/2019
651229-AW-6	NEWELL BRANDS INC SR UNSEC 4.200% 04/01/26		11/04/2019	CITIGROUP GLOBAL MARKETS INC		1,108,594	1,075,000	1,072,829	1,073,340		169		169		1,073,509		35,085	35,085	49,540	04/01/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
68389X-AS-4	ORACLE CORP SR UNSEC 3.625% 07/15/23		03/28/2019	MITSUBISHI UFJ SECURITIES USA		1,454,614	1,400,000	1,408,155	1,404,033		(207)		(207)		1,403,826		50,788	50,788	36,089	07/15/2023
694308-HP-5	PACIFIC GAS & ELECTRIC SR UNSEC 2.950% 03/01/26		01/24/2019	CREDIT SUISSE SECURITIES US LL		1,120,125	1,450,000	1,192,756	1,447,124		2,078	254,371	(252,293)		1,194,831		(74,706)	(74,706)		03/01/2026
73179P-AK-2	POLYONE CORP SR UNSEC 5.250% 03/15/23		10/23/2019	JP MORGAN SECURITIES		1,077,500	1,000,000	1,007,500	1,007,314		(1,263)		(1,263)		1,006,051		71,449	71,449	58,333	03/15/2023
75951A-AA-6	RELIANCE STAND LIFE II SR SEC 2.500% 04/24/19		04/24/2019	Maturity		3,500,000	3,500,000	3,510,850	3,500,720		(720)		(720)		3,500,000				43,750	04/24/2019
772739-AJ-7	WESTROCK RKT LLC CO.GUARNT 4.450% 03/01/19		03/01/2019	Maturity		321,000	321,000	344,016	321,787		(787)		(787)		321,000				7,142	03/01/2019
78355H-JW-0	RYDER SYSTEM INC SR UNSEC 2.550% 06/01/19		06/01/2019	Maturity		500,000	500,000	500,740	500,054		(54)		(54)		500,000				6,375	06/01/2019
78355H-JX-8	RYDER SYSTEM INC SR UNSEC 2.450% 09/03/19		09/03/2019	Various		1,000,000	1,000,000	998,135	999,700		300		300		1,000,000				24,500	09/03/2019
78446V-AB-5	SLMA 2012-A A2 SEQ 3.830% 01/17/45		05/15/2019	Paydown		25,829	25,829	26,670	26,553		(724)		(724)		25,829				229	01/17/2045
78470R-AC-1	SOFI 2016-E A2B SEQ 2.490% 01/25/36		12/25/2019	Paydown		240,417	240,417	240,840	240,699		(282)		(282)		240,417				4,033	01/25/2036
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		12/01/2019	Paydown		33,122	33,122	33,851	33,792		(670)		(670)		33,122				484	12/25/2042
81745F-AA-4	SEMT 2012-3 A1 CSTR AFC 3.500% 07/25/42		09/09/2019	BANK OF AMERICA		16,918	16,673	17,142	17,097		(5)		(5)		17,091		(173)	(173)	454	07/25/2042
81745F-AA-4	SEMT 2012-3 A1 CSTR AFC 3.500% 07/25/42		09/01/2019	Paydown		2,545	2,545	2,616	2,609		(65)		(65)		2,545				52	07/25/2042
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR 3.500% 11/25/46		12/01/2019	Paydown		711,532	711,532	699,192	699,261		12,271		12,271		711,532				15,426	11/25/2046
81747W-AG-2	SEMT 2018-7 A4 EXCH AFC SEQ SSNR 4.000% 09/25/48		12/01/2019	Paydown		2,601,066	2,601,066	2,614,071	2,613,076		(12,010)		(12,010)		2,601,066				69,715	09/25/2048
81748H-AD-1	SEMT 2018-8 A4 EXCH AFC SEQ SSNR 4.000% 11/25/48		09/04/2019	JP MORGAN SECURITIES		3,293,352	3,262,764	3,265,823	3,265,469		186		186		3,265,655		27,697	27,697	99,696	11/25/2048
81748H-AD-1	SEMT 2018-8 A4 EXCH AFC SEQ SSNR 4.000% 11/25/48		09/01/2019	Paydown		1,625,235	1,625,235	1,626,758	1,626,582		(1,347)		(1,347)		1,625,235				33,893	11/25/2048
82653G-AA-0	SRFC 2018-3A A SEQ 3.690% 09/20/35		12/20/2019	Paydown		952,695	952,695	952,456	952,462		233		233		952,695				16,894	09/20/2035
83149U-AB-7	SLMA 2011-B A2 SEQ 3.740% 02/15/29		07/15/2019	Paydown		88,203	88,203	94,926	88,203						88,203				981	02/15/2029
83405D-AC-2	SOFI 2017-C A2B SEQ 2.630% 07/25/40		12/25/2019	Paydown		26,986	26,986	26,979	26,980		7		7		26,986				710	07/25/2040
858119-AZ-3	STEEL DYNAMICS INC CO.GUARNT 5.250% 04/15/23		11/06/2019	U.S. BANCORP LIBRA		3,063,750	3,000,000	3,075,000	3,055,008		(19,692)		(19,692)		3,035,315		28,435	28,435	166,534	04/15/2023
86358E-LS-3	SAIL 2004-8 A8 FLT STEP IRC 2.792% 09/25/34		10/22/2019	Various		234,570	235,084	230,659	232,926		147		147		233,072		1,497	1,497	6,655	09/25/2034
90131H-CB-9	21ST CENTURY FOX AMERICA CO.GUARNT 3.375% 11/15/26		03/20/2019	Taxable Exchange		277,986	275,000	274,484	274,574		10		10		274,584		3,402	3,402	3,223	11/15/2026
904764-AQ-0	UNILEVER CAPITAL CORP CO.GUARNT 2.200% 03/06/19		03/06/2019	Maturity		1,100,000	1,100,000	1,093,220	1,099,571		429		429		1,100,000				12,100	03/06/2019
91324P-CB-6	UNITEDHEALTH GROUP INC SR UNSEC 1.625% 03/15/19		03/15/2019	Maturity		697,000	697,000	696,796	696,986		14		14		697,000				5,663	03/15/2019
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		12/20/2019	Paydown		445,175	445,175	445,154	445,154		21		21		445,175				7,960	02/20/2036
96145D-AA-3	WRKCO INC CO.GUARNT 3.000% 09/15/24		02/15/2019	Tax Free Exchange		2,544,286	2,550,000	2,542,886	2,544,169		116		116		2,544,286				31,875	09/15/2024
96145D-AG-0	WRKCO INC CO.GUARNT 4.000% 03/15/28		02/15/2019	Tax Free Exchange		1,272,979	1,275,000	1,272,794	1,272,957		23		23		1,272,979				21,250	03/15/2028
349553-AK-3	FORTIS INC SR UNSEC 2.100% 10/04/21	A	12/30/2019	Call 100.3560		1,706,052	1,700,000	1,696,276	1,697,570		860		860		1,698,429		1,571	1,571	50,280	10/04/2021
00203Q-AD-9	AP MOLLER-MAERSK A/S SR UNSEC 3.875% 09/28/25	D	05/28/2019	ROYAL BANK OF SCOTLAND		224,753	225,000	222,737	223,379		86		86		223,466		1,287	1,287	5,861	09/28/2025
00652M-AB-8	ADANI PORTS AND SPECIAL SR UNSEC 3.500% 07/29/20	D	07/25/2019	Various		1,110,450	1,100,000	1,094,927	1,098,249		616		616		1,098,865		11,585	11,585	38,072	07/29/2020
03835V-AA-4	APTIV PLC CO.GUARNT 3.150% 11/19/20	D	03/15/2019	Various		352,115	350,000	349,275	349,704		31		31		349,735		265	265	5,667	11/19/2020
05954T-AK-7	BANCO DE CREDITO DEL PER SR UNSEC 2.250% 10/25/19	D	10/25/2019	Maturity		750,000	750,000	747,713	749,365		635		635		750,000				16,875	10/25/2019
111021-AK-7	BRITISH TELECOMMUNICATIO SR UNSEC 2.350% 02/14/19	D	02/14/2019	Maturity		1,500,000	1,500,000	1,498,530	1,499,963		37		37		1,500,000				17,625	02/14/2019
21688A-AA-0	COOPERAT RABOBANK UA/NY SR UNSEC 2.250% 01/14/19	D	01/14/2019	Maturity		500,000	500,000	497,140	499,979		21		21		500,000				5,625	01/14/2019
21987B-AQ-1	CODELCO INC SR UNSEC 3.000% 07/17/22	D	10/04/2019	CONVERSION		1,986,760	2,000,000	1,976,000	1,980,588		4,028		4,028		1,984,616		2,144	2,144	73,500	07/17/2022
30216H-AC-3	EXPORT-IMPORT BANK CHINA SR UNSEC 2.500% 07/31/19	D	07/31/2019	Maturity		1,000,000	1,000,000	995,060	999,393		607		607		1,000,000				25,000	07/31/2019
33938E-AQ-0	FLEX LTD SR UNSEC 4.625% 02/15/20	D	06/06/2019	TENDER SALE		709,114	700,000	700,000	700,000						700,000		9,114	9,114	26,170	02/15/2020

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
40052V-AA-2	GRUPO BIMBO SAB DE CV CO.GUARNT 4.875% 06/30/20	D	10/08/2019	Call 102.0803		306,241	300,000	332,250	309,817		(5,000)		(5,000)		304,817		(4,817)	(4,817)	17,535	06/30/2020
5006EP-AJ-0	KOREA EAST-WEST POWER CO SR UNSEC 3.875% 07/19/23	D	05/21/2019	HSBC SECURITIES USA INC		1,730,493	1,675,000	1,666,726	1,667,407		602		602		1,668,010		62,483	62,483	54,810	07/19/2023
55608P-AH-7	MACQUARIE BANK LTD SR UNSEC 2.600% 06/24/19	D	06/24/2019	Maturity		625,000	625,000	624,753	624,962		38		38		625,000				8,125	06/24/2019
58507L-AC-3	MEDTRONIC GLOBAL HLDINGS CO.GUARNT 3.350% 04/01/27	D	07/15/2019	TENDER SALE		1,349,946	1,300,000	1,300,000	1,300,000						1,300,000		49,946	49,946	33,993	04/01/2027
62854A-AN-4	MYLAN NV CO.GUARNT 3.950% 06/15/26	D	09/23/2019	WELLS FARGO		4,628,760	4,500,000	4,578,631	4,564,078		(5,852)		(5,852)		4,558,225		70,535	70,535	134,958	06/15/2026
71654Q-BB-7	PETROLEOS MEXICANOS CO.GUARNT 4.875% 01/24/22	D	07/23/2019	BBVA SECURITIES INC.		3,004,500	3,000,000	3,125,250	3,098,247		(17,293)		(17,293)		3,080,953		(76,453)	(76,453)	146,656	01/24/2022
80007R-AA-3	SANDS CHINA LTD SR UNSEC 4.600% 08/08/23	D	01/23/2019	Tax Free Exchange		2,674,456	2,675,000	2,674,412	2,674,451		6		6		2,674,456				56,056	08/08/2023
806261-AM-5	SCHAEFFLER FINANCE BV SR SEC 4.750% 05/15/23	D	05/15/2019	Call 101.1880		2,023,760	2,000,000	2,020,000	2,014,662		(3,826)		(3,826)		2,010,837		(10,837)	(10,837)	95,010	05/15/2023
80627D-AB-2	IHO VERWALTUNGS GMBH SR SEC 4.500% 09/15/23	D	06/06/2019	Call 102.7025		1,027,025	1,000,000	977,500	979,591		1,679		1,679		981,269		18,731	18,731	52,150	09/15/2023
857004-AB-1	STATE GRID OVERSEAS INV CO.GUARNT 2.750% 05/07/19	D	05/07/2019	Maturity		1,000,000	1,000,000	1,004,035	1,000,310		(310)		(310)		1,000,000				13,750	05/07/2019
865622-BG-8	SUMITOMO MITSUI BANKING CO.GUARNT 2.450% 01/10/19	D	01/10/2019	Maturity		500,000	500,000	499,649	499,997		3		3		500,000				6,125	01/10/2019
865622-BM-5	SUMITOMO MITSUI BANKING CO.GUARNT 2.250% 07/11/19	D	07/11/2019	Various		1,000,000	1,000,000	998,234	999,782		218		218		1,000,000				22,500	07/11/2019
874060-AR-7	TAKEDA PHARMACEUTICAL SR UNSEC 4.400% 11/26/23	D	12/13/2019	Tax Free Exchange		4,098,675	4,100,000	4,098,360	4,098,390		285		285		4,098,675				188,919	11/26/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						138,509,967	137,140,174	136,721,519	136,991,330		(34,922)	254,371	(289,293)		136,702,032		1,586,707	1,586,707	3,939,282	XXX
00164D-AM-5	AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS 12/15/22		04/22/2019	Redemption 100.0000		723,178	723,178	726,490	725,581		(2,404)		(2,404)		723,178				10,343	12/15/2022
00255X-AD-1	LEIDOS INC LEIDOS INC 08/22/25		12/31/2019	Redemption 100.0000		25,726	25,726	25,765	25,759		(33)		(33)		25,726				447	08/22/2025
00766W-AT-0	AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25		12/31/2019	Redemption 100.0000		27,046	27,046	27,046	27,046						27,046				387	03/13/2025
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		10/10/2019	Redemption 100.0000		10,101	10,101	10,083	10,088		13		13		10,101				348	10/10/2021
03765V-AH-3	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22		04/04/2019	Redemption 100.0000		79,620	79,620	79,609	79,612		8		8		79,620				1,010	05/02/2022
03765V-AH-3	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22		09/23/2019	Tax Free Exchange		532,907	532,950	532,876	532,897		11		11		532,907				15,493	05/02/2022
03852J-AK-7	ARAMARK SERVICES INC ARAMARK SERVICES INC 05/16/24		10/10/2019	JP MORGAN SECURITIES		285,614	285,614	286,328	286,263		(90)		(90)		286,173		(559)	(559)	7,497	05/16/2024
03852J-AK-7	ARAMARK SERVICES INC ARAMARK SERVICES INC 05/16/24		09/30/2019	Redemption 100.0000		102,857	102,857	103,114	103,091		(234)		(234)		102,857				2,700	05/16/2024
03852J-AL-5	ARAMARK SERVICES INC ARAMARK SERVICES INC 01/01/44		10/10/2019	JP MORGAN SECURITIES		932,663	932,663	935,283	935,094		(280)		(280)		934,813		(2,151)	(2,151)	24,567	01/01/2044
05377J-AP-7	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 02/13/25		12/31/2019	Redemption 100.0000		14,735	14,735	14,754	14,752		(16)		(16)		14,735				327	02/13/2025
08579J-BA-9	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/06/21		09/10/2019	Redemption 100.0000		1,500,000	1,500,000	1,501,695	1,501,326		(1,326)		(1,326)		1,500,000				39,990	01/06/2021
12505M-AD-8	OUTFRONT MEDIA CAPITAL L OUTFRONT MEDIA CAPITAL L 03/18/24		07/08/2019	Redemption 100.0000		110,694	110,694	111,063	111,006		(311)		(311)		110,694				8,163	03/18/2024
12505M-AD-8	OUTFRONT MEDIA CAPITAL L OUTFRONT MEDIA CAPITAL L 03/18/24		11/21/2019	Tax Free Exchange		1,375,857	1,372,610	1,377,181	1,376,473		(616)		(616)		1,375,857				43,579	03/18/2024
13134M-BE-2	CALPINE CORP CALPINE CORP 01/15/24		09/30/2019	Redemption 100.0000		7,500	7,500	7,499	7,499		1		1		7,500				191	01/15/2024
13134M-BE-2	CALPINE CORP CALPINE CORP 01/15/24		12/27/2019	Tax Free Exchange		957,512	957,500	957,328	957,357		155		155		957,512				45,904	01/15/2024
16117L-BS-7	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 11/01/39		09/30/2019	Redemption 100.0000		13,875	13,875	13,872	13,872		3		3		13,875				266	11/01/2039

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
16117L-BS-7	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 11/01/39		11/04/2019	Tax Free Exchange		1,817,300	1,817,625	1,817,195	1,817,253		46		46		1,817,300				63,824	11/01/2039
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		12/31/2019	Redemption 100.0000		10,050	10,050	10,126	10,115		(65)		(65)		10,050				197	06/28/2024
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC 12/29/22		04/04/2019	Redemption 100.0000		437,625	437,625	439,542	439,041		(1,416)		(1,416)		437,625				4,057	12/29/2022
22818R-AW-6	CROWN AMERICAS LLC CROWN AMERICAS LLC 04/03/25		12/13/2019	Redemption 100.0000		713,557	713,557	719,343	718,877		(5,320)		(5,320)		713,557				20,891	04/03/2025
32007U-BX-6	FIRST DATA CORP FIRST DATA CORP 04/26/24		07/29/2019	Redemption 100.0000		1,000,000	1,000,000	1,003,750	1,003,265		(3,265)		(3,265)		1,000,000				24,580	04/26/2024
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		11/29/2019	Redemption 100.0000		134,569	134,569	134,927	134,894		(325)		(325)		134,569				3,734	10/21/2024
404122-AX-1	HCA INC HCA INC 06/01/47		09/30/2019	Redemption 100.0000		6,000	6,000	6,000	6,000						6,000				110	06/01/2047
404122-AX-1	HCA INC HCA INC 06/01/47		10/09/2019	Tax Free Exchange		788,000	788,000	788,000	788,000						788,000				22,804	06/01/2047
410346-AR-1	HANESBRANDS INC HANESBRANDS INC 12/16/24		11/29/2019	Redemption 100.0000		448,500	448,500	451,279	450,943		(2,443)		(2,443)		448,500				18,467	12/16/2024
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23		06/24/2019	Tax Free Exchange		753,905	749,091	755,046	754,379		(473)		(473)		753,905				14,890	10/25/2023
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		12/31/2019	Redemption 100.0000		3,500	3,500	3,491	3,492		8		8		3,500				71	06/11/2025
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		12/31/2019	Redemption 100.0000		15,000	15,000	15,075	15,065		(65)		(65)		15,000				330	03/31/2024
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/23/25		12/31/2019	Redemption 100.0000		358,939	358,939	360,062	359,950		(1,011)		(1,011)		358,939				11,319	03/23/2025
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23		09/30/2019	Redemption 100.0000		190,476	190,476	191,488	191,368		(892)		(892)		190,476				3,603	05/01/2023
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23		09/30/2019	Tax Free Exchange		798,843	795,729	799,955	799,457		(614)		(614)		798,843				20,561	05/01/2023
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC 10/04/23		10/09/2019	Redemption 100.0000		7,381	7,381	7,406	7,400		(19)		(19)		7,381				140	10/04/2023
68216F-AW-3	ON ASSIGNMENT INC ON ASSIGNMENT INC 04/02/25		11/25/2019	Tax Free Exchange		1,582,132	1,579,745	1,582,732	1,582,493		(361)		(361)		1,582,132				38,718	04/02/2025
71677H-AG-0	PETSMART INC PETSMART INC 03/11/22		05/30/2019	CITIGROUP GLOBAL MARKETS INC		965,669	1,007,795	1,009,538	1,008,877		(157)		(157)		1,008,720		(43,051)	(43,051)	23,662	03/11/2022
71677H-AG-0	PETSMART INC PETSMART INC 03/11/22		06/21/2019	Redemption 100.0000		201,497	201,497	201,846	201,713		(216)		(216)		201,497				4,680	03/11/2022
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		12/31/2019	Redemption 100.0000		20,686	20,686	20,738	20,733		(47)		(47)		20,686				525	04/03/2025
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		12/31/2019	Redemption 100.0000		15,204	15,204	15,280	15,269		(65)		(65)		15,204				354	01/30/2026
85208E-AB-6	SPRINT COMMUNICATIONS SPRINT COMMUNICATIONS 02/03/24		09/30/2019	Redemption 100.0000		7,557	7,557	7,566	7,565		(8)		(8)		7,557				142	02/03/2024
92532Y-AB-5	VERSUM MATERIALS INC VERSUM MATERIALS INC 09/30/23		10/07/2019	Redemption 100.0000		1,979,747	1,979,747	1,996,451	1,994,030		(14,283)		(14,283)		1,979,747				47,080	09/30/2023
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		12/31/2019	Redemption 100.0000		1,228	1,228	1,227	1,227		1		1		1,228				32	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		12/31/2019	Redemption 100.0000		2,105	2,105	2,103	2,103		2		2		2,105				52	04/03/2025
96208U-AM-3	WEX INC WEX INC 06/30/23		03/29/2019	Redemption 100.0000		1,967	1,967	1,965	1,965		2		2		1,967				19	06/30/2023
96208U-AM-3	WEX INC WEX INC 06/30/23		05/21/2019	Tax Free Exchange		764,642	765,165	764,212	764,393		249		249		764,642				11,414	06/30/2023
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		12/31/2019	Redemption 100.0000		1,750	1,750	1,750	1,750						1,750				31	05/30/2025
BL2369-88-4	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL 09/24/24		07/23/2019	DEUTSCHE BANK SECURITIES INCOR		642,938	754,181	754,807	754,668		(53)		(53)		754,614		(111,676)	(111,676)	19,199	09/24/2024
BL2369-88-4	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL 09/24/24		06/28/2019	Redemption 100.0000		29,658	29,658	29,682	29,677		(19)		(19)		29,658				370	09/24/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
BL2561-11-8	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC 01/15/26		10/16/2019	Tax Free Exchange		1,272,451	1,275,000	1,271,813	1,272,170		281		281		1,272,451				43,522	01/15/2026
BL2604-59-5	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL 02/24/25		07/23/2019	DEUTSCHE BANK SECURITIES INCOR		416,791	488,904	487,682	475,538		12,339		12,339		487,877		(71,086)	(71,086)	6,887	02/24/2025
BL2604-59-5	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL 02/24/25		06/28/2019	Redemption 108.5281		230,658	212,533	212,002	224,302		6,356		6,356		230,658				10,425	02/24/2025
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	12/31/2019	Redemption 100.0000		7,281	7,281	7,297	7,296		(15)		(15)		7,281				156	05/30/2025
81726J-AE-1	SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21	D	09/20/2019	Redemption 100.0000		722,532	722,532	724,613	724,034		(1,502)		(1,502)		722,532				20,238	10/14/2021
81726J-AE-1	SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21	D	09/20/2019	Tax Free Exchange		899,902	898,500	901,088	900,368		(465)		(465)		899,902				25,276	10/14/2021
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	12/31/2019	Redemption 100.0000		19,167	19,167	19,143	19,145		22		22		19,167				589	04/25/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						23,969,092	24,164,913	24,226,206	24,216,531		(18,912)		(18,912)		24,197,614		(228,523)	(228,523)	664,161	XXX
8399997. Total - Bonds - Part 4						174,307,880	173,133,908	173,097,533	173,234,802		(251,959)	254,371	(506,330)		172,728,467		1,358,184	1,358,184	4,830,408	XXX
8399998. Total - Bonds - Part 5						27,564,562	27,419,071	27,360,586			(33,466)		(33,466)		27,327,127		210,409	210,409	533,775	XXX
8399999. Total - Bonds						201,872,442	200,552,979	200,458,119	173,234,802		(285,425)	254,371	(539,796)		200,055,594		1,568,593	1,568,593	5,364,183	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC INC		12/20/2019	Various	2,978.000	148,996		26,220	135,678	(109,458)			(109,458)		26,220		115,005	115,005	1,730	
004239-10-9	ACADIA REALTY TRUST		09/27/2019	Various	86,033.000	2,457,719		2,478,972	2,044,144	442,599			442,599		2,478,972		(51,404)	(51,404)	24,177	
001230-10-4	AGNC INVESTMENT CORP		01/04/2019	Various	1,680.000	29,536		46,905	29,467	17,437			17,437		46,904		(15,324)	(15,324)	302	
008492-10-0	AGREE REALTY CORP		09/27/2019	Various	24,656.000	1,677,851		849,080	1,457,663	(619,459)			(619,459)		849,080		886,994	886,994	12,833	
00130H-10-5	AES CORP/THE		12/20/2019	GUZMAN AND COMPANY	1,728.000	33,540		61,676	24,987	36,689			36,689		61,676		(25,093)	(25,093)	943	
014491-10-4	ALEXANDER & BALDWIN INC		09/27/2019	Various	74,055.000	1,757,107		1,594,700	1,361,132	237,743			237,743		1,594,701		155,780	155,780	7,138	
001547-10-8	AK STEEL HOLDING CORP		08/08/2019	CABRERA CAPITAL MARKETS	11,773.000	29,835		63,271	26,489	36,782			36,782		63,271		(30,006)	(30,006)		
014752-10-9	ALEXANDER'S INC		09/27/2019	Various	2,351.000	865,402		903,933	716,445	190,839			190,839		903,934		(51,759)	(51,759)	8,824	
001744-10-1	AMN HEALTHCARE SERVICES INC		04/22/2019	GUZMAN AND COMPANY	652.000	30,508		14,510	36,942	(22,432)			(22,432)		14,510		15,192	15,192		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		09/27/2019	Various	78,176.000	11,004,684		6,036,529	9,009,002	(3,025,592)			(3,025,592)		6,036,529		5,327,753	5,327,753	70,776	
00206R-10-2	AT&T INC		12/20/2019	Various	12,818.000	427,522		311,652	365,825	(54,174)			(54,174)		311,651		113,887	113,887	16,103	
024013-10-4	AMERICAN ASSETS TRUST INC		09/27/2019	Various	42,619.000	1,937,637		1,595,191	1,712,006	(118,903)			(118,903)		1,595,191		352,620	352,620	6,677	
002824-10-0	ABBOTT LABORATORIES		12/20/2019	Various	3,226.000	247,980		41,925	233,336	(191,411)			(191,411)		41,925		192,973	192,973	2,229	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		09/27/2019	Various	147,991.000	6,968,949		6,611,871	6,125,348	495,218			495,218		6,611,872		434,951	434,951	53,565	
00287Y-10-9	ABBVIE INC		11/01/2019	Various	4,171.000	314,077		59,084	384,524	(325,440)			(325,440)		59,084		238,938	238,938	8,395	
02607T-10-9	AMERICAN FINANCE TRUST INC		09/27/2019	Various	62,208.000	716,546		1,084,349	828,611	260,308			260,308		1,084,349		(402,201)	(402,201)	13,395	
002896-20-7	ABERCROMBIE & FITCH CO		04/22/2019	GUZMAN AND COMPANY	1,116.000	30,050		16,418	22,376	(5,958)			(5,958)		16,418		13,021	13,021	223	
02665T-30-6	AMERICAN HOMES 4 RENT - A		08/05/2019	Various	357,614.000	8,602,963		6,677,495	7,098,638	(428,669)			(428,669)		6,677,495		2,002,445	2,002,445	24,938	
004337-10-1	ACCESS NATIONAL CORP		02/01/2019	Tax Free Exchange	486.000	9,523		9,717	10,366	(649)			(649)		9,717					
03027X-10-0	AMERICAN TOWER REIT INC		12/20/2019	Various	360,135.000	69,188,120		25,319,114	56,969,756	(32,216,248)			(32,216,248)		25,319,114		46,758,427	46,758,427	314,464	
004449-10-4	ACHAOGEN INC		03/25/2019	Various	1,147.000	582		25,633	1,411	24,222			24,222		25,633		(22,887)	(22,887)		
03064D-10-8	AMERICOLD REALTY TRUST		11/22/2019	Various	118,616.000	3,979,877		2,573,956	3,029,452	(463,637)			(463,637)		2,573,955		1,482,500	1,482,500	33,657	
00507V-10-9	ACTIVISION BLIZZARD INC		11/01/2019	Various	1,370.000	66,633		2,947	63,800	(60,854)			(60,854)		2,946		59,457	59,457	507	
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		01/31/2019	Various	44,567.000	2,223,915		1,181,053	1,955,600	231,952			231,952		1,181,053		1,104,865	1,104,865		
006351-30-8	ADAMS RESOURCES & ENERGY		06/28/2019	Various	99.000	3,326		6,818	3,833	2,985			2,985		6,818		(3,130)	(3,130)	46	
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		02/20/2019	Tax Free Exchange	169,137.000	5,651,687		5,591,519	7,421,732	900,107			900,107		5,591,519					
00724F-10-1	ADOBE SYSTEMS INC		12/20/2019	Various	1,170.000	326,251		10,556	264,701	(254,145)			(254,145)		10,556		294,652	294,652		
03784Y-20-0	APPLE HOSPITALITY REIT INC		09/27/2019	Various	238,572.000	3,913,470		4,561,741	3,402,037	1,180,428			1,180,428		4,561,741		(711,104)	(711,104)	55,096	
00737L-10-3	ADTALEM GLOBAL ED INC COM		04/22/2019	Various	655.000	30,597		16,838	30,995	(14,157)			(14,157)		16,838		13,147	13,147		
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		09/27/2019	Various	54,620.000	874,493		629,393	767,958	(141,041)			(141,041)		629,393		263,979	263,979	11,896	
00739L-10-1	ADURO BIOTECH INC		04/22/2019	Various	1,602.000	5,270		17,869	4,230	13,639			13,639		17,869		(11,418)	(11,418)		
044103-10-9	ASHFORD HOSPITALITY TRUST INC		09/27/2019	GUZMAN AND COMPANY	82,163.000	397,480		769,115	328,651	448,334			448,334		769,114		(349,127)	(349,127)	10,389	
00751Y-10-6	ADVANCE AUTO PARTS INC		06/28/2019	Various	205.000	30,968		6,263	32,279	(26,016)			(26,016)		6,263		23,160	23,160	37	
044103-10-9	ASHFORD HOSPITALITY TRUST INC		10/28/2019	Spin Off	0.000	2,340		2,315	1,351	981			981		2,315					

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
007786-10-6	AEROHIVE NETWORKS INC		08/08/2019	Corporate Action	932.000	4,064		6,858	3,038	3,820			3,820		6,858		(2,478)	(2,478)		
053484-10-1	AVALONBAY COMMUNITIES INC		12/20/2019	Various	111,991.000	22,589,068		14,884,146	19,492,034	(4,690,232)			(4,690,232)		14,884,146		8,091,950	8,091,950	158,852	
007903-10-7	ADVANCED MICRO DEVICES INC		11/01/2019	Various	926.000	31,662		12,412	17,094	(4,682)			(4,682)		12,412		18,186	18,186		
055645-30-3	BRT REALTY TRUST		09/27/2019	GUZMAN AND COMPANY	9,585.000	129,928		114,100	109,653	4,526			4,526		114,100		15,659	15,659	1,129	
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		09/20/2019	GUZMAN AND COMPANY	922.000	29,416		19,181	22,073	(2,892)			(2,892)		19,181		9,904	9,904		
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		06/21/2019	GUZMAN AND COMPANY	22,946.000	258,268		272,613	206,973	66,813			66,813		272,613		(986)	(986)	4,013	
008252-10-8	AFFILIATED MANAGERS GROUP INC		08/08/2019	Various	386.000	30,684		7,302	37,611	(30,310)			(30,310)		7,301		21,946	21,946	371	
101121-10-1	BOSTON PROPERTIES INC		12/20/2019	Various	201,227.000	26,959,884		22,167,384	22,648,099	(489,306)			(489,306)		22,167,384		4,884,247	4,884,247	266,788	
00846U-10-1	AGILENT TECHNOLOGIES INC		11/01/2019	Various	1,179.000	88,031		34,320	79,535	(45,215)			(45,215)		34,320		50,737	50,737	559	
10482B-10-1	BRAEMAR HOTELS & RESORTS INC		09/27/2019	GUZMAN AND COMPANY	30,828.000	355,602		405,593	275,294	132,627			132,627		405,593		(50,574)	(50,574)	4,989	
00856G-10-9	AGROFRESH SOLUTIONS INC		06/28/2019	Various	801.000	1,186		5,647	3,036	2,611			2,611		5,647		(4,056)	(4,056)		
10482B-10-1	BRAEMAR HOTELS & RESORTS INC		10/28/2019	Spin Off	0.000	990		979	838	144			144		979					
009158-10-6	AIR PRODUCTS & CHEMICALS INC		09/20/2019	GUZMAN AND COMPANY	302.000	58,639		9,970	48,335	(38,365)			(38,365)		9,970		45,580	45,580	645	
105368-20-3	BRANDYWINE REALTY TRUST		09/27/2019	Various	191,644.000	2,962,197		2,679,035	2,466,458	216,376			216,376		2,679,035		303,928	303,928	35,444	
00971T-10-1	AKAMAI TECHNOLOGIES INC		01/04/2019	Various	541.000	31,483		26,942	33,045	(6,103)			(6,103)		26,942		4,738	4,738		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		09/27/2019	Various	329,257.000	5,924,114		8,398,322	4,836,786	3,625,183			3,625,183		8,398,323		(2,720,933)	(2,720,933)	89,832	
011659-10-9	ALASKA AIR GROUP INC		08/08/2019	GUZMAN AND COMPANY	484.000	30,606		4,696	29,451	(24,755)			(24,755)		4,696		24,254	24,254	339	
11282X-10-3	BROOKFIELD PROPERTY REIT INC		12/20/2019	Various	154,033.000	3,015,113		3,122,074	2,479,932	653,617			653,617		3,122,074		(150,991)	(150,991)	37,119	
012653-10-1	ALBEMARLE CORP		08/08/2019	Various	452.000	32,551		4,274	34,835	(30,561)			(30,561)		4,274		26,454	26,454	484	
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		09/27/2019	Various	188,875.000	287,793		3,545,554	362,641	3,239,794			3,239,794		3,545,555		(3,529,528)	(3,529,528)	13,152	
014339-10-5	ALDER BIOPHARMACEUTICALS INC		10/21/2019	Taxable Exchange	2,198.000	40,668		23,637	22,529	1,108			1,108		23,637		16,326	16,326		
133131-10-2	CAMDEN PROPERTY TRUST		08/14/2019	Various	123,044.000	12,688,256		9,169,156	10,834,024	(1,694,620)			(1,694,620)		9,169,156		3,668,504	3,668,504	126,482	
015351-10-9	ALEXION PHARMACEUTICALS INC		06/28/2019	Various	301.000	38,639		3,807	29,305	(25,498)			(25,498)		3,807		32,559	32,559		
14174T-10-7	CARETRUST REIT INC W/I		09/27/2019	Various	90,734.000	2,151,704		1,258,599	1,674,950	(423,791)			(423,791)		1,258,599		949,706	949,706	19,682	
016255-10-1	ALIGN TECHNOLOGY INC		12/20/2019	Various	229.000	61,336		1,120	47,959	(46,839)			(46,839)		1,120		56,185	56,185		
14912Y-20-2	CATCHMARK TIMBER TRUST INC		09/27/2019	GUZMAN AND COMPANY	49,426.000	488,463		604,843	350,925	258,456			258,456		604,843		(105,373)	(105,373)	4,492	
017175-10-0	ALLEGHANY CORP		04/22/2019	GUZMAN AND COMPANY	49.000	30,842		16,030	30,543	(14,513)			(14,513)		16,030		14,114	14,114		
150602-20-9	CEDAR SHOPPING CENTERS INC		09/27/2019	GUZMAN AND COMPANY	86,583.000	273,333		428,988	271,871	159,925			159,925		428,988		(143,468)	(143,468)	3,513	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/20/2019	CABRERA CAPITAL MARKETS	307.000	39,167		12,264	46,074	(33,811)			(33,811)		12,263		25,323	25,323	580	
16208T-10-2	CHATHAM LODGING TRUST		09/27/2019	Various	51,528.000	1,028,483		1,145,667	911,015	238,845			238,845		1,145,667		(133,741)	(133,741)	14,450	
018802-10-8	ALLIANT ENERGY CORP		04/22/2019	Various	683.000	30,747		10,101	28,857	(18,755)			(18,755)		10,102		19,444	19,444	242	
165240-10-2	CHESAPEAKE LODGING TRUST		06/18/2019	Various	59,258.000	1,719,452		1,518,664	1,442,932	243,356			243,356		1,518,664		204,236	204,236	21,974	
01973R-10-1	ALLISON TRANSMISSION HOLDING		12/20/2019	GUZMAN AND COMPANY	616.000	29,547		18,998	27,049	(8,051)			(8,051)		18,998		10,194	10,194	370	
165240-10-2	CHESAPEAKE LODGING TRUST		09/18/2019	Taxable Exchange	21,694.000	597,993		603,255	528,249	127,798			127,798		603,255		(8,554)	(8,554)	15,473	
020002-10-1	ALLSTATE CORP/THE		12/20/2019	Various	1,251.000	125,784		34,494	103,370	(68,876)			(68,876)		34,494		85,791	85,791	1,748	
178587-10-1	CITY OFFICE REIT INC		09/27/2019	GUZMAN AND COMPANY	36,279.000	431,105		470,889	371,860	100,799			100,799		470,889		(42,636)	(42,636)	9,179	
02005N-10-0	ALLY FINANCIAL INC		04/22/2019	GUZMAN AND COMPANY	1,057.000	31,019		25,561	23,951	1,610			1,610		25,561		5,568	5,568	180	
18885T-30-6	CLIPPER REALTY INC		06/21/2019	GUZMAN AND COMPANY	16,096.000	209,476		204,285	210,375	(6,199)			(6,199)		204,285		5,539	5,539	972	
02079K-10-7	ALPHABET INC		12/20/2019	Various	757.000	916,991		112,374	783,956	(671,583)			(671,583)		112,373		752,578	752,578		
19626G-10-8	COLONY CAPITAL INC		09/27/2019	Various	343,800.000	1,971,405		4,945,219	1,608,984	3,395,855			3,395,855		4,945,219		(3,236,058)	(3,236,058)	34,874	
02079K-30-5	ALPHABET INC		12/20/2019	Various	563.000	669,335		83,967	588,312	(504,345)			(504,345)		83,967		547,550	547,550		
198287-20-3	COLUMBIA PROPERTY TRUST INC		09/27/2019	Various	129,041.000	2,865,863		3,179,734	2,496,944	694,993			694,993		3,179,735		(271,187)	(271,187)	29,848	
02133L-10-9	ALTA MESA RESOURCES INC		03/18/2019	Various	3,466.000	951		24,746	3,466	21,280			21,280		24,746		(21,733)	(21,733)		
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC		09/27/2019	GUZMAN AND COMPANY	17,944.000	663,527		376,121	517,325	(143,727)			(143,727)		376,121		311,624	311,624	5,280	
02209S-10-3	ALTRIA GROUP INC		12/20/2019	Various	4,952.000	240,497		39,687	244,579	(204,892)			(204,892)		39,687		188,039	188,039	10,427	
21870Q-10-5	CORESITE REALTY CORPORATION		09/27/2019	Various	39,146.000	4,311,890		2,028,129	3,414,705	(1,411,356)			(1,411,356)		2,028,128		2,445,117	2,445,117	43,901	
023135-10-6	AMAZON.COM INC		12/20/2019	Various	832.000	1,452,620		52,589	1,249,640	(1,197,050)			(1,197,050)		52,590		1,306,816	1,306,816		
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST		09/27/2019	GUZMAN AND COMPANY	12,703.000	491,897		441,706	420,215	21,875			21,875		441,706		58,095	58,095	6,824	
02318Y-10-8	AMBER ROAD INC		07/02/2019	Corporate Action	781.000	9,988		9,695	6,427	3,268			3,268		9,695		454	454		
21871N-10-1	CORECIVIC INC		09/27/2019	Various	127,391.000	2,684,055		4,014,302	2,271,381	1,774,068			1,774,068		4,014,302		(1,433,603)	(1,433,603)	53,967	
023436-10-8	AMEDISYS INC		04/22/2019	GUZMAN AND COMPANY	268.000	29,939		6,100	31,385	(25,286)			(25,286)		6,099		22,350	22,350		
21872L-10-4	COREPOINT LODGING INC		09/27/2019	Various	45,560.000	566,259		921,405	558,111	369,787			369,787		921,406		(390,212)	(390,212)	9,316	
023586-10-0	AMERCO INC		09/20/2019	Various	170.000	60,006		40,020	55,779	(15,759)			(15,759)		40,020		19,387	19,387	162	
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		09/27/2019	Various	111,787.000	3,049,252		2,932,867	2,350,880	592,387			592,387		2,932,867		127,422	127,422	31,220	
023608-10-2	AMEREN CORP		08/08/2019	GUZMAN AND COMPANY	406.000	30,365		16,324	26,484	(10,160)			(10,160)		16,324		13,400	13,400	386	
222795-10-6	COUSINS PROPERTIES INC		05/31/2019	Various	371,738.000	3,452,196		3,121,691	2,936,730	739,348			739,348		3,121,691		297,941	297,941	22,130	
02376R-10-2	AMERICAN AIRLS GROUP INC COM		09/20/2019	Various	1,951.000	58,078		85,819	62,647	23,172			23,172		85,819		(24,274)	(24,274)	407	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
222795-10-6	COUSINS PROPERTIES INC		06/17/2019	Tax Free Exchange	208,675.000	1,841,570		1,821,965	1,648,532	554,363			554,363		1,821,965		(102,353)	(102,353)	17,054	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		04/22/2019	CABRERA CAPITAL MARKETS	664.000	30,262		12,618	27,482	(14,864)			(14,864)		12,618		16,692	16,692	305	
22822V-10-1	CROWN CASTLE INTL CORP		12/20/2019	Various	329,930.000	41,433,712		23,906,022	35,840,296	(12,147,543)			(12,147,543)		23,906,022		18,672,283	18,672,283	197,810	
025537-10-1	AMERICAN ELECTRIC POWER CO INC		11/01/2019	Various	1,125.000	91,052		44,627	84,082	(39,456)			(39,456)		44,626		44,135	44,135	923	
229663-10-9	CUBESMART		09/27/2019	Various	199,404.000	6,493,601		4,104,729	5,720,901	(1,645,053)			(1,645,053)		4,104,729		2,527,555	2,527,555	62,230	
025676-20-6	AMERICAN EQUITY INVESTMENT LIF		09/20/2019	Various	1,247.000	29,471		14,733	34,841	(20,108)			(20,108)		14,733		14,021	14,021		
23283R-10-0	CYRUSONE INC		11/14/2019	Various	117,962.000	7,364,043		4,804,259	6,237,831	(1,459,190)			(1,459,190)		4,840,281		2,840,281	2,840,281	80,119	
025816-10-9	AMERICAN EXPRESS CO		12/20/2019	Various	2,557.000	296,956		55,780	243,733	(187,953)			(187,953)		55,780		225,990	225,990	2,541	
252784-30-1	DIAMONDROCK HOSPITALITY CO		09/27/2019	Various	224,849.000	2,371,384		2,311,549	2,041,629	274,744			274,744		2,311,549		47,306	47,306	28,374	
025932-10-4	AMERICAN FINANCIAL GROUP INC/O		03/05/2019	Various	305.000	29,398		4,779	27,611	(22,832)			(22,832)		4,779		23,052	23,052	122	
253868-10-3	DIGITAL REALTY TRUST INC		12/20/2019	Various	189,637.000	22,363,194		13,192,550	20,205,823	(7,138,602)			(7,138,602)		13,192,550		9,764,605	9,764,605	241,002	
026874-78-4	AMERICAN INTERNATIONAL GROUP I		12/20/2019	Various	2,373.000	116,192		106,033	93,520	12,513			12,513		106,033		11,452	11,452	1,705	
25960P-10-9	DOUGLAS EMMETT INC		09/27/2019	Various	174,522.000	7,052,430		4,829,680	5,956,436	(1,146,891)			(1,146,891)		4,829,680		2,505,512	2,505,512	45,743	
028591-10-5	AMERICAN NATIONAL INSURANCE CO		01/04/2019	GUZMAN AND COMPANY	243.000	30,171		25,657	30,920	(5,263)			(5,263)		25,657		4,689	4,689		
264411-50-5	DUKE REALTY CORP		09/27/2019	Various	321,478.000	9,957,534		4,973,628	8,326,280	(3,412,565)			(3,412,565)		4,973,628		5,309,948	5,309,948	44,027	
03027X-10-0	AMERICAN TOWER REIT INC		11/01/2019	Various	616.000	121,516		7,149	97,445	(90,296)			(90,296)		7,149		106,806	106,806	1,322	
26884U-10-9	EPR PROPERTIES		09/27/2019	Various	79,808.000	6,155,826		4,544,102	5,110,106	(576,119)			(576,119)		4,544,102		1,704,793	1,704,793	76,159	
030420-10-3	AMERICAN WATER WORKS CO INC		09/20/2019	GUZMAN AND COMPANY	246.000	29,611		5,538	22,330	(16,791)			(16,791)		5,539		22,556	22,556	358	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES		12/20/2019	Various	70,099.000	1,304,373		1,343,599	1,099,153	248,815			248,815		1,343,600		(37,766)	(37,766)	10,468	
03073E-10-5	AMERISOURCEBERGEN CORP		03/05/2019	GUZMAN AND COMPANY	373.000	29,117		4,710	27,751	(23,041)			(23,041)		4,710		22,853	22,853	149	
277276-10-1	EASTGROUP PROPERTIES INC		09/27/2019	Various	25,132.000	2,783,959		1,451,792	2,305,359	(868,820)			(868,820)		1,451,792		1,413,644	1,413,644	16,669	
03076C-10-6	AMERIPRISE FINANCIAL INC		12/20/2019	Various	671.000	99,546		10,181	70,033	(59,851)			(59,851)		10,182		83,542	83,542	1,668	
292104-10-6	EMPIRE STATE REALTY TRUST INC		09/27/2019	Various	153,247.000	2,385,443		2,803,885	2,180,705	634,316			634,316		2,803,885		(478,325)	(478,325)	8,403	
03076K-10-8	AMERIS BANCORP		07/24/2019	Direct	0.000	15		5	13	(8)			(8)		5		9	9		
29444U-70-0	EQUINIX INC		11/13/2019	Various	60,186.000	27,293,141		15,061,377	21,219,176	(6,267,841)			(6,267,841)		15,061,377		12,945,001	12,945,001	80,444	
031100-10-0	AMETEK INC		09/20/2019	GUZMAN AND COMPANY	333.000	29,330		959	22,544	(21,586)			(21,586)		958		26,481	26,481	140	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		12/20/2019	Various	76,497.000	9,102,873		2,929,710	7,430,153	(4,580,867)			(4,580,867)		2,929,710		6,596,093	6,596,093	53,683	
031162-10-0	AMGEN INC		11/01/2019	Various	2,763.000	511,210		63,549	537,874	(474,325)			(474,325)		63,549		418,727	418,727	7,514	
29476L-10-7	EQUITY RESIDENTIAL		12/20/2019	Various	256,760.000	19,583,220		15,120,851	16,948,728	(1,860,541)			(1,860,541)		15,120,852		4,611,495	4,611,495	138,446	
032095-10-1	AMPHENOL CORP		08/08/2019	Various	649.000	60,912		5,272	52,583	(47,310)			(47,310)		5,273		51,994	51,994	379	
29670E-10-7	ESSENTIAL PROPERTIES REALTY		09/27/2019	Various	39,641.000	770,753		572,971	548,631	24,775			24,775		572,971		207,669	207,669	9,362	
03212B-10-3	AMPLIFY ENERGY CORP C/S		04/29/2019	Various	20.000	187		222	151	71			71		222		(28)	(28)		
297178-10-5	ESSEX PROPERTY TRUST INC		12/20/2019	Various	55,438.000	16,282,146		9,171,740	13,593,952	(4,501,238)			(4,501,238)		9,171,740		7,591,349	7,591,349	119,363	
032511-10-7	ANADARKO PETROLEUM CORP		04/22/2019	Various	1,339.000	69,249		25,859	58,702	(32,842)			(32,842)		25,860		40,952	40,952	147	
30225T-10-2	EXTRA SPACE STORAGE INC		09/27/2019	Various	87,401.000	8,975,639		3,037,475	7,908,042	(4,957,605)			(4,957,605)		3,037,475		6,342,492	6,342,492	37,768	
032511-10-7	ANADARKO PETROLEUM CORP		08/09/2019	Taxable Exchange	17,773.000	1,264,252		478,850	779,169	(300,319)			(300,319)		478,850		741,489	741,489	10,664	
31154R-10-9	FARMLAND PARTNERS INC		09/27/2019	GUZMAN AND COMPANY	31,193.000	195,839		329,505	141,617	191,247			191,247		329,506		(144,454)	(144,454)	1,714	
032654-10-5	ANALOG DEVICES INC		12/20/2019	Various	808.000	89,687		24,747	69,351	(44,604)			(44,604)		24,747		61,033	61,033	996	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		12/20/2019	Various	74,351.000	9,990,668		8,034,171	8,776,391	(755,485)			(755,485)		8,034,170		2,005,673	2,005,673	85,249	
035710-40-9	ANNALY CAPITAL MANAGEMENT INC		08/08/2019	GUZMAN AND COMPANY	3,272.000	30,545		64,797	32,131	32,666			32,666		64,797		(30,739)	(30,739)	2,781	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/27/2019	Various	133,586.000	4,698,271		2,622,970	3,855,292	(1,254,344)			(1,254,344)		2,622,970		2,196,635	2,196,635	30,033	
03662Q-10-5	ANSYS INC		04/22/2019	GUZMAN AND COMPANY	169.000	31,307		791	24,156	(23,366)			(23,366)		790		28,479	28,479		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		06/28/2019	Various	95,288.000	2,702,294		2,044,729	2,496,546	(459,891)			(459,891)		2,044,729		694,195	694,195	30,284	
036752-10-3	ANTHEM INC		12/20/2019	Various	692.000	193,072		12,356	181,740	(169,384)			(169,384)		12,356		168,788	168,788	1,185	
35471R-10-6	FRANKLIN STREET PROPERTIES COR		09/27/2019	Various	117,297.000	895,330		1,476,033	730,760	758,591			758,591		1,476,033		(591,108)	(591,108)	9,793	
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		02/20/2019	Tax Free Exchange	5,818.000	68,407		69,803	255,294	(185,491)			(185,491)		69,803					
35904G-10-7	FRONT YARD RESIDENTIAL CORP		09/27/2019	GUZMAN AND COMPANY	52,107.000	573,622		679,238	454,894	228,352			228,352		679,237		(110,097)	(110,097)	8,302	
037833-10-0	APPLE INC		12/20/2019	Various	20,793.000	4,327,855		33,876	3,279,888	(3,246,012)			(3,246,012)		33,876		4,005,700	4,005,700	33,737	
36162J-10-6	GEO GROUP INC		09/27/2019	Various	129,347.000	2,819,362		3,154,937	2,548,136	617,645			617,645		3,154,937		(304,177)	(304,177)	48,549	
038222-10-5	APPLIED MATERIALS INC		12/20/2019	Various	4,353.000	194,424		62,062	142,517	(80,455)			(80,455)		62,062		124,614	124,614	1,431	
36467J-10-8	GAMING AND LEISURE PROPERTIES		12/20/2019	Various	146,040.000	5,607,669		4,620,961	4,718,552	(99,336)			(99,336)		4,620,960		1,025,223	1,025,223	49,086	
03834A-10-3	APPROACH RESOURCES INC		06/28/2019	Various	1,515.000	430		4,302	1,321	2,981			2,981		4,302		(3,531)	(3,531)		
374297-10-9	GETTY REALTY CORP		09/27/2019	Various	35,457.000	1,150,589		723,050	1,042,790	(325,455)			(325,455)		723,049		450,543	450,543	13,214	
03835C-10-8	APPTIO INC		01/11/2019	Corporate Action	1,241.000	46,215		32,664	47,108	(14,444)			(14,444)		32,664		13,249	13,249		
376536-10-8	GLADSTONE COMMERCIAL CORP		09/27/2019	Various	31,479.000	665,901		544,559	564,104	(19,894)			(19,894)		544,559		166,946	166,946	8,042	
03836N-10-3	APTINYX INC		06/28/2019	Various	409.000	1,339		10,918	6,765	4,153			4,153		10,918		(8,731)	(8,731)		
376549-10-1	GLADSTONE LAND CORP		06/17/2019	GUZMAN AND COMPANY	11,671.000	144,210		137,481	133,983	3,561			3,561		137,481		7,683	7,683	1,140	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
038420-10-8	AQUANTIA CORP		09/19/2019	Corporate Action	766.000	9,947		10,103	6,718	3,385			3,385		10,103		43	43		
379378-20-1	GLOBAL NET LEASE INC		09/27/2019	Various	75,034.000	1,449,890		1,766,610	1,322,099	452,455			452,455		1,766,610		(320,965)	(320,965)	26,125	
03874P-10-1	ATANA THERAPEUTICS INC		07/19/2019	Taxable Exchange	1,565.000	7,546		19,683	9,594	10,089			10,089		19,683		(10,953)	(10,953)		
37954A-20-4	GLOBAL MEDICAL REIT INC		09/27/2019	GUZMAN AND COMPANY	21,360.000	223,712		196,357	189,891	6,583			6,583		196,358		31,466	31,466	4,667	
038923-10-8	ARBOR REALTY TRUST INC		06/28/2019	Various	1,906.000	22,640		19,097	19,193	(96)			(96)		19,097		3,661	3,661	1,334	
38376A-10-3	GOVERNMENT PROPERTIES INCOME		01/02/2019	Tax Free Exchange	134,722.000	2,601,293		2,573,600	925,540	1,649,516			1,649,516		2,573,600		3	3		
03937C-10-5	ARCBEST CORP		08/08/2019	Various	1,094.000	30,594		25,101	37,481	(12,379)			(12,379)		25,102		5,590	5,590	263	
421946-10-4	HEALTHCARE REALTY TRUST INC		09/27/2019	Various	132,971.000	4,307,322		3,466,380	3,781,695	(320,950)			(320,950)		3,466,380		966,319	966,319	27,113	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		09/20/2019	Various	1,470.000	59,502		17,887	60,226	(42,339)			(42,339)		17,887		39,149	39,149	771	
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		09/27/2019	Various	264,743.000	7,463,769		6,637,753	6,700,645	(64,016)			(64,016)		6,637,753		865,323	865,323	103,996	
03965L-10-0	ARCONIC INC		11/01/2019	Various	2,390.000	63,039		136,251	40,295	95,956			95,956		136,251		(65,746)	(65,746)	239	
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT		12/20/2019	Various	341,845.000	10,978,515		13,652,271	9,547,731	4,177,889			4,177,889		13,652,271		(2,631,729)	(2,631,729)	73,243	
040413-10-6	ARISTA NETWORKS INC		04/22/2019	CABRERA CAPITAL MARKETS	98.000	31,462		8,320	20,649	(12,328)			(12,328)		8,321		21,739	21,739		
427825-50-0	HERSHA HOSPITALITY TRUST		09/27/2019	Various	40,561.000	737,264		851,382	711,439	142,444			142,444		851,382		(109,255)	(109,255)	11,379	
042315-50-7	ARMOUR RESIDENTIAL REIT INC		01/04/2019	Various	1,441.000	29,904		77,711	29,541	48,170			48,170		77,711		(43,141)	(43,141)		
431284-10-8	HIGHWOODS PROPERTIES INC		09/27/2019	Various	110,344.000	4,985,297		4,305,458	4,269,209	36,896			36,896		4,305,457		691,524	691,524	35,456	
04269X-10-5	ARRAY BIOPHARMA INC		07/29/2019	Corporate Action	6,749.000	317,475		53,588	96,174	(42,586)			(42,586)		53,588		247,132	247,132		
44106M-10-2	HOSPITALITY PROPERTIES TRUST		06/21/2019	Various	166,224.000	4,381,740		4,365,994	3,969,429	877,522			877,522		4,365,994		(22,286)	(22,286)	78,506	
042735-10-0	ARROW ELECTRONICS INC		12/20/2019	Various	356.000	29,570		9,027	24,546	(15,519)			(15,519)		9,027		19,329	19,329		
44106M-10-2	HOSPITALITY PROPERTIES TRUST		09/25/2019	Tax Free Exchange	58,974.000	1,586,280		1,569,393	1,408,299	330,808			330,808		1,569,393				56,433	
042744-10-2	ARROW FINANCIAL CORP		10/10/2019	Direct	0.000	13		6	12	(6)			(6)		6		6	6		
44107P-10-4	HOST HOTELS & RESORTS INC		12/20/2019	Various	605,826.000	11,201,094		9,705,292	10,099,119	(400,865)			(400,865)		9,705,292		1,492,278	1,492,278	143,151	
04351G-10-1	ASCENA RETAIL GROUP INC		07/23/2019	Various	5,932.000	2,949		25,057	14,889	10,167			10,167		25,056		(20,153)	(20,153)		
444097-10-9	HUDSON PACIFIC PROPERTIES		09/27/2019	Various	111,619.000	3,763,636		3,160,862	3,243,648	(84,265)			(84,265)		3,160,862		628,972	628,972	13,882	
044103-10-9	ASHFORD HOSPITALITY TRUST INC		10/28/2019	Spin Off	0.000	398		406	156	250			250		406					
45378A-10-6	INDEPENDENCE REALTY TRUST IN		09/27/2019	Various	96,899.000	1,072,091		873,002	889,533	(16,826)			(16,826)		873,002		209,455	209,455	17,573	
045487-10-5	ASSOCIATED BANC-CORP		12/20/2019	GUZMAN AND COMPANY	1,357.000	29,464		26,907	26,855	52			52		26,907		2,887	2,887	936	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT		09/27/2019	Various	69,586.000	1,436,041		1,647,663	1,368,766	283,882			283,882		1,647,664		(152,041)	(152,041)	21,590	
04685W-10-3	ATHENAHEALTH INC		02/12/2019	Corporate Action	1,482.000	196,070		90,370	195,520	(105,150)			(105,150)		90,370		100,274	100,274		
461730-50-9	INVESTORS REAL ESTATE TRUST		09/27/2019	Various	13,262.000	805,523		1,083,601	650,742	440,595			440,595		1,083,602		(273,819)	(273,819)	10,580	
04911A-10-7	ATLANTIC UNION BANKSHARES CS		02/11/2019	Direct	1.000	16			14	(14)			(14)				15	15		
46187W-10-7	INVITATION HOMES INC		12/20/2019	Various	242,445.000	6,071,649		4,803,423	4,868,296	(66,032)			(66,032)		4,803,423		1,319,657	1,319,657	20,618	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I		04/22/2019	Various	628.000	30,197		31,426	26,496	4,930			4,930		31,426		(560)	(560)		
46284V-10-1	IRON MOUNTAIN INC		12/20/2019	Various	308,369.000	10,558,877		11,506,719	9,994,240	1,539,507			1,539,507		11,506,719		(1,072,855)	(1,072,855)	211,528	
052769-10-6	AUTODESK INC		08/08/2019	GUZMAN AND COMPANY	212.000	31,597		1,682	27,265	(25,583)			(25,583)		1,682		27,934	27,934		
464287-73-9	ISHARES DJ US REAL ESTATE		11/13/2019	Various	1,416,218.000	127,741,370		70,503,812	106,131,378	(36,264,240)			(36,264,240)		70,503,813		60,557,943	60,557,943	963,840	
053015-10-3	AUTOMATIC DATA PROCESSING INC		11/01/2019	Various	920.000	145,932		24,602	120,630	(96,029)			(96,029)		24,601		113,626	113,626	1,752	
46590V-10-0	JBG SMITH PROPERTIES		09/27/2019	Various	117,949.000	4,798,979		3,585,381	4,105,804	(529,724)			(529,724)		3,585,380		1,252,123	1,252,123	29,571	
053332-10-2	AUTOZONE INC		12/20/2019	Various	137.000	143,470		17,735	114,852	(97,117)			(97,117)		17,735		117,606	117,606		
49427F-10-8	KILROY REALTY CORP		09/27/2019	Various	87,898.000	6,624,725		4,365,240	5,527,026	(1,182,547)			(1,182,547)		4,365,240		2,424,921	2,424,921	43,937	
053484-10-1	AVALONBAY COMMUNITIES INC		09/20/2019	Various	297.000	58,943		12,325	51,693	(39,368)			(39,368)		12,325		43,711	43,711	871	
49446R-10-9	KIMCO REALTY CORP		12/20/2019	Various	443,245.000	8,046,056		8,974,222	6,493,539	2,525,013			2,525,013		8,974,221		(942,530)	(942,530)	121,167	
05351W-10-3	AVANGRID INC		08/08/2019	CABRERA CAPITAL MARKETS	609.000	30,310		17,957	30,505	(12,548)			(12,548)		17,957		11,856	11,856	804	
49803T-30-0	KITE REALTY GROUP TRUST		09/27/2019	Various	88,804.000	1,438,507		2,390,542	1,251,249	1,159,653			1,159,653		2,390,542		(1,014,065)	(1,014,065)	29,600	
053588-10-9	AVEO PHARMACEUTICALS INC		06/28/2019	Various	3,670.000	2,422		8,808	5,872	2,936			2,936		8,808		(5,792)	(5,792)		
502175-10-2	LTC PROPERTIES INC		09/27/2019	Various	42,632.000	1,995,692		1,818,744	1,776,902	42,591			42,591		1,818,745		187,452	187,452	16,792	
053611-10-9	AVERY DENNISON CORP		01/04/2019	Various	345.000	30,579		19,915	30,991	(11,076)			(11,076)		19,915		10,318	10,318		
512816-10-9	LAMAR ADVERTISING CO-A		09/27/2019	Various	91,040.000	7,187,673		5,500,043	6,298,147	(812,367)			(812,367)		5,500,042		1,809,723	1,809,723	46,073	
053774-10-5	AVIS BUDGET GROUP INC		08/08/2019	GUZMAN AND COMPANY	977.000	30,443		15,578	21,963	(6,385)			(6,385)		15,578		14,155	14,155		
529043-10-1	LEXINGTON REALTY TRUST		09/27/2019	Various	230,775.000	2,187,734		2,598,557	1,894,663	716,473			716,473		2,598,557		(383,502)	(383,502)	34,197	
053807-10-3	AVNET INC		03/05/2019	GUZMAN AND COMPANY	688.000	29,016		20,036	24,836	(4,801)			(4,801)		20,035		8,750	8,750		
531172-10-4	LIBERTY PROPERTY TRUST		12/20/2019	Various	160,915.000	7,870,552		6,119,838	6,739,121	(630,350)			(630,350)		6,119,838		1,838,046	1,838,046	63,601	
054937-10-7	BB&T CORP		09/20/2019	Various	1,949.000	97,451		54,320	84,431	(30,111)			(30,111)		54,320		41,242	41,242	1,548	
53223X-10-7	LIFE STORAGE INC		09/27/2019	Various	49,414.000	4,868,804		4,169,059	4,595,008	(433,561)			(433,561)		4,169,059		713,080	713,080	46,388	
054937-10-7	BB&T CORP		12/26/2019	Tax Free Exchange	26,461.000	755,124		770,529	1,146,290	(375,761)			(375,761)		770,529				45,248	
554382-10-1	MACERICH CO		09/27/2019	Various	146,983.000	6,100,035		9,404,229	6,361,424	3,097,181			3,097,181		9,404,229		(3,594,483)	(3,594,483)	74,809	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		11/01/2019	GUZMAN AND COMPANY	1,177.000	31,311		34,314	26,082	8,232			8,232		34,314		(2,161)	(2,161)		
554489-10-4	MACK-CALI REALTY CORP		09/27/2019	Various	98,209.000	2,183,916		2,178,284	1,923,914	258,916			258,916		2,178,284		6,449	6,449	19,426	
05573H-10-8	BSB BANCORP INC/MA		04/01/2019	Tax Free Exchange	334.000	6,919		7,060	9,372	(2,312)			(2,312)		7,060					
58409L-30-6	MEDEQUITIES REALTY TRUST INC		05/02/2019	Various	23,600.000	267,018		252,340	161,424	110,202			110,202		252,340		22,744	22,744		
058498-10-6	BALL CORP		04/22/2019	Various	537.000	30,894		1,594	24,691	(23,097)			(23,097)		1,594		27,358	27,358	54	
58409L-30-6	MEDEQUITIES REALTY TRUST INC		05/17/2019	Taxable Exchange	20,871.000	228,393		218,311	142,758	92,663			92,663		218,311		5,628	5,628	5,210	
060505-10-4	BANK OF AMERICA CORP		12/20/2019	Various	56,634.000	1,663,725		1,956,095	1,395,461	560,633			560,633		1,956,094		(236,222)	(236,222)	18,720	
58463J-30-4	MEDICAL PROPERTIES TRUST INC		09/27/2019	Various	399,899.000	7,339,127		5,407,659	6,430,376	(1,040,993)			(1,040,993)		5,407,659		2,075,492	2,075,492	113,319	
062540-10-9	BANK OF HAWAII CORP		01/04/2019	Various	435.000	29,946		8,383	29,284	(20,901)			(20,901)		8,383		20,269	20,269		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		12/20/2019	Various	123,324.000	13,725,063		8,504,298	11,802,107	(3,356,742)			(3,356,742)		8,504,298		5,415,364	5,415,364	111,208	
064058-10-0	BANK OF NEW YORK MELLON CORP/T		12/20/2019	Various	5,072.000	233,503		134,627	238,739	(104,112)			(104,112)		134,627		94,734	94,734	2,956	
609720-10-7	MONMOUTH REIT CLASS A		09/27/2019	Various	93,557.000	1,297,883		1,083,356	1,160,107	(78,123)			(78,123)		1,083,356		247,309	247,309	10,831	
067774-10-9	BARNES & NOBLE INC		08/07/2019	Corporate Action	2,159.000	13,753		31,010	15,308	15,702			15,702		31,010		(15,517)	(15,517)	972	
63633D-10-4	NATIONAL HEALTH INVESTORS INC		09/27/2019	Various	44,073.000	3,544,516		2,770,918	3,329,275	(568,335)			(568,335)		2,770,918		820,666	820,666	45,135	
06985P-20-9	BASIC ENERGY SERVICES INC		06/28/2019	Various	661.000	1,231		13,959	2,538	11,421			11,421		13,959		(11,611)	(11,611)		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		09/27/2019	Various	171,103.000	9,232,129		5,926,520	8,300,207	(2,416,105)			(2,416,105)		5,926,520		3,556,857	3,556,857	80,313	
071813-10-9	BAXTER INTERNATIONAL INC		09/20/2019	Various	1,431.000	113,951		22,975	94,188	(71,214)			(71,214)		22,974		85,285	85,285	841	
637870-10-6	NATIONAL STORAGE AFFILIATES TR		07/16/2019	Various	78,758.000	2,345,402		1,660,385	2,083,936	(431,121)			(431,121)		1,660,384		730,756	730,756	11,675	
075887-10-9	BECTON DICKINSON & CO		09/20/2019	Various	259.000	60,415		7,838	58,358	(50,520)			(50,520)		7,838		49,185	49,185	381	
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		09/27/2019	GUZMAN AND COMPANY	74,637.000	443,337		1,247,722	307,505	957,019			957,019		1,247,722		(790,708)	(790,708)	5,555	
075896-10-0	BED BATH & BEYOND INC		08/08/2019	GUZMAN AND COMPANY	3,489.000	30,759		79,591	39,496	40,095			40,095		79,591		(44,063)	(44,063)	1,710	
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC		09/27/2019	Various	19,763.000	776,594		343,228	692,693	(355,710)			(355,710)		343,228		468,587	468,587	2,925	
079481-10-7	BELLICUM PHARMACEUTICALS INC		06/28/2019	Various	873.000	1,454		13,990	2,549	11,441			11,441		13,990		(11,431)	(11,431)		
66706L-10-1	NORTHSTAR REALTY EUROPE CORP		09/30/2019	Various	60,527.000	1,032,342		969,233	880,063	(98,718)			(98,718)		969,233		161,063	161,063	8,138	
081437-10-5	BEMIS CO INC		06/04/2019	Various	3,338.000	179,727		69,878	153,214	(83,336)			(83,336)		69,878		103,762	103,762	1,713	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		09/27/2019	Various	216,822.000	8,214,192		6,261,149	7,621,283	(1,384,440)			(1,384,440)		6,261,149		2,192,967	2,192,967	135,029	
08171T-10-2	BENEFICIAL BANCORP INC		03/01/2019	Taxable Exchange	2,708.000	42,622		34,027	38,697	(4,670)			(4,670)		34,027		8,652	8,652	162	
682406-10-3	ONE LIBERTY PROPERTIES INC		09/27/2019	GUZMAN AND COMPANY	17,158.000	495,070		310,757	415,567	(106,683)			(106,683)		310,757		194,095	194,095	8,125	
084423-10-2	BERKLEY W R CORP COM		04/25/2019	Various	360.000	30,563		3,153	26,584	(23,430)			(23,430)		3,154		25,623	25,623	54	
69007J-10-6	OUTFRONT MEDIA INC COM		09/27/2019	Various	149,953.000	3,523,837		4,260,867	2,717,148	1,571,306			1,571,306		4,260,867		(821,244)	(821,244)	28,182	
084670-70-2	BERKSHIRE HATHAWAY INC		11/01/2019	Various	3,308.000	670,614		270,840	675,427	(404,587)			(404,587)		270,840		377,928	377,928		
69360J-10-7	PS BUSINESS PARKS INC		09/27/2019	Various	21,356.000	3,377,474		1,694,374	2,797,636	(1,122,978)			(1,122,978)		1,694,374		1,785,614	1,785,614	11,872	
086516-10-1	BEST BUY CO INC		08/08/2019	Various	937.000	62,283		18,573	49,624	(31,051)			(31,051)		18,573		41,116	41,116	456	
69924R-10-8	PARAMOUNT GROUP INC		12/20/2019	Various	231,126.000	3,357,135		4,157,639	2,902,942	1,277,118			1,277,118		4,157,638		(873,157)	(873,157)	23,350	
08915P-10-1	BIG 5 SPORTING GOODS CORP		06/28/2019	Various	824.000	1,575		21,621	2,134	19,487			19,487		21,621		(18,294)	(18,294)	82	
700517-10-5	PARK HOTELS & RESORTS INC		09/30/2019	Various	218,408.000	6,582,419		6,023,229	5,674,236	355,230			355,230		6,023,229		530,234	530,234	172,336	
089302-10-3	BIG LOTS INC		12/20/2019	GUZMAN AND COMPANY	1,028.000	29,110		18,121	29,730	(11,609)			(11,609)		18,121		10,588	10,588	1,234	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		11/14/2019	Various	186,399.000	5,348,022		6,545,225	5,276,956	1,290,934			1,290,934		6,545,226		(1,410,262)	(1,410,262)	96,352	
08986R-40-8	BIGLARI HOLDINGS INC		06/28/2019	Various	3.000	1,560		2,242	1,764	479			479		2,243		(595)	(595)		
709102-10-7	PENNSYLVANIA REAL ESTATE INVES		09/27/2019	Various	75,695.000	507,081		1,462,539	449,629	1,031,011			1,031,011		1,462,539		(950,177)	(950,177)	8,289	
09062X-10-3	BIOGEN IDEC INC		12/20/2019	Various	1,172.000	309,105		38,299	352,679	(314,380)			(314,380)		38,299		253,300	253,300		
71943U-10-4	PHYSICIANS REALTY TRUST		09/27/2019	Various	195,101.000	3,595,775		3,428,568	3,127,469	306,480			306,480		3,428,568		235,024	235,024	43,789	
09247X-10-1	BLACKROCK INC		12/20/2019	Various	445.000	195,030		83,304	174,804	(91,501)			(91,501)		83,303		105,764	105,764	2,270	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		09/27/2019	Various	140,510.000	2,881,721		2,579,624	2,394,290	188,646			188,646		2,579,624		307,992	307,992	35,825	
095573-10-1	BLUE HILLS BANCORP INC		04/01/2019	Taxable Exchange	901.000	21,308		11,818	19,228	(7,410)			(7,410)		11,818		9,072	9,072	180	
737630-10-3	POTLATCH CORP		09/27/2019	Various	71,597.000	2,687,492		3,183,100	2,265,330	934,172			934,172		3,183,101		(562,065)	(562,065)	15,083	
097023-10-5	BOEING CO		12/20/2019	Various	1,409.000	496,211		61,832	454,403	(392,571)			(392,571)		61,832		406,307	406,307	4,948	
74039L-10-3	PREFERRED APARTMENT COMMUN A		09/27/2019	Various	42,379.000	669,599		639,920	595,849	44,860			44,860		639,921		45,405	45,405	12,509	
097488-10-0	BOJANGLES INC		01/29/2019	Corporate Action	641.000	10,114		12,862	10,307	2,555			2,555		12,862		(2,324)	(2,324)		
74340W-10-3	PROLOGIS INC		12/20/2019	Various	450,231.000	33,461,419		16,124,922	26,437,564	(10,496,932)			(10,496,932)		16,124,922		18,653,843	18,653,843	119,044	
09857L-10-8	BOOKING HOLDINGS INC		12/20/2019	Various	276.000	514,348		44,350	475,388	(431,038)			(431,038)		44,350		439,203	439,203		
74460D-10-9	PUBLIC STORAGE CO		12/20/2019	Various	129,319.000	28,948,169		18,969,563	26,175,459	(7,334,668)			(7,334,668)		18,969,563		10,483,384	10,483,384	139,560	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING		08/08/2019	CABRERA CAPITAL MARKETS	472.000	33,417		8,848	21,272	(12,425)			(12,425)		8,847		23,082	23,082	217	
74736A-10-3	QTS REALTY TRUST INC		09/27/2019	Various	62,539.000	2,851,864		2,639,227	2,317,071	327,914			327,914		2,639,228		224,693	224,693	35,369	
100557-10-7	BOSTON BEER CO INC		08/08/2019	Various	78.000	31,102		699	18,786	(18,086)			(18,086)		700		28,369	28,369		
74965L-10-1	RLJ LODGING TRUST		12/20/2019	Various	189,608.000	3,486,024		4,579,594	3,109,572	1,496,292			1,496,292		4,579,594		(1,213,885)	(1,213,885)	63,613	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
101121-10-1	BOSTON PROPERTIES INC		03/05/2019	CABRERA CAPITAL MARKETS	227.000	29,651		7,604	25,550	(17,945)			(17,945)		7,605		20,705	20,705	216	
74971D-10-1	RPT REALTY		09/27/2019	Various	90,250.000	1,153,647		1,449,239	1,078,487	377,377			377,377		1,449,239		(328,763)	(328,763)	20,929	
101137-10-7	BOSTON SCIENTIFIC CORP		11/01/2019	Various	2,405.000	91,083		20,769	84,993	(64,224)			(64,224)		20,769		65,970	65,970		
754907-10-3	RAYONIER INC		09/27/2019	Various	139,979.000	4,262,997		4,575,165	3,876,018	711,640			711,640		4,575,164		(360,025)	(360,025)	19,926	
10482B-10-1	BRAEMAR HOTELS & RESORTS INC		10/28/2019	Spin Off	0.000	241		246	118	128			128		246					
756109-10-4	REALTY INCOME CORP		09/27/2019	Various	233,443.000	16,682,429		9,652,368	14,716,247	(5,154,372)			(5,154,372)		9,652,368		7,605,766	7,605,766	114,182	
110122-10-8	BRISTOL-MYERS SQUIBB CO		11/01/2019	Various	3,038.000	150,516		104,977	157,915	(52,939)			(52,939)		104,976		44,434	44,434	2,815	
758849-10-3	REGENCY CENTERS CORP		12/20/2019	Various	150,513.000	10,071,248		7,914,022	8,832,103	(934,487)			(934,487)		7,914,022		2,298,345	2,298,345	91,340	
110394-10-3	BRISTOW GROUP INC		02/14/2019	Various	1,469.000	1,867		33,883	3,570	30,313			30,313		33,883		(29,230)	(29,230)		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		09/27/2019	Various	121,757.000	2,146,719		1,969,091	1,933,501	36,226			36,226		1,969,091		197,406	197,406	12,556	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/20/2019	GUZMAN AND COMPANY	237.000	29,429		3,227	22,811	(19,584)			(19,584)		3,227		24,499	24,499	473	
76131V-20-2	RETAIL PROPERTIES OF AMERICA		09/27/2019	Various	234,626.000	2,939,417		3,297,790	2,545,692	765,538			765,538		3,297,790		(363,232)	(363,232)	40,609	
11135F-10-1	BROADCOM INC		11/01/2019	Various	1,768.000	499,678		38,053	449,567	(411,514)			(411,514)		38,053		431,277	431,277	7,182	
76133Q-10-2	RETAIL VALUE INC		09/27/2019	Various	17,551.000	573,574		940,026	449,125	499,674			499,674		940,026		(256,408)	(256,408)	12,204	
11282X-10-3	BROOKFIELD PROPERTY REIT INC		09/20/2019	Various	3,326.000	59,533		67,337	53,549	13,788			13,788		67,337		(6,023)	(6,023)	1,495	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		09/27/2019	Various	126,860.000	4,993,259		2,849,622	3,738,564	(904,829)			(904,829)		2,849,621		2,266,806	2,266,806	29,388	
115637-10-0	BROWN-FORMAN CORP		08/08/2019	Various	574.000	30,885		25,005	27,219	(2,214)			(2,214)		25,005		5,951	5,951	286	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		09/27/2019	Various	47,645.000	3,919,993		2,319,779	3,177,445	(872,993)			(872,993)		2,319,779		1,692,485	1,692,485	42,068	
115637-20-9	BROWN-FORMAN CORP		08/08/2019	Various	4,959.000	264,157		75,923	235,949	(160,026)			(160,026)		75,923		176,985	176,985	2,250	
78410G-10-4	SBA COMMUNICATIONS CORP		12/20/2019	Various	82,925.000	16,639,707		9,594,505	13,424,729	(3,898,670)			(3,898,670)		9,594,506		7,445,430	7,445,430	1,631	
116794-10-8	BRUKER CORP		08/08/2019	GUZMAN AND COMPANY	732.000	30,090		6,425	21,792	(15,367)			(15,367)		6,425		22,193	22,193	59	
78440X-10-1	SL GREEN REALTY CORP		12/20/2019	Various	62,879.000	5,677,358		5,490,342	4,972,471	527,126			527,126		5,490,342		137,216	137,216	51,017	
117043-10-9	BRUNSWICK CORP/DE		04/22/2019	GUZMAN AND COMPANY	591.000	30,404		7,955	27,452	(19,497)			(19,497)		7,955		21,087	21,087	124	
78573L-10-6	SABRA HEALTH CARE REIT INC		09/27/2019	Various	191,005.000	3,853,995		5,039,560	3,147,762	1,925,605			1,925,605		5,039,560		(1,284,053)	(1,284,053)	58,272	
122017-10-6	BURLINGTON STORES INC		11/01/2019	GUZMAN AND COMPANY	209.000	39,301		6,441	33,998	(27,557)			(27,557)		6,441		30,769	30,769		
78649D-10-4	SAFETY INCOME AND GROWTH INC		02/22/2019	GUZMAN AND COMPANY	2,188.000	43,712		42,106	41,156	6,855			6,855		42,106		1,324	1,324	195	
124857-20-2	CBS CORP		04/22/2019	Various	600.000	30,053		22,118	26,232	(4,114)			(4,114)		22,118		7,813	7,813	216	
78649D-10-4	SAFETY INCOME AND GROWTH INC		02/25/2019	Tax Free Exchange	8,808.000	160,663		158,953	165,679	19,039			19,039		158,953				785	
124857-20-2	CBS CORP		12/26/2019	Tax Free Exchange	11,055.000	370,350		377,905	483,325	(105,420)			(105,420)		377,905				7,960	
804395-10-1	SAUL CENTERS INC		09/27/2019	Various	13,462.000	733,470		635,347	635,675	(334)			(334)		635,347		103,526	103,526	6,559	
12503M-10-8	CBOE HOLDINGS INC		04/22/2019	GUZMAN AND COMPANY	311.000	30,803		7,493	30,425	(22,932)			(22,932)		7,493		21,881	21,881	96	
81618T-10-0	SELECT INCOME REIT		01/02/2019	Tax Free Exchange	121,549.000	1,289,675		1,275,945	894,601	1,890,858			1,890,858		1,275,945					
12504L-10-9	CBRE GROUP INC		09/20/2019	Various	558.000	29,278		13,891	22,342	(8,452)			(8,452)		13,890		14,611	14,611		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		09/27/2019	Various	255,699.000	2,688,177		5,874,731	2,996,792	2,929,369			2,929,369		5,874,731		(3,312,959)	(3,312,959)	72,511	
12508E-10-1	CDK GLOBAL INC		11/01/2019	GUZMAN AND COMPANY	622.000	31,396		6,981	29,781	(22,800)			(22,800)		6,981		22,902	22,902	280	
828806-10-9	SIMON PROPERTY GROUP INC		12/20/2019	Various	235,653.000	41,967,402		34,337,542	39,587,348	(5,343,622)			(5,343,622)		34,337,542		7,780,825	7,780,825	296,577	
12514G-10-8	CDW CORP/DE		04/22/2019	GUZMAN AND COMPANY	298.000	30,639		9,844	24,152	(14,308)			(14,308)		9,844		19,579	19,579	88	
82981J-10-9	SITE CENTERS CORP		09/27/2019	Various	168,020.000	2,273,396		4,508,276	1,859,982	2,695,620			2,695,620		4,508,276		(2,569,314)	(2,569,314)	38,106	
125269-10-0	CF INDUSTRIES HOLDINGS INC		04/22/2019	GUZMAN AND COMPANY	696.000	30,657		1,984	30,283	(28,299)			(28,299)		1,984		26,780	26,780	209	
84860W-30-0	SPIRIT REALITY CAPITAL INC		09/27/2019	Various	91,976.000	3,852,658		4,502,058	3,242,154	1,282,419			1,282,419		4,502,058		(799,944)	(799,944)	58,155	
12541W-20-9	CH ROBINSON WORLDWIDE INC		03/05/2019	GUZMAN AND COMPANY	339.000	29,510		3,211	28,507	(25,296)			(25,296)		3,211		24,589	24,589	170	
84861U-10-5	SPIRIT MTA REIT		09/06/2019	GUZMAN AND COMPANY	59,766.000	462,778		664,568	426,132	198,270			198,270		664,569		(189,954)	(189,954)	58,138	
125523-10-0	CIGNA CORP		12/20/2019	Various	866.000	158,078		154,566	164,417	(9,852)			(9,852)		154,565		6,159	6,159	28	
85254J-10-2	STAG INDUSTRIAL INC		09/27/2019	Various	106,789.000	3,125,577		2,697,244	2,656,910	41,054			41,054		2,697,243		472,641	472,641	33,089	
125581-80-1	CIT GROUP INC		09/20/2019	Various	1,279.000	59,890		45,378	48,948	(3,570)			(3,570)		45,378		14,382	14,382	780	
862121-10-0	STORE CAPITAL CORP		09/27/2019	Various	207,303.000	7,006,837		4,993,075	5,868,748	(891,322)			(891,322)		4,993,075		2,105,158	2,105,158	69,542	
12572Q-10-5	CME GROUP INC		11/01/2019	GUZMAN AND COMPANY	589.000	110,087		16,303	110,803	(94,500)			(94,500)		16,303		87,778	87,778	1,812	
866082-10-0	SUMMIT HOTEL PROPERTIES INC		09/27/2019	Various	111,035.000	1,300,126		1,303,316	1,080,370	226,930			226,930		1,303,316		(36)	(36)	13,607	
125896-10-0	CMS ENERGY CORP		03/05/2019	CABRERA CAPITAL MARKETS	555.000	29,368		14,742	27,555	(12,814)			(12,814)		14,741		13,918	13,918	212	
866674-10-4	SUN COMMUNITIES INC		10/03/2019	Various	78,378.000	9,981,566		4,561,322	7,971,827	(3,471,451)			(3,471,451)		4,561,323		5,891,949	5,891,949	71,988	
126408-10-3	CSX CORP		12/20/2019	Various	4,194.000	297,552		24,954	260,573	(235,619)			(235,619)		24,954		254,723	254,723	1,992	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/11/2019	Various	313,714.000	4,441,880		4,601,269	4,081,419	529,140			529,140		4,601,269		(224,053)	(224,053)	111,857	
12648L-60-1	CTI BIOPHARMA CORP		06/28/2019	Various	1,848.000	1,556		9,387	1,355	8,032			8,032		9,387		(7,129)	(7,129)		
875465-10-6	TANGER FACTORY OUTLET CENTERS		09/27/2019	Various	99,765.000	1,963,984		3,222,735	2,017,249	1,227,028			1,227,028		3,222,735		(1,375,053)	(1,375,053)	33,002	
12653C-10-8	CNX RESOURCES CORP		03/05/2019	GUZMAN AND COMPANY	2,728.000	29,985		41,700	31,154	10,546			10,546		41,700		(10,149)	(10,149)		
876664-10-3	TAUBMAN CENTERS INC		09/27/2019	Various	42,730.000	2,117,283		3,288,077	1,943,788	1,368,312			1,368,312		3,288,077		(1,252,255)	(1,252,255)	14,388	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
126650-10-0	CVS/CAREMARK CORP		11/01/2019	Various	1,536.000	90,526		4,964	100,639	(95,675)			(95,675)		4,964		79,898	79,898	2,004	
88146M-10-1	TERRENO REALTY CORP		09/27/2019	Various	42,539.000	1,861,856		916,396	1,496,096	(590,060)			(590,060)		916,395		1,005,563	1,005,563	8,881	
12685J-10-5	CABLE ONE INC		06/28/2019	Various	30.000	34,429		9,095	24,603	(15,508)			(15,508)		9,095		23,799	23,799	120	
88650V-20-8	TIER REIT INC		05/31/2019	Various	47,128.000	1,233,336		711,055	972,250	(182,320)			(182,320)		711,055		744,588	744,588	2,931	
127055-10-1	CABOT CORP		04/22/2019	Various	654.000	30,370		10,086	28,083	(17,996)			(17,996)		10,087		19,107	19,107	216	
88650V-20-8	TIER REIT INC		06/17/2019	Tax Free Exchange	26,615.000	547,981		542,147	549,067	60,943			60,943		542,147		(177,405)	(177,405)	2,848	
127097-10-3	CABOT OIL & GAS CORP		04/22/2019	Various	1,202.000	30,822		2,498	26,865	(24,367)			(24,367)		2,498		26,465	26,465	84	
902653-10-4	UDR INC		12/20/2019	Various	291,761.000	13,219,250		7,891,522	11,559,570	(3,733,597)			(3,733,597)		7,891,522		5,639,465	5,639,465	94,725	
12739A-10-0	CADENCE BANCORP		01/24/2019	Direct	1.000	12		14	11	3			3		14		(2)	(2)		
903002-10-3	UMH PROPERTIES INC		09/27/2019	GUZMAN AND COMPANY	35,927.000	498,334		401,059	425,376	(24,752)			(24,752)		401,059		122,382	122,382	4,597	
127686-10-3	CAESARS ENTERTAINMENT CORP		08/08/2019	Various	2,631.000	30,027		33,050	17,864	15,186			15,186		33,050		(2,203)	(2,203)		
91325V-10-8	UNITI GROUP INC COM		09/27/2019	Various	181,815.000	2,337,992		4,621,040	2,830,860	1,822,171			1,822,171		4,621,040		(2,373,858)	(2,373,858)	68,679	
129500-10-4	CALERES INC		04/22/2019	Various	1,140.000	30,148		8,333	31,726	(23,393)			(23,393)		8,333		20,503	20,503	160	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME		09/27/2019	Various	14,335.000	1,140,154		737,747	879,739	(144,529)			(144,529)		737,747		426,646	426,646	4,394	
132011-10-7	CAMBREX CORP		12/04/2019	Corporate Action	1,265.000	74,383		37,191	47,767	(10,576)			(10,576)		37,191		35,383	35,383		
91704F-10-4	URBAN EDGE PROPERTIES		09/27/2019	Various	117,963.000	2,257,603		2,231,919	1,960,545	276,224			276,224		2,231,919		(24,316)	(24,316)	13,643	
133131-10-2	CAMDEN PROPERTY TRUST		04/22/2019	GUZMAN AND COMPANY	319.000	30,569		7,713	28,088	(20,375)			(20,375)		7,713		21,462	21,462	501	
917286-20-5	URSTADT BIDDLE PROPERTIES INC		09/27/2019	Various	33,730.000	735,220		644,846	648,291	(3,507)			(3,507)		644,846		106,445	106,445	8,872	
134429-10-9	CAMPBELL SOUP CO		12/20/2019	GUZMAN AND COMPANY	623.000	30,018		23,070	20,553	2,517			2,517		23,070		6,910	6,910	872	
92276F-10-0	VENTAS INC		12/20/2019	Various	305,512.000	20,087,404		16,862,572	17,899,949	(1,055,915)			(1,055,915)		16,862,572		3,284,756	3,284,756	244,624	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		12/20/2019	GUZMAN AND COMPANY	1,023.000	92,322		82,184	77,329	4,855			4,855		82,184		10,988	10,988	758	
92339V-10-0	VEREIT INC		09/27/2019	Various	1,055,764.000	9,092,118		8,568,752	7,548,712	1,038,267			1,038,267		8,568,751		648,326	648,326	147,329	
140475-10-4	CAPITAL SENIOR LIVING CORP		06/28/2019	Various	1,019.000	5,024		10,469	6,930	3,539			3,539		10,469		(4,884)	(4,884)		
925652-10-9	VICI PROPERTIES INC		12/20/2019	Various	290,474.000	6,435,187		5,961,688	5,455,101	515,640			515,640		5,961,688		439,036	439,036	78,430	
140781-10-5	CARBO CERAMICS INC		06/11/2019	Various	905.000	1,213		55,281	3,149	52,132			52,132		55,281		(49,399)	(49,399)		
929042-10-9	VORNADO REALTY TRUST		12/20/2019	Various	187,205.000	12,809,844		11,749,493	11,612,325	139,618			139,618		11,749,492		1,005,462	1,005,462	103,773	
14081R-10-3	CARBON BLACK INC		10/07/2019	Various	267.000	6,803		6,979	3,583	3,396			3,396		6,979		(34)	(34)		
92936U-10-9	WPC US EQUITY		09/27/2019	Various	172,043.000	13,805,288		11,555,016	11,241,289	319,333			319,333		11,555,016		2,325,251	2,325,251	179,653	
141337-10-5	CARBONITE INC		12/26/2019	Corporate Action	960.000	21,639		14,767	24,250	(9,483)			(9,483)		14,767		6,685	6,685		
93964W-10-8	WP GLIMCHER INC		09/27/2019	Various	201,700.000	1,009,122		5,495,880	980,261	4,596,313			4,596,313		5,495,879		(4,151,159)	(4,151,159)	26,637	
14149Y-10-8	CARDINAL HEALTH INC		11/01/2019	Various	1,507.000	69,778		42,753	67,212	(24,459)			(24,459)		42,753		26,004	26,004	1,633	
939653-10-1	WASHINGTON REAL ESTATE INVESTM		09/27/2019	Various	86,560.000	2,349,812		2,419,248	1,990,880	436,023			436,023		2,419,248		(54,585)	(54,585)	29,105	
142339-10-0	CARLISLE COS INC		11/01/2019	GUZMAN AND COMPANY	207.000	31,714		4,339	20,807	(16,468)			(16,468)		4,339		25,614	25,614	269	
948741-10-3	WEINGARTEN REALTY INVESTORS		09/27/2019	Various	129,651.000	3,780,661		3,975,599	3,216,642	772,520			772,520		3,975,599		(253,627)	(253,627)	26,893	
143130-10-2	CARMAX INC		04/22/2019	GUZMAN AND COMPANY	482.000	35,756		6,573	30,236	(23,663)			(23,663)		6,573		27,342	27,342		
95040Q-10-4	WELL TOWER		12/20/2019	Various	288,084.000	23,052,696		18,139,730	19,995,910	(1,889,350)			(1,889,350)		18,139,730		5,254,915	5,254,915	151,409	
144577-10-3	CARRIZO OIL & GAS INC		12/23/2019	Tax Free Exchange	2,286.000	70,809		72,254	25,809	46,445			46,445		72,254					
962166-10-4	WEYERHAEUSER CO		12/20/2019	Various	693,519.000	18,424,393		19,030,028	15,160,325	3,938,856			3,938,856		19,030,028		(713,338)	(713,338)	158,116	
148435-10-0	CASTLE BRANDS INC		06/28/2019	Various	3,333.000	1,515		6,099	2,835	3,264			3,264		6,099		(4,162)	(4,162)		
966084-20-4	WHITESTONE		09/27/2019	Various	43,021.000	573,014		548,027	527,436	20,958			20,958		548,026		40,084	40,084	9,427	
149123-10-1	CATERPILLAR INC		12/20/2019	Various	2,594.000	345,494		58,692	329,620	(270,928)			(270,928)		58,692		268,600	268,600	5,227	
984017-10-3	XENIA HOTELS & RESORTS INC		09/27/2019	Various	120,603.000	2,515,542		2,884,380	2,074,374	824,483			824,483		2,884,382		(427,438)	(427,438)	33,580	
149150-10-4	CATHAY GENERAL BANCORP		04/22/2019	Various	883.000	30,378		18,682	29,607	(10,925)			(10,925)		18,682		11,258	11,258	274	
150870-10-3	CELANESE CORP		12/20/2019	Various	787.000	89,438		24,414	70,806	(46,392)			(46,392)		24,414		61,105	61,105	1,182	
151020-10-4	CELGENE CORP		11/20/2019	Various	25,835.000	2,719,846		407,381	1,655,764	(1,248,384)			(1,248,384)		407,380		2,164,479	2,164,479		
15189T-10-7	CENTERPOINT ENERGY INC		01/04/2019	Various	1,066.000	29,962		27,113	30,093	(2,980)			(2,980)		27,113		3,163	3,163		
15201P-10-9	CENTERSTATE BANKS INC		04/26/2019	Direct	0.000	6		2	5	(3)			(3)		2		4	4		
156782-10-4	CERNER CORP		09/20/2019	Various	945.000	60,545		3,377	49,556	(46,179)			(46,179)		3,377		53,385	53,385	80	
159864-10-7	CHARLES RIVER LABORATORIES INT		11/01/2019	Various	242.000	31,475		7,794	27,390	(19,595)			(19,595)		7,795		22,232	22,232		
16119P-10-8	CHARTER COMMUNICATIONS INC		12/20/2019	Various	1,116.000	428,687		180,454	318,027	(137,573)			(137,573)		180,454		234,896	234,896		
163072-10-1	CHEESECAKE FACTORY/THE		04/22/2019	CABRERA CAPITAL MARKETS	668.000	31,184		13,453	29,065	(15,612)			(15,612)		13,453		16,789	16,789	220	
16359R-10-3	CHEMED CORP		04/22/2019	CABRERA CAPITAL MARKETS	100.000	31,227		2,430	28,328	(25,898)			(25,898)		2,430		26,905	26,905	30	
163851-10-8	CHEMOURS CO		08/08/2019	Various	2,154.000	30,642		29,796	60,786	(30,990)			(30,990)		29,796		1,345	1,345	1,077	
165167-10-7	CHESAPEAKE ENERGY CORP		02/13/2019	Direct	1.000	2		24	2	22			22		24		(20)	(20)		
165240-10-2	CHESAPEAKE LODGING TRUST		09/18/2019	Taxable Exchange	2,308.000	61,685		46,276	56,200	(9,924)			(9,924)		46,276		15,235	15,235	2,770	
166764-10-0	CHEVRON CORP		11/01/2019	GUZMAN AND COMPANY	3,143.000	374,072		106,817	341,927	(235,110)			(235,110)		106,817		251,266	251,266	6,519	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
168905-10-7	CHILDRENS PLACE RETAIL STORES		04/22/2019	Various	281.000	29,464		13,018	25,315	(12,298)			(12,298)		13,017		15,583	15,583		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		11/01/2019	Various	86.000	61,826		7,698	37,134	(29,436)			(29,436)		7,698		50,630	50,630		
169905-10-6	CHOICE HOTELS INTERNATIONAL IN		01/04/2019	CABRERA CAPITAL MARKETS	428.000	30,420		2,939	30,637	(27,697)			(27,697)		2,940		25,686	25,686	92	
171340-10-2	CHURCH & DWIGHT CO INC		08/08/2019	GUZMAN AND COMPANY	402.000	30,412		1,369	26,435	(25,066)			(25,066)		1,369		27,114	27,114	183	
171798-10-1	CIMAREX ENERGY CO		03/15/2019	Direct	0.000	7		2	8	(5)			(5)		3		4	4		
172062-10-1	CINCINNATI FINANCIAL CORP		04/22/2019	GUZMAN AND COMPANY	383.000	32,266		10,253	29,652	(19,399)			(19,399)		10,253		20,723	20,723	417	
172755-10-0	CIRRUS LOGIC INC		08/08/2019	GUZMAN AND COMPANY	583.000	31,027		7,687	19,344	(11,657)			(11,657)		7,687		21,913	21,913		
17275R-10-2	CISCO SYSTEMS INC		11/01/2019	Various	18,618.000	924,969		304,148	806,718	(502,570)			(502,570)		304,148		584,724	584,724	14,260	
172908-10-5	CINTAS CORP		09/20/2019	GUZMAN AND COMPANY	267.000	60,206		10,522	44,853	(34,331)			(34,331)		10,522		46,537	46,537		
172967-42-4	CITIGROUP INC		12/20/2019	Various	14,340.000	970,481		693,196	746,540	(53,345)			(53,345)		693,195		271,556	271,556	14,556	
174610-10-5	CITIZENS FINANCIAL GROUP INC		09/20/2019	GUZMAN AND COMPANY	1,260.000	44,299		31,496	37,460	(5,964)			(5,964)		31,496		12,529	12,529	1,260	
177376-10-0	CITRIX SYSTEMS INC		08/08/2019	GUZMAN AND COMPANY	337.000	30,521		7,581	34,529	(26,948)			(26,948)		7,581		21,538	21,538	236	
17887R-10-2	CIVITAS SOLUTIONS INC		03/08/2019	Corporate Action	504.000	8,767		10,869	8,825	2,044			2,044		10,869		(1,758)	(1,758)		
18451C-10-9	CLEAR CHANNEL OUTDOOR HOLDINGS		05/02/2019	Tax Free Exchange	1,723.000	22,409		22,866	8,943	13,923			13,923		22,866					
185063-10-4	CLEARSIDE BIOMEDICAL INC		06/28/2019	Various	788.000	751		7,635	843	6,792			6,792		7,635		(6,279)	(6,279)		
189054-10-9	CLOROX CO		11/01/2019	GUZMAN AND COMPANY	418.000	61,732		19,333	64,430	(45,097)			(45,097)		19,333		39,907	39,907	1,057	
18914U-10-0	CLOUDERA INC		01/25/2019	Direct	1.000	11		15	10	5			5		15		(4)	(4)		
191216-10-0	COCA-COLA CO		12/20/2019	Various	7,580.000	372,175		192,436	358,913	(166,477)			(166,477)		192,436		171,235	171,235	4,710	
192025-10-4	CODORUS VALLEY BANCORP INC		12/26/2019	Direct	1.000	22		16	20	(4)			(4)		16		5	5	1	
192422-10-3	COGNEX CORP		11/01/2019	Various	611.000	31,370		4,510	23,627	(19,117)			(19,117)		4,510		25,137	25,137	92	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		11/01/2019	Various	2,416.000	155,175		9,349	153,368	(144,019)			(144,019)		9,349		136,189	136,189	1,007	
194162-10-3	COLGATE-PALMOLIVE CO		09/20/2019	Various	1,647.000	113,786		31,534	98,029	(66,495)			(66,495)		31,534		77,306	77,306	1,768	
20030N-10-1	COMCAST CORP		12/20/2019	Various	10,963.000	450,626		120,840	373,289	(252,450)			(252,450)		120,839		309,852	309,852	4,814	
200340-10-7	COMERICA INC		06/28/2019	Various	708.000	50,404		31,858	48,633	(16,774)			(16,774)		31,859		17,891	17,891	1,374	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		12/26/2019	Various	0.000			10	26	(16)			(16)		10		(9)	(9)		
207797-10-1	CONNECTICUT WATER SERVICE INC		10/10/2019	Corporate Action	438.000	30,047		9,971	29,289	(19,319)			(19,319)		9,970		18,912	18,912	424	
20825C-10-4	CONOCOPHILLIPS		12/20/2019	Various	4,868.000	298,687		69,739	303,520	(233,781)			(233,781)		69,739		214,844	214,844	3,117	
209115-10-4	CONSOLIDATED EDISON INC		08/08/2019	Various	712.000	59,444		23,330	54,440	(31,110)			(31,110)		23,330		34,120	34,120	787	
21036P-10-8	CONSTELLATION BRANDS INC		01/04/2019	CABRERA CAPITAL MARKETS	186.000	30,370		1,335	29,912	(28,577)			(28,577)		1,335		27,107	27,107		
21240D-10-7	CONTROL4 CORP		08/02/2019	Corporate Action	938.000	21,980		18,654	16,509	2,145			2,145		18,654		3,450	3,450		
212481-10-5	CONVERGEONE HOLDINGS INC		01/03/2019	Corporate Action	861.000	10,547		8,248	10,659	(2,411)			(2,411)		8,248		2,298	2,298		
21676P-10-3	COOPER-STANDARD HOLDING		04/22/2019	Various	533.000	28,950		35,274	33,110	2,164			2,164		35,274		(5,240)	(5,240)		
217204-10-6	COPART INC		04/22/2019	GUZMAN AND COMPANY	483.000	30,760		998	23,079	(22,080)			(22,080)		999		27,778	27,778		
21871N-10-1	CORECIVIC INC		04/22/2019	Various	1,520.000	30,307		7,285	27,102	(19,817)			(19,817)		7,285		21,609	21,609	1,322	
219350-10-5	CORNING INC		11/01/2019	Various	1,922.000	60,024		13,866	58,064	(44,198)			(44,198)		13,866		43,311	43,311	809	
221015-10-0	CORVUS PHARMACEUTICALS INC		06/28/2019	Various	349.000	1,279		3,943	1,280	2,663			2,663		3,943		(2,411)	(2,411)		
22160K-10-5	COSTCO WHOLESALE CORP		12/20/2019	Various	798.000	194,331		25,987	162,561	(136,574)			(136,574)		25,987		157,502	157,502	774	
22160N-10-9	COSTAR GROUP INC		04/22/2019	GUZMAN AND COMPANY	66.000	31,505		2,769	22,265	(19,496)			(19,496)		2,769		26,855	26,855		
221907-10-8	COUNTY BANCORP INC		06/28/2019	Various	206.000	3,451		4,377	3,578	799			799		4,377		(782)	(782)	21	
222070-20-3	COTY INC.		06/28/2019	Various	7,146.000	91,195		127,373	46,878	80,495			80,495		127,373		(31,369)	(31,369)	1,593	
222795-10-6	COUSINS PROPERTIES INC		06/17/2019	Tax Free Exchange	16,091.000	152,307		155,414	127,119	28,295			28,295		155,414				2,213	
224399-10-5	CRANE CO		12/20/2019	Various	353.000	29,715		9,119	25,480	(16,361)			(16,361)		9,119		19,380	19,380	551	
224633-10-7	CRAWFORD & CO		06/28/2019	Various	723.000	6,597		3,268	6,507	(3,239)			(3,239)		3,268		3,166	3,166	72	
225223-30-4	CRAY INC		09/26/2019	Various	1,568.000	53,783		11,929	33,853	(21,924)			(21,924)		11,929		39,260	39,260		
225310-10-1	CREDIT ACCEPTANCE CORP		04/22/2019	GUZMAN AND COMPANY	67.000	30,926		1,818	25,578	(23,760)			(23,760)		1,818		27,184	27,184		
227046-10-9	CROCS INC		11/01/2019	GUZMAN AND COMPANY	898.000	31,695		42,347	23,330	19,017			19,017		42,347		(9,145)	(9,145)		
22822V-10-1	CROWN CASTLE INTL CORP		04/22/2019	GUZMAN AND COMPANY	539.000	60,737		8,704	58,552	(49,848)			(49,848)		8,704		48,694	48,694	289	
231021-10-6	CUMMINS INC		12/20/2019	Various	584.000	89,956		5,639	78,046	(72,407)			(72,407)		5,639		78,749	78,749	1,491	
231561-10-1	CURTISS-WRIGHT CORP		08/08/2019	CABRERA CAPITAL MARKETS	253.000	30,587		2,618	25,836	(23,218)			(23,218)		2,618		26,136	26,136	81	
232806-10-9	CYPRESS SEMICONDUCTOR CORP		12/20/2019	Various	1,280.000	29,479		3,693	16,281	(12,588)			(12,588)		3,693		24,120	24,120	563	
23331A-10-9	DR HORTON INC		06/28/2019	Various	735.000	31,068		5,188	25,475	(20,288)			(20,288)		5,187		24,237	24,237	221	
233331-10-7	DTE ENERGY CO		03/05/2019	Various	244.000	29,353		9,683	26,913	(17,230)			(17,230)		9,683		18,527	18,527	231	
23355L-10-6	DXC TECHNOLOGY CO		04/22/2019	CABRERA CAPITAL MARKETS	562.000	35,582		13,561	29,882	(16,320)			(16,320)		13,562		20,791	20,791	214	
235825-20-5	DANA HOLDING CORP		04/22/2019	Various	1,533.000	30,146		10,648	20,895	(10,246)			(10,246)		10,649		18,384	18,384	153	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
235851-10-2	DANAHER CORP		11/01/2019	Various	786.000	87,813		7,826	81,052	(73,227)			(73,227)		7,825		74,752	74,752	276	
235851-10-2	DANAHER CORP		12/13/2019	Tax Free Exchange	51.000	498		508	5,259	(4,751)			(4,751)		508				34	
237194-10-5	DARDEN RESTAURANTS INC		09/20/2019	CABRERA CAPITAL MARKETS	249.000	29,229		2,291	24,865	(22,574)			(22,574)		2,291		25,168	25,168	593	
23918K-10-8	DAVITA INC		12/20/2019	Various	1,340.000	88,714		6,227	68,957	(62,730)			(62,730)		6,227		77,054	77,054		
242370-20-3	DEAN FOODS CO		11/13/2019	PERSHING LLC,USA	3,513.000	368		61,495	13,384	48,111			48,111		61,495		(55,868)	(55,868)		
243537-10-7	DECKERS OUTDOOR CORP		03/05/2019	GUZMAN AND COMPANY	207.000	29,359		1,863	26,486	(24,623)			(24,623)		1,863		25,681	25,681		
244199-10-5	DEERE & CO		12/20/2019	Various	1,024.000	165,545		20,236	152,750	(132,514)			(132,514)		20,236		135,910	135,910	2,091	
245077-10-2	DEL FRISCO'S RESTAURANT GROUP		09/26/2019	Various	1,033.000	8,099		24,429	7,386	17,043			17,043		24,429		(14,776)	(14,776)		
24703L-20-2	DELL TECHNOLOGIES C		01/22/2019	Direct	0.000	8		14	8	5			5		13		(5)	(5)		
247361-70-2	DELTA AIR LINES INC		12/20/2019	Various	3,504.000	192,677		65,204	174,849	(109,645)			(109,645)		65,204		120,113	120,113	2,853	
24906P-10-9	DENTSPLY SIRONA INC		03/05/2019	GUZMAN AND COMPANY	722.000	34,639		15,673	26,866	(11,193)			(11,193)		15,673		17,983	17,983	63	
25179M-10-3	DEVON ENERGY CORP		06/28/2019	Various	4,729.000	122,791		74,450	106,591	(32,141)			(32,141)		74,450		46,477	46,477	392	
252131-10-7	DEXCOM INC		03/05/2019	GUZMAN AND COMPANY	213.000	30,677		1,355	25,517	(24,162)			(24,162)		1,355		27,375	27,375		
25278X-10-9	DIAMONDBACK ENERGY INC		12/20/2019	Various	630.000	58,447		20,984	58,400	(37,417)			(37,417)		20,983		35,334	35,334	272	
253393-10-2	DICK'S SPORTING GOODS INC		01/04/2019	Various	926.000	30,107		11,661	28,891	(17,230)			(17,230)		11,661		17,422	17,422		
253868-10-3	DIGITAL REALTY TRUST INC		04/22/2019	Various	313.000	36,617		7,726	33,350	(25,624)			(25,624)		7,726		27,091	27,091	654	
254067-10-1	DILLARD'S INC		04/22/2019	Various	425.000	27,766		3,859	25,631	(21,773)			(21,773)		3,858		22,371	22,371	85	
254687-10-6	DISNEY WALT COMPANY THE		12/20/2019	Various	11,915.000	1,337,065		316,414	1,306,463	(990,049)			(990,049)		316,414		957,882	957,882	11,779	
254709-10-8	DISCOVER FINANCIAL SERVICES		12/20/2019	Various	1,491.000	118,160		17,273	87,939	(70,666)			(70,666)		17,273		94,422	94,422	1,489	
25470F-10-4	DISCOVERY COMMUNICATIONS INC		01/04/2019	Various	1,169.000	29,945		22,465	28,921	(6,456)			(6,456)		22,465		7,396	7,396		
25470F-30-2	DISCOVERY COMMUNICATIONS INC		11/01/2019	GUZMAN AND COMPANY	1,245.000	31,095		22,910	28,734	(5,825)			(5,825)		22,909		8,062	8,062		
25470M-10-9	DISH NETWORK CORP		09/27/2019	Various	897.000	27,386		24,851	22,410	2,440			2,440		24,850		2,829	2,829		
25470M-10-9	DISH NETWORK CORP		11/25/2019	Spin Off	0.000	858		875	790	85			85		875					
256677-10-5	DOLLAR GENERAL CORP		08/08/2019	Various	742.000	91,563		39,015	80,196	(41,180)			(41,180)		39,016		49,739	49,739	355	
256746-10-8	DOLLAR TREE INC		11/01/2019	Various	285.000	31,207		2,793	25,741	(22,949)			(22,949)		2,792		26,556	26,556		
25746U-10-9	DOMINION RESOURCES INC/VA		11/01/2019	Various	1,216.000	91,424		29,876	86,894	(57,017)			(57,017)		29,877		57,963	57,963	1,801	
25754A-20-1	DOMINO'S PIZZA INC		08/08/2019	GUZMAN AND COMPANY	125.000	30,226		1,351	30,999	(29,648)			(29,648)		1,351		26,958	26,958	163	
25985T-10-2	DOVA PHARMACEUTICALS INC		11/07/2019	Various	195.000	5,347		5,144	1,478	3,666			3,666		5,144		285	285		
260003-10-8	DOVER CORP		09/20/2019	GUZMAN AND COMPANY	304.000	29,466		7,705	21,569	(13,863)			(13,863)		7,706		20,440	20,440	441	
26078J-10-0	DOWDUPONT INC		04/22/2019	Various	3,909.000	176,371		132,254	172,645	(40,390)			(40,390)		132,255		43,614	43,614	983	
26078J-10-0	DOWDUPONT INC		05/24/2019	Spin Off	0.000	1,480,319		1,510,518	2,299,162	(788,644)			(788,644)		1,510,518					
26078J-10-0	DOWDUPONT INC		05/24/2019	Tax Free Exchange	80,408.000	1,308,322		1,335,012	2,037,467	(702,455)			(702,455)		1,335,012				41,812	
26441C-20-4	DUKE ENERGY CORP		11/01/2019	Various	1,386.000	121,390		67,278	119,612	(52,334)			(52,334)		67,278		51,726	51,726	1,901	
26483E-10-0	DUN & BRADSTREET CORP		02/08/2019	Corporate Action	1,234.000	175,353		33,693	176,141	(142,448)			(142,448)		33,693		132,757	132,757		
266605-10-4	DURECT CORP		06/28/2019	Various	4,800.000	3,067		11,998	2,319	9,679			9,679		11,998		(8,106)	(8,106)		
26817Q-50-6	DYNEX CAPITAL INC		06/21/2019	Tax Free Exchange	1,860.000	18,172		18,543	10,639	7,904			7,904		18,543				893	
268664-10-9	EMC INSURANCE GROUP INC		09/20/2019	Corporate Action	252.000	8,891		2,559	8,026	(5,467)			(5,467)		2,559		5,953	5,953	174	
26875P-10-1	EOG RESOURCES INC		09/20/2019	GUZMAN AND COMPANY	772.000	65,683		4,949	67,326	(62,377)			(62,377)		4,949		56,740	56,740	404	
268785-10-2	EP ENERGY CORP		03/25/2019	Various	1,448.000	477		28,332	1,013	27,318			27,318		28,331		(25,451)	(25,451)		
269246-40-1	E TRADE FINANCIAL CORP		09/20/2019	Various	1,552.000	68,553		27,067	68,101	(41,035)			(41,035)		27,066		39,201	39,201	361	
277432-10-0	EASTMAN CHEMICAL CO		01/04/2019	GUZMAN AND COMPANY	421.000	30,871		2,728	30,779	(28,051)			(28,051)		2,728		26,301	26,301	261	
277461-40-6	EASTMAN KODAK CO		06/28/2019	Various	789.000	1,856		20,114	2,012	18,102			18,102		20,114		(16,654)	(16,654)		
278642-10-3	EBAY INC		12/20/2019	Various	7,443.000	266,039		76,873	208,924	(132,052)			(132,052)		76,872		177,873	177,873	1,921	
278768-10-6	ECHOSTAR CORP		09/11/2019	Spin Off	0.000	9,911		10,113	12,697	(2,584)			(2,584)		10,113					
278865-10-0	ECOLAB INC		11/01/2019	Various	701.000	122,730		12,793	103,292	(90,500)			(90,500)		12,792		102,780	102,780	769	
27890G-10-0	ECLIPSE RESOURCES CORP		03/01/2019	Tax Free Exchange	3,296.000	8,333		8,503	3,461	5,042			5,042		8,503					
28035Q-10-2	EDGEWELL PERSONAL CARE CO		03/05/2019	CABRERA CAPITAL MARKETS	680.000	29,152		13,879	25,398	(11,519)			(11,519)		13,879		14,504	14,504		
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/01/2019	GUZMAN AND COMPANY	524.000	100,017		2,074	80,261	(78,187)			(78,187)		2,074		91,392	91,392		
28414H-10-3	ELANCO ANIMAL HEALTH INC		07/30/2019	Various	1.000	12		34	36	(2)			(2)		34		(20)	(20)		
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		02/04/2019	Corporate Action	1,199.000	35,251		7,109	35,922	(28,813)			(28,813)		7,109		26,381	26,381		
285512-10-9	ELECTRONIC ARTS INC		11/01/2019	Various	1,050.000	98,198		16,876	82,856	(65,979)			(65,979)		16,877		76,164	76,164		
286082-10-2	ELECTRONICS FOR IMAGING INC		07/24/2019	Corporate Action	1,788.000	64,833		37,678	44,342	(6,664)			(6,664)		37,678		26,031	26,031		
28849P-10-0	ELLIE MAE INC		04/17/2019	Corporate Action	1,316.000	127,679		37,802	82,684	(44,882)			(44,882)		37,802		84,535	84,535		
291011-10-4	EMERSON ELECTRIC CO		12/20/2019	GUZMAN AND COMPANY	1,770.000	124,004		46,070	105,757	(59,687)			(59,687)		46,070		73,550	73,550	1,904	
292052-30-5	EMPIRE RESORTS INC		11/18/2019	Corporate Action	125.000	1,194		3,006	1,267	1,740			1,740		3,007		(1,635)	(1,635)		
29286C-10-7	ENGILITY HLDGS INC		01/14/2019	Tax Free Exchange	788.000	10,469		10,683	22,427	(11,744)			(11,744)		10,683					

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
29358P-10-1	ENSIGN GROUP INC		10/01/2019	Spin Off	0.000	1,119		1,142	4,774	(3,632)			(3,632)		1,142					
29362U-10-4	ENTEGRIS INC		08/08/2019	GUZMAN AND COMPANY	803.000	33,040		6,108	22,399	(16,292)			(16,292)		6,107		25,235	25,235	177	
294429-10-5	EQUIFAX INC		04/22/2019	GUZMAN AND COMPANY	250.000	30,579		4,592	23,282	(18,690)			(18,690)		4,592		24,324	24,324	98	
29444U-70-0	EQUINIX INC		11/01/2019	Various	56.000	30,856		1,871	19,744	(17,872)			(17,872)		1,872		27,068	27,068	413	
29476L-10-7	EQUITY RESIDENTIAL		12/20/2019	Various	780.000	58,844		16,309	51,488	(35,179)			(35,179)		16,309		39,977	39,977	1,058	
296689-10-2	ESSENDANT INC		01/30/2019	Corporate Action	1,364.000	17,110		18,375	17,159	1,216			1,216		18,375		(837)	(837)	191	
297178-10-5	ESSEX PROPERTY TRUST INC		11/01/2019	GUZMAN AND COMPANY	105.000	33,411		5,718	25,747	(20,029)			(20,029)		5,718		25,937	25,937	810	
297425-10-0	ESTERLINE TECHNOLOGIES CORP		03/14/2019	Various	1,019.000	121,799		37,740	123,758	(86,017)			(86,017)		37,741		79,107	79,107		
30034W-10-6	EVERGY INC		09/20/2019	Various	1,592.000	94,217		78,927	90,379	(11,451)			(11,451)		78,928		15,732	15,732	1,218	
30063P-10-5	EXACT SCIENCES CORP		11/26/2019	Various	1.000	67		4	55	(50)			(50)		5		58	58		
30161N-10-1	EXELON CORP		04/22/2019	Various	1,316.000	60,572		32,024	59,352	(27,328)			(27,328)		32,024		27,225	27,225	231	
30161Q-10-4	EXELIXIS INC		08/08/2019	Various	1,492.000	30,699		31,180	29,348	1,832			1,832		31,180		133	133		
30162V-10-2	EXELA TECHNOLOGIES INC		11/14/2019	Various	1,735.000	486		8,831	6,749	2,081			2,081		8,830		(7,618)	(7,618)		
30212P-30-3	EXPEDIA INC		09/20/2019	Various	501.000	60,157		14,927	56,442	(41,515)			(41,515)		14,927		42,465	42,465	220	
302130-10-9	EXPEDITORS INTERNATIONAL OF WA		12/20/2019	Various	791.000	58,680		6,759	53,859	(47,100)			(47,100)		6,759		48,554	48,554	392	
30225T-10-2	EXTRA SPACE STORAGE INC		03/05/2019	GUZMAN AND COMPANY	312.000	29,902		3,674	28,230	(24,556)			(24,556)		3,674		24,532	24,532		
30231G-10-2	EXXON MOBIL CORP		11/01/2019	Various	7,425.000	551,595		200,383	506,310	(305,927)			(305,927)		200,383		331,319	331,319	10,164	
302445-10-1	FLIR SYSTEMS INC		09/20/2019	GUZMAN AND COMPANY	566.000	29,489		2,080	24,643	(22,563)			(22,563)		2,080		25,604	25,604	289	
302491-30-3	FMC CORP		12/20/2019	GUZMAN AND COMPANY	305.000	29,601		2,430	19,541	(17,111)			(17,111)		2,430		25,388	25,388	488	
302491-30-3	FMC CORP		03/04/2019	Spin Off	0.000	6,159		6,285	46,516	(40,231)			(40,231)		6,285					
302520-10-1	FNB CORP/PA		01/04/2019	Various	3,016.000	30,558		36,323	29,678	6,646			6,646		36,324		(4,701)	(4,701)		
30255G-10-3	FCB FINANCIAL HOLDINGS INC		01/02/2019	Tax Free Exchange	1,363.000	45,047		45,966	45,769	197			197		45,966					
302941-10-9	FTI CONSULTING INC		08/08/2019	Various	288.000	30,153		3,743	19,193	(15,450)			(15,450)		3,743		24,703	24,703		
30303M-10-2	FACEBOOK INC		12/20/2019	Various	4,712.000	826,492		119,034	617,696	(498,662)			(498,662)		119,034		662,080	662,080		
303075-10-5	FACTSET RESEARCH SYSTEMS INC		04/22/2019	GUZMAN AND COMPANY	120.000	30,700		1,634	24,015	(22,381)			(22,381)		1,634		27,141	27,141	77	
311900-10-4	FASTENAL CO		08/08/2019	CABRERA CAPITAL MARKETS	522.000	30,394		3,531	27,269	(23,738)			(23,738)		3,531		25,121	25,121	563	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		03/05/2019	Various	226.000	29,743		5,489	26,677	(21,189)			(21,189)		5,488		22,726	22,726	231	
31428X-10-6	FEDEX CORP		08/08/2019	Various	540.000	91,892		21,696	87,119	(65,423)			(65,423)		21,696		65,878	65,878	701	
315616-10-2	F5 NETWORKS INC		04/22/2019	CABRERA CAPITAL MARKETS	193.000	30,970		3,107	31,271	(28,165)			(28,165)		3,106		26,047	26,047		
31620M-10-6	FIDELITY NATIONAL INFORMATION		12/20/2019	Various	1,090.000	129,257		22,081	111,806	(89,725)			(89,725)		22,081		100,377	100,377	641	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		12/20/2019	GUZMAN AND COMPANY	659.000	29,324		2,286	20,719	(18,433)			(18,433)		2,286		25,261	25,261	830	
316394-10-5	FIDELITY SOUTHERN CORP		07/01/2019	Tax Free Exchange	863.000	11,509		11,744	22,456	(10,712)			(10,712)		11,744				311	
316773-10-0	FIFTH THIRD BANCORP		12/20/2019	Various	4,326.000	122,250		74,404	101,789	(27,385)			(27,385)		74,404		46,014	46,014	2,891	
31787A-50-7	FINISAR CORP		07/15/2019	Taxable Exchange	4,415.000	103,446		69,787	95,364	(25,577)			(25,577)		69,787		32,695	32,695		
31946M-10-3	FIRST CITIZENS BANCSHARES INC		03/05/2019	CABRERA CAPITAL MARKETS	69.000	29,492		16,917	26,016	(9,099)			(9,099)		16,917		12,045	12,045	28	
32008D-10-6	FIRST DATA CORP		04/22/2019	Various	1,250.000	31,079		19,398	21,138	(1,739)			(1,739)		19,399		11,256	11,256		
32008D-10-6	FIRST DATA CORP		07/29/2019	Tax Free Exchange	18,514.000	294,268		300,271	313,071	(12,800)			(12,800)		300,271					
320209-10-9	FIRST FINANCIAL BANCORP		12/20/2019	Various	1,153.000	29,329		20,280	27,349	(7,069)			(7,069)		20,280		8,818	8,818	1,038	
32043P-10-6	FIRST GUARANTY BANCSHARES IN		12/26/2019	Various	0.000			4	4						4		(4)	(4)		
320867-10-4	FIRST MIDWEST BANCORP INC/IL		12/20/2019	Various	1,291.000	29,335		29,412	25,575	3,837			3,837		29,412		476	476	671	
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN		04/22/2019	Various	304.000	30,931		10,017	26,418	(16,401)			(16,401)		10,017		19,694	19,694	55	
33767D-10-5	FIRSTCASH INC		04/22/2019	Various	352.000	30,610		3,897	25,467	(21,570)			(21,570)		3,897		24,988	24,988	88	
337738-10-8	FISERV INC		11/01/2019	Various	1,014.000	97,987		6,818	74,487	(67,669)			(67,669)		6,818		85,162	85,162		
337932-10-7	FIRSTENERGY CORP		09/20/2019	Various	624.000	28,980		18,690	23,431	(4,741)			(4,741)		18,690		9,946	9,946	711	
33829M-10-1	FIVE BELOW INC		11/01/2019	GUZMAN AND COMPANY	252.000	31,222		9,474	25,785	(16,310)			(16,310)		9,475		20,461	20,461		
339041-10-5	FLEETCOR TECHNOLOGIES INC		04/22/2019	GUZMAN AND COMPANY	255.000	60,403		8,910	47,359	(38,448)			(38,448)		8,911		48,194	48,194		
343498-10-1	FLOWERS FOODS INC		08/08/2019	Various	2,739.000	57,797		7,561	50,589	(43,029)			(43,029)		7,560		46,998	46,998	732	
34354P-10-5	FLOWSERVE CORP		04/22/2019	GUZMAN AND COMPANY	635.000	31,031		4,762	24,142	(19,381)			(19,381)		4,761		24,591	24,591	241	
344437-40-5	FONAR CORP		06/28/2019	Various	229.000	4,828		6,549	4,635	1,914			1,914		6,549		(1,484)	(1,484)		
344849-10-4	FOOT LOCKER INC		03/05/2019	CABRERA CAPITAL MARKETS	474.000	29,160		5,161	25,217	(20,056)			(20,056)		5,161		22,481	22,481	164	
345370-86-0	FORD MOTOR CO		12/20/2019	Various	6,389.000	59,582		186,382	48,876	137,506			137,506		186,382		(114,794)	(114,794)	3,353	
34959J-10-8	FORTIVE CORPORATION		12/20/2019	GUZMAN AND COMPANY	756.000	58,433		4,804	51,151	(46,347)			(46,347)		4,804		50,110	50,110	135	
34964C-10-6	FORTUNE BRANDS HOME AND SECURI		03/05/2019	GUZMAN AND COMPANY	625.000	28,779		4,084	23,744	(19,660)			(19,660)		4,084		23,110	23,110	138	
354613-10-1	FRANKLIN RESOURCES INC		08/08/2019	Various	2,030.000	60,501		22,464	60,209	(37,745)			(37,745)		22,464		35,897	35,897	1,051	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
357023-10-0	FREIGHTCAR AMERICA INC		06/28/2019	Various	635.000	3,653		22,180	4,249	17,931			17,931		22,180		(16,866)	(16,866)		
35906A-30-6	FRONTIER COMMUNICATIONS		09/10/2019	Various	3,091.000	2,556		475,392	7,357	468,035			468,035		475,392		(432,159)	(432,159)		
360271-10-0	FULTON FINANCIAL CORP		11/01/2019	Various	1,842.000	31,384		15,313	28,514	(13,201)			(13,201)		15,313		15,275	15,275	939	
36162J-10-6	GEO GROUP INC		04/22/2019	Various	1,620.000	30,142		23,111	31,914	(8,803)			(8,803)		23,111		6,989	6,989	1,555	
36164V-30-5	GCI LIBERTY INC		11/01/2019	GUZMAN AND COMPANY	449.000	30,901		4,463	18,481	(14,018)			(14,018)		4,463		24,742	24,742		
36164Y-10-1	GCP APPLIED TECHNOLOGIES		11/01/2019	Various	1,521.000	32,116		864	37,341	(36,477)			(36,477)		864		29,165	29,165		
36237H-10-1	G-III APPAREL GROUP LTD		11/01/2019	Various	1,251.000	32,888		10,162	34,891	(24,729)			(24,729)		10,162		21,387	21,387		
362393-10-0	GTT COMMUNICATIONS INC		08/09/2019	NATIONAL FINANCIAL SERVICES CO	1,166.000	6,938		20,909	27,587	(6,678)			(6,678)		20,909		(12,641)	(12,641)		
36473H-10-4	GANNETT SPINCO INC		11/20/2019	Taxable Exchange	4,415.000	41,993		9,080	37,660	(28,580)			(28,580)		9,080		30,868	30,868	2,826	
364760-10-8	GAP INC/THE		01/04/2019	GUZMAN AND COMPANY	1,164.000	28,970		22,227	29,985	(7,757)			(7,757)		22,228		6,703	6,703		
366505-10-5	GARRETT MOTION INC- WI		06/28/2019	Various	2,714.000	40,829		10,198	33,490	(23,292)			(23,292)		10,198		28,760	28,760		
366651-10-7	GARTNER INC		04/22/2019	GUZMAN AND COMPANY	200.000	30,987		3,922	25,569	(21,646)			(21,646)		3,923		25,316	25,316		
368736-10-4	GENERAC HOLDINGS INC		04/22/2019	Various	571.000	30,399		20,104	28,378	(8,274)			(8,274)		20,104		9,977	9,977		
369550-10-8	GENERAL DYNAMICS CORP		11/01/2019	Various	606.000	105,602		18,040	95,269	(77,229)			(77,229)		18,040		82,007	82,007	1,545	
369604-10-3	GENERAL ELECTRIC CO		11/01/2019	GUZMAN AND COMPANY	16,474.000	157,071		352,789	120,144	232,645			232,645		352,789		(175,972)	(175,972)	373	
369604-10-3	GENERAL ELECTRIC CO		02/26/2019	Spin Off	0.000	265,750		271,171	87,521	183,650			183,650		271,171					
370334-10-4	GENERAL MILLS INC		12/20/2019	Various	1,172.000	60,278		22,812	45,638	(22,826)			(22,826)		22,812		35,371	35,371	1,701	
37045V-10-0	GENERAL MOTORS CO		12/20/2019	Various	5,238.000	197,154		156,676	175,211	(18,535)			(18,535)		156,676		40,676	40,676	4,018	
371559-10-5	GENESEE & WYOMING INC		12/30/2019	Various	2,185.000	239,249		91,119	161,734	(70,614)			(70,614)		91,120		139,862	139,862		
371901-10-9	GENTEX CORP		01/04/2019	Various	1,500.000	30,017		8,782	30,316	(21,533)			(21,533)		8,783		19,969	19,969		
37244C-10-1	GENOMIC HEALTH INC		11/11/2019	Taxable Exchange	810.000	51,289		9,528	52,172	(42,644)			(42,644)		9,528		39,129	39,129		
372460-10-5	GENUINE PARTS CO		04/22/2019	Various	298.000	30,269		8,042	28,614	(20,572)			(20,572)		8,042		20,881	20,881	442	
375558-10-3	GILEAD SCIENCES INC		08/08/2019	Various	2,429.000	158,047		5,488	151,933	(146,446)			(146,446)		5,487		142,398	142,398	2,563	
37940X-10-2	GLOBAL PAYMENTS INC		11/01/2019	Various	487.000	75,248		2,772	50,261	(47,488)			(47,488)		2,773		67,650	67,650	10	
379536-10-3	GLOBAL BRASS & COPPER HOLDIN		07/16/2019	Corporate Action	870.000	37,515		14,716	21,880	(7,164)			(7,164)		14,716		21,539	21,539	157	
37959E-10-2	GLOBE LIFE INC C/S		01/04/2019	CABRERA CAPITAL MARKETS	400.000	30,445		5,794	29,812	(24,018)			(24,018)		5,794		23,100	23,100	64	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE		12/20/2019	Various	1,828.000	369,135		189,509	305,368	(115,859)			(115,859)		189,509		171,074	171,074	3,442	
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		09/20/2019	Various	2,218.000	30,024		28,872	45,270	(16,397)			(16,397)		28,873		1,612	1,612	1,065	
38376A-10-3	GOVERNMENT PROPERTIES INCOME		01/02/2019	Tax Free Exchange	2,836.000	66,988		68,355	19,484	48,871			48,871		68,355					
38388F-10-8	GRACE W R & CO DEL NEW COM		04/22/2019	Various	409.000	30,721		987	26,548	(25,561)			(25,561)		987		27,752	27,752	110	
384109-10-4	GRACO INC		11/01/2019	Various	695.000	31,372		1,809	29,086	(27,276)			(27,276)		1,810		27,607	27,607	445	
384802-10-4	GRAINGER W W INC COM		11/01/2019	Various	202.000	61,280		6,872	57,037	(50,165)			(50,165)		6,872		50,875	50,875	568	
388689-10-1	GRAPHIC PACKAGING HOLDING CO		11/01/2019	Various	2,007.000	30,773		4,162	21,355	(17,193)			(17,193)		4,162		24,898	24,898	602	
391416-10-4	GREAT WESTERN BANCORP INC		12/20/2019	Various	847.000	29,347		19,530	26,469	(6,939)			(6,939)		19,530		9,521	9,521	974	
39260X-10-0	GREEN BANCORP INC		01/02/2019	Tax Free Exchange	688.000	8,826		9,006	11,792	(2,786)			(2,786)		9,006					
398905-10-9	GROUP 1 AUTOMOTIVE INC		01/04/2019	Various	559.000	30,374		10,073	29,471	(19,398)			(19,398)		10,073		19,123	19,123		
40075T-60-7	GUARANTY BANCORP		01/02/2019	Tax Free Exchange	913.000	12,272		12,522	18,945	(6,423)			(6,423)		12,522					
402635-30-4	GULFPORT ENERGY CORP		04/22/2019	Various	4,694.000	32,596		110,787	30,746	80,041			80,041		110,787		(70,864)	(70,864)		
40412C-10-1	HCA HOLDINGS		12/20/2019	GUZMAN AND COMPANY	748.000	93,650		21,352	93,089	(71,737)			(71,737)		21,352		67,832	67,832	644	
40416M-10-5	HD SUPPLY HOLDINGS INC		12/20/2019	Various	1,562.000	59,476		34,300	58,606	(24,306)			(24,306)		34,300		24,121	24,121		
40418F-10-8	HFF INC		07/02/2019	Taxable Exchange	1,412.000	63,651		31,337	46,822	(15,485)			(15,485)		31,337		30,725	30,725	2,471	
40434L-10-5	HEWLETT-PACKARD CO		11/01/2019	Various	7,758.000	146,425		118,234	158,729	(40,494)			(40,494)		118,235		28,498	28,498	3,337	
405024-10-0	HAEMONETICS CORP		04/22/2019	Various	383.000	31,260		9,875	38,320	(28,444)			(28,444)		9,876		20,130	20,130		
405217-10-0	HAIN CELESTIAL GROUP INC		11/01/2019	Various	1,329.000	30,432		17,818	21,078	(3,260)			(3,260)		17,818		12,098	12,098		
40537Q-60-5	HALCON RESOURCES CORP		05/14/2019	Various	4,058.000	1,373		29,640	6,899	22,741			22,741		29,640		(25,812)	(25,812)		
406216-10-1	HALLIBURTON CO		12/20/2019	GUZMAN AND COMPANY	1,617.000	38,801		26,836	42,980	(16,144)			(16,144)		26,836		11,661	11,661	1,164	
410120-10-9	HANCOCK HOLDING CO		10/10/2019	Direct	1.000	22		9	21	(12)			(12)		9		12	12		
410867-10-5	HANOVER INSURANCE GROUP INC/TH		04/22/2019	GUZMAN AND COMPANY	269.000	30,818		15,480	31,411	(15,931)			(15,931)		15,480		14,595	14,595	1,439	
41165F-10-1	HARBORONE BANCORP INC		08/15/2019	Tax Free Exchange	406.000	7,701		7,858	6,452	1,406			1,406		7,858					
412822-10-8	HARLEY-DAVIDSON INC		03/05/2019	GUZMAN AND COMPANY	800.000	30,416		20,416	27,295	(6,880)			(6,880)		20,415		9,708	9,708		
416515-10-4	HARTFORD FINANCIAL SERVICES GR		08/08/2019	GUZMAN AND COMPANY	526.000	30,256		46,688	23,380	23,308			23,308		46,688		(14,456)	(14,456)	473	
419879-10-1	HAWAIIAN HOLDINGS INC		04/22/2019	Various	1,031.000	29,994		6,860	27,229	(20,369)			(20,369)		6,860		21,706	21,706	124	
42328V-50-4	HELIUS MEDICAL TECHNOLOGIES		06/28/2019	Various	868.000	1,872		8,064	7,951	113			113		8,064		(5,625)	(5,625)		
423452-10-1	HELMERICH & PAYNE INC		09/20/2019	Various	698.000	29,575		9,730	33,462	(23,732)			(23,732)		9,730		18,691	18,691	1,487	
426281-10-1	HENRY JACK & ASSOC INC COM		04/22/2019	GUZMAN AND COMPANY	219.000	31,011		2,014	27,708	(25,694)			(25,694)		2,014		27,084	27,084	88	
427866-10-8	HERSHEY CO/THE		09/20/2019	Various	479.000	58,987		12,081	51,339	(39,258)			(39,258)		12,081		43,975	43,975	435	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		06/21/2019	Spin Off	0.000	26,336		26,873	3,762	23,111			23,111		26,873					
42809H-10-7	HESS CORP		04/22/2019	GUZMAN AND COMPANY	563.000	37,449		10,875	22,801	(11,927)			(11,927)		10,874		24,990	24,990	141	
42824C-10-9	HEWLETT PACKARD ENTERPRIS		12/20/2019	Various	10,492.000	155,478		112,281	138,599	(26,319)			(26,319)		112,280		42,386	42,386	2,796	
431475-10-2	HILL ROM HOLDINGS INC		11/01/2019	Various	301.000	31,830		7,884	26,654	(18,770)			(18,770)		7,884		22,482	22,482	190	
431571-10-8	HILLENBRAND INC		12/12/2019	Direct	0.000	16		11	19	(8)			(8)		11		5	5		
43283X-10-5	HILTON GRAND VACATIONS INC		11/01/2019	GUZMAN AND COMPANY	905.000	31,339		20,635	23,883	(3,248)			(3,248)		20,635		10,368	10,368		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		12/20/2019	Various	946.000	90,011		43,550	67,922	(24,373)			(24,373)		43,549		44,148	44,148	359	
436106-10-8	HOLLY FRONTIER CORP		09/20/2019	GUZMAN AND COMPANY	684.000	35,275		1,669	34,965	(33,297)			(33,297)		1,668		31,377	31,377	677	
436893-20-0	HOME BANCSHARES INC		12/20/2019	Various	1,509.000	29,363		7,089	24,657	(17,568)			(17,568)		7,089		20,908	20,908	770	
437076-10-2	HOME DEPOT INC		12/20/2019	Various	3,944.000	783,355		93,834	677,658	(583,824)			(583,824)		93,834		644,880	644,880	8,663	
438516-10-6	HONEYWELL INTERNATIONAL INC		11/01/2019	Various	2,264.000	356,484		79,845	299,119	(219,275)			(219,275)		79,844		259,516	259,516	2,636	
43940T-10-9	HOPE BANCORP INC		04/22/2019	Various	2,316.000	30,245		17,398	27,467	(10,069)			(10,069)		17,398		12,307	12,307	324	
440452-10-0	HORMEL FOODS CORP		04/22/2019	GUZMAN AND COMPANY	778.000	30,822		2,845	33,205	(30,360)			(30,360)		2,845		26,148	26,148	327	
440894-10-3	HORTONWORKS INC		01/04/2019	Tax Free Exchange	1,639.000	21,928		22,375	23,634	(1,259)			(1,259)		22,375					
44106M-10-2	HOSPITALITY PROPERTIES TRUST		09/25/2019	Tax Free Exchange	5,289.000	161,891		165,194	126,302	38,892			38,892		165,194				8,515	
442487-20-3	HOVNANIAN ENTERPRISES INC		03/29/2019	Tax Free Exchange	4,761.000	48,474		49,463	3,256	46,207			46,207		49,463					
443510-60-7	HUBBELL INC		03/05/2019	GUZMAN AND COMPANY	257.000	29,764		12,226	25,530	(13,304)			(13,304)		12,226		16,586	16,586	216	
444859-10-2	HUMANA INC		11/01/2019	Various	351.000	92,977		4,950	100,555	(95,604)			(95,604)		4,951		82,196	82,196	431	
445658-10-7	HUNT J B TRANS SVCS INC COM		08/08/2019	Various	314.000	30,549		1,895	29,215	(27,320)			(27,320)		1,895		26,761	26,761	245	
446150-10-4	HUNTINGTON BANCSHARES INC/OH		06/28/2019	Various	3,792.000	51,360		15,582	45,201	(29,619)			(29,619)		15,582		33,662	33,662	1,593	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		09/20/2019	Various	281.000	59,754		66,953	53,478	13,475			13,475		66,953		(5,466)	(5,466)	479	
447011-10-7	HUNTSMAN CORP		08/08/2019	CABRERA CAPITAL MARKETS	1,669.000	34,946		33,874	32,195	1,679			1,679		33,874		1,632	1,632	542	
448579-10-2	HYATT HOTELS		01/04/2019	GUZMAN AND COMPANY	465.000	30,612		14,017	31,434	(17,417)			(17,417)		14,017		15,739	15,739		
44919P-50-8	IAC/INTERACTIVECORP		08/08/2019	CABRERA CAPITAL MARKETS	119.000	29,949		1,223	21,781	(20,558)			(20,558)		1,223		26,816	26,816		
44980X-10-9	IPG PHOTONICS CORP		11/01/2019	GUZMAN AND COMPANY	234.000	32,033		4,491	26,510	(22,018)			(22,018)		4,492		25,771	25,771		
45073V-10-8	ITT INC		04/22/2019	Various	502.000	30,701		6,571	24,232	(17,661)			(17,661)		6,571		22,629	22,629	74	
45167R-10-4	IDEX CORP		09/20/2019	CABRERA CAPITAL MARKETS	180.000	28,986		1,960	22,727	(20,767)			(20,767)		1,960		25,244	25,244	257	
45168D-10-4	IDEXX LABORATORIES INC		04/22/2019	Various	144.000	31,270		712	26,788	(26,075)			(26,075)		713		28,514	28,514		
45168K-40-5	IDERA PHARMACEUTICALS INC		06/28/2019	Various	317.000	829		7,733	878	6,854			6,854		7,732		(6,294)	(6,294)		
452308-10-9	ILLINOIS TOOL WORKS INC		12/20/2019	Various	994.000	148,291		23,931	125,930	(101,999)			(101,999)		23,931		116,439	116,439	2,509	
452327-10-9	ILLUMINA INC		08/08/2019	Various	290.000	88,558		924	86,979	(86,055)			(86,055)		924		81,756	81,756		
45252L-10-3	IMMUNE DESIGN CORP		04/03/2019	CASH MERGER	402.000	2,305		1,467	523	945			945		1,468		808	808		
45254P-50-8	IMPAC MORTGAGE HOLDINGS INC		06/11/2019	Various	350.000	1,042		6,960	1,323	5,637			5,637		6,960		(5,390)	(5,390)		
45321L-10-0	IMPERVA INC		01/11/2019	Corporate Action	1,304.000	71,245		57,341	72,620	(15,279)			(15,279)		57,341		14,037	14,037		
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND		04/25/2019	Direct	1.000	79		14	68	(53)			(53)		15		60	60	1	
45384B-10-6	INDEPENDENT BANK GROUP		01/25/2019	Direct	1.000	43		26	40	(13)			(13)		27		16	16		
456237-10-6	INDUSTRIAL LOGISTICS PROPERT		01/24/2019	Direct	1.000	16		17	16	1			1		17		(1)	(1)		
457187-10-2	INGREDION INC		03/05/2019	GUZMAN AND COMPANY	328.000	29,490		4,544	29,979	(25,435)			(25,435)		4,544		23,353	23,353	205	
45784P-10-1	INSULET CORP		08/08/2019	GUZMAN AND COMPANY	215.000	30,718		3,518	17,054	(13,536)			(13,536)		3,518		25,436	25,436		
458118-10-6	INTEGRATED DEVICE TECHNOLOGY I		04/01/2019	Corporate Action	4,497.000	215,948		72,305	217,790	(145,485)			(145,485)		72,305		135,327	135,327		
458140-10-0	INTEL CORP		12/20/2019	Various	17,212.000	905,741		322,024	807,758	(485,735)			(485,735)		322,023		550,450	550,450	11,271	
45824V-20-9	INSYS THERAPEUTICS INC		05/13/2019	Various	998.000	987		18,357	3,493	14,864			14,864		18,357		(15,859)	(15,859)		
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I		12/20/2019	Various	1,881.000	156,415		40,594	141,696	(101,102)			(101,102)		40,594		108,786	108,786	837	
45885A-40-9	INTERNAP CORP		06/28/2019	Various	790.000	2,330		10,743	3,278	7,465			7,465		10,743		(7,646)	(7,646)		
459200-10-1	INTERNATIONAL BUSINESS MACHS		12/20/2019	Various	2,647.000	357,978		137,479	300,884	(163,405)			(163,405)		137,479		208,227	208,227	9,009	
460146-10-3	INTERNATIONAL PAPER CO		11/01/2019	Various	1,374.000	60,514		53,663	55,455	(1,792)			(1,792)		53,663		7,390	7,390	1,407	
460335-20-1	INTERNATIONAL SPEEDWAY CORP		10/18/2019	Corporate Action	972.000	42,866		42,020	42,632	(612)			(612)		42,020		1,572	1,572	476	
461202-10-3	INTUIT INC		11/01/2019	Various	244.000	61,938		4,711	48,031	(43,321)			(43,321)		4,710		53,466	53,466	351	
46120E-60-2	INTUITIVE SURGICAL INC		11/01/2019	Various	142.000	72,150		713	68,006	(67,293)			(67,293)		713		66,644	66,644		
46145F-10-5	INVESTMENT TECHNOLOGY GROUP IN		03/01/2019	Corporate Action	1,302.000	38,662		36,692	39,373	(2,680)			(2,680)		36,693		2,521	2,521	91	
462044-20-7	ION GEOPHYSICAL CORP		06/28/2019	Various	388.000	3,062		8,865	2,011	6,855			6,855		8,866		(5,249)	(5,249)		
462222-10-0	IONIS PHARMACEUTICALS INC		04/22/2019	GUZMAN AND COMPANY	431.000	30,679		6,444	23,299	(16,856)			(16,856)		6,443		22,726	22,726		
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		04/22/2019	Various	2,006.000	21,715		33,801	17,753	16,048			16,048		33,801		(10,643)	(10,643)		
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		04/02/2019	Spin Off	0.000	10,198		10,406	7,730	2,676			2,676		10,406					
465141-40-6	ISRAMCO INC		10/28/2019	Corporate Action	30.000	3,569		3,745	3,555	190			190		3,745		(94)	(94)		

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
46620W-10-2	J JILL INC		06/28/2019	Various	437.000	853		5,230	2,330	2,901			2,901		5,231		(3,986)	(3,986)	503	
46625H-10-0	JP MORGAN CHASE & CO		12/20/2019	Various	13,581.000	1,548,689		406,818	1,325,778	(918,960)			(918,960)		406,818		1,072,632	1,072,632	27,695	
466313-10-3	JABIL CIRCUIT INC		03/05/2019	Various	1,048.000	29,086		27,567	25,979	1,587			1,587		27,566		1,931	1,931	84	
466367-10-9	JACK IN THE BOX INC		03/05/2019	GUZMAN AND COMPANY	380.000	29,391		5,764	29,498	(23,735)			(23,735)		5,763		22,146	22,146	152	
47233W-10-9	JEFFERIES FINANCIAL GROUP IN		06/28/2019	Various	2,363.000	44,534		34,478	41,021	(6,543)			(6,543)		34,478		10,023	10,023	591	
47233W-10-9	JEFFERIES FINANCIAL GROUP IN		09/27/2019	Spin Off	0.000	12,647		12,905	10,135	2,770			2,770		12,905					
47580P-10-3	JELD-WEN HOLDING INC		04/22/2019	Various	1,547.000	30,057		56,060	21,983	34,077			34,077		56,060		(23,208)	(23,208)		
478160-10-4	JOHNSON & JOHNSON		12/20/2019	Various	6,285.000	834,864		202,495	811,079	(608,584)			(608,584)		202,495		593,598	593,598	9,853	
48020Q-10-7	JONES LANG LASALLE INC		07/23/2019	Direct	1.000	70		9	65	(56)			(56)		9		57	57		
48203R-10-4	JUNIPER NETWORKS INC		03/05/2019	Various	1,112.000	28,929		17,567	29,924	(12,357)			(12,357)		17,567		10,925	10,925	211	
48238T-10-9	KAR AUCTION SERVICES INC		06/28/2019	Spin Off	0.000	83,728		85,436	149,947	(64,511)			(64,511)		85,436					
482480-10-0	KLA-TENCOR CORP		09/20/2019	Various	799.000	89,556		25,158	71,503	(46,344)			(46,344)		25,159		60,534	60,534	623	
485170-30-2	KANSAS CITY SOUTHERN		01/04/2019	Various	324.000	30,766		1,911	30,926	(29,015)			(29,015)		1,911		26,950	26,950	117	
48576U-10-6	KARYOPHARM THERAPEUTICS INC		11/01/2019	Various	1,273.000	15,639		39,426	11,928	27,498			27,498		39,426		(21,451)	(21,451)		
48669A-10-8	KEANE GROUP INC		11/20/2019	Tax Free Exchange	1,187.000	16,250		16,581	9,710	6,871			6,871		16,581					
487836-10-8	KELLOGG CO		12/20/2019	Various	450.000	30,269		13,050	25,655	(12,605)			(12,605)		13,050		16,303	16,303	1,017	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		11/01/2019	Various	1,366.000	31,172		23,169	24,820	(1,651)			(1,651)		23,169		7,897	7,897	1,147	
49309J-10-3	KEY ENERGY SERVICES INC		06/03/2019	Various	384.000	643		6,792	794	5,998			5,998		6,792		(5,609)	(5,609)		
493267-10-8	KEYCORP NEW CO		04/22/2019	GUZMAN AND COMPANY	3,073.000	51,153		30,244	45,419	(15,175)			(15,175)		30,244		20,067	20,067	522	
49338L-10-3	KEYSIGHT TECHNOLOGIES		01/04/2019	Various	515.000	31,266		11,946	31,971	(20,025)			(20,025)		11,946		18,243	18,243		
493723-10-0	KEYW HOLDING CORP		06/12/2019	Corporate Action	1,868.000	20,595		21,954	12,497	9,457			9,457		21,954		(858)	(858)		
494368-10-3	KIMBERLY-CLARK CORP		09/20/2019	Various	995.000	126,442		42,991	113,370	(70,379)			(70,379)		42,991		78,638	78,638	2,446	
49446R-10-9	KIMCO REALTY CORP		06/28/2019	Various	1,717.000	31,098		23,541	25,154	(1,613)			(1,613)		23,541		7,487	7,487	962	
49456B-10-1	KINDER MORGAN INC		12/20/2019	Various	2,967.000	60,070		117,239	45,633	71,606			71,606		117,239		(51,137)	(51,137)	2,437	
496719-10-5	KINGSTONE COS INC		06/28/2019	Various	379.000	3,213		5,855	6,705	(849)			(849)		5,856		(2,356)	(2,356)	76	
497498-10-5	KIRKLAND'S INC		06/07/2019	Various	705.000	1,462		9,079	6,719	2,360			2,360		9,079		(6,935)	(6,935)		
500255-10-4	KOHL'S CORP		08/08/2019	CABRERA CAPITAL MARKETS	604.000	29,682		22,433	40,069	(17,636)			(17,636)		22,433		7,180	7,180	809	
500600-10-1	KOPIN CORP		06/28/2019	Various	2,498.000	2,669		7,154	2,496	4,658			4,658		7,154		(4,050)	(4,050)		
500754-10-6	KRAFT HEINZ CO THE		04/22/2019	CABRERA CAPITAL MARKETS	1,026.000	33,076		13,260	44,159	(30,899)			(30,899)		13,260		18,730	18,730	410	
50077C-10-6	KRATON PERFORMANCE POLYMERS		08/08/2019	Various	1,108.000	31,094		42,956	24,199	18,757			18,757		42,956		(10,263)	(10,263)		
501044-10-1	KROGER CO/THE		04/22/2019	GUZMAN AND COMPANY	1,218.000	30,432		12,381	33,494	(21,114)			(21,114)		12,380		17,068	17,068	171	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		03/05/2019	Various	400.000	29,790		13,304	24,432	(11,128)			(11,128)		13,304		15,625	15,625		
50218P-10-7	LSC COMMUNICATIONS INC		07/26/2019	Various	1,270.000	1,746		83,263	8,890	74,373			74,373		83,263		(74,480)	(74,480)	660	
502413-10-7	L-3 COMMUNICATIONS HOLDINGS IN		07/01/2019	Tax Free Exchange	2,804.000	189,133		192,991	486,943	(293,952)			(293,952)		192,991				4,767	
502431-10-9	L3HARRIS TECHNOLOGIES INC		08/08/2019	Various	150.000	31,561		2,303	20,225	(17,922)			(17,922)		2,303		27,333	27,333	206	
505743-10-4	LADDER CAPITAL CORP		02/05/2019	Direct	0.000	2		2	2						2					
512807-10-8	LAM RESEARCH CORP		11/01/2019	Various	761.000	152,273		13,466	103,625	(90,160)			(90,160)		13,465		129,720	129,720	1,128	
512816-10-9	LAMAR ADVERTISING CO-A		11/01/2019	GUZMAN AND COMPANY	393.000	30,913		16,179	27,187	(11,008)			(11,008)		16,179		14,045	14,045	1,132	
517834-10-7	LAS VEGAS SANDS CORP		06/28/2019	Various	1,227.000	71,057		12,181	63,865	(51,684)			(51,684)		12,181		55,142	55,142	1,890	
518415-10-4	LATTICE SEMICONDUCTOR CORP		04/22/2019	CABRERA CAPITAL MARKETS	2,481.000	31,500		34,854	17,169	17,685			17,685		34,854		(2,478)	(2,478)		
518439-10-4	LAUDER ESTEE COS INC CL A		09/20/2019	GUZMAN AND COMPANY	580.000	90,572		11,731	75,458	(63,727)			(63,727)		11,731		73,756	73,756	281	
52471Y-10-6	LEGACYTEXAS FINANCIAL GROUP		11/01/2019	Taxable Exchange	1,826.000	76,744		28,738	58,596	(29,858)			(29,858)		28,738		45,312	45,312	1,370	
525327-10-2	LEIDOS HOLDINGS INC		04/22/2019	CABRERA CAPITAL MARKETS	482.000	30,890		24,943	25,411	(468)			(468)		24,943		6,012	6,012	154	
52603A-10-9	LENDINGCLUB CORP		07/08/2019	Tax Free Exchange	12,454.000	83,565		85,270	32,754	52,516			52,516		85,270					
526057-10-4	LENNAR CORP		12/20/2019	GUZMAN AND COMPANY	766.000	42,515		10,618	29,989	(19,371)			(19,371)		10,618		29,949	29,949	123	
530307-10-7	LIBERTY BROADBAND A		08/08/2019	Various	316.000	30,456		140	22,692	(22,552)			(22,552)		140		28,279	28,279		
53046P-10-9	LIBERTY EXPEDIA HOLD		07/29/2019	Tax Free Exchange	2,114.000	28,406		28,985	82,678	(53,693)			(53,693)		28,985					
531229-60-7	LIBERTY SIRIUS GROUP		09/20/2019	CABRERA CAPITAL MARKETS	719.000	29,445		157	26,588	(26,431)			(26,431)		157		27,321	27,321		
53220K-50-4	LIGAND PHARMACEUTICALS INC		11/01/2019	Various	289.000	31,872		12,031	39,217	(27,187)			(27,187)		12,030		18,731	18,731		
53223X-10-7	LIFE STORAGE INC		04/22/2019	Various	334.000	30,148		8,153	31,059	(22,906)			(22,906)		8,153		20,667	20,667	668	
532403-20-1	LILIS ENERGY INC		06/28/2019	Various	1,582.000	946		7,925	2,167	5,758			5,758		7,925		(6,362)	(6,362)		
532457-10-8	LILLY ELI & CO COM		12/20/2019	Various	4,989.000	585,002		255,890	577,327	(321,437)			(321,437)		255,890		311,741	311,741	5,237	
532457-10-8	LILLY ELI & CO COM		03/08/2019	Tax Free Exchange	278.000	13,974		14,259	32,170	(17,911)			(17,911)		14,259				179	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
534187-10-9	LINCOLN NATIONAL CORP		09/20/2019	Various	1,084.000	60,459		39,689	55,621	(15,931)			(15,931)		39,690		20,111	20,111	547	
536797-10-3	LITHIA MOTORS INC		01/04/2019	Various	381.000	30,653		3,520	29,082	(25,562)			(25,562)		3,520		25,373	25,373		
538034-10-9	LIVE NATION INC		08/08/2019	CABRERA CAPITAL MARKETS	912.000	61,409		17,902	44,916	(27,014)			(27,014)		17,902		40,914	40,914		
53815P-10-8	LIVERAMP HOLDINGS INC COMMON		04/22/2019	Various	627.000	34,966		13,933	24,221	(10,288)			(10,288)		13,933		19,877	19,877		
539830-10-9	LOCKHEED MARTIN CORP		12/20/2019	Various	469.000	154,995		17,158	122,802	(105,645)			(105,645)		17,157		128,884	128,884	1,908	
540424-10-8	LOEWS CORP		09/20/2019	Various	1,232.000	60,432		13,850	56,081	(42,231)			(42,231)		13,850		43,706	43,706	151	
546347-10-5	LOUISIANA-PACIFIC CORP		06/28/2019	Various	1,234.000	31,710		12,727	27,419	(14,692)			(14,692)		12,727		17,943	17,943	333	
548661-10-7	LOWE'S COS INC		12/20/2019	Various	3,064.000	332,371		31,096	282,991	(251,895)			(251,895)		31,096		281,584	281,584	3,415	
548862-10-1	LOXO ONCOLOGY INC		02/14/2019	Corporate Action	978.000	225,235		66,358	136,989	(70,631)			(70,631)		66,358		149,425	149,425		
550021-10-9	LULULEMON ATHLETICA INC		04/22/2019	Various	182.000	30,858		12,208	22,133	(9,925)			(9,925)		12,208		17,623	17,623		
55261F-10-4	M&T BANK CORP		11/01/2019	Various	599.000	92,866		44,186	85,736	(41,549)			(41,549)		44,187		46,227	46,227	792	
55264U-10-8	MB FINANCIAL INC		03/22/2019	Taxable Exchange	3,131.000	129,830		81,219	124,082	(42,862)			(42,862)		81,220		46,854	46,854		
552676-10-8	MDC HOLDINGS INC		03/15/2019	Direct	1.000	26		15	25	(10)			(10)		15		11	11		
552690-10-9	MDU RESOURCES GROUP INC		03/05/2019	GUZMAN AND COMPANY	1,126.000	29,139		11,007	26,844	(15,837)			(15,837)		11,007		17,117	17,117	228	
552848-10-3	MGIC INVESTMENT CORP		03/05/2019	CABRERA CAPITAL MARKETS	2,261.000	29,062		37,608	23,651	13,958			13,958		37,609		(7,271)	(7,271)		
552953-10-1	MGM RESORTS INTERNATIONAL		01/04/2019	Various	1,267.000	31,998		9,449	30,738	(21,289)			(21,289)		9,449		21,208	21,208		
553498-10-6	MSA SAFETY INC COM		11/01/2019	Various	262.000	31,264		1,628	24,699	(23,071)			(23,071)		1,628		27,673	27,673	320	
553530-10-6	MSC INDUSTRIAL DIRECT CO		04/22/2019	GUZMAN AND COMPANY	377.000	30,157		11,295	28,998	(17,704)			(17,704)		11,294		17,804	17,804	475	
55354G-10-0	MSCI INC		04/22/2019	Various	290.000	63,241		6,228	42,754	(36,527)			(36,527)		6,227		53,294	53,294	168	
55616P-10-4	MACY'S INC		09/20/2019	GUZMAN AND COMPANY	1,909.000	28,821		55,690	56,849	(1,160)			(1,160)		55,689		(24,022)	(24,022)	2,883	
55825T-10-3	MADISON SQUARE GARDEN CO		04/22/2019	Various	102.000	30,401			27,305	(27,305)			(27,305)				28,355	28,355		
56068V-10-2	MAJESCO		04/29/2019	Various	0.000			1	1						1		(1)	(1)		
56068V-10-2	MAJESCO		02/06/2019	Spin Off	0.000	533		544	553	(9)			(9)		544					
562750-10-9	MANHATTAN ASSOCIATES INC		08/08/2019	CABRERA CAPITAL MARKETS	437.000	36,580		3,299	18,516	(15,217)			(15,217)		3,299		31,103	31,103		
56418H-10-0	MANPOWER INC		12/20/2019	GUZMAN AND COMPANY	313.000	29,857		9,486	20,283	(10,796)			(10,796)		9,487		19,176	19,176	682	
565849-10-6	MARATHON OIL CORP		04/22/2019	GUZMAN AND COMPANY	1,987.000	36,561		25,660	28,494	(2,834)			(2,834)		25,660		10,646	10,646	99	
56585A-10-2	MARATHON PETROLEUM CORP		11/01/2019	Various	1,656.000	98,682		85	97,720	(97,636)			(97,636)		84		91,966	91,966	1,474	
570535-10-4	MARKEL CORP		09/20/2019	Various	65.000	71,847		19,967	67,474	(47,507)			(47,507)		19,967		48,762	48,762		
57060D-10-8	MARKETAXESS HOLDINGS INC		08/08/2019	GUZMAN AND COMPANY	88.000	30,387		1,027	18,596	(17,569)			(17,569)		1,027		27,404	27,404	135	
571748-10-2	MARSH & MCLENNAN COS INC		11/01/2019	Various	1,004.000	91,978		32,880	80,068	(47,189)			(47,189)		32,879		55,736	55,736	934	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE		12/20/2019	Various	971.000	123,098		16,863	105,412	(88,549)			(88,549)		16,863		99,402	99,402	906	
574599-10-6	MASCO CORP		04/22/2019	Various	865.000	33,650		16,410	25,292	(8,883)			(8,883)		16,409		16,387	16,387	208	
576323-10-9	MASTEC INC		08/08/2019	Various	508.000	30,013		11,648	20,605	(8,957)			(8,957)		11,648		17,346	17,346		
57636Q-10-4	MASTERCARD INC		12/20/2019	Various	2,832.000	721,589		13,592	534,257	(520,665)			(520,665)		13,592		660,616	660,616	2,327	
577081-10-2	MATTEL INC		08/08/2019	GUZMAN AND COMPANY	2,325.000	30,591		48,895	23,227	25,669			25,669		48,896		(16,162)	(16,162)		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/22/2019	Various	526.000	30,470		8,478	26,747	(18,269)			(18,269)		8,478		20,671	20,671	242	
577767-10-6	MAXWELL TECHNOLOGIES INC		05/17/2019	Tax Free Exchange	1,366.000	6,759		6,897	2,827	4,070			4,070		6,897					
577933-10-4	MAXIMUS INC		11/01/2019	Various	410.000	30,455		2,929	26,687	(23,758)			(23,758)		2,929		25,728	25,728	308	
578877-10-2	MBT FINANCIAL CORP		04/24/2019	Various	540.000	5,616		5,807	5,022	785			785		5,807		(69)	(69)	54	
579780-20-6	MCCORMICK & CO INC/MD		08/08/2019	GUZMAN AND COMPANY	191.000	30,364		2,795	26,595	(23,800)			(23,800)		2,795		25,766	25,766	327	
580135-10-1	MCDONALD'S CORP		12/20/2019	Various	2,122.000	412,063		60,921	376,803	(315,883)			(315,883)		60,920		328,654	328,654	5,690	
581550-10-3	MCKESSON CORP		09/20/2019	Various	914.000	112,157		38,126	100,969	(62,843)			(62,843)		38,126		69,761	69,761	854	
58409L-30-6	MEDEQUITIES REALTY TRUST INC		05/17/2019	Taxable Exchange	996.000	10,567		11,341	6,813	4,528			4,528		11,341		(510)	(510)	418	
58471A-10-5	MEDIDATA SOLUTIONS INC		10/29/2019	Corporate Action	2,192.000	198,169		47,235	147,785	(100,550)			(100,550)		47,235		141,660	141,660		
58502B-10-6	MEDNAX INC		01/04/2019	Various	937.000	30,265		7,785	30,921	(23,136)			(23,136)		7,785		21,112	21,112		
58549G-10-0	MELINTA THERAPEUTICS INC		02/22/2019	Tax Free Exchange	343.000	34,053		34,748	272	34,476			34,476		34,748					
58933Y-10-5	MERCK & CO		12/20/2019	Various	7,789.000	628,845		333,951	595,157	(261,206)			(261,206)		333,951		281,281	281,281	11,228	
59001K-10-0	MERITOR INC		04/22/2019	GUZMAN AND COMPANY	1,258.000	30,693		8,866	21,273	(12,407)			(12,407)		8,866		20,524	20,524		
59156R-10-8	METLIFE INC		12/20/2019	Various	3,785.000	174,424		103,080	155,413	(52,332)			(52,332)		103,081		68,465	68,465	3,573	
592688-10-5	METTLER TOLEDO INTERNATIONAL I		06/28/2019	Various	68.000	55,981		1,659	38,460	(36,801)			(36,801)		1,659		50,698	50,698		
594080-10-6	MICHAELS COS INC THE		04/22/2019	GUZMAN AND COMPANY	2,433.000	29,556		65,476	32,943	32,534			32,534		65,477		(32,283)	(32,283)		
594918-10-4	MICROSOFT CORP		12/20/2019	Various	16,318.000	2,037,773		358,354	1,657,419	(1,299,065)			(1,299,065)		358,354		1,573,109	1,573,109	12,340	
595017-10-4	MICROCHIP TECHNOLOGY INC		11/01/2019	GUZMAN AND COMPANY	334.000	31,745		5,482	24,022	(18,540)			(18,540)		5,482		24,599	24,599	366	
595112-10-3	MICRON TECHNOLOGY INC		09/20/2019	Various	3,334.000	134,378		111,979	105,788	6,191			6,191		111,979		22,980	22,980		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		11/01/2019	Various	268.000	36,544		9,020	25,647	(16,628)			(16,628)		9,019		25,842	25,842	1,029	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
596304-20-4	MIDDLEFIELD BANC CORP		06/28/2019	Various	96.000	3,857		4,896	4,073	822			822		4,895		(877)	(877)	54	
598039-10-5	MIDSOUTH BANCORP INC		09/23/2019	Tax Free Exchange	334.000	3,650		3,724	3,541	183			183		3,724				10	
59870L-10-6	MILACRON HOLDINGS CORP		11/21/2019	Taxable Exchange	1,678.000	27,725		29,403	19,951	9,452			9,452		29,403		(1,016)	(1,016)		
60255W-10-5	MINDBODY INC		02/19/2019	Corporate Action	1,433.000	51,259		32,450	52,162	(19,711)			(19,711)		32,451		18,148	18,148		
60463E-10-3	MIRAGEN THERAPEUTICS INC		06/28/2019	Various	520.000	1,045		4,503	1,576	2,927			2,927		4,503		(3,142)	(3,142)		
608190-10-4	MOHAWK INDUSTRIES INC		06/28/2019	Various	258.000	37,288		10,358	30,176	(19,818)			(19,818)		10,358		25,312	25,312		
60855R-10-0	MOLINA HEALTHCARE INC		11/01/2019	GUZMAN AND COMPANY	268.000	31,208		6,694	31,147	(24,453)			(24,453)		6,694		22,990	22,990		
609207-10-5	MODELEZ INTERNATIONAL INC		11/01/2019	Various	3,167.000	146,949		25,820	126,776	(100,955)			(100,955)		25,821		113,460	113,460	1,766	
60935Y-20-8	MONEYGRAM INTERNATIONAL INC		06/07/2019	Various	1,065.000	1,482		15,836	2,130	13,706			13,706		15,836		(13,093)	(13,093)		
609839-10-5	MONOLITHIC POWER SYSTEMS INC		04/22/2019	CABRERA CAPITAL MARKETS	205.000	30,807		1,891	23,831	(21,940)			(21,940)		1,891		27,005	27,005	144	
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		10/14/2019	Corporate Action	1,609.000	31,300		21,075	24,972	(3,896)			(3,896)		21,076		9,930	9,930	560	
61174X-10-9	MONSTER BEVERAGE CORP		12/20/2019	Various	1,419.000	88,255		746	69,843	(69,097)			(69,097)		746		81,635	81,635		
615369-10-5	MOODY'S CORP		11/01/2019	Various	470.000	92,209		5,652	65,819	(60,167)			(60,167)		5,652		80,839	80,839	454	
615394-20-2	MOOG INC		11/01/2019	Various	376.000	32,874		3,839	29,133	(25,293)			(25,293)		3,840		27,153	27,153	282	
617446-44-8	MORGAN STANLEY		12/20/2019	Various	4,511.000	197,083		129,852	178,860	(49,009)			(49,009)		129,851		65,130	65,130	3,524	
625383-10-4	MULTI-COLOR CORP		07/02/2019	Corporate Action	514.000	25,186		12,722	18,037	(5,315)			(5,315)		12,722		11,863	11,863	51	
629377-50-8	NRG ENERGY INC		11/01/2019	Various	1,703.000	62,886		36,870	67,439	(30,569)			(30,569)		36,870		24,953	24,953	149	
630077-10-5	NANOMETRICS INC		10/28/2019	Tax Free Exchange	1,014.000	12,360		12,612	27,713	(15,101)			(15,101)		12,612					
630104-10-7	NANTHEALTH INC		01/25/2019	Various	685.000	372		3,137	373	2,765			2,765		3,138		(2,521)	(2,521)		
63016Q-10-2	NANTKWEST INC		06/28/2019	Various	1,198.000	1,198		10,083	1,389	8,694			8,694		10,083		(8,100)	(8,100)		
631103-10-8	NASDAQ OMX GROUP/THE		03/05/2019	Various	333.000	28,958		9,955	27,163	(17,208)			(17,208)		9,955		17,910	17,910		
63546L-10-2	NATIONAL COMMERCE CORP		04/01/2019	Tax Free Exchange	405.000	12,312		12,563	14,580	(2,017)			(2,017)		12,563					
637417-10-6	NATIONAL RETAIL PROPERTIES INC		05/31/2019	Various	1.000	39		12	53	(41)			(41)		12		26	26	1	
63888P-40-6	NATURAL HEALTH TRENDS CORP		06/28/2019	Various	325.000	2,564		13,651	6,009	7,641			7,641		13,650		(10,086)	(10,086)	78	
638904-10-2	NAVIGATORS GROUP INC		05/24/2019	Various	808.000	55,250		32,325	56,148	(23,823)			(23,823)		32,325		21,985	21,985	26	
63910B-10-2	NAUTILUS INC		06/28/2019	Various	1,163.000	2,519		10,103	12,676	(2,574)			(2,574)		10,102		(6,885)	(6,885)		
63935N-10-7	NAVIGANT CONSULTING INC		10/11/2019	Corporate Action	1,969.000	54,030		40,644	47,355	(6,711)			(6,711)		40,644		13,243	13,243	295	
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE		11/01/2019	GUZMAN AND COMPANY	2,282.000	31,031		20,633	20,104	529			529		20,633		10,083	10,083	1,095	
64052L-10-6	NEOS THERAPEUTICS INC		06/28/2019	Various	564.000	713		7,955	931	7,024			7,024		7,955		(6,606)	(6,606)		
64110D-10-4	NETAPP INC		08/08/2019	Various	1,088.000	63,051		33,855	64,921	(31,065)			(31,065)		33,856		27,862	27,862	1,187	
64110L-10-6	NETFLIX INC		12/20/2019	Various	729.000	242,443		3,421	195,125	(191,704)			(191,704)		3,421		223,004	223,004		
64111Q-10-4	NETGEAR INC		01/02/2019	Spin Off	0.000	7,402		7,553	25,023	(17,470)			(17,470)		7,553					
64125C-10-9	NEUROCRINE BIOSCIENCES INC		08/08/2019	CABRERA CAPITAL MARKETS	323.000	30,972		13,227	23,066	(9,838)			(9,838)		13,228		16,797	16,797		
645370-10-7	NEW HOME CO INC THE		06/28/2019	Various	556.000	2,098		6,177	2,908	3,269			3,269		6,177		(3,689)	(3,689)		
64704V-10-6	NEW MEDIA INVESTMENT GROUP		11/20/2019	Tax Free Exchange	1,956.000	27,877		28,446	22,631	5,815			5,815		28,446				2,973	
64828T-20-1	NEW RESIDENTIAL INVESTMENT		09/20/2019	Various	4,069.000	59,773		57,526	57,820	(294)			(294)		57,526		3,168	3,168	4,014	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/08/2019	Various	2,647.000	30,392		24,435	24,909	(474)			(474)		24,435		6,012	6,012	900	
651229-10-6	NEWELL RUBBERMAID INC		08/08/2019	Various	3,534.000	60,864		120,375	65,697	54,678			54,678		120,375		(53,262)	(53,262)	870	
651290-10-8	NEWFIELD EXPLORATION CO		02/12/2019	Various	6,721.000	107,664		195,232	98,530	96,702			96,702		195,232		(78,036)	(78,036)		
651511-10-7	NEWLINK GENETICS CORP		06/28/2019	Various	866.000	1,256		16,950	1,317	15,634			15,634		16,951		(14,323)	(14,323)		
651587-10-7	NEWMARKET CORP		08/08/2019	GUZMAN AND COMPANY	69.000	30,090		1,430	28,434	(27,004)			(27,004)		1,430		26,759	26,759	362	
651639-10-6	NEWMONT MINING CORP		12/20/2019	GUZMAN AND COMPANY	1,685.000	59,771		37,863	58,385	(20,522)			(20,522)		37,863		21,140	21,140	2,027	
652CVR-99-4	NEWSTAR FINANCIAL INC		09/04/2019	Capital Distribution	0.000	17		17	17						17					
65339F-10-1	NEXTERA ENERGY INC		11/01/2019	Various	767.000	149,352		19,754	133,321	(113,566)			(113,566)		19,755		121,246	121,246	1,246	
65342H-10-2	NEXEO SOLUTIONS INC		03/01/2019	Taxable Exchange	962.000	9,429		7,849	8,263	(414)			(414)		7,849		1,620	1,620		
654106-10-3	NIKE INC		12/20/2019	Various	2,921.000	253,474		19,529	216,563	(197,034)			(197,034)		19,529		218,569	218,569	1,721	
65473P-10-5	NISOURCE INC		04/22/2019	GUZMAN AND COMPANY	1,140.000	30,506		9,804	28,899	(19,095)			(19,095)		9,804		19,492	19,492	228	
655044-10-5	NOBLE ENERGY INC		11/01/2019	GUZMAN AND COMPANY	1,631.000	31,992		13,323	30,597	(17,274)			(17,274)		13,323		17,662	17,662	767	
655663-10-2	NORDSON CORP		03/05/2019	Various	220.000	29,526		3,198	26,258	(23,059)			(23,059)		3,199		24,615	24,615	154	
655664-10-0	NORDSTROM INC		08/08/2019	CABRERA CAPITAL MARKETS	1,012.000	29,877		12,692	47,169	(34,477)			(34,477)		12,692		16,266	16,266	749	
655844-10-8	NORFOLK SOUTHERN CORP		12/20/2019	Various	1,231.000	215,222		27,858	184,083	(156,226)			(156,226)		27,857		175,279	175,279	1,661	
665859-10-4	NORTHERN TRUST CORP		11/01/2019	GUZMAN AND COMPANY	658.000	62,195		33,182	55,002	(21,821)			(21,821)		33,181		27,681	27,681	1,168	
666807-10-2	NORTHROP GRUMMAN CORP		09/20/2019	CABRERA CAPITAL MARKETS	375.000	110,645			91,838	(91,838)			(91,838)				103,201	103,201	661	
66706L-10-1	NORTHSTAR REALTY EUROPE CORP		09/30/2019	Corporate Action	2,094.000	34,902		30,445	30,447	(2)			(2)		30,445		4,725	4,725	942	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
668771-10-8	NORTONLIFELOCK INC C/S		09/20/2019	Various	3,138.000	69,495		147,927	59,292	88,634			88,634		147,926		(70,395)	(70,395)	565	
670002-10-4	NOVAVAX INC		05/10/2019	Tax Free Exchange	11,296.000	52,838		53,916	20,785	33,131			33,131		53,916					
67020Y-10-0	NUANCE COMMUNICATIONS INC		04/22/2019	Various	1,891.000	31,107		8,022	25,019	(16,996)			(16,996)		8,023		21,681	21,681		
67020Y-10-0	NUANCE COMMUNICATIONS INC		10/02/2019	Spin Off	0.000	18,562		18,941	16,295	2,646			2,646		18,941					
670346-10-5	NUCOR CORP		09/20/2019	Various	1,117.000	59,933		11,273	57,872	(46,599)			(46,599)		11,273		45,597	45,597	1,122	
67066G-10-4	NVIDIA CORP		12/20/2019	Various	1,017.000	180,810		5,113	135,770	(130,657)			(130,657)		5,113		163,972	163,972	333	
67069D-10-8	NUTRISYSTEM INC		03/11/2019	Taxable Exchange	1,156.000	48,614		44,459	50,725	(6,266)			(6,266)		44,459		4,705	4,705		
67072V-10-3	NXSTAGE MEDICAL INC		02/22/2019	Corporate Action	2,539.000	74,647		38,747	72,666	(33,919)			(33,919)		38,747		34,207	34,207		
67075N-10-8	NUVECTRA CORP		06/28/2019	Various	511.000	1,678		11,757	8,349	3,408			3,408		11,757		(9,182)	(9,182)		
670837-10-3	OGE ENERGY CORP		12/20/2019	Various	1,438.000	60,367		17,387	56,356	(38,968)			(38,968)		17,388		40,412	40,412	1,561	
67103H-10-7	O'REILLY AUTOMOTIVE INC		12/20/2019	GUZMAN AND COMPANY	308.000	122,533		6,616	106,053	(99,437)			(99,437)		6,616		108,242	108,242		
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/21/2019	Various	999.000	61,763		7,758	61,294	(53,536)			(53,536)		7,758		50,516	50,516	1,176	
676220-10-6	OFFICE DEPOT INC		08/08/2019	Various	17,325.000	28,031		54,662	44,699	9,963			9,963		54,662		(23,820)	(23,820)	866	
679580-10-0	OLD DOMINION FREIGHT LINE INC		11/01/2019	Various	173.000	31,892		1,071	21,364	(20,293)			(20,293)		1,071		28,768	28,768	88	
67984M-10-0	OLD LINE BANCSHARES INC		11/25/2019	Tax Free Exchange	361.000	6,155		6,281	9,502	(3,221)			(3,221)		6,281				130	
680223-10-4	OLD REPUBLIC INTERNATIONAL COR		11/01/2019	GUZMAN AND COMPANY	1,406.000	31,038		15,943	28,922	(12,979)			(12,979)		15,943		14,377	14,377	2,250	
680665-20-5	OLIN CORP		08/08/2019	CABRERA CAPITAL MARKETS	1,681.000	29,366		31,799	33,805	(2,006)			(2,006)		31,799		(1,676)	(1,676)	1,009	
681919-10-6	OMNICOM GROUP INC		12/20/2019	Various	770.000	59,288		23,918	56,395	(32,477)			(32,477)		23,918		33,437	33,437	1,197	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		05/31/2019	Various	0.000				2	(2)			(2)							
682680-10-3	ONEOK INC		09/20/2019	Various	1,035.000	73,214		8,892	55,838	(46,946)			(46,946)		8,892		60,161	60,161	1,592	
68268W-10-3	ONEMAIN HLDGS INC COM		08/08/2019	GUZMAN AND COMPANY	773.000	30,631		21,748	18,776	2,972			2,972		21,748		8,691	8,691	387	
68389X-10-5	ORACLE CORP		12/20/2019	Various	23,228.000	1,221,145		166,153	1,048,745	(882,591)			(882,591)		166,154		987,109	987,109	12,313	
68620A-10-4	ORGANOVO HOLDINGS INC		06/28/2019	Various	2,776.000	1,423		23,867	2,657	21,210			21,210		23,867		(20,489)	(20,489)		
68628V-30-8	ORION MARINE GROUP INC		06/28/2019	Various	987.000	2,592		18,710	4,234	14,476			14,476		18,710		(14,685)	(14,685)		
68633D-10-3	ORITANI FINANCIAL CORP		12/02/2019	Tax Free Exchange	1,420.000	24,476		24,975	20,945	4,030			4,030		24,975				1,321	
688239-20-1	OSHKOSH CORP		04/22/2019	Various	407.000	32,597		5,942	24,954	(19,012)			(19,012)		5,942		24,972	24,972	110	
690768-40-3	OWENS-ILLINOIS INC		12/27/2019	Tax Free Exchange	5,702.000	145,019		147,977	98,302	49,675			49,675		147,977				1,140	
69327R-10-1	PETROLEUM DEVELOPMENT CORP		12/20/2019	GUZMAN AND COMPANY	1,164.000	29,802		32,898	34,641	(1,743)			(1,743)		32,898		(2,274)	(2,274)		
69331C-10-8	PG&E CORP		01/14/2019	WEEDEN CO,GREENWICH	2,600.000	23,063		63,030	61,750	1,280			1,280		63,030		(36,103)	(36,103)		
69336T-20-5	PHI INC		03/19/2019	Various	620.000	751		20,580	1,147	19,433			19,433		20,580		(18,111)	(18,111)		
693475-10-5	PNC FINANCIAL SERVICES GROUP I		12/20/2019	Various	2,047.000	272,513		94,619	239,315	(144,696)			(144,696)		94,619		167,689	167,689	4,616	
693506-10-7	PPG INDUSTRIES INC		08/08/2019	Various	900.000	97,867		21,558	92,007	(70,449)			(70,449)		21,558		71,577	71,577	569	
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		06/28/2019	Various	418.000	36,772		12,788	34,653	(21,865)			(21,865)		12,788		22,609	22,609		
693718-10-8	PACCAR INC		09/20/2019	Various	958.000	60,135		8,922	54,739	(45,818)			(45,818)		8,921		47,935	47,935	2,326	
695156-10-9	PACKAGING CORP OF AMERICA		08/08/2019	GUZMAN AND COMPANY	304.000	30,422		3,791	25,373	(21,581)			(21,581)		3,792		24,909	24,909	720	
695263-10-3	PACWEST BANCORP		09/20/2019	GUZMAN AND COMPANY	807.000	29,085		39,182	26,857	12,325			12,325		39,182		(8,687)	(8,687)	1,453	
698354-10-7	PANDORA MEDIA INC		02/01/2019	Tax Free Exchange	7,425.000	150,973		154,053	60,068	93,985			93,985		154,053					
700215-30-4	PARK CITY GROUP INC		06/28/2019	Various	444.000	2,332		5,602	2,651	2,951			2,951		5,602		(2,945)	(2,945)		
700517-10-5	PARK HOTELS & RESORTS INC		09/27/2019	Various	0.000			10	11	(1)			(1)		10		(9)	(9)	1	
701094-10-4	PARKER HANNIFIN CORP		04/22/2019	Various	374.000	61,742		9,820	55,778	(45,959)			(45,959)		9,819		48,613	48,613	126	
702149-10-5	PARTY CITY HOLDCO INC		11/08/2019	Various	1,066.000	2,235		21,668	10,639	11,029			11,029		21,668		(17,721)	(17,721)		
703343-10-3	PATRICK INDUSTRIES INC		04/22/2019	Various	570.000	30,414		7,069	16,878	(9,808)			(9,808)		7,070		21,905	21,905		
704326-10-7	PAYCHEX INC		09/20/2019	Various	833.000	59,861		22,716	54,270	(31,554)			(31,554)		22,716		35,069	35,069	655	
70432V-10-2	PAYCOM SOFTWARE INC		04/22/2019	Various	205.000	38,208		7,327	25,102	(17,775)			(17,775)		7,327		28,940	28,940		
70450Y-10-3	PAYPAL HOLDINGS INC-W/I		11/01/2019	Various	2,791.000	277,691		44,093	234,695	(190,602)			(190,602)		44,093		218,704	218,704		
708430-10-3	PENNS WOODS BANCORP INC		10/17/2019	Direct	0.000	15		11	14	(3)			(3)		11		4	4		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		11/20/2019	Various	2,056.000	30,323		31,709	29,666	2,043			2,043		31,709		(701)	(701)	1	
713448-10-8	PEPSICO INC/NC		11/01/2019	Various	3,043.000	380,704		96,732	336,191	(239,459)			(239,459)		96,732		266,670	266,670	7,877	
71377A-10-3	PERFORMANCE FOOD GROUP CO		04/22/2019	Various	767.000	30,468		18,970	24,750	(5,781)			(5,781)		18,969		11,079	11,079		
714046-10-9	PERKINELMER INC		06/28/2019	Various	383.000	36,162		12,914	30,084	(17,170)			(17,170)		12,914		21,925	21,925	54	
717081-10-3	PFIZER INC		12/20/2019	Various	19,034.000	759,239		499,507	830,834	(331,327)			(331,327)		499,507		251,572	251,572	12,840	
718172-10-9	PHILIP MORRIS INTERNATIONAL		12/20/2019	Various	2,910.000	235,304		53,673	194,272	(140,599)			(140,599)		53,673		170,411	170,411	8,689	
718546-10-4	PHILLIPS 66		12/20/2019	Various	1,523.000	149,254		22,530	131,207	(108,677)			(108,677)		22,530		118,618	118,618	2,315	
723664-10-8	PIONEER DRILLING CO		05/31/2019	WEEDEN CO,GREENWICH	2,571.000	785		8,099	3,162	4,936			4,936		8,098		(6,670)	(6,670)		
723787-10-7	PIONEER NATURAL RESOURCES CO		12/20/2019	Various	508.000	72,405		11,136	66,812	(55,676)			(55,676)		11,136		57,354	57,354	227	
729132-10-0	PLEXUS CORP		11/01/2019	GUZMAN AND COMPANY	425.000	30,903		13,310	21,709	(8,399)			(8,399)		13,310		16,657	16,657		
731068-10-2	POLARIS INDUSTRIES INC		08/08/2019	GUZMAN AND COMPANY	335.000	30,323		2,629	25,688	(23,059)			(23,059)		2,629		25,880	25,880	409	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
733174-70-0	POPULAR INC		12/20/2019	Various	1,053.000	58,864		29,737	49,723	(19,986)			(19,986)		29,737		27,722	27,722	652	
737446-10-4	POST HOLDINGS INC		04/22/2019	Various	284.000	30,970		90	25,314	(25,223)			(25,223)		91		28,803	28,803		
74102M-10-3	PRESIDIO INC		12/20/2019	Corporate Action	707.000	11,501		11,177	9,227	1,950			1,950		11,177		511	511	113	
74144T-10-8	PRICE T ROWE GROUP INC COM		12/20/2019	Various	833.000	91,832		13,905	76,903	(62,998)			(62,998)		13,905		72,943	72,943	1,408	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		12/20/2019	Various	1,248.000	67,309		38,664	55,124	(16,460)			(16,460)		38,664		27,439	27,439	1,568	
742718-10-9	PROCTER & GAMBLE CO		12/20/2019	Various	5,391.000	578,160		161,250	495,541	(334,291)			(334,291)		161,250		391,867	391,867	8,412	
743315-10-3	PROGRESSIVE CORP/THE		08/08/2019	Various	389.000	30,431		3,147	23,469	(20,322)			(20,322)		3,147		25,507	25,507	1,056	
74340W-10-3	PROLOGIS INC		12/20/2019	Various	771.000	60,191		15,724	45,273	(29,549)			(29,549)		15,724		41,769	41,769	956	
743606-10-5	PROSPERITY BANCSHARES INC		11/14/2019	Direct	0.000	9		3	8	(5)			(5)		3		5	5		
74383X-10-9	PROVIDENT BANCORP INC		10/17/2019	Tax Free Exchange	168.000	3,647		3,721	3,642	79			79		3,721					
74386T-10-5	PROVIDENT FINANCIAL SERVICES I		11/01/2019	Various	1,259.000	30,766		25,171	30,380	(5,209)			(5,209)		25,171		5,688	5,688	1,121	
744320-10-2	PRUDENTIAL FINANCIAL INC		12/20/2019	Various	1,407.000	121,646		46,869	114,741	(67,872)			(67,872)		46,869		70,620	70,620	2,353	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU		11/01/2019	Various	1,031.000	61,258		17,936	53,664	(35,727)			(35,727)		17,937		40,741	40,741	952	
74460D-10-9	PUBLIC STORAGE CO		08/08/2019	Various	271.000	59,196		7,648	54,853	(47,205)			(47,205)		7,648		48,223	48,223	480	
74733V-10-0	QEP RESOUCES INC		04/22/2019	GUZMAN AND COMPANY	3,911.000	30,954		24,627	22,019	2,608			2,608		24,627		6,360	6,360		
74736K-10-1	QORVO INC		09/20/2019	CABRERA CAPITAL MARKETS	399.000	29,701		6,993	24,231	(17,238)			(17,238)		6,993		21,311	21,311		
747525-10-3	QUALCOMM INC		12/20/2019	Various	5,165.000	396,745		93,416	293,940	(200,524)			(200,524)		93,416		284,663	284,663	8,421	
74762E-10-2	QUANTA SERVICES INC		03/05/2019	Various	836.000	29,265		7,379	25,163	(17,784)			(17,784)		7,379		20,551	20,551	33	
74766D-10-0	QUANTENNA COMMUNICATIONS INC		06/20/2019	Corporate Action	807.000	19,377		16,808	11,581	5,228			5,228		16,809		2,708	2,708		
74834L-10-0	QUEST DIAGNOSTICS INC/DE		03/05/2019	CABRERA CAPITAL MARKETS	350.000	29,188		5,227	29,144	(23,917)			(23,917)		5,227		22,446	22,446	186	
74933V-10-8	RA PHARMACEUTICALS INC		04/22/2019	Various	442.000	9,207		10,170	8,045	2,125			2,125		10,170		(708)	(708)		
74965L-10-1	RLJ LODGING TRUST		04/22/2019	Various	1,716.000	30,196		29,474	28,142	1,332			1,332		29,474		1,223	1,223	1,133	
74967X-10-3	RESTORATION HARDWARE HOLDING		04/22/2019	Various	293.000	29,672		23,582	35,107	(11,525)			(11,525)		23,582		6,120	6,120		
749685-10-3	RPM INTERNATIONAL INC		04/22/2019	CABRERA CAPITAL MARKETS	511.000	30,670		6,043	30,036	(23,993)			(23,993)		6,043		23,083	23,083	358	
751212-10-1	RALPH LAUREN CORP CL A		04/22/2019	CABRERA CAPITAL MARKETS	240.000	30,751		4,739	24,830	(20,091)			(20,091)		4,739		24,350	24,350	300	
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/20/2019	Various	703.000	61,669		7,030	52,310	(45,280)			(45,280)		7,030		51,094	51,094	702	
755111-50-7	RAYTHEON CO		12/20/2019	Various	913.000	171,934		34,224	140,008	(105,784)			(105,784)		34,224		129,083	129,083	2,093	
75629F-10-9	RECRO PHARMA INC		04/22/2019	Various	456.000	3,681		3,237	3,238						3,238		473	473		
756577-10-2	RED HAT INC		07/09/2019	Various	6,585.000	1,221,861		106,759	1,156,589	(1,049,831)			(1,049,831)		106,758		1,042,069	1,042,069		
758075-40-2	REDWOOD TRUST INC		03/05/2019	Various	1,900.000	29,468		40,179	28,633	11,546			11,546		40,179		(9,241)	(9,241)		
758849-10-3	REGENCY CENTERS CORP		03/05/2019	CABRERA CAPITAL MARKETS	465.000	29,664		20,643	27,286	(6,643)			(6,643)		20,643		8,799	8,799	272	
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/08/2019	Various	101.000	30,670		919	37,724	(36,805)			(36,805)		919		27,767	27,767		
7591EP-10-0	REGIONS FINANCIAL CORP		11/01/2019	Various	6,482.000	96,258		145,596	86,729	58,866			58,866		145,595		(43,302)	(43,302)	2,088	
759351-60-4	REINSURANCE GROUP AMERICA INC		03/05/2019	GUZMAN AND COMPANY	207.000	29,327		7,596	29,028	(21,432)			(21,432)		7,596		20,410	20,410	124	
759509-10-2	RELIANCE STEEL & ALUMINUM CO		04/22/2019	GUZMAN AND COMPANY	349.000	30,431		4,365	24,839	(20,474)			(20,474)		4,365		24,394	24,394	192	
760759-10-0	REPUBLIC SERVICES INC		08/08/2019	GUZMAN AND COMPANY	767.000	60,482		21,187	55,293	(34,106)			(34,106)		21,187		37,046	37,046	547	
76116A-30-6	RESOLUTE ENERGY CORPORATION		02/22/2019	Taxable Exchange	838.000	25,614		24,216	24,285	(69)			(69)		24,216		1,756	1,756		
76133Q-10-2	RETAIL VALUE INC		02/05/2019	Direct	0.000	7		4	6	(2)			(2)		4		3	3		
767754-10-4	RITE AID CORP		04/22/2019	Tax Free Exchange	34,626.000	158,436		161,668	24,526	137,142			137,142		161,668					
770323-10-3	ROBERT HALF INTERNATIONAL INC		04/22/2019	GUZMAN AND COMPANY	461.000	30,443		9,063	26,369	(17,307)			(17,307)		9,062		20,111	20,111	143	
773903-10-9	ROCKWELL AUTOMATION INC/DE		11/01/2019	GUZMAN AND COMPANY	422.000	67,895		7,584	63,503	(55,919)			(55,919)		7,584		56,395	56,395	626	
775711-10-4	ROLLINS INC		04/22/2019	GUZMAN AND COMPANY	726.000	30,910		3,289	26,209	(22,920)			(22,920)		3,289		25,824	25,824	76	
776696-10-6	ROPER INDUSTRIES INC		09/20/2019	GUZMAN AND COMPANY	85.000	29,946		1,363	22,655	(21,291)			(21,291)		1,364		26,685	26,685	118	
778296-10-3	ROSS STORES INC		12/20/2019	Various	1,192.000	117,986		2,921	99,174	(96,253)			(96,253)		2,921		107,378	107,378	652	
781270-10-3	RUDOLPH TECHNOLOGIES INC		10/28/2019	Tax Free Exchange	1,221.000	32,780		33,449	24,994	8,455			8,455		33,449					
78409V-10-4	S&P GLOBAL INC		12/20/2019	Various	692.000	161,124		16,920	117,598	(100,678)			(100,678)		16,920		134,817	134,817	813	
78410G-10-4	SBA COMMUNICATIONS CORP		04/22/2019	Various	159.000	31,065		2,075	25,741	(23,666)			(23,666)		2,075		27,078	27,078		
784117-10-3	SEI INVESTMENTS CO		08/08/2019	GUZMAN AND COMPANY	531.000	30,138		4,371	24,533	(20,161)			(20,161)		4,372		24,114	24,114	350	
78425V-10-4	SI FINANCIAL GROUP		05/20/2019	Tax Free Exchange	475.000	6,218		6,345	6,047	298			298		6,345				57	
78649D-10-4	SAFETY INCOME AND GROWTH INC		02/25/2019	Tax Free Exchange	401.000	7,561		7,715	7,543	172			172		7,715				60	
79466L-30-2	SALESFORCE.COM INC		11/01/2019	Various	560.000	83,735		2,912	76,722	(73,810)			(73,810)		2,912		75,439	75,439		
80283M-10-1	SANTANDER CONSUMER USA HOLDING		11/01/2019	GUZMAN AND COMPANY	1,253.000	31,307		30,167	22,040	8,127			8,127		30,167		1,626	1,626	777	
805111-10-1	SAVARA INC		06/14/2019	Various	911.000	2,321		11,104	6,897	4,208			4,208		11,105		(7,986)	(7,986)		

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
80589M-10-2	SCANA CORP		01/02/2019	Tax Free Exchange	5,272.000	172,626		176,148	251,897	(75,749)			(75,749)		176,148				652	
806407-10-2	SCHEIN HENRY INC		04/22/2019	Various	511.000	30,746		3,271	31,397	(28,126)			(28,126)		3,271		25,687	25,687		
806407-10-2	SCHEIN HENRY INC		02/08/2019	Spin Off	0.000	13,353		13,625	97,110	(83,485)			(83,485)		13,625					
808513-10-5	SCHWAB CHARLES CORP NEW COM		12/20/2019	Various	3,952.000	170,402		47,427	164,127	(116,700)			(116,700)		47,427		115,585	115,585	1,877	
808625-10-7	SCIENCE APPLICATIONS INTE		01/31/2019	Direct	1.000	38		25	38	(13)			(13)		25		13	13		
808CVR-10-4	SCHULMAN A INC CVR COM		02/04/2019	Capital Distribution	0.000	1,630		1,663	1,663						1,663					
810186-10-6	SCOTTS MIRACLE-GRO CO/THE		08/08/2019	Various	279.000	30,157		5,825	17,148	(11,322)			(11,322)		5,826		22,802	22,802	307	
81211K-10-0	SEALED AIR CORP		04/22/2019	Various	687.000	30,782		16,512	23,936	(7,423)			(7,423)		16,513		13,617	13,617	110	
81618T-10-0	SELECT INCOME REIT		01/02/2019	Tax Free Exchange	1,918.000	22,135		22,587	14,116	8,471			8,471		22,587					
816212-10-4	SELECTA BIOSCIENCES INC		06/28/2019	Various	474.000	831		8,394	1,260	7,133			7,133		8,393		(6,897)	(6,897)		
81663A-10-5	SEMGROUP CORP		12/04/2019	Various	2,570.000	37,835		69,314	35,414	33,900			33,900		69,314		(28,068)	(28,068)	4,857	
816851-10-9	SEMPRA ENERGY		04/22/2019	GUZMAN AND COMPANY	247.000	30,348		5,618	26,722	(21,104)			(21,104)		5,618		23,171	23,171	460	
816883-10-2	SENDGRID INC		02/01/2019	Tax Free Exchange	266.000	7,969		8,132	11,484	(3,352)			(3,352)		8,132					
817565-10-4	SERVICE CORP INTERNATIONAL/US		04/22/2019	Various	761.000	30,775		5,335	30,639	(25,303)			(25,303)		5,336		23,827	23,827	137	
81763U-10-0	SERVICESOURCE INTERNATIONAL		06/28/2019	Various	2,827.000	2,632		38,778	3,053	35,725			35,725		38,778		(32,991)	(32,991)		
824348-10-6	SHERWIN-WILLIAMS CO/THE		11/01/2019	Various	142.000	70,674		3,635	55,871	(52,236)			(52,236)		3,635		62,597	62,597	386	
824543-10-2	SHILOH INDUSTRIES INC		06/28/2019	Various	313.000	1,494		4,141	1,824	2,316			2,316		4,140		(2,391)	(2,391)		
82568P-30-4	SHUTTERFLY INC		09/26/2019	Various	1,315.000	65,724		32,001	52,942	(20,941)			(20,941)		32,001		32,051	32,051		
82622H-10-8	SIENNA BIOPHARMACEUTICALS IN		06/28/2019	Various	547.000	466		10,404	1,269	9,135			9,135		10,404		(9,075)	(9,075)		
828806-10-9	SIMON PROPERTY GROUP INC		11/01/2019	Various	616.000	96,571		16,535	103,481	(86,947)			(86,947)		16,534		74,960	74,960	2,246	
829226-10-9	SINCLAIR BROADCAST GROUP INC		06/28/2019	Various	599.000	31,484		7,808	15,778	(7,970)			(7,970)		7,808		22,228	22,228	240	
82968B-10-3	SIRIUS XM RADIO INC		09/20/2019	Various	9,723.000	59,170		10,595	55,519	(44,923)			(44,923)		10,596		45,503	45,503	353	
83088M-10-2	SKYWORKS SOLUTIONS INC		11/01/2019	Various	710.000	62,521		27,892	47,585	(19,692)			(19,692)		27,893		32,818	32,818	553	
83125X-10-3	SELECT COMFORT CORP		08/08/2019	CABRERA CAPITAL MARKETS	690.000	30,074		8,716	21,894	(13,178)			(13,178)		8,716		20,084	20,084		
831865-20-9	SMITH A O COM		08/08/2019	GUZMAN AND COMPANY	672.000	30,231		2,818	28,694	(25,876)			(25,876)		2,818		25,621	25,621	444	
83190B-10-1	SMART & FINAL STORES INC		06/17/2019	Corporate Action	1,024.000	6,523		18,572	4,854	13,718			13,718		18,572		(10,892)	(10,892)		
832696-40-5	SMUCKER J M CO COM NEW		01/04/2019	GUZMAN AND COMPANY	318.000	29,878		13,030	29,730	(16,700)			(16,700)		13,030		15,958	15,958		
833034-10-1	SNAP-ON INC		09/20/2019	GUZMAN AND COMPANY	194.000	29,602		6,304	28,186	(21,882)			(21,882)		6,304		21,848	21,848	553	
835495-10-2	SONOCO PRODUCTS CO		03/05/2019	Various	510.000	29,379		13,437	27,097	(13,660)			(13,660)		13,437		15,120	15,120	209	
835898-10-7	SOTHEBY'S		10/03/2019	Corporate Action	1,487.000	83,064		39,024	59,093	(20,069)			(20,069)		39,024		41,805	41,805		
842587-10-7	SOUTHERN CO		09/20/2019	Various	1,778.000	90,116		27,604	78,089	(50,486)			(50,486)		27,603		58,821	58,821	1,271	
84265V-10-5	SOUTHERN COPPER CORP		08/08/2019	GUZMAN AND COMPANY	947.000	30,882		29,541	29,139	402			402		29,541		1,802	1,802	1,557	
844741-10-8	SOUTHWEST AIRLINES CO		12/20/2019	Various	2,579.000	134,139		31,554	119,871	(88,317)			(88,317)		31,554		96,271	96,271	1,352	
845467-10-9	SOUTHWESTERN ENERGY CO		08/08/2019	GUZMAN AND COMPANY	16,134.000	30,136		139,311	55,017	84,294			84,294		139,311		(99,232)	(99,232)		
84652J-10-3	SPARK THERAPEUTICS INC		12/16/2019	Corporate Action	1,158.000	129,940		77,903	45,324	32,579			32,579		77,903		49,989	49,989		
847235-10-8	SPARTON CORP		03/05/2019	Corporate Action	460.000	8,340		7,927	8,367	(440)			(440)		7,927		533	533		
847788-10-6	SPEEDWAY MOTORSPORTS INC		09/18/2019	Corporate Action	581.000	11,246		15,039	9,453	5,586			5,586		15,039		(3,258)	(3,258)	261	
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW		10/22/2019	Various	626.000	31,208		50,984	26,451	24,534			24,534		50,985		(17,495)	(17,495)	526	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN		03/05/2019	GUZMAN AND COMPANY	305.000	29,061		11,227	21,987	(10,760)			(10,760)		11,227		16,844	16,844	37	
848577-10-2	SPIRIT AIRLINES INC		04/22/2019	GUZMAN AND COMPANY	559.000	30,483		11,578	32,377	(20,799)			(20,799)		11,578		17,849	17,849		
84861U-10-5	SPIRIT MTA REIT		09/05/2019	Various	1,885.000	15,223		19,021	13,440	5,581			5,581		19,021		(3,187)	(3,187)	3,751	
849431-10-1	SPRING BANK PHARMACEUTICALS		06/28/2019	Various	573.000	2,072		5,501	5,953	(453)			(453)		5,500		(3,095)	(3,095)		
85207U-10-5	SPRINT CORP W/I		06/28/2019	Various	4,677.000	30,116		112,269	27,220	85,049			85,049		112,269		(74,533)	(74,533)		
854502-10-1	STANLEY BLACK AND DECKER		01/04/2019	GUZMAN AND COMPANY	256.000	30,895			30,653	(30,653)			(30,653)				28,816	28,816		
855244-10-9	STARBUCKS CORP		12/20/2019	Various	4,134.000	316,960		16,323	266,229	(249,906)			(249,906)		16,323		280,714	280,714	2,760	
856190-10-3	STATE BANK FINANCIAL CORP		01/02/2019	Tax Free Exchange	1,460.000	23,415		23,893	31,521	(7,628)			(7,628)		23,893					
857477-10-3	STATE STREET CORP		12/20/2019	GUZMAN AND COMPANY	861.000	66,848		31,639	54,303	(22,664)			(22,664)		31,639		33,430	33,430	1,662	
858119-10-0	STEEL DYNAMICS INC		06/28/2019	Various	1,051.000	31,107		3,527	31,572	(28,045)			(28,045)		3,527		25,791	25,791	702	
858912-10-8	STERICYCLE INC		04/22/2019	GUZMAN AND COMPANY	561.000	30,895		2,800	20,583	(17,783)			(17,783)		2,800		26,257	26,257		
863667-10-1	STRYKER CORP		09/20/2019	Various	439.000	89,833		7,156	68,813	(61,658)			(61,658)		7,155		77,249	77,249	521	
867914-10-3	SUNTRUST BANKS INC		09/20/2019	Various	1,333.000	87,271		74,828	67,236	7,592			7,592		74,828		13,001	13,001	1,313	
867914-10-3	SUNTRUST BANKS INC		12/09/2019	Tax Free Exchange	15,505.000	641,819		654,912	782,072	(127,160)			(127,160)		654,912				32,871	
868157-10-8	SUPERIOR ENERGY SERVICES INC		08/05/2019	Various	5,923.000	3,333		93,289	19,842	73,447			73,447		93,289		(82,164)	(82,164)		
868168-10-5	SUPERIOR INDUSTRIES INTERNATIO		06/28/2019	Various	1,027.000	3,483		32,162	4,940	27,222			27,222		32,162		(26,150)	(26,150)	185	
871607-10-7	SYNOPSYS INC		04/22/2019	CABRERA CAPITAL MARKETS	271.000	31,069		5,922	22,830	(16,907)			(16,907)		5,923		23,565	23,565		
87161C-50-1	SYNOVUS FINANCIAL CORP		02/01/2019	Direct	1.000	33		68	31	37			37		68		(31)	(31)		

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
87165B-10-3	SYNCHRONY FINANCIAL		12/20/2019	Various	4,781.000	151,146		101,167	112,163	(10,995)			(10,995)		101,168		48,502	48,502	2,039	
871829-10-7	SYSCO CORP		12/20/2019	Various	868.000	65,221		12,924	54,389	(41,465)			(41,465)		12,924		49,020	49,020	955	
871840-10-7	SYROS PHARMACEUTICALS INC		04/22/2019	Various	496.000	3,458		8,645	2,762	5,882			5,882		8,644		(4,675)	(4,675)		
872275-10-2	TCF FINANCIAL CORP		08/01/2019	Tax Free Exchange	6,199.000	101,510		103,581	120,818	(17,237)			(17,237)		103,581				1,860	
872307-10-3	TCF FINANCIAL CORP		08/16/2019	Direct	1.000	26		24	26	(2)			(2)		24		3	3	1	
87236Y-10-8	TD AMERITRADE HOLDING CORP		01/04/2019	Various	623.000	30,570		13,588	30,502	(16,914)			(16,914)		13,588		16,093	16,093		
872540-10-9	TJX COS INC		12/20/2019	Various	3,516.000	183,087		9,401	157,306	(147,905)			(147,905)		9,401		162,176	162,176	1,374	
872590-10-4	T-MOBILE US INC		12/20/2019	Various	389.000	29,504		10,273	24,744	(14,471)			(14,471)		10,273		18,129	18,129		
87336U-10-5	TABLEAU SOFTWARE INC CL A		07/31/2019	Tax Free Exchange	2,342.000	169,995		173,463	281,040	(107,577)			(107,577)		173,463					
873868-10-3	TAHOE RESOURCES		02/22/2019	Taxable Exchange	11,807.000	42,918		174,798	43,096	131,702			131,702		174,798		(119,747)	(119,747)		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		08/08/2019	Various	241.000	31,030		2,068	24,809	(22,741)			(22,741)		2,068		27,052	27,052		
87612E-10-6	TARGET CORP		12/20/2019	Various	2,436.000	208,649		54,263	160,995	(106,732)			(106,732)		54,263		145,011	145,011	2,761	
87724P-10-6	TAYLOR MORRISON HOME CORP-A		04/22/2019	Various	1,606.000	30,007		37,777	25,535	12,241			12,241		37,776		(6,542)	(6,542)		
878237-10-6	TECH DATA CORP		12/20/2019	GUZMAN AND COMPANY	210.000	29,504		7,066	17,180	(10,114)			(10,114)		7,066		21,060	21,060		
879369-10-6	TELEFLEX INC		04/22/2019	GUZMAN AND COMPANY	114.000	30,670		4,427	29,467	(25,040)			(25,040)		4,427		24,560	24,560	39	
87960M-10-4	TELIGENT INC		06/18/2019	Various	1,333.000	635		6,663	1,826	4,837			4,837		6,663		(5,498)	(5,498)		
88023U-10-1	TEMPER SEALY INTERNATIONAL		11/01/2019	Various	346.000	30,295		7,985	14,324	(6,340)			(6,340)		7,984		20,959	20,959		
880349-10-5	TENNECO INC		01/04/2019	Various	1,117.000	30,474		7,351	30,595	(23,244)			(23,244)		7,351		21,705	21,705		
880770-10-2	TERADYNE INC		08/08/2019	Various	1,344.000	60,320		56,604	42,174	14,429			14,429		56,603		4,523	4,523	175	
880779-10-3	TEREX CORP		08/08/2019	GUZMAN AND COMPANY	1,149.000	30,150		14,246	31,678	(17,432)			(17,432)		14,246		15,100	15,100	253	
881569-10-7	TESARO INC		01/18/2019	Corporate Action	1,448.000	106,429		100,584	107,514	(6,930)			(6,930)		100,584		7,327	7,327		
88160R-10-1	TESLA MOTORS INC		05/30/2019	Various	115.000	29,665		3,179	38,392	(35,213)			(35,213)		3,179		24,763	24,763		
88162G-10-3	TETRA TECH INC		11/01/2019	Various	360.000	31,411		4,776	18,637	(13,862)			(13,862)		4,775		24,933	24,933	151	
88165N-10-5	TETRAPHANSE PHARMACEUTICALS		06/28/2019	Various	1,526.000	718		34,773	1,725	33,048			33,048		34,773		(31,115)	(31,115)		
882240-10-7	TEXAS CAPITAL BANCSHARES INC		04/22/2019	Various	502.000	30,821		8,376	25,647	(17,272)			(17,272)		8,375		21,092	21,092		
882508-10-4	TEXAS INSTRUMENTS INC		11/01/2019	Various	3,076.000	333,352		57,566	290,683	(233,116)			(233,116)		57,567		258,303	258,303	3,752	
883203-10-1	TEXTRON INC		11/01/2019	Various	1,237.000	60,718		32,134	56,889	(24,755)			(24,755)		32,134		27,260	27,260	66	
883556-10-2	THERMO FISHER SCIENTIFIC INC		11/01/2019	Various	1,031.000	260,930		10,355	230,728	(220,372)			(220,372)		10,356		233,908	233,908	410	
885160-10-1	THOR INDUSTRIES INC		08/08/2019	GUZMAN AND COMPANY	571.000	28,833		3,479	29,692	(26,213)			(26,213)		3,479		23,713	23,713	668	
88579Y-10-1	3M CO		12/20/2019	Various	1,485.000	287,909		60,282	282,952	(222,670)			(222,670)		60,282		213,436	213,436	3,714	
88650V-20-8	TIER REIT INC		06/17/2019	Tax Free Exchange	1,934.000	28,730		29,316	39,899	(10,583)			(10,583)		29,316				348	
886547-10-8	TIFFANY & CO		03/05/2019	GUZMAN AND COMPANY	318.000	29,564		8,321	25,603	(17,282)			(17,282)		8,321		19,969	19,969	175	
88677Q-10-9	TILE SHOP HLDGS INC		10/22/2019	Various	1,314.000	1,419		33,828	7,201	26,627			26,627		33,828		(29,598)	(29,598)	197	
887389-10-4	TIMKEN CO		03/05/2019	Various	692.000	29,649		9,343	25,826	(16,483)			(16,483)		9,343		19,114	19,114	194	
88870R-10-2	TIVITY HEALTH INC COM		04/04/2019	Direct	1.000	8		7	12	(6)			(6)		6		2	2		
888846-10-2	TOCAGEN INC		10/04/2019	Various	327.000	203		4,460	2,684	1,776			1,776		4,460		(3,888)	(3,888)		
889478-10-3	TOLL BROTHERS INC		04/22/2019	GUZMAN AND COMPANY	801.000	29,982		4,789	26,377	(21,588)			(21,588)		4,789		23,588	23,588	176	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		04/26/2019	Direct	1.000	5		16	26	(10)			(10)		16		(10)	(10)		
89055F-10-3	TOPBUILD CORP		11/01/2019	Various	303.000	32,742		7,112	13,635	(6,523)			(6,523)		7,112		24,038	24,038		
891092-10-8	TORO CO		09/20/2019	Various	959.000	59,431		2,147	53,589	(51,442)			(51,442)		2,147		53,470	53,470	400	
891826-10-9	TOWER GROUP INTERNATIONAL LT		09/30/2019	Corporate Action	897.000	27,251		26,874	21,349	5,525			5,525		26,874		853	853	233	
891906-10-9	TOTAL SYSTEM SERVICES INC		03/05/2019	GUZMAN AND COMPANY	319.000	29,294		8,432	25,932	(17,500)			(17,500)		8,432		19,616	19,616	41	
891906-10-9	TOTAL SYSTEM SERVICES INC		09/18/2019	Tax Free Exchange	6,233.000	183,718		187,466	506,680	(319,214)			(319,214)		187,466				3,241	
892356-10-6	TRACTOR SUPPLY CO		08/08/2019	Various	289.000	30,892		1,282	24,114	(22,832)			(22,832)		1,282		27,642	27,642	191	
893641-10-0	TRANSDIGM GROUP INC		04/22/2019	CABRERA CAPITAL MARKETS	67.000	30,684		2,335	22,783	(20,449)			(20,449)		2,334		26,486	26,486		
89366M-20-1	TRANSENTERIX INC		12/12/2019	Tax Free Exchange	5,738.000	26,878		27,426	12,968	14,458			14,458		27,426					
89400J-10-7	TRANSUNION		03/05/2019	GUZMAN AND COMPANY	465.000	29,595		11,679	26,412	(14,733)			(14,733)		11,679		16,929	16,929		
89417E-10-9	TRAVELERS COS INC/THE		12/20/2019	Various	893.000	119,221		31,002	106,937	(75,935)			(75,935)		31,002		82,862	82,862	1,534	
89531P-10-5	TREX CO INC		11/01/2019	GUZMAN AND COMPANY	358.000	31,395		4,571	21,251	(16,680)			(16,680)		4,571		25,104	25,104		
896095-10-6	TRICO BANCSHARES		12/20/2019	Various	728.000	29,426		11,731	24,599	(12,868)			(12,868)		11,731		16,723	16,723	597	
896239-10-0	TRIMBLE NAVIGATION LTD		03/05/2019	CABRERA CAPITAL MARKETS	746.000	29,233		3,233	24,551	(21,318)			(21,318)		3,233		24,311	24,311		
896522-10-9	TRINITY INDUSTRIES INC		06/28/2019	Various	2,093.000	42,564		16,980	43,095	(26,115)			(26,115)		16,980		24,179	24,179	628	
89656D-10-1	TRINITY PLACE HOLDINGS INC		06/28/2019	Various	761.000	2,946		5,260	3,302	1,957			1,957		5,259		(2,059)	(2,059)		
896749-10-8	TRIPLE-S MANAGEMENT CORP B		08/21/2019	Direct	0.000	11		7	8	(1)			(1)		7		4	4		
89853L-10-4	T2 BIOSYSTEMS INC		06/28/2019	Various	927.000	1,526		7,861	2,790	5,070			5,070		7,860		(5,761)	(5,761)		
90130A-10-1	TWENTY FIRST CENTURY CL A WI		03/19/2019	Taxable Exchange	9,923.000	511,774		148,050	477,510	(329,460)			(329,460)		148,050		342,013	342,013		

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
90130A-10-1	TWENTY FIRST CENTURY CL A WI		03/19/2019	Tax Free Exchange	27,782.000	404,705		412,961	1,336,854	(923,893)			(923,893)		412,961					
90130A-20-0	TWENTY FIRST CENTURY FOX-B		03/19/2019	Taxable Exchange	4,593.000	236,009		150,615	219,445	(68,830)			(68,830)		150,615		82,458	82,458		
90130A-20-0	TWENTY FIRST CENTURY FOX-B		03/19/2019	Tax Free Exchange	12,858.000	448,904		458,062	614,365	(156,303)			(156,303)		458,062					
90138F-10-2	TWILIO INC		02/11/2019	Direct	0.000	1			1	(1)			(1)				1	1		
90184L-10-2	TWITTER INC		09/20/2019	Various	1,612.000	60,384		65,960	46,329	19,631			19,631		65,960		(3,971)	(3,971)		
902104-10-8	II-VI INC		10/09/2019	Direct	0.000	15		2	15	(13)			(13)		2		12	12		
902494-10-3	TYSON FOODS INC		11/01/2019	GUZMAN AND COMPANY	380.000	31,168		5,582	20,292	(14,710)			(14,710)		5,582		23,969	23,969	428	
902973-30-4	US BANCORP		11/01/2019	Various	6,341.000	319,823		140,395	289,784	(149,389)			(149,389)		140,395		169,974	169,974	5,611	
90328S-50-0	USA TECHNOLOGIES INC		09/25/2019	CITIGROUP GLOBAL MARKETS INC	1,586.000	6,777		6,185	6,170	16			16		6,186		666	666		
903293-40-5	USG CORP		04/24/2019	Corporate Action	2,735.000	116,594		84,424	116,675	(32,251)			(32,251)		84,424		31,580	31,580		
90353W-10-3	UBIQUITI INC COMMON STOCK		12/20/2019	GUZMAN AND COMPANY	251.000	45,702		11,189	24,952	(13,763)			(13,763)		11,189		32,399	32,399	276	
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		08/08/2019	CABRERA CAPITAL MARKETS	94.000	32,522		1,054	23,015	(21,961)			(21,961)		1,054		29,370	29,370		
90385D-10-7	ULTIMATE SOFTWARE GROUP INC		05/06/2019	Corporate Action	1,115.000	362,233		25,149	273,031	(247,881)			(247,881)		25,150		314,873	314,873		
904214-10-3	UMPQUA HOLDINGS CORP		12/20/2019	Various	1,659.000	29,144		23,913	26,379	(2,465)			(2,465)		23,914		5,324	5,324	1,394	
904311-10-7	UNDER ARMOUR INC		08/08/2019	GUZMAN AND COMPANY	1,457.000	30,093		7,375	25,745	(18,370)			(18,370)		7,375		21,327	21,327		
907818-10-8	UNION PACIFIC CORP		12/20/2019	Various	2,881.000	480,344		34,418	398,241	(363,823)			(363,823)		34,418		416,566	416,566	5,268	
910047-10-9	UNITED CONTINENTAL HOLDINGS		12/20/2019	Various	1,048.000	89,201		32,502	87,749	(55,247)			(55,247)		32,502		53,491	53,491		
910304-10-4	UNITED FINANCIAL BANCORP INC		11/01/2019	Tax Free Exchange	2,065.000	17,645		18,005	30,355	(12,350)			(12,350)		18,005				991	
911312-10-6	UNITED PARCEL SERVICE INC		12/20/2019	Various	1,126.000	123,109		67,536	109,819	(42,283)			(42,283)		67,536		53,093	53,093	1,991	
911363-10-9	UNITED RENTALS INC		01/04/2019	Various	295.000	31,838		5,725	30,247	(24,522)			(24,522)		5,725		24,462	24,462		
912909-10-8	UNITED STATES STEEL CORP		01/04/2019	Various	1,624.000	32,365		30,976	29,621	1,354			1,354		30,975		1,874	1,874		
913017-10-9	UNITED TECHNOLOGIES CORP		12/20/2019	GUZMAN AND COMPANY	1,205.000	162,612		27,977	128,308	(100,331)			(100,331)		27,977		126,098	126,098	1,827	
91307C-10-2	UNITED THERAPEUTICS CORP		08/08/2019	GUZMAN AND COMPANY	382.000	30,572		20,936	41,600	(20,664)			(20,664)		20,936		9,378	9,378		
91324P-10-2	UNITEDHEALTH GROUP INC		12/20/2019	Various	2,322.000	550,814		16,208	578,457	(562,249)			(562,249)		16,208		498,940	498,940	3,570	
91336L-10-7	UNIVAR INC		04/25/2019	Direct	0.000			7	7						7		(6)	(6)		
91347P-10-5	UNIVERSAL DISPLAY CORP		04/22/2019	CABRERA CAPITAL MARKETS	186.000	30,673		1,565	17,405	(15,839)			(15,839)		1,566		27,178	27,178	19	
913543-10-4	UNIVERSAL FOREST PRODUCTS INC		04/22/2019	Various	999.000	30,111		6,034	25,935	(19,900)			(19,900)		6,035		22,568	22,568		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		08/08/2019	GUZMAN AND COMPANY	209.000	29,997		4,416	24,361	(19,945)			(19,945)		4,416		23,942	23,942	42	
91529Y-10-6	UNUM GROUP		09/20/2019	Various	1,015.000	29,289		31,042	29,821	1,221			1,221		31,042		(1,056)	(1,056)	817	
91732J-10-2	US ECOLOGY INC		11/01/2019	Tax Free Exchange	844.000				53,155	(53,155)			(53,155)						608	
918204-10-8	VF CORP		09/20/2019	Various	1,278.000	102,145		14,113	87,626	(73,513)			(73,513)		14,113		82,373	82,373	1,009	
918204-10-8	VF CORP		05/23/2019	Spin Off	0.000	8,015		8,179	47,764	(39,585)			(39,585)		8,179					
91913Y-10-0	VALERO ENERGY CORP		12/20/2019	Various	1,619.000	139,950		13,923	121,376	(107,453)			(107,453)		13,923		117,807	117,807	3,049	
920253-10-1	VALMONT INDUSTRIES INC		04/22/2019	CABRERA CAPITAL MARKETS	239.000	31,030		4,838	26,517	(21,679)			(21,679)		4,838		24,520	24,520	179	
92240G-10-1	VECTREN CORP		02/01/2019	Corporate Action	2,800.000	197,570		57,398	201,544	(144,146)			(144,146)		57,398		131,811	131,811	1,152	
92240M-10-8	VECTOR GROUP LTD		10/10/2019	Direct	1.000	7		6	7	(1)			(1)		6		1	1	1	
92276F-10-0	VENTAS INC		03/05/2019	Various	585.000	35,806		4,357	34,275	(29,918)			(29,918)		4,357		29,414	29,414	464	
92337C-10-4	VERASTEM INC		06/28/2019	Various	1,933.000	2,861		14,809	6,495	8,314			8,314		14,809		(10,868)	(10,868)		
92339V-10-0	VEREIT INC		06/28/2019	Various	3,761.000	33,210		55,931	26,891	29,040			29,040		55,931		(20,149)	(20,149)	1,551	
92343E-10-2	VERISIGN INC		04/22/2019	GUZMAN AND COMPANY	264.000	48,389		25,983	39,148	(13,166)			(13,166)		25,982		21,384	21,384		
92343V-10-4	VERIZON COMMUNICATIONS INC		11/01/2019	Various	8,081.000	457,043		299,473	454,314	(154,841)			(154,841)		299,473		152,553	152,553	10,085	
923451-10-8	VERITEX HOLDINGS INC		01/25/2019	Direct	1.000	12		8	11	(3)			(3)		8		4	4		
92345Y-10-6	VERISK ANALYTICS		08/08/2019	CABRERA CAPITAL MARKETS	199.000	30,455		6,079	21,699	(15,620)			(15,620)		6,079		22,849	22,849	100	
92532F-10-0	VERTEX PHARMACEUTICALS INC		11/01/2019	GUZMAN AND COMPANY	526.000	99,972		18,871	87,163	(68,293)			(68,293)		18,870		75,997	75,997		
92532W-10-3	VERSUM MATERIALS INC		10/07/2019	Various	4,186.000	216,825		29,801	116,036	(86,235)			(86,235)		29,801		174,996	174,996	908	
92553P-10-2	VIACOM INC		12/05/2019	Tax Free Exchange	411.000	26,945		27,495	11,430	16,065			16,065		27,495				329	
92553P-20-1	VIACOM INC		12/05/2019	Tax Free Exchange	12,186.000	433,057		441,892	313,180	128,712			128,712		441,892				9,749	
92826C-83-9	VISA INC		12/20/2019	Various	5,825.000	943,001		120,277	768,550	(648,273)			(648,273)		120,277		769,614	769,614	2,740	
92839U-20-6	VISTEON CORP		04/22/2019	Various	381.000	30,149		24,861	22,967	1,894			1,894		24,861		5,396	5,396		
929042-10-9	VORNADO REALTY TRUST		04/22/2019	GUZMAN AND COMPANY	469.000	31,261		11,373	29,092	(17,719)			(17,719)		11,373		18,762	18,762	310	
929089-10-0	VOYA FINANCIAL INC		04/22/2019	GUZMAN AND COMPANY	575.000	30,612		21,330	23,081	(1,750)			(1,750)		21,331		9,055	9,055	6	
929160-10-9	VULCAN MATERIALS CO		06/28/2019	Various	373.000	50,195		16,889	36,852	(19,963)			(19,963)		16,889		31,380	31,380	231	
92927K-10-2	WABCO HOLDINGS INC		08/08/2019	Various	231.000	30,005		2,902	24,795	(21,894)			(21,894)		2,901		25,334	25,334		

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
929328-10-2	WSFS FINANCIAL CORP		03/20/2019	Direct	1.000	38		5	35	(30)			(30)		5		31	31		
92936U-10-9	WPC US EQUITY		11/01/2019	GUZMAN AND COMPANY	342.000	29,821		22,622	22,346	275			275		22,621		7,137	7,137	1,413	
92939U-10-6	WEC ENERGY GROUP INC		04/22/2019	Various	806.000	60,277		8,844	55,824	(46,980)			(46,980)		8,844		48,138	48,138	476	
929740-10-8	WABTEC CORP		03/13/2019	Direct	1.000	43		7	45	(38)			(38)		7		34	34		
930427-10-9	WAGEWORKS INC		08/30/2019	Corporate Action	1,451.000	73,019		57,265	39,409	17,856			17,856		57,265		15,762	15,762		
931142-10-3	WAL-MART STORES INC		12/20/2019	Various	3,453.000	358,400		79,960	321,647	(241,687)			(241,687)		79,960		261,197	261,197	4,580	
931427-10-8	WALGREENS BOOTS ALLIANCE		12/20/2019	Various	4,214.000	241,829		78,255	287,942	(209,688)			(209,688)		78,254		154,028	154,028	3,461	
938824-10-9	WASHINGTON FEDERAL INC		03/05/2019	Various	975.000	29,579		12,286	26,043	(13,756)			(13,756)		12,287		16,357	16,357	195	
94106L-10-9	WASTE MANAGEMENT INC		09/20/2019	GUZMAN AND COMPANY	899.000	90,639		35,728	80,002	(44,274)			(44,274)		35,728		51,883	51,883	555	
941848-10-3	WATERS CORP		12/20/2019	Various	674.000	150,899		23,916	127,149	(103,234)			(103,234)		23,915		118,886	118,886		
94946T-10-6	WELLCARE HEALTH PLANS INC		09/20/2019	GUZMAN AND COMPANY	112.000	29,624		4,474	26,442	(21,968)			(21,968)		4,474		23,541	23,541		
949746-10-1	WELLS FARGO & CO		12/20/2019	Various	24,370.000	1,187,446		380,163	1,122,970	(742,807)			(742,807)		380,163		760,057	760,057	25,387	
95040Q-10-4	WELL TOWER		04/22/2019	CABRERA CAPITAL MARKETS	930.000	65,398		31,784	64,551	(32,767)			(32,767)		31,784		31,945	31,945	809	
950810-10-1	WESBANCO INC		12/10/2019	Direct	0.000	6		4	6	(2)			(2)		4		2	2		
95082P-10-5	WESCO INTERNATIONAL INC		04/22/2019	CABRERA CAPITAL MARKETS	554.000	30,407		16,908	26,593	(9,684)			(9,684)		16,909		12,905	12,905		
955306-10-5	WEST PHARMACEUTICAL SERVICES I		04/22/2019	Various	282.000	30,995		2,317	27,644	(25,327)			(25,327)		2,317		26,791	26,791	85	
958102-10-5	WESTERN DIGITAL CORP		08/08/2019	CABRERA CAPITAL MARKETS	578.000	31,265		3,691	21,369	(17,678)			(17,678)		3,691		25,788	25,788	867	
959802-10-9	WESTERN UNION CO/THE		03/05/2019	CABRERA CAPITAL MARKETS	1,646.000	29,142		14,144	28,080	(13,937)			(13,937)		14,143		14,253	14,253		
96145D-10-5	WESTROCK CO		01/04/2019	Various	1,362.000	53,229		27,109	51,429	(24,320)			(24,320)		27,109		24,868	24,868		
962166-10-4	WEYERHAEUSER CO		06/28/2019	Various	1,664.000	42,956		25,859	36,375	(10,516)			(10,516)		25,859		16,429	16,429	1,132	
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT		01/30/2019	Taxable Exchange	705.000	12,579		8,107	9,947	(1,841)			(1,841)		8,106		4,324	4,324		
969457-10-0	WILLIAMS COS INC		04/22/2019	GUZMAN AND COMPANY	2,099.000	59,151		61,997	46,283	15,714			15,714		61,997		(1,498)	(1,498)	798	
969904-10-1	WILLIAMS-SONOMA INC		03/05/2019	Various	517.000	29,554		7,677	26,083	(18,406)			(18,406)		7,677		20,548	20,548	222	
976TXA-90-0	EMERGENT CAPITAL INC		03/21/2019	Various	92.000															
980745-10-3	WOODWARD GOVERNOR CO		04/22/2019	GUZMAN AND COMPANY	311.000	30,888		1,695	23,105	(21,410)			(21,410)		1,695		27,260	27,260	51	
98138H-10-1	WORKDAY INC-CLASS A		04/22/2019	Various	241.000	44,724		13,483	38,483	(25,000)			(25,000)		13,483		29,390	29,390		
981558-10-9	WORLDPAY INC		07/31/2019	Taxable Exchange	10,607.000	1,413,260		584,651	810,692	(226,042)			(226,042)		584,650		783,763	783,763		
98310W-10-8	WYNDHAM WORLDWIDE CORP		12/20/2019	GUZMAN AND COMPANY	681.000	34,034		11,299	24,408	(13,108)			(13,108)		11,300		21,415	21,415	1,226	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		04/22/2019	GUZMAN AND COMPANY	585.000	30,778		11,412	26,541	(15,129)			(15,129)		11,412		18,276	18,276	170	
983134-10-7	WYNN RESORTS LTD		06/28/2019	Various	355.000	43,139		21,676	35,113	(13,437)			(13,437)		21,676		20,423	20,423	621	
983793-10-0	XPO LOGISTICS INC		06/28/2019	Various	1,069.000	60,566		61,253	60,975	278			278		61,253		502	502		
98389B-10-0	XCEL ENERGY INC		03/05/2019	CABRERA CAPITAL MARKETS	545.000	29,320		15,482	26,852	(11,370)			(11,370)		15,482		13,196	13,196	207	
983919-10-1	XILINX INC		04/22/2019	GUZMAN AND COMPANY	233.000	30,697		5,353	19,845	(14,492)			(14,492)		5,353		23,738	23,738	84	
984121-60-8	XEROX CORP		08/01/2019	Tax Free Exchange	7,295.000	191,871		195,785	144,149	51,636			51,636		195,785				5,471	
98419M-10-0	XYLEM INC		03/05/2019	GUZMAN AND COMPANY	394.000	29,417		4,458	26,287	(21,829)			(21,829)		4,458		23,363	23,363	95	
984GWQ-90-4	FOREST LABORATORIES INC CVR		05/24/2019	Various	643.000				611	(611)			(611)							
985817-10-5	YELP INC		11/01/2019	Various	911.000	31,297		26,296	31,875	(5,580)			(5,580)		26,295		5,155	5,155		
988498-10-1	YUM! BRANDS INC		12/20/2019	Various	921.000	90,115		6,467	84,658	(78,191)			(78,191)		6,467		78,140	78,140	766	
98850P-10-9	YUM CHINA HOLDINGS INC		11/01/2019	Various	1,653.000	60,301		4,572	55,426	(50,853)			(50,853)		4,573		52,064	52,064	266	
98885E-10-3	ZAFGEN INC		06/28/2019	Various	1,048.000	1,222		11,302	5,187	6,114			6,114		11,301		(9,190)	(9,190)		
98956P-10-2	ZIMMER HOLDINGS INC		11/01/2019	GUZMAN AND COMPANY	228.000	30,883		4,088	23,648	(19,560)			(19,560)		4,088		25,068	25,068	219	
989701-10-7	ZIONS BANCORPORATION		12/20/2019	GUZMAN AND COMPANY	850.000	43,004		47,822	34,628	13,193			13,193		47,821		(3,601)	(3,601)	1,088	
98978V-10-3	ZOETIS INC		11/01/2019	Various	1,367.000	142,384		37,759	116,933	(79,174)			(79,174)		37,759		98,290	98,290	452	
G29183-10-3	EATON CORP PLC		12/20/2019	Various	1,501.000	126,672		24,832	103,059	(78,227)			(78,227)		24,832		95,451	95,451	2,574	
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		11/01/2019	Various	6,844.000	32,301		452,139	49,961	402,178			402,178		452,139		(383,160)	(383,160)		
G60754-10-1	MICHAEL KORS HOLDINGS LTD		01/02/2019	Tax Free Exchange	5,047.000	306,641		312,897	191,382	121,515			121,515		312,897					
G7665A-10-1	ROWAN COMANIES PLC.		04/10/2019	Various	4,518.000	48,376		109,781	37,906	71,875			71,875		109,781		(55,226)	(55,226)		
G97822-10-3	PERRIGO CO PLC		11/01/2019	Various	593.000	31,728		4,910	22,979	(18,069)			(18,069)		4,910		25,105	25,105	362	
03879J-10-0	ARBUTUS BIOPHARMA CORP	A	06/28/2019	Various	1,297.000	2,644		8,819	4,967	3,852			3,852		8,819		(5,595)	(5,595)		
57778L-10-3	MAXAR TECHNOLOGIES LTD	A	01/02/2019	Tax Free Exchange	2,076.000	99,135		101,157	24,828	76,329			76,329		101,157				478	
143658-30-0	CARNIVAL CORP	D	03/05/2019	Various	531.000	29,719		26,182	26,178	3			3		26,181		3,788	3,788	266	
580037-70-3	MCDERMOTT INTERNATIONAL INC	D	09/19/2019	Various	6,808.000	37,498		190,226	44,524	145,702			145,702		190,226		(138,905)	(138,905)		
806857-10-8	SCHLUMBERGER LTD	D	12/20/2019	Various	2,450.000	102,663		218,479	88,396	130,083			130,083		218,479		(103,950)	(103,950)	3,629	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
87265H-10-9	TRI POINTE HOMES INC	D	04/22/2019	Various	2,207.000	30,141		35,398	24,122	11,276			11,276		35,398		(4,243)	(4,243)		
G0084W-10-1	ADIENT PLC	D	04/22/2019	GUZMAN AND COMPANY	1,212.000	30,330		61,716	18,253	43,463			43,463		61,716		(28,123)	(28,123)		
G0177J-10-8	ALLERGAN PLC	D	09/20/2019	Various	969.000	147,086		72,430	129,516	(57,087)			(57,087)		72,429		70,985	70,985	1,243	
G02602-10-3	AMDOCS LTD	C	08/08/2019	CABRERA CAPITAL MARKETS	492.000	30,905		19,306	28,822	(9,516)			(9,516)		19,306		11,178	11,178	403	
G0408V-10-2	AON PLC	D	11/01/2019	Various	744.000	130,574		21,413	108,147	(86,735)			(86,735)		21,412		102,217	102,217	753	
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	C	02/15/2019	Various	2,327.000	97,040		65,045	97,711	(32,666)			(32,666)		65,045		31,056	31,056		
G0551A-10-3	ARRIS INTERNATIONAL PLC	D	04/05/2019	Various	6,515.000	201,587		200,076	199,164	912			912		200,076		5,140	5,140		
G0585R-10-6	ASSURED GUARANTY LTD	C	08/08/2019	CABRERA CAPITAL MARKETS	714.000	31,953		15,559	27,332	(11,773)			(11,773)		15,559		15,581	15,581	257	
G0684D-10-7	ATHENE HOLDING LTD	D	09/20/2019	GUZMAN AND COMPANY	706.000	29,394		36,014	28,119	7,894			7,894		36,013		(5,502)	(5,502)		
G0750C-10-8	AXALTA COATING SUSTEMS LTD	C	04/22/2019	Various	1,121.000	30,327		30,196	26,254	3,943			3,943		30,197		685	685		
G1151C-10-1	ACCENTURE PLC	C	11/01/2019	Various	1,319.000	237,405		53,469	185,991	(132,523)			(132,523)		53,468		172,559	172,559	1,888	
G1154H-10-7	BELMOND LTD	C	04/17/2019	Corporate Action	3,449.000	84,501		56,348	86,329	(29,981)			(29,981)		56,348		27,310	27,310		
G1644T-10-9	BRIGHTSPHERE INVESTMNT GRP PLC	D	07/15/2019	Tax Free Exchange	2,164.000	33,279		33,958	23,112	10,846			10,846		33,958				433	
G1991C-10-5	CARDTRONICS PLC	D	08/08/2019	Various	928.000	30,125		14,715	24,128	(9,413)			(9,413)		14,715		14,648	14,648		
G3075P-10-1	ENSTAR GROUP LTD	C	12/20/2019	Various	143.000	29,602		15,273	23,962	(8,689)			(8,689)		15,273		13,650	13,650		
G3198U-10-2	ESSENT GROUP LTD	D	03/05/2019	Various	686.000	29,527		15,838	23,447	(7,609)			(7,609)		15,838		13,063	13,063		
G3223R-10-8	EVEREST RE GROUP LTD	C	04/22/2019	GUZMAN AND COMPANY	138.000	30,903		14,623	30,050	(15,428)			(15,428)		14,622		15,458	15,458	193	
G3682E-19-2	FRONTLINE LTD	D	06/28/2019	Various	2,830.000	22,188		137,544	15,649	121,894			121,894		137,543		(105,029)	(105,029)		
G4388N-10-6	HELEN OF TROY LTD	C	04/22/2019	Various	270.000	30,065		7,590	35,418	(27,828)			(27,828)		7,590		21,104	21,104		
G4617B-10-5	HORIZON PHARMA PLC	D	05/09/2019	Tax Free Exchange	6,384.000	101,653		103,727	124,744	(21,017)			(21,017)		103,727					
G47567-10-5	IHS MARKIT LTD	D	09/20/2019	Various	1,004.000	58,609		46,732	48,162	(1,430)			(1,430)		46,732		11,950	11,950		
G47791-10-1	INGERSOLL-RAND CO LTD	C	09/20/2019	GUZMAN AND COMPANY	521.000	60,065		15,798	47,531	(31,733)			(31,733)		15,798		41,583	41,583	533	
G491BT-10-8	INVESCO LTD	C	09/20/2019	GUZMAN AND COMPANY	1,760.000	29,091		47,960	29,462	18,498			18,498		47,960		(16,706)	(16,706)	1,619	
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	12/20/2019	Various	6,188.000	256,659		263,410	183,474	79,936			79,936		263,410		(1,385)	(1,385)	5,801	
G54050-10-2	LAZARD LTD	C	08/08/2019	Various	903.000	30,491		41,878	33,329	8,549			8,549		41,878		(9,840)	(9,840)	1,698	
G5494J-10-3	LINDE PLC	D	12/20/2019	Various	1,859.000	337,426		300,675	290,079	10,596			10,596		300,675		39,886	39,886	2,671	
G5753U-11-2	MAIDEN HOLDINGS LTD	D	06/07/2019	Various	2,565.000	1,354		18,390	4,232	14,158			14,158		18,390		(15,547)	(15,547)		
G5785G-10-7	MALLINCKRODT PLC W/I	D	09/05/2019	Various	2,997.000	4,465		194,384	47,352	147,032			147,032		194,384		(173,516)	(173,516)		
G5960L-10-3	MEDTRONIC INC	D	12/20/2019	Various	2,753.000	263,688			250,413	(250,413)			(250,413)				245,947	245,947	3,704	
G6095L-10-9	APTIV PLC	D	08/08/2019	GUZMAN AND COMPANY	428.000	35,843		31,776	26,352	5,424			5,424		31,776		4,386	4,386	282	
G66721-10-4	NORWEGIAN CRUISE LINE	D	04/22/2019	CABRERA CAPITAL MARKETS	552.000	30,615		18,384	23,399	(5,015)			(5,015)		18,384		11,751	11,751		
G6855A-10-3	OXFORD IMMUNOTEC GLOBAL PLC	D	06/28/2019	Various	919.000	12,393		12,866	11,745	1,121			1,121		12,866		(201)	(201)		
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	C	03/05/2019	GUZMAN AND COMPANY	207.000	29,511		12,479	27,675	(15,197)			(15,197)		12,478		16,120	16,120		
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING	D	12/20/2019	Various	1,148.000	58,515		47,156	51,476	(4,320)			(4,320)		47,156		11,474	11,474		
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD	C	11/08/2019	Tax Free Exchange	2,365.000	68,699		70,100	24,903	45,197			45,197		70,100				2,483	
G84720-10-4	STERIS PLC SHS USD	D	03/28/2019	Tax Free Exchange	2,985.000	241,348		246,272	318,947	(72,675)			(72,675)		246,272				1,015	
G9019D-10-4	TRAVELPORT WORLDWIDE LTD	C	05/31/2019	Corporate Action	4,786.000	73,873		71,183	74,758	(3,574)			(3,574)		71,184		3,835	3,835		
G9078F-10-7	TRITON INTERNATIONAL LTD BER	D	03/11/2019	Capital Distribution	0.000	850		867	867						867					
G96629-10-3	WILLIS TOWERS WATSON PLC	D	12/20/2019	GUZMAN AND COMPANY	322.000	60,865		46,802	48,899	(2,097)			(2,097)		46,802		13,990	13,990	482	
H1467J-10-4	CHUBB LTD	D	12/20/2019	Various	1,146.000	165,300		60,948	148,040	(87,092)			(87,092)		60,948		98,468	98,468	2,334	
H2906T-10-9	GARMIN LTD	D	12/20/2019	GUZMAN AND COMPANY	663.000	58,995		46,947	41,981	4,966			4,966		46,947		12,113	12,113	690	
N20146-10-1	CIMPRESS	C	12/03/2019	Tax Free Exchange	814.000	39,037		39,833	84,184	(44,351)			(44,351)		39,833					
N53745-10-0	LYONDELLBASELL INDU - CL A	D	12/20/2019	Various	2,660.000	232,137		99,934	221,206	(121,272)			(121,272)		99,934		125,172	125,172	5,919	
N59465-10-9	MYLAN NV	D	08/08/2019	CABRERA CAPITAL MARKETS	1,650.000	30,861		94,595	45,209	49,385			49,385		94,594		(57,681)	(57,681)		
N6596X-10-9	NXP SEMICONDUCTORS NV	D	06/28/2019	Various	12,905.000	1,225,134		1,419,174	945,679	473,496			473,496		1,419,175		(154,522)	(154,522)	7,952	
P73398-10-2	NYMOX PHARMACEUTICAL CORP	D	06/28/2019	Various	1,041.000	1,480		3,987	1,364	2,623			2,623		3,987		(2,264)	(2,264)		
Q9235V-10-1	TRONOX LTD	D	03/27/2019	Tax Free Exchange	2,505.000	58,382		59,573	19,489	40,084			40,084		59,573				113	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	03/05/2019	GUZMAN AND COMPANY	255.000	29,839		10,776	24,937	(14,161)			(14,161)		10,776		17,982	17,982	179	
Y7542C-10-6	SCORPIO TANKERS INC	D	01/18/2019	Tax Free Exchange	6,794.000	60,377		61,609	11,957	49,652			49,652		61,609					
Y7546A-12-2	SCORPIO BULKERS INC	D	11/14/2019	Spin Off	0.000	746		761	858	(97)			(97)		761					
Y8565N-10-2	TEEKAY TANKERS LTD	D	11/25/2019	Tax Free Exchange	3,273.000	34,118		34,814	3,038	31,776			31,776		34,814					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,247,712,394	XXX	909,957,351	1,075,168,832	(160,303,197)			(160,303,197)		909,957,340		351,761,442	351,761,442	10,744,782	XXX
045327-10-3	ASPEN TECHNOLOGY INC		06/28/2019	Various	263.000	32,034		3,008	21,661	(18,606)			(18,606)		3,055		27,084	27,084		

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
12674R-10-0	C&J ENERGY SERVICES INC		10/31/2019	Tax Free Exchange	1,777.000	52,588		53,661	23,990	29,671			29,671		53,661				1,777	
404139-10-7	HC2 HOLDINGS INC		06/28/2019	Various	1,580.000	3,654		11,532	4,171	7,361			7,361		11,532		(7,133)	(7,133)		
62913F-50-8	NII HOLDINGS INC		06/28/2019	JP MORGAN CHASE BANK/H	3,269.000	5,414		11,572	14,416	(2,845)			(2,845)		11,571		(5,527)	(5,527)		
896047-50-3	TRIBUNE MEDIA CO		09/19/2019	Corporate Action	2,837.000	129,804		153,168	128,743	24,425			24,425		153,168		(18,936)	(18,936)	2,128	
G81276-10-0	SIGNET JEWELERS LTD	D	04/22/2019	GUZMAN AND COMPANY	1,383.000	30,070		30,999	43,942	(12,943)			(12,943)		30,999		(289)	(289)	512	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						253,564	XXX	263,940	236,923	27,063			27,063		263,986		(4,801)	(4,801)	4,417	XXX
00766Y-51-3	Champlain Mid Cap Institutional		12/31/2019	Various	159,928.000	3,233,802		2,607,278	2,702,784	(95,506)			(95,506)		2,607,278		626,524	626,524	10,189	
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl		12/30/2019	Various	88,757.000	2,631,536		2,859,622	2,243,778	615,844			615,844		2,859,622		(228,086)	(228,086)	11,089	
040337-83-4	Ariel Appreciation Institutional		10/24/2019	Various	10,647.000	473,264		517,937	411,181	106,756			106,756		517,937		(44,673)	(44,673)		
233203-78-5	DFA Emerging Markets Port Inst		12/31/2019	Various	336,726.000	9,225,994		8,537,297	8,684,162	(146,864)			(146,864)		8,537,298		688,696	688,696	122,483	
245914-51-0	Delaware Emerging Markets R6		12/30/2019	Various	102,286.000	1,895,420		1,712,877	1,708,175	4,702			4,702		1,712,877		182,543	182,543	2,207	
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2019	Various	210,042.000	8,574,963		8,986,314	7,752,655	1,233,659			1,233,659		8,986,314		(411,351)	(411,351)	4,355	
298706-82-1	AF EuroPacific Growth Fd R6		12/31/2019	Various	1,089,517.000	56,043,053		51,105,885	49,017,391	2,088,494			2,088,494		51,105,885		4,937,168	4,937,168	75,037	
45775L-40-8	TRPrice Institutnl LCap Grwth		12/31/2019	Various	855,818.000	35,212,859		24,993,571	30,552,719	(5,559,148)			(5,559,148)		24,993,571		10,219,288	10,219,288	29,232	
481200-22-5	JP Morgan Small Cap Value R6		12/31/2019	Various	65,631.000	1,684,837		2,015,433	1,504,909	510,525			510,525		2,015,434		(330,597)	(330,597)	35,159	
52107V-50-0	Lazard International Equity R6		12/31/2019	Various	1,302,307.000	22,650,522		24,521,316	20,394,127	4,127,189			4,127,189		24,521,316		(1,870,794)	(1,870,794)	48,654	
54401E-72-1	Lord Abbett High Yield R6		12/31/2019	Various	801,946.000	5,932,946		6,170,020	5,549,466	620,554			620,554		6,170,020		(237,074)	(237,074)	180,928	
55273W-47-5	MFS Mid Cap Value R6		12/31/2019	Various	47,318.000	1,087,767		1,037,711	939,728	97,983			97,983		1,037,711		50,056	50,056	500	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		12/31/2019	Various	58,347.000	3,592,496		3,852,590	3,050,956	801,634			801,634		3,852,590		(260,094)	(260,094)	2,555	
701765-30-7	Parnassus Fund Instutional		12/31/2019	Various	15,199.000	750,924		743,913	615,876	128,037			128,037		743,913		7,011	7,011	7,783	
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2019	Various	1,969,265.000	20,923,312		19,482,742	18,648,941	833,802			833,802		19,482,743		1,440,569	1,440,569	40,305	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2019	Various	1,230,938.000	24,340,246		18,945,826	20,384,328	(1,438,502)			(1,438,502)		18,945,826		5,394,420	5,394,420	132,882	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2019	Various	1,180,894.000	24,356,434		18,628,060	20,642,033	(2,013,972)			(2,013,972)		18,628,061		5,728,373	5,728,373	58,933	
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/31/2019	Various	2,996,237.000	42,277,971		34,320,629	36,344,360	(2,023,731)			(2,023,731)		34,320,629		7,957,342	7,957,342	403,180	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/31/2019	Various	126,129.000	1,437,039		1,461,977	1,387,414	74,563			74,563		1,461,977		(24,938)	(24,938)	9,569	
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2019	Various	1,313,199.000	28,024,163		20,184,081	23,900,218	(3,716,137)			(3,716,137)		20,184,081		7,840,082	7,840,082	26,289	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/30/2019	Various	852,344.000	16,310,165		14,590,026	14,430,190	159,836			159,836		14,590,026		1,720,139	1,720,139	52,697	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2019	Various	897,170.000	18,015,818		13,677,847	15,664,594	(1,986,747)			(1,986,747)		13,677,847		4,337,971	4,337,971	101,004	
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2019	Various	438,886.000	4,570,118		4,597,874	4,402,022	195,852			195,852		4,597,874		(27,756)	(27,756)	65,204	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/30/2019	Various	715,945.000	14,159,130		11,985,460	12,321,422	(335,961)			(335,961)		11,985,461		2,173,669	2,173,669	113,474	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2019	Various	1,110,482.000	35,992,930		23,151,045	30,349,480	(7,198,435)			(7,198,435)		23,151,045		12,841,885	12,841,885	57,407	
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2019	Various	27,329,805.000	27,329,805		27,329,805	27,329,805						27,329,805				242,860	
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/30/2019	Various	635,825.000	20,450,697		13,365,551	17,497,891	(4,132,340)			(4,132,340)		13,365,551		7,085,146	7,085,146	23,166	
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2019	Various	4,887,607.000	82,038,163		79,131,052	71,310,190	7,820,862			7,820,862		79,131,052		2,907,111	2,907,111	105,129	
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/30/2019	Various	867,330.000	15,146,338		11,391,804	12,524,239	(1,132,436)			(1,132,436)		11,391,803		3,754,535	3,754,535	214,580	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/31/2019	Various	1,363,730.000	29,747,687		30,758,206	24,260,757	6,497,449			6,497,449		30,758,206		(1,010,519)	(1,010,519)	260,311	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2019	Various	3,006,396.000	48,877,044		55,164,779	42,390,185	12,774,594			12,774,594		55,164,779		(6,287,735)	(6,287,735)	186,473	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2019	Various	2,945,036.000	58,038,267		58,517,293	50,536,821	7,980,472			7,980,472		58,517,293		(479,026)	(479,026)	622,092	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/26/2019	Various	298,163.000	4,281,026		3,656,512	3,703,186	(46,674)			(46,674)		3,656,512		624,514	624,514	2,981	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2019	Various	338,636.000	3,659,839		3,471,902	3,389,742	82,160			82,160		3,471,902		187,937	187,937	1,379	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2019	Various	617,614.000	6,875,743		7,803,616	6,083,499	1,720,117			1,720,117		7,803,616		(927,873)	(927,873)	5,427	
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2019	Various	838,442.000	9,240,698		9,069,514	8,828,794	240,720			240,720		9,069,514		171,184	171,184	160,898	
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		12/30/2019	Various	282,754.000	3,283,414		3,326,683	2,867,120	459,562			459,562		3,326,682		(43,268)	(43,268)	32,886	
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity		12/31/2019	Various	296,558.000	11,182,635		9,588,107	9,255,562	332,545			332,545		9,588,107		1,594,528	1,594,528	20,764	
880208-77-2	Templeton Global Bond R6		12/31/2019	Various	293,463.000	3,260,887		3,569,252	3,301,457	267,794			267,794		3,569,251		(308,364)	(308,364)	100,074	
886315-50-6	TIAA-CREF Bond Plus II Inst		12/30/2019	Various	1,400,970.000	14,748,793		14,820,448	14,121,773	698,675			698,675		14,820,448		(71,655)	(71,655)	249,611	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2019	Various	895,059.000	10,220,413		9,765,172	9,505,527	259,645			259,645		9,765,172		455,241	455,241	81,514	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/30/2019	Various	877,942.000	10,971,569		8,693,166	9,569,571	(876,405)			(876,405)		8,693,166		2,278,403	2,278,403	22,070	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/31/2019	Various	1,246,665.000	15,444,895		11,600,886	13,538,777	(1,937,890)			(1,937,890)		11,600,887		3,844,008	3,844,008	63,509	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/30/2019	Various	2,917,419.000	29,996,269		26,859,708	26,460,989	398,718			398,718		26,859,707		3,136,562	3,136,562	76,729	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/30/2019	Various	2,878,292.000	29,557,347		27,194,482	26,336,369	858,113			858,113		27,194,482		2,362,865	2,362,865	23,776	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/26/2019	Various	3,446,897.000	35,111,715		32,976,628	31,366,760	1,609,868			1,609,868		32,976,628		2,135,087	2,135,087	111,887	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/31/2019	Various	3,625,920.000	36,731,155		35,732,560	33,213,429	2,519,131			2,519,131		35,732,560		998,595	998,595	127,290	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2019	Various	4,232,615.000	42,270,794		44,379,986	38,305,167	6,074,820			6,074,820		44,379,987		(2,109,193)	(2,109,193)	98,746	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2019	Various	2,654,287.000	25,533,810		27,931,692	23,437,352	4,494,340			4,494,340		27,931,692		(2,397,882)	(2,397,882)	35,119	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/31/2019	Various	1,686,256.000	18,882,131		19,053,265	17,604,516	1,448,749			1,448,749		19,053,265		(171,134)	(171,134)	21,824	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2019	Various	714,933.000	6,856,256		6,777,925	6,441,545	336,380			336,380		6,777,925		78,331	78,331	178,350	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2019	Various	1,072,554.000	11,080,280		11,107,280	10,950,775	156,505			156,505		11,107,280		(27,000)	(27,000)	152,063	
921921-30-0	Vanguard Equity Income Admiral		12/31/2019	Various	78,901.000	5,943,853		5,419,893	5,241,380	178,513			178,513		5,419,893		523,960	523,960	96,053	
921926-20-0	Vanguard Vanguard Explorer Fund		12/31/2019	Various	29,314.000	2,690,677		2,556,729	2,279,726	277,003			277,003		2,556,729		133,948	133,948	12,350	
921935-20-1	Vanguard Wellington Fund		12/31/2019	Various	191,688.000	13,430,962		12,816,918	12,287,189	529,728			529,728		12,816,917		614,045	614,045	112,727	
921937-50-4	Vanguard Total Bond Mkt Index Inst		12/27/2019	Various	474,029.000	5,154,342		5,063,876	4,953,602	110,274			110,274		5,063,876		90,466	90,466	78,178	
921946-10-9	Vanguard Selected Value Fund		12/31/2019	Various	1,152,482.000	30,063,837		34,069,499	25,907,784	8,161,715			8,161,715		34,069,499		(4,005,662)	(4,005,662)	21,367	
922031-82-8	Vanguard Intermediate Term Treasury Fd		12/31/2019	Various	425,172.000	4,762,413		4,833,379	4,642,880	190,499			190,499		4,833,379		(70,966)	(70,966)	63,037	
922042-60-1	Vanguard Emerging Market Stock Index Fd		12/31/2019	Various	85,028.000	2,296,003		2,037,351	2,053,429	(16,079)			(16,079)		2,037,350		258,653	258,653	28,150	
922908-71-0	Vanguard 500 Index Admiral		12/30/2019	Various	77,598.000	21,311,229		16,668,830	17,959,319	(1,290,490)			(1,290,490)		16,668,829		4,642,400	4,642,400	220,605	
922908-78-5	Vanguard Small Cap Value Index Fund		12/31/2019	Various	1,006,580.000	31,207,292		25,597,474	27,570,213	(1,972,740)			(1,972,740)		25,597,473		5,609,819	5,609,819	217,400	
922908-88-4	Extended Market Index Inst		12/30/2019	Various	193,116.000	17,200,221		15,202,097	14,616,969	585,128			585,128		15,202,097		1,998,124	1,998,124	93,009	
939330-81-7	AF Wash Mutual Investors R6		12/31/2019	Various	104,296.000	4,805,181		4,622,682	4,285,512	337,171			337,171		4,622,683		182,498	182,498	122,653	
957663-66-9	LM WstrnAsst Core Plus Bond S		12/31/2019	Various	1,990,993.000	23,456,151		23,110,317	22,299,128	811,191			811,191		23,110,319		345,832	345,832	442,663	
9499999. Subtotal - Common Stocks - Mutual Funds						1,156,537,540	XXX	1,065,723,650	1,021,831,838	43,891,814			43,891,814		1,065,723,652		90,813,888	90,813,888	6,320,815	XXX
9799997. Total - Common Stocks - Part 4						2,404,503,498	XXX	1,975,944,941	2,097,237,593	(116,384,320)			(116,384,320)		1,975,944,978		442,570,529	442,570,529	17,070,014	XXX
9799998. Total - Common Stocks - Part 5						43,566,726	XXX	39,765,730							39,765,666	(7,471)	3,250,361	3,242,890	339,771	XXX
9799999. Total - Common Stocks						2,448,070,224	XXX	2,015,710,671	2,097,237,593	(116,384,320)			(116,384,320)		2,015,710,644	(7,471)	445,820,890	445,813,419	17,409,785	XXX
9899999. Total - Preferred and Common Stocks						2,448,070,224	XXX	2,015,710,671	2,097,237,593	(116,384,320)			(116,384,320)		2,015,710,644	(7,471)	445,820,890	445,813,419	17,409,785	XXX
9999999 - Totals						2,649,942,666	XXX	2,216,168,790	2,270,472,395	(116,384,320)	(285,425)	254,371	(116,924,116)		2,215,766,238	(7,471)	447,389,483	447,382,012	22,773,968	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
31418D-FN-7	FN POOL MA3772 3.500% 09/01/39		09/24/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	83,937	87,019	83,937	83,937		(3,082)		(3,082)					365	73
31418D-GJ-5	FN POOL MA3800 3.000% 10/01/39		10/09/2019	MITSUBISHI UFJ SECURITIES USA	12/01/2019	Paydown	25,477	26,114	25,477	25,477		(637)		(637)					64	25
3199999. Subtotal - Bonds - U.S. Special Revenues							109,414	113,133	109,414	109,414		(3,719)		(3,719)					429	98
22966R-AE-6	CUBESMART LP CO.GUARNT 4.375% 02/15/29		01/24/2019	WELLS FARGO	01/24/2019	WELLS FARGO	2,175,000	2,160,993	2,169,345	2,160,993							8,352	8,352		
06051G-GB-9	BANK OF AMERICA CORP SERIES MTN 2.151% 11/09/20		08/08/2019	WELLS FARGO SECURITIES, LLC	11/09/2019	Redemption 100.0000	7,000,000	6,999,370	6,999,497	6,999,496		123		123					75,285	38,897
252722-AA-1	DROT 2019-1A A SEQ 2.890% 02/20/32		08/13/2019	DEUTSCHE BANK SECURITIES INCOR	12/20/2019	Paydown	621,917	621,834	621,917	621,917		83		83					4,194	
254687-DJ-2	WALT DISNEY COMPANY/THE CO.GUARNT 3.375% 11/15/26		03/20/2019	Taxable Exchange	11/22/2019	Tax Free Exchange	275,000	277,711	277,484	277,484		(227)		(227)					6,239	
46649T-AE-6	JPMMT 2018-3 A5 EXCH AFC SEQ SSNR AS 3.500% 09/25/48		02/11/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	880,867	875,912	880,867	880,867		4,955		4,955					16,518	1,028
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		05/01/2019	JP MORGAN SECURITIES	12/08/2019	Paydown	664,059	665,927	664,059	664,059		(1,868)		(1,868)					7,278	1,430
81747A-AG-0	SEMT 2019-1 A4 EXCH AFC SSNR 4.000% 02/25/49		01/09/2019	WELLS FARGO	12/01/2019	Paydown	4,474,401	4,516,348	4,474,401	4,474,401		(41,948)		(41,948)					101,779	7,954
80007R-AB-1	SANDS CHINA LTD SR UNSEC 4.600% 08/08/23	D	01/23/2019	Tax Free Exchange	07/29/2019	U.S. BANCORP LIBRA	2,675,000	2,674,456	2,834,751	2,674,561		104		104			160,190	160,190	119,974	56,056
80627D-AB-2	IHO VERWALTUNGS GMBH SR SEC 4.500% 09/15/23	D	01/25/2019	SUNTRUST CAPITAL MARKETS	06/06/2019	Call 102.7025	1,000,000	955,000	1,027,025	958,133		3,133		3,133			41,867	41,867	52,150	9,250
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							19,766,244	19,747,551	19,949,346	19,711,911		(35,645)		(35,645)			210,409	210,409	383,417	114,615
00100U-AG-7	ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23		01/25/2019	DEUTSCHE BANK SECURITIES INCOR	12/27/2019	Redemption 100.0000	16,216	16,074	16,216	16,216		142		142					220	
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		01/24/2019	CITIGROUP GLOBAL MARKETS INC	10/10/2019	Redemption 100.0000	10,417	10,286	10,417	10,417		130		130					299	
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26		09/23/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	1,332	1,332	1,332	1,332									19	
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25		01/08/2019	MACQUARIE CAPITL US SECURITIES	05/09/2019	Redemption 100.0000	313,013	312,622	313,013	313,013		391		391					2,562	
16117L-BX-6	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 02/01/27		11/04/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	4,544	4,543	4,544	4,544		1		1					30	
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		02/08/2019	JP MORGAN SECURITIES	12/31/2019	Redemption 100.0000	9,625	9,579	9,625	9,625		46		46					311	
23582L-AK-7	DANA INC DANA INC 02/28/26		01/24/2019	CITIGROUP GLOBAL MARKETS INC	08/30/2019	Redemption 100.0000	337,083	335,819	337,083	337,083		1,264		1,264					4,860	
23918V-AX-2	DAVITA INC DAVITA INC 08/12/26		10/23/2019	WELLS FARGO	12/31/2019	Redemption 100.0000	5,000	5,025	5,000	5,000		(25)		(25)					16	
24702N-AZ-3	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/07/23		01/08/2019	DEUTSCHE BANK SECURITIES INCOR	09/19/2019	Redemption 100.0000	75,758	75,000	75,758	75,758		758		758					1,118	
24702N-AZ-3	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/07/23		01/08/2019	DEUTSCHE BANK SECURITIES INCOR	09/19/2019	Tax Free Exchange	1,919,192	1,900,000	1,902,337	1,902,337		2,337		2,337					30,892	
404122-BA-0	HCA INC HCA INC 03/13/25		10/09/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	1,970	1,970	1,970	1,970									16	
55314N-AH-7	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		01/24/2019	RBC DAIN RAUSCHER INC.	09/30/2019	Redemption 100.0000	55,175	55,175	55,175	55,175									1,108	
55314N-AH-7	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		01/24/2019	RBC DAIN RAUSCHER INC.	09/30/2019	Tax Free Exchange	944,825	944,825	944,825	944,825									19,388	
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		09/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	4,362	4,370	4,362	4,362		(8)		(8)					40	
64072U-AJ-1	CSC HOLDINGS LLC CSC HOLDINGS LLC 09/15/27		02/07/2019	JP MORGAN SECURITIES	07/15/2019	Redemption 100.0000	5,500	5,445	5,500	5,500		55		55					104	
64072U-AJ-1	CSC HOLDINGS LLC CSC HOLDINGS LLC 09/15/27		02/07/2019	JP MORGAN SECURITIES	10/04/2019	Tax Free Exchange	2,194,500	2,172,555	2,173,744	2,173,744		1,189		1,189					64,898	
68216F-AX-1	ON ASSIGNMENT ON ASSIGNMENT INC 04/02/25		11/25/2019	Tax Free Exchange	11/25/2019	Redemption 100.0000	594,562	595,461	594,562	594,562		(899)		(899)						
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		10/23/2019	CITIGROUP GLOBAL MARKETS INC	10/31/2019	Redemption 100.0000	2,519	2,525	2,519	2,519		(6)		(6)					2	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		09/20/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	4,493	4,500	4,493	4,493		(7)		(7)					19	
87239P-AD-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		01/08/2019	CREDIT SUISSE SECURITIES US LL	11/15/2019	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000									23,455	
96208U-AP-6	WEX INC WEX INC 05/17/26		05/21/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	5,739	5,735	5,739	5,739		4		4					78	
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		02/11/2019	BANK OF AMERICA	12/31/2019	Redemption 100.0000	35,088	34,561	35,088	35,088		526		526					491	
BL3246-79-2	CALPINE CORP Calpine Corp 01/15/24		12/27/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	2,500	2,500	2,500	2,500									3	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							7,543,413	7,499,902	7,505,802	7,505,802		5,898		5,898					149,929	
8399998. Total - Bonds							27,419,071	27,360,586	27,564,562	27,327,127		(33,466)		(33,466)			210,409	210,409	533,775	114,713
8999998. Total - Preferred Stocks																				
00739L-10-1	ADURO BIOTECH INC		03/15/2019	JP MORGAN CHASE BANK/H	06/11/2019	Various	10,026.000	41,307	30,098	41,307							(11,209)	(11,209)		
02665T-30-6	AMERICAN HOMES 4 RENT - A		05/02/2019	GUZMAN AND COMPANY	09/27/2019	Various	23,292.000	558,798	597,083	558,798							31,049	31,049	1,174	
02156K-10-3	ALTICE USA INC A		06/28/2019	Various	11/01/2019	Various	1,015.000	24,714	31,881	24,713							7,168	7,168		
03064D-10-8	AMERICOLD REALTY TRUST		03/05/2019	WEEDEN CO,GREENWICH	11/25/2019	Various	24,277.000	725,494	903,885	725,493							176,897	176,897	8,657	
03748R-75-4	APARTMENT INVT & MGMT CO A		02/20/2019	Tax Free Exchange	04/22/2019	Various	647.000	18,400	30,957	18,400							12,557	12,557	1,309	
03748R-75-4	APARTMENT INVT & MGMT CO A		02/20/2019	Tax Free Exchange	09/27/2019	Various	129,273.000	4,112,710	6,586,681	4,112,710							2,555,300	2,555,300	171,020	
038923-10-8	ARBOR REALTY TRUST INC		01/31/2019	Corporate Action	06/28/2019	Various	19.000	211	228	210							18	18	10	
044104-10-7	ASHFORD INC		10/28/2019	Spin Off	12/20/2019	Various	88.000	3,294	2,163	3,293							(742)	(742)		
04206A-10-1	ARLO TECHNOLOGIES INC		01/02/2019	Spin Off	01/25/2019	Direct	1.000	2	7	2							5	5		
133131-10-2	CAMDEN PROPERTY TRUST		05/02/2019	GUZMAN AND COMPANY	12/20/2019	Various	22,321.000	2,241,173	2,399,196	2,241,174							129,276	129,276	13,398	
04269X-10-5	ARRAY BIOPHARMA INC		06/28/2019	Various	07/29/2019	Corporate Action	1,078.000	49,940	51,744	49,940							1,804	1,804		
222795-50-2	COUSINS PROPERTIES INC		06/17/2019	Tax Free Exchange	09/27/2019	Various	28,432.000	852,020	1,097,150	852,020							216,363	216,363	1,582	
044104-10-7	ASHFORD INC		10/28/2019	Spin Off	11/25/2019	Various	11.000	652	242	651							(409)	(409)		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		10/16/2019	Stock Split	12/20/2019	GUZMAN AND COMPANY	132.000													
07160F-10-7	BAUDAX BIO INC		11/22/2019	Spin Off	12/13/2019	Direct	1.000	2	5	2							3	3		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		05/31/2019	GUZMAN AND COMPANY	09/27/2019	Various	57,761.000	1,646,310	1,593,167	1,646,309							(84,646)	(84,646)	10,619	
084423-10-2	BERKLEY W R CORP COM		04/03/2019	Stock Split	04/25/2019	Various	180.000													
45685L-10-0	INFRAREIT INC		03/15/2019	GUZMAN AND COMPANY	05/17/2019	Various	43,839.000	937,453	937,220	937,453							(16,329)	(16,329)	8,421	
124857-20-2	CBS CORP		06/28/2019	Various	12/26/2019	Tax Free Exchange	645.000	32,183	32,183	32,183									116	
637870-10-6	NATIONAL STORAGE AFFILIATES TR		05/31/2019	GUZMAN AND COMPANY	09/27/2019	Various	52,251.000	1,562,765	1,587,591	1,562,764							(457)	(457)	10,625	
14081R-10-3	CARBON BLACK INC		06/28/2019	Various	10/07/2019	Various	1,690.000	28,255	43,940	28,255							15,685	15,685		
67623C-10-9	OFFICE PROPERTIES INCOME TRU		01/02/2019	Tax Free Exchange	09/27/2019	Various	51,083.000	3,341,345	1,465,492	3,341,345							(2,093,991)	(2,093,991)	26,483	
156727-10-9	CERENCE INC		10/02/2019	Spin Off	10/17/2019	Direct	1.000	3	10	3							7	7		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		05/30/2019	GUZMAN AND COMPANY	11/14/2019	CHARTERHOUSE TILNEY SECURITIE	41,482.000	1,293,833	1,045,237	1,293,833							(286,052)	(286,052)	18,738	
210373-10-6	CONSTELLATION PHARMACEUTICAL		06/28/2019	Various	12/20/2019	Various	719.000	8,829	31,478	8,829							22,649	22,649		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		05/02/2019	GUZMAN AND COMPANY	11/12/2019	Various	106,592.000	4,086,908	4,897,278	4,086,907							791,571	791,571	23,441	
218730-10-9	CORINDUS VASCULAR ROBOTICS I		06/28/2019	Various	10/29/2019	Corporate Action	3,268.000	9,738	13,987	9,738							4,249	4,249		
78645L-10-0	SAFEHOLD INC		02/25/2019	Tax Free Exchange	09/27/2019	GUZMAN AND COMPANY	6,774.000	124,977	179,129	124,976							55,333	55,333	664	
22052L-10-4	CORTEVA INC		05/24/2019	Spin Off	11/01/2019	Various	1,192.000	28,045	31,175	28,045							3,130	3,130	155	
81761L-10-2	SERVICE PROPERTIES TRUST		09/25/2019	Tax Free Exchange	09/27/2019	GUZMAN AND COMPANY	10,259.000	295,900	268,407	295,900							(34,008)	(34,008)		
222795-50-2	COUSINS PROPERTIES INC		06/17/2019	Tax Free Exchange	06/26/2019	Various	2.000	32		32							(32)	(32)		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		05/30/2019	GUZMAN AND COMPANY	09/27/2019	Various	192,801.000	2,720,833	2,628,477	2,720,833							(144,700)	(144,700)	6,136	
22304C-10-0	COVETRUS INC		02/08/2019	Spin Off	02/28/2019	Direct	0.000	2	15	2							13	13		
922908-55-3	VANGUARD REIT ETF		07/09/2019	Various	11/13/2019	Various	92,000.000	8,206,196	8,426,465	8,206,197							93,017	93,017	30,726	
23255M-10-5	CYCLERION THERAPEUTICS INC		04/02/2019	Spin Off	10/31/2019	Various	528.000	10,406	1,396	10,406							(9,010)	(9,010)		
36165L-10-8	GDS HOLDINGS LTD ADR	D	05/30/2019	Various	08/16/2019	Various	55,000.000	2,001,512	2,226,993	2,001,511							204,742	204,742		
25470M-10-9	DISH NETWORK CORP		09/11/2019	Spin Off	11/25/2019	Spin Off	0.000	41	41	41										
N47279-10-9	INTERXION HOLDING NV	D	06/06/2019	Various	10/11/2019	Various	40,000.000	2,884,569	3,399,688	2,884,568							497,258	497,258		
25470M-11-7	DISH NETWORK CORP RTS W I RIGHTS		11/25/2019	Spin Off	11/26/2019	Various	0.000	1		1							(1)	(1)		
25470M-11-7	DISH NETWORK CORP RTS W I RIGHTS		11/25/2019	Spin Off	12/09/2019	Tax Free Exchange	441.000	916	916	916										
260557-10-3	DOW INC W I		04/02/2019	Spin Off	11/01/2019	Various	1,859.000	76,461	96,564	76,461							20,103	20,103	1,348	
26614N-10-2	DUPONT DE NEMOURS INC		05/24/2019	Tax Free Exchange	12/20/2019	Various	1,136.000	66,132	75,339	66,132							9,207	9,207	547	
29415F-10-4	ENVISTA HOLDINGS CORP		12/13/2019	Tax Free Exchange	12/26/2019	Various	1.000	1		1							(1)	(1)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
311900-10-4	FASTENAL CO		05/23/2019	Stock Split	08/08/2019	CABRERA CAPITAL MARKETS	522.000												115	
32008D-10-6	FIRST DATA CORP		06/28/2019	Various	07/29/2019	Tax Free Exchange	1,643.000	44,473	44,473	44,473										
35137L-10-5	FOX CORP CLASS A		03/19/2019	Taxable Exchange	04/22/2019	Various	817.000	33,960	30,809	33,960							(3,151)	(3,151)		
35137L-20-4	FOX CORP CLASS B		03/19/2019	Taxable Exchange	04/22/2019	GUZMAN AND COMPANY	829.000	34,321	30,868	34,321							(3,453)	(3,453)		
41165Y-10-0	HARBORONE BANCORP INC		08/15/2019	Tax Free Exchange	08/29/2019	Direct	1.000	10	9	10							(1)	(1)		
42806J-11-4	HERTZ GLOBAL HOLDINGS RT WI RIGHTS		06/21/2019	Spin Off	07/12/2019	Tax Free Exchange	2,016.000	26,873	26,873	26,873										
442487-40-1	HOVNANIAN ENTERPRISES A		03/29/2019	Tax Free Exchange	06/07/2019	Various	190.000	49,463	1,638	49,463							(47,825)	(47,825)		
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		03/15/2019	JP MORGAN CHASE BANK/H	04/22/2019	Various	891.000	8,857	9,842	8,857							985	985		
48576U-10-6	KARYOPHARM THERAPEUTICS INC		06/28/2019	Various	11/01/2019	Various	1,412.000	8,457	17,700	8,457							9,243	9,243		
50050N-10-3	KONTOOR BRANDS INC W I		05/23/2019	Spin Off	05/31/2019	Various	1.000	4		4							(4)	(4)		
52603A-20-8	LENDINGCLUB CORP		07/08/2019	Tax Free Exchange	07/24/2019	Direct	1.000	79	13	79							(66)	(66)		
53814L-10-8	LIVENT CORP		03/04/2019	Spin Off	03/22/2019	Various	3,570.000	5,007	47,175	5,007							42,168	42,168		
560RGT-02-9	MAJESCO		02/06/2019	Spin Off	02/25/2019	Tax Free Exchange	745.000	544	544	544										
58549G-20-9	MELINTA THERAPEUTICS INC		02/22/2019	Tax Free Exchange	05/31/2019	Various	69.000	34,748	145	34,748							(34,603)	(34,603)		
61179L-10-0	MONTAGE RESOURCES CORP		03/01/2019	Tax Free Exchange	03/15/2019	Direct	1.000	28	3	28							(25)	(25)		
65290C-10-5	NEXTIER OILFIELD SOLUTIONS I		10/31/2019	Tax Free Exchange	11/18/2019	Direct	1.000	13	4	13							(9)	(9)		
670002-40-1	NOVAVAX INC		05/10/2019	Tax Free Exchange	05/24/2019	Direct	1.000	49	4	49							(45)	(45)		
67623C-10-9	OFFICE PROPERTIES INCOME TRU		01/02/2019	Tax Free Exchange	01/24/2019	Direct	1.000	64	17	65							(48)	(48)		
683344-10-5	ONTO INNOVATION INC		10/28/2019	Tax Free Exchange	11/18/2019	Direct	1.000	53	32	53							(21)	(21)		
69946T-20-7	PARETEUM CORP		06/28/2019	Various	10/22/2019	Various	3,985.000	10,400	1,417	10,400							(8,983)	(8,983)		
70805E-10-9	PENNANT GROUP INC THE		10/01/2019	Spin Off	10/17/2019	Direct	1.000		10								10	10		
74383L-10-5	PROVIDENT BANCORP INC		10/17/2019	Tax Free Exchange	10/29/2019	Direct	1.000	6	6	6										
74933V-10-8	RA PHARMACEUTICALS INC		03/15/2019	JP MORGAN CHASE BANK/H	04/22/2019	Various	1,084.000	29,506	23,041	29,506							(6,465)	(6,465)		
75629F-10-9	RECRO PHARMA INC		03/15/2019	JP MORGAN CHASE BANK/H	04/22/2019	Various	3,797.000	35,084	31,271	35,084							(3,813)	(3,813)		
75629F-10-9	RECRO PHARMA INC		06/28/2019	Various	11/22/2019	Spin Off	0.000	1,523	1,523	1,523										
767754-87-2	RITE AID CORP		04/22/2019	Tax Free Exchange	05/08/2019	Various	1.000	158	4	158							(154)	(154)		
87184Q-10-7	SYROS PHARMACEUTICALS INC		03/15/2019	JP MORGAN CHASE BANK/H	04/22/2019	Various	3,958.000	35,147	28,165	35,148							(6,983)	(6,983)		
87336U-10-5	TABLEAU SOFTWARE INC CL A		06/28/2019	Various	07/31/2019	Tax Free Exchange	339.000	56,277	56,277	56,277										
888846-10-2	TOCAGEN INC		06/28/2019	Various	10/07/2019	Various	1,578.000	10,540	994	10,541							(9,547)	(9,547)		
89366M-30-0	TRANSENTERIX INC		12/12/2019	Tax Free Exchange	12/30/2019	Various	1.000	86	1	86							(85)	(85)		
90130A-30-9	TWENTY FIRST CENTURY FOX A		03/19/2019	Tax Free Exchange	03/20/2019	Taxable Exchange	27,782.000	412,961	1,384,293	412,961							971,332	971,332		
90130A-40-8	TWENTY FIRST CENTURY FOX B		03/19/2019	Tax Free Exchange	03/21/2019	Taxable Exchange	12,858.000	458,062	640,651	458,062							182,589	182,589		
92556H-10-7	VIACOMCBS INC CLASS A		12/05/2019	Tax Free Exchange	12/26/2019	Various	1.000	119	40	119							(79)	(79)		
92556H-20-6	VIACOMCBS INC CLASS B		12/05/2019	Tax Free Exchange	12/17/2019	Direct	1.000	56	34	56							(22)	(22)		
981558-10-9	WORLDPAY INC		06/28/2019	Various	07/31/2019	Taxable Exchange	329.000	40,316	44,730	40,316							4,414	4,414		
98421M-10-6	XEROX HOLDINGS CORP		08/01/2019	Tax Free Exchange	08/08/2019	CABRERA CAPITAL MARKETS	1,043.000	37,975	30,993	37,975							(6,982)	(6,982)		
697900-10-8	PAN AMERICAN SILVER CORP	A	02/22/2019	Taxable Exchange	04/29/2019	Various	2,278.000	32,573	30,973	32,573							(1,600)	(1,600)		
Y7542C-13-0	SCORPIO TANKERS INC	D	01/18/2019	Tax Free Exchange	12/26/2019	Direct	1.000	142	11	141							(130)	(130)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								39,400,297	43,198,091	39,400,290							3,242,464	3,242,464	335,284	
898320-10-9	TRUIST FINANCIAL CORP		12/09/2019	Tax Free Exchange	12/26/2019	Various	536.000	28,776	30,156	28,759							1,397	1,397		
BZ5ZWZ-90-8	MEGAPORT LTD		12/02/2019	Various	12/31/2019	Various	220,000.000		(4,638)							(7,471)		(7,471)		
Y8565N-30-0	TEENKAY TANKERS LTD CLASS A	D	11/25/2019	Tax Free Exchange	12/12/2019	Direct	0.000	18	2	(22)							24	24		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								28,794	25,520	28,737						(7,471)	1,421	(6,050)		
00766Y-51-3	Champlain Mid Cap Institutional		10/18/2019	Various	12/31/2019	Various	936.000	18,815	19,269	18,815							454	454		
040337-83-4	Ariel Appreciation Institutional		05/06/2019	Various	12/31/2019	Various	2,028.000	89,007	90,915	89,007							1,908	1,908	216	
54401E-72-1	Lord Abbett High Yield R6		10/18/2019	Various	12/30/2019	Various	673.000	5,004	5,059	5,004							55	55	70	
55273W-47-5	MFS Mid Cap Value R6		10/18/2019	Various	12/31/2019	Various	125.000	3,031	3,124	3,032							92	92		
87244W-70-6	TIAA-CREF Money Mkt Inst		02/05/2019	Various	12/31/2019	Various	116,195.000	116,195	116,195	116,195									1,248	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		10/04/2019	Various	12/31/2019	Various	68.000	727	751	727							24	24		
880208-77-2	Templeton Global Bond R6		08/08/2019	Various	12/31/2019	Various	0.000	3	5	3							2	2		
921921-30-0	Vanguard Equity Income Admiral		10/18/2019	Various	12/31/2019	Various	292.000	22,323	22,882	22,323							559	559		
921937-50-4	Vanguard Total Bond Mkt Index Inst		09/11/2019	Various	12/31/2019	Various	4.000	42	42	42										
939330-81-7	AF Wash Mutual Investors R6		04/02/2019	Various	12/31/2019	Various	1,840.000	81,492	84,873	81,491							3,382	3,382	2,953	
9499999. Subtotal - Common Stocks - Mutual Funds								336,639	343,115	336,639							6,476	6,476	4,487	
9799998. Total - Common Stocks								39,765,730	43,566,726	39,765,666						(7,471)	3,250,361	3,242,890	339,771	
9899999. Total - Preferred and Common Stocks								39,765,730	43,566,726	39,765,666						(7,471)	3,250,361	3,242,890	339,771	
9999999 - Totals								67,126,316	71,131,288	67,092,793		(33,466)		(33,466)		(7,471)	3,460,770	3,453,299	873,546	114,713

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US TREASURY BILL			12/02/2019	Various	03/12/2020	4,686,269	636	6,071			4,700,000	4,679,562			1.550	1.578	MAT		
US TREASURY BILL			12/02/2019	Various	03/12/2020	49,853,924	6,771	64,583			50,000,000	49,782,569			1.550	1.578	MAT		
US TREASURY BILL			09/30/2019	CIBC WORLD MARKETS CORP	03/19/2020	25,763,094	16,090	116,841			25,845,000	25,630,163			1.750	1.789	MAT		
US TREASURY BILL			09/30/2019	CIBC WORLD MARKETS CORP	03/19/2020	19,094,296	11,925	86,597			19,155,000	18,995,774			1.750	1.789	MAT		
US TREASURY BILL			12/31/2019	Various	04/02/2020	38,849,660	(1,986)	1,613			39,000,000	38,850,034			1.489	1.515	MAT		
US TREASURY SEC			09/25/2019	DAIWA SECURITIES AMERICA INC	08/15/2020	249,801,228	334,901	228,045			250,000,000	249,238,281	1,416,667		1.500	1.848	FA		427,989
US TREASURY N B			09/26/2019	DAIWA SECURITIES AMERICA INC	08/15/2020	653,901,099	846,297	(1,314,076)			650,000,000	654,368,878	6,444,803		2.625	1.857	FA		1,915,251
US TREASURY N B			09/16/2019	DAIWA SECURITIES AMERICA INC	05/31/2020	99,882,812	105,438	156,280			100,000,000	99,621,094	120,219		1.375	1.920	MN	687,500	409,495
US TREASURY N B			09/18/2019	CIBC WORLD MARKETS CORP	07/31/2020	100,565,529	146,225	(205,696)			100,000,000	100,625,000	1,098,505		2.625	1.891	JJ		356,658
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,242,397,911	1,466,297	(859,742)			1,238,700,000	1,241,791,355	9,080,194		XXX	XXX	XXX	687,500	3,109,393
0599999. Total - U.S. Government Bonds						1,242,397,911	1,466,297	(859,742)			1,238,700,000	1,241,791,355	9,080,194		XXX	XXX	XXX	687,500	3,109,393
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
BROWARD CNTY FL ARPT SYS REVEN SERIES C			11/01/2019	Various	10/01/2020	649,636	(364)				650,000	650,000	1,332		1.844	1.844	AO		
COLORADO ST HLTH FACS AUTH HOS SERIES B			11/07/2019	KEYBANC CAPITAL MARKET	11/01/2020	1,249,888	(113)				1,250,000	1,250,000	2,954		2.075	2.075	MN		
FLORIDA ST MUNI PWR AGY SERIES B			10/25/2019	BARCLAYS CAPITAL INC	10/01/2020	815,155	155				815,000	815,000	2,403		1.966	1.966	AO		
HAMILTON CNTY OH HLTH CARE FAC			12/19/2019	Various	06/01/2020	599,958	(42)				600,000	600,000	36		2.135	2.135	JD		
HARRIS CNTY TX CULTURAL EDU FA SERIES B			11/21/2019	CITIGROUP GLOBAL MARKETS INC	05/15/2020	864,991	(9)				865,000	865,000	1,356		2.015	2.015	MN		
INDIANA ST FIN AUTH REVENUE			10/30/2019	Various	03/01/2020	500,050	50				500,000	500,000	1,495		2.242	2.242	MS		
MASSACHUSETTS ST WTR RESOURCES SERIES F			10/10/2019	CITIGROUP GLOBAL MARKETS INC	08/01/2020	7,225,016	(9,984)				7,235,000	7,235,000	20,029		1.661	1.661	FA		
STOCKTON CA PUBLIC FING AUTH W SERIES A			11/20/2019	CITIGROUP GLOBAL MARKETS INC	10/01/2020	199,930	(70)				200,000	200,000	281		1.942	1.942	AO		
TEXAS ST UNIV SYS FING REVENUE SERIES B			10/25/2019	Various	03/15/2020	700,070	70				700,000	700,000	1,369		1.760	1.760	MS		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,804,694	(10,307)				12,815,000	12,815,000	31,255		XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds						12,804,694	(10,307)				12,815,000	12,815,000	31,255		XXX	XXX	XXX		
BRISTOL MYERS SQUIBB CO SERIES 144A			11/20/2019	Taxable Exchange	08/15/2020	301,570		(284)			300,000	301,854	3,258		2.875	2.023	FA		2,276
BERKSHIRE HATHWAY ENERGY			08/20/2019	Various	01/01/2020	3,504,125	1,125	(2,487)			3,503,000	3,505,487	35,030		2.400	2.184	FA		4,904
COLUMBIA PIPELINE GROUP SERIES WI			09/04/2019	Various	05/01/2020	27,091,828	(3,162)	(91,850)			27,000,000	27,186,840	74,250		3.300	2.225	JD	445,500	235,125
FIFTH THIRD BANCORP			08/28/2019	Various	06/27/2020	14,058,021	4,055	(37,594)			14,000,000	14,091,560	172,181		2.875	2.057	JJ		36,896
GENERAL DYNAMICS CORP			08/21/2019	WELLS FARGO SECURITIES, LLC	05/11/2020	4,013,856	2,316	(11,540)			4,000,000	4,023,080	15,972		2.875	2.057	MN	57,500	32,583
GEORGIA POWER COMPANY			08/14/2019	Various	03/30/2020	2,299,574	954	2,139			2,300,000	2,296,481	11,628		2.000	2.247	MS	23,000	17,378
GOLDMAN SACHS GROUP INC			08/09/2019	Various	03/23/2020	7,509,754	4,404	(9,200)			7,500,000	7,514,550	36,833		2.600	2.277	AO	97,500	59,583
MORGAN STANLEY			08/09/2019	Various	01/27/2020	9,238,030	384	(14,347)			9,235,000	9,251,992	104,689		2.650	2.239	JJ		10,877
MORGAN STANLEY			08/09/2019	Various	06/16/2020	20,074,062	24,613	(41,751)			20,000,000	20,091,200	23,333		2.800	2.248	JD	280,000	88,667
OMNICOM GROUP INC			08/30/2019	Various	08/15/2020	35,471,262	(11,881)	(261,417)			35,000,000	35,744,560	588,389		4.450	2.188	FA		68,950
UNITED TECHNOLOGIES CORP			08/27/2019	MARKETAXESS CORP	05/04/2020	19,990,214	7,047	16,968			20,000,000	19,966,200	60,167		1.900	2.150	MN	190,000	121,389
CANADIAN NATL RAILWAY		A	08/06/2019	KEYBANC CAPITAL MARKET	02/03/2020	8,001,907	491	(6,264)			8,000,000	8,007,680	78,933		2.400	2.200	FA		2,667
DIAGEO CAPITAL PLC		D	08/13/2019	Various	07/15/2020	24,870,802	24,773	(245,399)			24,500,000	25,091,430	545,429		4.828	2.152	JJ		98,572
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						176,425,005	55,119	(703,026)			175,338,000	177,072,914	1,750,092		XXX	XXX	XXX	1,093,500	779,867
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						176,425,005	55,119	(703,026)			175,338,000	177,072,914	1,750,092		XXX	XXX	XXX	1,093,500	779,867
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						1,431,627,610	1,511,109	(1,562,768)			1,426,853,000	1,431,679,269	10,861,541		XXX	XXX	XXX	1,781,000	3,889,260
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						1,431,627,610	1,511,109	(1,562,768)			1,426,853,000	1,431,679,269	10,861,541		XXX	XXX	XXX	1,781,000	3,889,260

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
TIME DEPOSIT EURO (MCH)			12/31/2019												0.000	0.000		1,415	
TIME DEPOSIT EURO (MCH)			12/31/2019												0.000	0.000		4,868	
9099999. Subtotal - Other Short-Term Invested Assets											XXX				XXX	XXX	XXX	6,283	
9199999 - Totals						1,431,627,610	1,511,109	(1,562,768)			XXX	1,431,679,269	10,861,541		XXX	XXX	XXX	1,787,283	3,889,260

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH0	41	6,608,317	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCL0OF39	12/20/2019	3,223.5693	3,231.1000	15,785					58,829	58,829	258,300	0002	50
1539999999. Subtotal - Long Futures - Hedging Other												15,785					58,829	58,829	258,300	XXX	XXX
1579999999. Subtotal - Long Futures												15,785					58,829	58,829	258,300	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												15,785					58,829	58,829	258,300	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												15,785					58,829	58,829	258,300	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the equity risk of assets
0007	Hedges the credit risk of assets
0009	Hedges the currency risk of assets

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH9	149	5,859,525	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/15/2019	CME SNZ20JLFK8MNNCL00F39	03/05/2019	2,643.1795	03/07/2019	2,717.5263	Closing Sale	530,687	530,687			002	50
ESM9	198	577,615	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCL00F39	06/10/2019	2,869.5076	06/13/2019	2,862.2800	Closing Sale	(68,556)	(68,556)			002	50
ESU9	140	149,283	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	09/20/2019	CME SNZ20JLFK8MNNCL00F39	09/06/2019	2,906.8429	09/12/2019	2,950.2020	Closing Sale	290,802	290,802			002	50
ESZ9	134	1,087,708	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	12/20/2019	CME SNZ20JLFK8MNNCL00F39	11/20/2019	3,022.2757	12/12/2019	3,042.1066	Closing Sale	127,302	127,302			002	50
ESH0	24	483,529	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCL00F39	12/20/2019	3,155.7746	12/31/2019	3,212.8229	Closing Sale	65,591	65,591			002	50
1539999999. Subtotal - Long Futures - Hedging Other														945,826	945,826			XXX	XXX
1579999999. Subtotal - Long Futures														945,826	945,826			XXX	XXX
1649999999. Subtotal - Short Futures																		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														945,826	945,826			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														945,826	945,826			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the equity risk of assets
0007	Hedges the credit risk of assets
0009	Hedges the currency risk of assets

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				15,785		15,785	258,300	258,300
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals							15,785		15,785	258,300	258,300
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
857509-30-1	STATE STREET NAVIGATOR SECURITIES LENDING GOVERNMENT MONEY MARKET PORTFOLIO	M		5,860,634	5,860,634	
	Citibank, NA			25,743,363	25,743,363	
7699999. Subtotal - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				31,603,997	31,603,997	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				31,603,997	31,603,997	XXX
8099999. Total - Preferred and Common Stocks				31,603,997	31,603,997	XXX
9999999 - Totals				31,603,997	31,603,997	XXX

General Interrogatories:

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

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

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 *
State Street Boston, MA		0.000			15,037,354	XXX
Citibank		0.000			1,059,745	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX			16,097,099	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			16,097,099	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			16,097,099	XXX

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

1. January	9,408,214	4. April	3,698,899	7. July	10,173,692	10. October	(303,847)
2. February	4,799,475	5. May	53,910,589	8. August	5,734,119	11. November	13,128,336
3. March	35,390,056	6. June	5,233,010	9. September	15,898,792	12. December	16,097,099

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL		12/18/2019	1.521	01/02/2020	11,900,000		7,039
	US TREASURY BILL		12/17/2019	1.504	01/30/2020	26,113,411		16,378
	US TREASURY BILL		12/02/2019	1.558	02/27/2020	49,882,556		64,917
	US TREASURY BILL		10/26/2019	1.626	01/23/2020	10,091,339		31,477
	US TREASURY BILL		11/09/2019	1.524	02/06/2020	19,971,028		47,420
	US TREASURY BILL		12/02/2019	1.550	02/13/2020	49,913,229		64,604
	US TREASURY BILL		12/17/2019	1.530	02/20/2020	12,973,193		8,288
	US TREASURY BILL		12/07/2019	1.490	03/05/2020	46,078,523		49,716
	US TREASURY BILL		12/17/2019	1.515	01/14/2020	39,960,443		25,237
	US TREASURY BILL		12/30/2019	1.510	01/21/2020	238,314,965		47,634
	US TREASURY BILL		12/17/2019	1.515	02/04/2020	39,942,613		25,250
	US TREASURY BILL		12/30/2019	1.480	02/11/2020	149,752,083		12,333
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						694,893,383		400,293
0599999. Total - U.S. Government Bonds						694,893,383		400,293
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LN DISCOUNT NT		12/31/2019	1.150	01/02/2020	64,497,940		
	FED HOME LN DISCOUNT NT		12/31/2019	1.150	01/02/2020	7,720,000		247
	FED HOME LN DISCOUNT NT		12/12/2019	1.500	01/06/2020	4,799,195		6,918
	FED HOME LN DISCOUNT NT		10/16/2019	1.660	01/10/2020	21,192,886		75,272
	FED HOME LN DISCOUNT NT		10/18/2019	1.675	01/15/2020	25,985,823		93,149
	FED HOME LN DISCOUNT NT		12/06/2019	1.559	01/31/2020	42,947,694		66,524
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						167,143,538		242,110
3199999. Total - U.S. Special Revenues Bonds						167,143,538		242,110
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						862,036,921		642,403
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						862,036,921		642,403
8899999 - Total Cash Equivalents						862,036,921		642,403

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

NONE

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 6.1
Analysis of Operations By Lines of Business 5
Asset Valuation Reserve Default Component 15
Asset Valuation Reserve Equity 17
Asset Valuation Reserve Replications (Synthetic) Assets 20
Assets 2
Exhibit 1 - Investment Expenses 8
Exhibit 2 - Investment Taxes, Licenses and Fees (Excluding Federal Income Taxes) 8
Exhibit 3 - Aggregate Reserve for Life, Annuity and Accident and Health Contracts 9
Exhibit 3 - Interrogatories 9
Exhibit 3A - Changes in Bases of Valuation During The Year 9
Exhibit 4 - Deposit-Type Contracts 10
Exhibit 5 - Reconciliation of Cash and Invested Assets 11
Exhibit 6 - Guaranteed Insurance and Annuity Products 12
Exhibit of Capital Gains (Losses) 7
Exhibit of Net Investment Income 7
Form for Calculating the Interest Maintenance Reserve (IMR) 14
General Interrogatories 13
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Overflow Page For Write-ins 21
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Summary of Operations 4