14338201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

IOWA MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 14338 | Employer's ID Number..... 42-0333120

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

Incorporated/Organized..... March 12, 1900 | Commenced Business..... March 12, 1900

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

OFFICERS

Name	Title	Name	Title
1. DAVID LYNN KAUFMAN	CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4. GRADY BRENDAN CAMPBELL	PRESIDENT

OTHER

GREGORY ARTHUR BURTON — EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON	GRADY BRENDAN CAMPBELL	SUSAN ELIZABETH HAACK	DAVID LYNN KAUFMAN
ROBERT DAVID LAMBERT	THOMAS JOSEPH OBROKTA JR.	THOMAS CHARLES OGG	CHARLES DONOVAN STAPLETON
BRIGHAM LANE TUBBS	MICHAEL LEE WISEMAN		

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

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

(Signature)	(Signature)	(Signature)
DAVID LYNN KAUFMAN	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8TH day of FEBRUARY 2019

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,624,115	5.6	3,624,115		3,624,115	5.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,122,409	1.7	1,122,409		1,122,409	1.7
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	851,360	1.3	851,360		851,360	1.3
1.43 Revenue and assessment obligations	11,401,195	17.7	11,401,195		11,401,195	17.7
1.44 Industrial development and similar obligations	112,110	0.2	112,110		112,110	0.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	204,853	0.3	204,853		204,853	0.3
1.512 Issued or guaranteed by FNMA and FHLMC	3,178,317	4.9	3,178,317		3,178,317	4.9
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	550,937	0.9	550,937		550,937	0.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	1,137,551	1.8	1,137,551		1,137,551	1.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,139,464	11.1	7,139,464		7,139,464	11.1
2.2 Unaffiliated non-U.S. securities (including Canada)	1,831,937	2.8	1,831,937		1,831,937	2.8
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	4,347,200	6.8	4,347,200		4,347,200	6.8
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	7,382,556	11.5	7,382,556		7,382,556	11.5
3.4 Other equity securities:						
3.41 Affiliated	7,892,926	12.3	7,892,926		7,892,926	12.3
3.42 Unaffiliated	76,029	0.1	76,029		76,029	0.1
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	1,910,758	3.0	1,910,758		1,910,758	3.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	1,170	0.0	1,170		1,170	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	7,499,639	11.7	7,499,639		7,499,639	11.7
11. Other invested assets	4,104,719	6.4	4,104,719		4,104,719	6.4
12. Total invested assets	64,369,246	100.0	64,369,246	0	64,369,246	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,028,307
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	117,549	
	8.2 Totals, Part 3, Column 9		117,549
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		1,910,758
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,910,758

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,235,516
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	173,177	173,177
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(289,790)	
	5.2 Totals, Part 3, Column 9		(289,790)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,118,904
12.	Deduct total nonadmitted amounts		14,185
13.	Statement value at end of current period (Line 11 minus Line 12)		4,104,719

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		41,170,984
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,496,156
3.	Accrual of discount		22,574
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	35,262	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(1,733,233)	
	4.4 Part 4, Column 11	(1,059,790)	(2,757,760)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,153,133
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		8,038,758
7.	Deduct amortization of premium		196,200
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		2,832
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		50,852,960
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		50,852,960

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	3,928,752	3,829,859	3,860,418	3,884,174
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,928,752	3,829,859	3,860,418	3,884,174
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,067,411	1,077,078	1,094,228	975,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	851,360	867,638	892,083	765,000
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	15,197,774	15,448,625	15,586,792	14,348,221
Industrial and Miscellaneous,	8. United States	8,277,016	8,268,185	8,286,236	8,338,878
SVO Identified Funds, Bank Loans	9. Canada	422,410	441,546	425,776	400,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,409,527	1,381,911	1,410,708	1,400,000
	11. Totals	10,108,952	10,091,642	10,122,719	10,138,878
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	31,154,249	31,314,842	31,556,240	30,111,273
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	11,536,514	11,536,514	11,646,623	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	3,985	3,985	4,934	
	22. Other Countries	265,286	265,286	291,930	
	23. Totals	11,805,784	11,805,784	11,943,487	
Parent, Subsidiaries and Affiliates	24. Totals	7,892,926	7,892,926	8,002,572	
	25. Total Common Stocks	19,698,710	19,698,710	19,946,059	
	26. Total Stocks	19,698,710	19,698,710	19,946,059	
	27. Total Bonds and Stocks	50,852,960	51,013,552	51,502,299	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	79,187	2,887,452	669,965	94,120	198,027	XXX	3,928,752	12.6	3,968,871	19.7	3,928,752	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	79,187	2,887,452	669,965	94,120	198,027	XXX	3,928,752	12.6	3,968,871	19.7	3,928,752	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		630,303	437,108			XXX	1,067,411	3.4	190,174	0.9	1,067,411	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	630,303	437,108	0	0	XXX	1,067,411	3.4	190,174	0.9	1,067,411	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		288,201	563,159			XXX	851,360	2.7	1,216,954	6.0	851,360	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	288,201	563,159	0	0	XXX	851,360	2.7	1,216,954	6.0	851,360	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,077,135	5,778,186	6,842,417	1,151,306	348,730	XXX	15,197,774	48.8	9,790,062	48.5	15,197,774	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,077,135	5,778,186	6,842,417	1,151,306	348,730	XXX	15,197,774	48.8	9,790,062	48.5	15,197,774	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	843,958	3,239,580	2,960,658	362,656	971,865	XXX	8,378,717	26.9	3,402,135	16.9	7,233,035	1,145,682
6.2 NAIC 2	125,434	348,875	808,687	135,977	311,262	XXX	1,730,236	5.6	1,621,526	8.0	1,507,415	222,821
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	969,393	3,588,455	3,769,345	498,633	1,283,127	XXX	10,108,952	32.4	5,023,661	24.9	8,740,450	1,368,503
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 2,000,280	12,823,723	11,473,308	1,608,081	1,518,621	0	29,424,013	94.4	XXX	XXX	28,278,332	1,145,682
11.2 NAIC 2	(d) 125,434	348,875	808,687	135,977	311,262	0	1,730,236	5.6	XXX	XXX	1,507,415	222,821
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	2,125,714	13,172,598	12,281,995	1,744,058	1,829,884	0	(b) 31,154,249	100.0	XXX	XXX	29,785,747	1,368,503
11.8 Line 11.7 as a % of Col. 7	6.8	42.3	39.4	5.6	5.9	0.0	100.0	XXX	XXX	XXX	95.6	4.4
12. Total Bonds Prior Year												
12.1 NAIC 1	816,278	8,094,295	7,037,031	1,021,726	1,598,867		XXX	XXX	18,568,196	92.0	18,238,418	329,779
12.2 NAIC 2		454,708	931,350	135,484	99,983		XXX	XXX	1,621,526	8.0	1,573,756	47,769
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	816,278	8,549,002	7,968,381	1,157,210	1,698,850	0	XXX	XXX	(b) 20,189,722	100.0	19,812,174	377,548
12.8 Line 12.7 as a % of Col. 9	4.0	42.3	39.5	5.7	8.4	0.0	XXX	XXX	100.0	XXX	98.1	1.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,901,644	12,321,233	10,928,753	1,608,081	1,518,621		28,278,332	90.8	18,238,418	90.3	28,278,332	XXX
13.2 NAIC 2	125,434	348,875	585,866	135,977	311,262		1,507,415	4.8	1,573,756	7.8	1,507,415	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	2,027,078	12,670,108	11,514,618	1,744,058	1,829,884	0	29,785,747	95.6	19,812,174	98.1	29,785,747	XXX
13.8 Line 13.7 as a % of Col. 7	6.8	42.5	38.7	5.9	6.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.5	40.7	37.0	5.6	5.9	0.0	95.6	XXX	XXX	XXX	95.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	98,636	502,490	544,555				1,145,682	3.7	329,779	1.6	XXX	1,145,682
14.2 NAIC 2			222,821				222,821	0.7	47,769	0.2	XXX	222,821
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	98,636	502,490	767,376	0	0	0	1,368,503	4.4	377,548	1.9	XXX	1,368,503
14.8 Line 14.7 as a % of Col. 7	7.2	36.7	56.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	1.6	2.5	0.0	0.0	0.0	4.4	XXX	XXX	XXX	XXX	4.4

(a) Includes $.....1,122,745 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....157,261 current year of bonds with Z designations, $.....169,529 prior year of bonds with Z designations and $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5* or 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	20,920	2,724,205	601,385	79,577	198,027	XXX	3,624,115	11.6	3,600,019	17.8	3,624,115	
1.2 Residential Mortgage-Backed Securities	58,266	163,247	68,580	14,543		XXX	304,637	1.0	368,852	1.8	304,637	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	79,187	2,887,452	669,965	94,120	198,027	XXX	3,928,752	12.6	3,968,871	19.7	3,928,752	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations		630,303	437,108			XXX	1,067,411	3.4	190,174	0.9	1,067,411	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	630,303	437,108	0	0	XXX	1,067,411	3.4	190,174	0.9	1,067,411	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations		288,201	563,159			XXX	851,360	2.7	1,216,954	6.0	851,360	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	288,201	563,159	0	0	XXX	851,360	2.7	1,216,954	6.0	851,360	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	645,954	4,447,307	5,776,987	380,748	205,197	XXX	11,456,193	36.8	8,567,762	42.4	11,456,193	
5.2 Residential Mortgage-Backed Securities	431,181	1,330,879	953,321	770,558	143,533	XXX	3,629,471	11.7	1,222,299	6.1	3,629,471	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities			112,110			XXX	112,110	0.4		0.0	112,110	
5.5 Totals	1,077,135	5,778,186	6,842,417	1,151,306	348,730	XXX	15,197,774	48.8	9,790,062	48.5	15,197,774	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	426,013	1,992,309	3,128,739	498,633	1,283,127	XXX	7,328,820	23.5	4,261,617	21.1	6,656,738	672,082
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	44,764	452,181	640,606			XXX	1,137,551	3.7	363,021	1.8	841,493	296,058
6.4 Other Loan-Backed and Structured Securities	498,616	1,143,965				XXX	1,642,581	5.3	399,023	2.0	1,242,219	400,362
6.5 Totals	969,393	3,588,455	3,769,345	498,633	1,283,127	XXX	10,108,952	32.4	5,023,661	24.9	8,740,450	1,368,503
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	1,092,888	10,082,326	10,507,377	958,958	1,686,351	XXX	24,327,899	78.1	XXX	XXX	23,655,817	672,082
11.2 Residential Mortgage-Backed Securities	489,447	1,494,126	1,021,901	785,101	143,533	XXX	3,934,108	12.6	XXX	XXX	3,934,108	0
11.3 Commercial Mortgage-Backed Securities	44,764	452,181	640,606	0	0	XXX	1,137,551	3.7	XXX	XXX	841,493	296,058
11.4 Other Loan-Backed and Structured Securities	498,616	1,143,965	112,110	0	0	XXX	1,754,691	5.6	XXX	XXX	1,354,329	400,362
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	2,125,714	13,172,598	12,281,995	1,744,058	1,829,884	0	31,154,249	100.0	XXX	XXX	29,785,747	1,368,503
11.8 Line 11.7 as a % of Col. 7	6.8	42.3	39.4	5.6	5.9	0.0	100.0	XXX	XXX	XXX	95.6	4.4
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	396,135	7,389,308	7,349,534	1,019,648	1,681,902	XXX	XXX	XXX	17,836,527	88.3	17,788,758	47,769
12.2 Residential Mortgage-Backed Securities	292,190	788,024	356,428	137,563	16,948	XXX	XXX	XXX	1,591,152	7.9	1,591,152	
12.3 Commercial Mortgage-Backed Securities	2,970	97,631	262,419			XXX	XXX	XXX	363,021	1.8	209,949	153,071
12.4 Other Loan-Backed and Structured Securities	124,984	274,039				XXX	XXX	XXX	399,023	2.0	222,316	176,707
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	816,278	8,549,002	7,968,381	1,157,210	1,698,850	0	XXX	XXX	20,189,722	100.0	19,812,174	377,548
12.8 Line 12.7 as a % of Col. 9	4.0	42.3	39.5	5.7	8.4	0.0	XXX	XXX	100.0	XXX	98.1	1.9
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	1,092,888	9,931,862	9,985,758	958,958	1,686,351	XXX	23,655,817	75.9	17,788,758	88.1	23,655,817	XXX
13.2 Residential Mortgage-Backed Securities	489,447	1,494,126	1,021,901	785,101	143,533	XXX	3,934,108	12.6	1,591,152	7.9	3,934,108	XXX
13.3 Commercial Mortgage-Backed Securities	44,764	401,881	394,849			XXX	841,493	2.7	209,949	1.0	841,493	XXX
13.4 Other Loan-Backed and Structured Securities	399,979	842,239	112,110			XXX	1,354,329	4.3	222,316	1.1	1,354,329	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	2,027,078	12,670,108	11,514,618	1,744,058	1,829,884	0	29,785,747	95.6	19,812,174	98.1	29,785,747	XXX
13.8 Line 13.7 as a % of Col. 7	6.8	42.5	38.7	5.9	6.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.5	40.7	37.0	5.6	5.9	0.0	95.6	XXX	XXX	XXX	95.6	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations		150,463	521,619			XXX	672,082	2.2	47,769	0.2	XXX	672,082
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities		50,301	245,757			XXX	296,058	1.0	153,071	0.8	XXX	296,058
14.4 Other Loan-Backed and Structured Securities	98,636	301,726				XXX	400,362	1.3	176,707	0.9	XXX	400,362
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	98,636	502,490	767,376	0	0	0	1,368,503	4.4	377,548	1.9	XXX	1,368,503
14.8 Line 14.7 as a % of Col. 7	7.2	36.7	56.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	1.6	2.5	0.0	0.0	0.0	4.4	XXX	XXX	XXX	XXX	4.4

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,510,533		4,510,533	
2. Cost of cash equivalents acquired	36,105,393		36,105,393	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	31,756,802		31,756,802	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,859,124	0	8,859,124	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	8,859,124	0	8,859,124	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
2 story & basement brick office building and 2 additions, (50' x 120') and (35' x 70'), occupied by reporting entity		De Witt	IA	03/08/1924.	09/01/2001.	5,179,858		1,855,558	2,277,982	117,549			(117,549)		750,072	302,487
Empty Lot		De Witt	IA	12/29/2005.		25,000		25,000	25,340				0			822
Empty Lot		De Witt	IA	02/14/2011.	05/28/2010.	30,201		30,201	25,672				0			845
0299999. Properties Occupied by the Reporting Entity - Administrative						5,235,059	0	1,910,758	2,328,994	117,549	0	0	(117,549)	0	750,072	304,154
0399999. Total - Properties Occupied by the Reporting Entity						5,235,059	0	1,910,758	2,328,994	117,549	0	0	(117,549)	0	750,072	304,154
0699999. Totals						5,235,059	0	1,910,758	2,328,994	117,549	0	0	(117,549)	0	750,072	304,154

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsyl	Aberdeen Asset Management Inc.		08/24/2017		2,000,000	1,888,539	1,888,539	(245,377)					87,791		0.260
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		1,325,000	2,216,179	2,216,179	(52,568)					85,386		1.350
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									3,325,000	4,104,719	4,104,719	(297,945)	0	0	0	0	173,177	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	IMARC LLC 10% Membership		DeWitt	Iowa	Formed Partnership		01/01/1999		900	14,185	14,185	8,156					22,500		90.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									900	14,185	14,185	8,156	0	0	0	0	22,500	0	XXX
4499999. Subtotal - Unaffiliated									3,325,000	4,104,719	4,104,719	(297,945)	0	0	0	0	173,177	0	XXX
4599999. Subtotal - Affiliated									900	14,185	14,185	8,156	0	0	0	0	22,500	0	XXX
4699999. Totals									3,325,900	4,118,904	4,118,904	(289,790)	0	0	0	0	195,677	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	Pennsylvan	Aberdeen Asset Management Inc.	08/24/2017.			87,791		0.260
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007.			85,386		1.350
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	173,177	0	XXX
4499999. Subtotal - Unaffiliated							0	173,177	0	XXX
4699999. Totals							0	173,177	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FD 5	UNITED STATES TREASURY				1	29,559	122.712	28,778	23,452	28,830	575	(505)			3.625	1.073	AO	182	841	11/14/2013	04/15/2028
912810 FH 6	UNITED STATES TREASURY				1	40,203	127.207	39,134	30,764	37,883	755	(643)			3.875	1.307	AO	255	1,180	11/14/2013	04/15/2029
912810 FQ 6	UNITED STATES TREASURY				1	8,166	128.228	9,134	7,123	8,722	175	(58)			3.375	2.199	AO	52	238	09/03/2010	04/15/2032
912810 FR 4	UNITED STATES TREASURY				1	49,068	108.122	43,514	40,245	47,304	987	(921)			2.375	(0.057)	JJ	442	941	02/04/2013	01/15/2025
912810 FS 2	UNITED STATES TREASURY				1	34,788	106.726	38,073	35,673	38,278	875	(109)			2.000	1.645	JJ	330	702	02/04/2015	01/15/2026
912810 PS 1	UNITED STATES TREASURY				1	23,602	110.393	27,685	25,078	26,915	615	36			2.375	2.567	JJ	275	586	05/10/2010	01/15/2027
912810 PV 4	UNITED STATES TREASURY				1	32,181	106.189	32,044	30,176	32,984	740	(276)			1.750	0.708	JJ	244	520	05/20/2014	01/15/2028
912810 PZ 5	UNITED STATES TREASURY				1	29,361	113.810	34,852	30,623	32,971	751	4			2.500	2.519	JJ	354	753	05/10/2010	01/15/2029
912810 QF 8	UNITED STATES TREASURY				1	13,971	117.523	17,874	15,209	16,138	373	14			2.125	2.281	FA	122	318	05/10/2010	02/15/2040
912810 QP 6	UNITED STATES TREASURY				1	26,886	118.078	27,269	23,094	27,760	567	(175)			2.125	1.091	FA	185	484	05/06/2014	02/15/2041
912810 QV 3	UNITED STATES TREASURY				1	25,319	90.724	25,382	27,977	27,109	686	32			0.750	0.902	FA	79	207	05/16/2016	02/15/2042
912810 RA 8	UNITED STATES TREASURY				1	11,783	87.633	14,458	16,498	13,477	405	107			0.625	1.665	FA	39	102	12/04/2013	02/15/2043
912810 RF 7	UNITED STATES TREASURY				1	38,665	103.234	39,203	37,975	40,588	932	(91)			1.375	1.043	FA	197	515	08/07/2015	02/15/2044
912810 RL 4	UNITED STATES TREASURY				1	28,674	89.401	28,801	32,215	30,739	790	49			0.750	0.961	FA	91	238	05/16/2016	02/15/2045
912810 RR 1	UNITED STATES TREASURY				1	21,084	94.797	20,276	21,389	21,817	524	(14)			1.000	0.913	FA	81	210	06/06/2017	02/15/2046
912810 RW 0	UNITED STATES TREASURY				1	9,749	91.790	9,615	10,476	10,149	257	10			0.875	1.007	FA	35	90	05/04/2017	02/15/2047
912810 SB 5	UNITED STATES TREASURY				1	10,002	94.764	9,717	10,254	10,251	249	0			1.000	1.001	FA	39	51	03/05/2018	02/15/2048
912828 2L 3	UNITED STATES TREASURY				1	44,308	94.866	44,130	46,518	45,412	867	80			0.375	0.667	JJ	81	124	05/18/2018	07/15/2027
912828 3R 9	UNITED STATES TREASURY				1	29,266	95.432	29,350	30,755	29,967	640	61			0.500	0.800	JJ	71	76	05/18/2018	01/15/2028
912828 4H 0	UNITED STATES TREASURY				1	19,966	98.339	20,022	20,361	20,263	283	14			0.625	0.740	AO	27	63	05/18/2018	04/15/2023
912828 B2 5	UNITED STATES TREASURY				1	61,965	98.437	64,008	65,024	65,467	1,595	(87)			0.625	0.479	JJ	188	400	08/07/2015	01/15/2024
912828 H4 5	UNITED STATES TREASURY				1	45,577	95.758	46,005	48,043	47,270	895	57			0.250	0.500	JJ	55	86	05/18/2018	01/15/2025
912828 K3 3	UNITED STATES TREASURY				1	67,266	97.751	68,609	70,188	70,617	1,722	(334)			0.125	(0.377)	AO	19	87	05/16/2016	04/15/2020
912828 LA 6	UNITED STATES TREASURY				1	19,604	99.673	20,067	20,133	20,920	494	(190)			1.875	0.893	JJ	174	371	05/16/2016	07/15/2019
912828 MF 4	UNITED STATES TREASURY				1	23,445	99.358	23,237	23,387	23,803	574	(400)			1.375	(0.431)	JJ	149	316	05/16/2016	01/15/2020
912828 N7 1	UNITED STATES TREASURY				1	52,560	97.337	51,794	53,211	54,565	1,305	(191)			0.625	0.242	JJ	154	327	06/06/2017	01/15/2026
912828 NM 8	UNITED STATES TREASURY				1	58,520	99.795	57,856	57,975	59,407	1,422	(904)			1.250	(0.394)	JJ	335	713	05/16/2016	07/15/2020
912828 PP 9	UNITED STATES TREASURY				1	58,773	99.544	57,535	57,799	60,119	1,418	(556)			1.125	0.098	JJ	300	640	06/14/2013	01/15/2021
912828 Q6 0	UNITED STATES TREASURY				1	20,461	97.238	20,749	21,339	21,529	523	(83)			0.125	(0.286)	AO	6	26	05/16/2016	04/15/2021
912828 QV 5	UNITED STATES TREASURY				1	53,429	98.908	55,485	56,098	56,356	1,376	(101)			0.625	0.432	JJ	162	345	11/05/2015	07/15/2021
912828 S2 7	UNITED STATES TREASURY	SD			1	2,100,663	96.785	2,032,485	2,100,000	2,100,357		(140)			1.125	1.118	JD	65	35,438	09/26/2016	06/30/2021
912828 S5 0	UNITED STATES TREASURY				1	49,303	93.883	49,520	52,747	51,906	1,294	110			0.125	0.350	JJ	30	65	02/10/2017	07/15/2026
912828 SA 9	UNITED STATES TREASURY				1	64,177	97.067	65,068	67,034	69,349	1,644	(55)			0.125	0.038	JJ	39	82	08/16/2012	01/15/2022
912828 TE 0	UNITED STATES TREASURY				1	59,445	97.129	64,082	65,977	65,761	1,618	305			0.125	0.631	JJ	38	81	11/12/2013	07/15/2022
912828 UH 1	UNITED STATES TREASURY				1	58,371	96.585	63,486	65,731	65,037	1,612	379			0.125	0.761	JJ	38	81	11/12/2013	01/15/2023
912828 V4 9	UNITED STATES TREASURY				1	19,979	94.983	19,929	20,981	20,927	515	5			0.375	0.400	JJ	36	77	02/10/2017	01/15/2027
912828 VM 9	UNITED STATES TREASURY				1	61,261	97.775	63,745	65,196	65,177	1,600	4			0.375	0.382	JJ	113	241	06/10/2014	07/15/2023
912828 WU 0	UNITED STATES TREASURY				1	64,424	95.893	66,379	69,222	68,897	1,698	58			0.125	0.216	JJ	40	85	08/22/2014	07/15/2024
912828 X3 9	UNITED STATES TREASURY				1	45,208	96.737	45,401	46,932	46,431	875	94			0.125	0.460	AO	13	42	05/18/2018	04/15/2022
912828 XL 9	UNITED STATES TREASURY				1	41,248	96.404	40,807	42,329	42,663	1,038	(51)			0.375	0.249	JJ	73	157	06/06/2017	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0199999. U.S. Government - Issuer Obligations						3,552,282	XXX	3,515,561	3,585,202	3,624,115	35,262	(4,461)	0	0	XXX	XXX	XXX	5,207	47,901	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202C R2 1	G2 002305 - RMBS			4	1	1,564	114.813	1,796	1,564	1,564					8.000	7.948	MON	10	126	09/03/1996.	10/20/2026.
36202C UV 3	G2 002396 - RMBS			4	1	1,503	113.604	1,707	1,503	1,503					7.500	7.449	MON	9	116	03/07/1997.	03/20/2027.
36202C UW 1	G2 002397 - RMBS			4	1	755	107.572	793	737	735		(0)			8.000	8.086	MON	5	61	03/12/1997.	03/20/2027.
36210Y ZT 5	GN 506654 - RMBS			4	1	10,528	107.284	11,570	10,784	10,713		(2)			6.000	6.231	MON	54	658	04/07/1999.	04/15/2029.
36225B EA 2	GN 781029 - RMBS			4	1	55,185	111.692	58,598	52,464	54,157		(58)			6.500	5.336	MON	284	3,455	04/07/2005.	05/15/2029.
36241K MU 9	GN 782171 - RMBS			4	1	136,370	105.967	143,121	135,062	136,182		32			5.000	4.787	MON	563	6,853	12/05/2008.	11/15/2035.
38377R VK 8	GNR 10166F GP - CMO/RMBS			4	1	102,231	99.851	96,714	96,859	99,784		4			3.000	1.830	MON	242	2,962	04/20/2012.	04/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						308,136	XXX	314,298	298,972	304,637	0	(24)	0	0	XXX	XXX	XXX	1,168	14,230	XXX	XXX
0599999. Total - U.S. Government						3,860,418	XXX	3,829,859	3,884,174	3,928,751	35,262	(4,485)	0	0	XXX	XXX	XXX	6,375	62,131	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1FE	282,703	111.241	278,103	250,000	277,974		(4,729)			5.000	2.224	AO	3,125	12,500	03/29/2018.	10/01/2027.
452152 MK 4	ILLINOIS ST				1FE	140,738	107.262	134,078	125,000	132,170		(1,856)			5.000	3.290	FA	2,604	6,250	01/28/2014.	08/01/2022.
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	111,209	110.110	110,110	100,000	109,775		(1,434)			5.000	2.803	AO	1,056	5,000	03/29/2018.	10/15/2032.
70914P VU 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	117,082	115.361	115,361	100,000	109,900		(1,248)			5.000	3.017	JD	222	5,000	05/14/2014.	06/15/2029.
882723 B4 0	TEXAS ST			2	1FE	100,390	99.865	99,865	100,000	100,355		(35)			3.311	3.252	AO	828	3,311	03/29/2018.	10/01/2028.
93974D BE 7	WASHINGTON ST			2	1FE	111,977	111.023	111,023	100,000	110,384		(1,593)			5.000	2.583	FA	2,083	2,500	03/29/2018.	08/01/2033.
93974D HF 8	WASHINGTON ST			2	1FE	113,797	112.772	112,772	100,000	112,274		(1,523)			5.000	2.623	FA	2,083	2,500	03/29/2018.	08/01/2032.
956553 YD 7	WEST VIRGINIA ST				1FE	116,333	115.767	115,767	100,000	114,579		(1,754)			5.000	2.313	MN	833	5,000	03/29/2018.	11/01/2024.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,094,228	XXX	1,077,078	975,000	1,067,411	0	(14,172)	0	0	XXX	XXX	XXX	12,835	42,061	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,094,228	XXX	1,077,078	975,000	1,067,411	0	(14,172)	0	0	XXX	XXX	XXX	12,835	42,061	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
249002 BR 6	DENTON TEX INDPT SCH DIST			2	1FE	59,810	114.318	57,159	50,000	55,963		(970)			5.000	2.699	FA	944	2,500	11/05/2014.	08/15/2028.
368079 GF 0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1FE	115,322	114.618	114,618	100,000	110,669		(1,435)			5.000	3.190	FA	2,083	5,000	07/29/2015.	08/01/2032.
421110 U3 9	HAYS TEX CONS INDPT SCH DIST			2	1FE	121,130	114.572	114,572	100,000	112,152		(2,200)			5.000	2.460	FA	1,889	5,000	09/30/2014.	02/15/2026.
592112 MY 9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	61,084	111.788	55,894	50,000	54,911		(1,156)			5.000	2.410	JJ	1,250	2,500	04/17/2013.	01/01/2026.
59333R DG 6	MIAMI-DADE CNTY FLA SCH DIST			2	1FE	185,904	111.171	183,432	165,000	182,853		(3,051)			5.000	2.284	MS	2,429	4,125	03/29/2018.	03/15/2026.
613681 U7 8	MONTGOMERY CNTY TEX			2	1FE	90,261	113.379	85,034	75,000	83,799		(1,575)			5.000	2.560	MS	1,250	3,750	09/17/2014.	03/01/2026.
64966J AS 5	NEW YORK N Y			2	1FE	51,767	106.491	53,246	50,000	50,437		(209)			6.646	6.155	JD	277	3,323	03/29/2011.	12/01/2031.
783244 ET 9	RUTHERFORD CNTY TENN			2	1FE	115,264	115.367	115,367	100,000	113,741		(1,523)			5.000	2.602	AO	1,250	5,000	03/29/2018.	04/01/2028.
919069 AW 4	VALDOSTA GA CITY SCH SYS			2	1FE	91,542	117.755	88,316	75,000	86,836		(1,506)			5.000	2.551	FA	1,563	3,750	09/23/2015.	02/01/2027.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						892,083	XXX	867,638	765,000	851,360	0	(13,625)	0	0	XXX	XXX	XXX	12,935	34,948	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						892,083	XXX	867,638	765,000	851,360	0	(13,625)	0	0	XXX	XXX	XXX	12,935	34,948	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
04048R NQ 5	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	59,154	114.385	57,193	50,000	56,496		(899)			5.000	2.800	JJ	1,250	2,500	12/02/2015.	07/01/2031.
04048R NS 1	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	58,560	113.744	56,872	50,000	56,085		(838)			5.000	2.930	JJ	1,250	2,500	12/02/2015.	07/01/2033.
04048R NU 6	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	58,108	112.981	56,491	50,000	55,772		(792)			5.000	3.030	JJ	1,250	2,500	12/02/2015.	07/01/2035.
040654 XH 3	ARIZONA ST TRANSN BRD HWY REV			2	1FE	60,669	110.112	55,056	50,000	54,251		(1,150)			5.000	2.450	JJ	1,250	2,500	01/17/2013.	07/01/2028.
040654 XM 2	ARIZONA ST TRANSN BRD HWY REV			2	1FE	91,003	109.403	82,052	75,000	81,377		(1,724)			5.000	2.450	JJ	1,875	3,750	01/17/2013.	07/01/2028.
047870 NB 2	ATLANTA GA WTR & WASTEWTR REV			2	1FE	114,581	113.417	113,417	100,000	110,063		(1,411)			5.000	3.230	MN	833	5,000	09/01/2015.	11/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
050589 NP 1	AUBURN UNIV ALA GEN FEE REV			2	1FE	264,260	106.121	265,303	250,000	263,096		(1,164)			4.000	3.201	JD	833	10,000	03/29/2018	06/01/2033
101029 RK 4	BOSTON MASS WTR & SWR COMMN REV			2	1FE	59,270	111.077	55,539	50,000	54,074		(995)			5.000	2.745	MN	417	2,500	06/11/2013	11/01/2024
13077D AQ 5	CALIFORNIA ST UNIV REV			2	1FE	118,724	118.769	118,769	100,000	115,765		(1,654)			5.000	2.860	MN	833	5,000	02/09/2017	11/01/2031
160131 CX 4	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	59,347	112.568	56,284	50,000	55,211		(978)			5.000	2.720	JD	208	2,500	07/23/2014	12/01/2026
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	170,945	112.763	169,145	150,000	164,668		(1,935)			5.000	3.350	MS	2,500	7,500	07/23/2015	09/01/2040
167593 HH 8	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	48,750	101.154	50,577	50,000	48,976		72			4.000	4.235	JJ	1,000	2,000	09/21/2015	01/01/2030
18085P PJ 7	CLARK CNTY NEV ARPT REV			2	1FE	56,588	109.248	54,624	50,000	52,966		(681)			5.000	3.401	JJ	1,250	2,500	03/20/2013	07/01/2025
196632 E2 5	COLORADO SPRINGS COLO UTILS REV			2	1FE	270,375	105.543	263,858	250,000	264,600		(5,775)			5.000	1.809	MN	1,597	12,500	03/29/2018	11/15/2024
199112 JB 0	COLUMBUS GA BLDG AUTH LEASE REV			2	1FE	250,403	102.851	257,128	250,000	250,061		(57)			5.875	5.850	JJ	7,344	14,688	03/24/2011	01/01/2029
20774Y PS 0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			2	1FE	279,593	109.866	274,665	250,000	265,736		(2,935)			5.000	3.570	MN	2,083	12,500	12/03/2013	11/01/2026
20775Y CA 2	CONNECTICUT ST REVOLVING FD GEN REV			2	1FE	288,253	116.048	290,120	250,000	284,381		(3,872)			5.000	2.572	MS	4,167	6,250	03/29/2018	03/01/2029
249182 FF 8	DENVER COLO CITY & CNTY ARPT REV			2	1FE	104,193	108.733	108,733	100,000	102,024		(470)			5.000	4.425	MN	639	5,000	12/11/2013	11/15/2027
25477G ED 3	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	107,553	104.109	104,109	100,000	101,370		(924)			5.000	3.994	JD	417	5,000	05/24/2011	12/01/2028
25484J CU 2	DISTRICT COLUMBIA UNIV REV			2	1FE	59,214	117.622	58,811	50,000	57,648		(810)			5.000	2.901	AO	625	2,500	01/06/2017	04/01/2028
29508R JS 6	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1FE	61,261	118.502	59,251	50,000	59,939		(1,019)			5.000	2.440	MS	833	2,410	08/25/2017	09/01/2031
29508R KM 7	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1FE	60,620	117.400	58,700	50,000	59,393		(948)			5.000	2.567	MS	833	2,410	08/25/2017	09/01/2033
368497 GX 5	GEISINGER AUTH PA HEALTH SYS REV			2	1FE	106,381	106.855	106,855	100,000	101,795		(692)			5.000	4.210	JD	417	5,000	06/01/2011	06/01/2024
407287 MG 3	HAMILTON CNTY OHIO SALES TAX			2	1FE	84,522	106.125	79,594	75,000	82,576		(852)			4.000	2.581	JD	250	3,000	08/04/2016	12/01/2032
41401P CP 6	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1FE	54,390	106.369	53,185	50,000	53,988		(389)			4.000	2.971	MN	256	1,811	12/06/2017	11/15/2032
41401P CR 2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1FE	80,917	105.261	78,946	75,000	80,377		(522)			4.000	3.071	MN	383	2,717	12/06/2017	11/15/2034
442435 YV 9	HOUSTON TEX UTIL SYS REV			2	1FE	346,500	105.241	368,344	350,000	347,279		120			5.000	5.075	MN	2,236	17,500	04/05/2011	11/15/2033
45470R DN 3	INDIANA FIN AUTH HWY REV			2	1FE	61,506	118.716	59,358	50,000	60,201		(1,009)			5.000	2.440	JD	208	3,028	08/24/2017	06/01/2031
45470R DR 4	INDIANA FIN AUTH HWY REV			2	1FE	121,098	117.069	117,069	100,000	118,729		(1,833)			5.000	2.629	JD	417	6,056	08/24/2017	06/01/2034
45470R DS 2	INDIANA FIN AUTH HWY REV			2	1FE	60,251	116.641	58,321	50,000	59,103		(888)			5.000	2.689	JD	208	3,028	08/24/2017	06/01/2035
454898 QY 6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			1	1FE	96,829	118.859	118,859	100,000	97,201		57			5.594	5.816	JJ	2,797	5,594	05/02/2011	01/01/2042
45505M AN 6	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	90,623	108.634	81,476	75,000	80,421		(1,883)			5.250	2.510	AO	984	3,938	04/02/2013	10/01/2024
469494 AU 2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1FE	57,044	113.904	56,952	50,000	54,931		(660)			5.000	3.320	FA	1,042	2,500	08/31/2015	08/01/2035
534272 A2 5	LINCOLN NEB ELEC SYS REV			2	1FE	86,324	109.094	81,821	75,000	79,551		(1,153)			5.000	3.230	MS	1,250	3,750	07/13/2012	09/01/2037
544445 BT 5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	85,934	115.052	86,289	75,000	83,899		(1,056)			5.000	3.181	MN	479	3,750	01/06/2017	05/15/2029
54466H DP 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1FE	58,787	119.957	59,979	50,000	57,067		(844)			5.000	2.870	JD	208	2,500	12/02/2016	06/01/2028
546540 LF 0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1FE	57,532	110.074	55,037	50,000	53,634		(738)			5.000	3.251	JJ	1,250	2,500	04/17/2013	07/01/2031
546540 MN 2	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1FE	59,573	113.089	56,545	50,000	55,731		(953)			5.000	2.741	JJ	1,250	2,500	09/25/2014	07/01/2026
581714 VU 3	MC KINNEY TEX WTRWKS & SWR REV			2	1FE	212,340	117.054	204,845	175,000	207,544		(3,453)			5.000	2.480	MS	2,576	9,309	07/27/2017	03/15/2030
590545 WC 9	MESA ARIZ UTIL SYS REV			2	1FE	106,442	107.711	107,711	100,000	105,296		(616)			4.000	3.200	JJ	2,000	4,000	02/07/2017	07/01/2031
591745 S8 8	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1FE	58,611	112.467	56,234	50,000	54,645		(956)			5.000	2.789	JJ	1,250	2,500	06/10/2014	07/01/2026
592030 E4 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	287,533	114.945	287,363	250,000	283,876		(3,656)			5.000	2.672	MN	1,597	12,500	03/29/2018	05/15/2031
592190 MG 4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1FE	60,555	112.035	56,018	50,000	57,700		(1,081)			5.000	2.425	JJ	1,250	2,500	04/15/2016	07/01/2027
592481 FJ 9	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	86,639	112.641	84,481	75,000	80,794		(1,232)			5.000	3.081	MN	625	3,750	12/06/2013	05/01/2024
592481 FK 6	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	85,721	112.641	84,481	75,000	80,353		(1,134)			5.000	3.221	MN	625	3,750	12/06/2013	05/01/2025
592481 HF 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	89,685	114.607	85,955	75,000	85,301		(1,477)			5.000	2.631	MN	625	3,750	12/02/2015	05/01/2032
592646 6Q 1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1FE	289,503	111.820	279,550	250,000	273,709		(3,704)			5.000	3.181	AO	3,125	12,500	05/30/2014	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59333P B6 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	117,994	109.104	109,104	100,000	107,475		(1,863)			5.000	2.881	AO	1,250	5,000	12/03/2012	10/01/2023
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	231,256	109.098	218,196	200,000	219,652		(3,077)			5.000	3.119	AO	2,500	10,000	01/15/2015	10/01/2034
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	54,107	109.125	54,563	50,000	52,929		(371)			5.000	4.000	AO	625	2,500	09/03/2015	10/01/2038
593791 GW 0	MIAMI UNIV OHIO GEN RCPTS			2	1FE	170,190	113.005	169,508	150,000	167,981		(2,209)			5.000	2.703	MS	2,500	3,750	03/29/2018	09/01/2029
594615 FM 3	MICHIGAN ST BLDG AUTH REV			2	1FE	90,188	115.665	86,749	75,000	87,210		(1,394)			5.000	2.670	AO	792	3,750	10/27/2016	10/15/2031
61212L PB 9	MONTANA ST BRD REGENTS HIGHER ED REV			2	1FE	55,903	112.952	56,476	50,000	53,167		(586)			5.000	3.571	MN	319	2,500	12/17/2013	11/15/2026
61212L PD 5	MONTANA ST BRD REGENTS HIGHER ED REV			2	1FE	169,878	112.361	168,542	150,000	167,361		(2,517)			5.000	2.463	MN	958	7,500	03/29/2018	11/15/2028
64990C 3C 3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	104,306	108.529	103,103	95,000	97,853		(965)			5.000	3.837	AO	1,188	4,750	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	5,490	107.580	5,379	5,000	5,150		(51)			5.000	3.837	AO	63	250	05/19/2011	10/01/2022
64990E CK 1	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	85,550	110.497	82,873	75,000	80,177		(1,212)			5.000	3.130	JD	167	3,750	04/16/2014	12/15/2028
64990E MU 8	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	58,907	112.395	56,198	50,000	55,164		(925)			5.000	2.820	FA	944	2,500	10/02/2014	02/15/2030
665250 CR 5	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	55,436	103.567	51,784	50,000	54,341		(484)			4.000	2.771	JD	167	2,000	08/24/2016	12/01/2032
67756D JR 8	OHIO ST HIGHER EDL FAC COMMN REV			2	1FE	60,363	116.128	58,064	50,000	58,417		(945)			5.000	2.630	JD	208	2,500	10/26/2016	12/01/2030
681810 LJ 4	OMAHA NEB SAN SEW REV			2	1FE	55,289	107.273	53,637	50,000	54,215		(520)			4.000	2.711	AO	500	2,000	10/26/2016	04/01/2030
70917R H2 4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	106,743	104.295	104,295	100,000	104,464		(2,279)			5.000	1.871	JD	222	5,000	03/29/2018	06/15/2021
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	117,596	116.445	116,445	100,000	115,372		(2,224)			5.500	2.184	JD	458	5,500	03/29/2018	12/01/2032
709223 G9 6	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	142,318	107.755	134,694	125,000	129,961		(2,452)			6.000	3.830	JD	625	7,500	07/03/2013	12/01/2036
709224 KW 8	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	111,067	109.199	109,199	100,000	110,099		(968)			5.000	3.351	JD	417	5,000	03/29/2018	12/01/2040
721876 RJ 1	PIMA CNTY ARIZ SWR REV			2	1FE	57,125	107.568	53,784	50,000	52,391		(908)			5.000	3.000	JJ	1,250	2,500	05/29/2013	07/01/2026
73358W AJ 3	PORT AUTH N Y & N J				1FE	383,074	121.417	455,314	375,000	380,748		(368)			6.040	5.848	JD	1,888	22,650	04/06/2011	12/01/2029
73358W KN 3	PORT AUTH N Y & N J				1FE	97,928	98.700	98,700	100,000	98,340		412			2.250	2.848	JD	188	2,250	03/29/2018	12/01/2021
73358W TU 8	PORT AUTH N Y & N J			2	1FE	85,557	111.274	83,456	75,000	81,456		(1,020)			5.000	3.320	MS	1,250	3,750	10/01/2014	09/01/2032
76221U CZ 7	RHODE ISLAND CLEAN WTR FIN AGY WTR POLLU			2	1FE	84,842	108.220	81,165	75,000	82,332		(989)			4.000	2.421	AO	750	3,000	05/13/2016	10/01/2031
76221U DA 1	RHODE ISLAND CLEAN WTR FIN AGY WTR POLLU			2	1FE	112,589	107.772	107,772	100,000	109,385		(1,263)			4.000	2.481	AO	1,000	4,000	05/13/2016	10/01/2032
768874 SG 5	RIVERSIDE CALIF ELEC REV			1	1FE	109,383	146.311	109,733	75,000	107,996		(888)			7.605	4.432	AO	1,426	5,704	05/24/2017	10/01/2040
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1FE	99,726	100.968	100,968	100,000	99,762		36			3.203	3.256	JD	267	3,203	03/29/2018	12/01/2023
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	113,890	112.205	112,205	100,000	112,205		(1,685)			5.000	2.433	FA	2,083	2,500	03/29/2018	02/01/2028
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	113,657	112.002	112,002	100,000	112,002		(1,655)			5.000	2.473	FA	2,083	2,500	03/29/2018	02/01/2029
812643 PA 6	SEATTLE WASH MUN LT & PWR REV			2	1FE	6,044	103.334	5,167	5,000	5,157		(142)			5.000	2.049	FA	104	250	05/21/2012	02/01/2022
812643 PE 8	SEATTLE WASH MUN LT & PWR REV			2	1FE	54,392	103.334	46,500	45,000	46,416		(1,279)			5.000	2.049	FA	938	2,250	05/21/2012	02/01/2022
837227 V5 3	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	57,445	112.221	56,111	50,000	53,961		(792)			5.000	3.131	FA	1,042	2,500	04/02/2014	08/01/2026
83756C FR 1	SOUTH DAKOTA HSG DEV AUTH			2	1FE	48,316	103.201	46,440	45,000	46,806		(342)			4.000	3.099	MN	300	1,827	04/08/2014	11/01/2044
880558 HN 4	TENNESSEE ST SCH BD AUTH			2	1FE	117,014	116.008	116,008	100,000	115,458		(1,556)			5.000	2.522	MN	833	5,000	03/29/2018	11/01/2029
88278P TQ 7	TEXAS ST UNIV SYS FING REV			2	1FE	113,215	112.636	112,636	100,000	111,641		(1,574)			5.000	2.593	MS	1,472	2,500	03/29/2018	03/15/2029
882806 AU 6	TEXAS TECH UNIV REVS			2	1FE	276,183	100.395	250,988	250,000	250,417		(3,368)			5.000	3.610	FA	4,722	12,500	03/24/2010	02/15/2025
882854 WT 5	TEXAS WTR DEV BRD REV			2	1FE	105,806	106.726	106,726	100,000	104,160		(539)			4.000	3.310	AO	844	4,000	10/07/2015	10/15/2032
89602N ZJ 6	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	142,780	110.478	138,098	125,000	133,597		(2,060)			5.000	3.100	MN	799	6,250	04/09/2014	11/15/2027
91428L JE 7	UNIVERSITY HAWAII REV			1	1FE	99,941	99.814	99,814	100,000	99,959		18			2.504	2.528	AO	626	2,504	03/29/2018	10/01/2020
914468 CH 4	UNIVERSITY MINN SPL PURP REV			2	1FE	107,364	104.683	104,683	100,000	105,022		(2,342)			5.000	1.771	FA	2,083	2,500	03/29/2018	08/01/2025
914692 U6 3	UNIVERSITY N MEX UNIV REVS				1FE	59,972	109.982	54,991	50,000	54,736		(1,324)			5.000	2.110	JD	208	2,500	11/14/2014	06/01/2022
914716 WV 3	UNIVERSITY N C CHARLOTTE REV			2	1FE	111,470	109.706	109,706	100,000	109,367		(2,103)			5.000	2.006	AO	1,250	5,000	03/29/2018	04/01/2030

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91476P NY 0	UNIVERSITY OKLA REVS			2	1FE	56,117	113.171	56,586	50,000	54,323		(583)			5.000	3.501	JJ	1,250	2,500	09/11/2015.	07/01/2033.
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	59,804	114.971	57,486	50,000	55,997		(951)			5.000	2.731	AO	625	2,500	09/19/2014.	10/01/2025.
915200 UL 1	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	59,278	115.145	57,573	50,000	55,688		(899)			5.000	2.841	AO	625	2,500	09/19/2014.	10/01/2026.
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	168,349	112.264	168,396	150,000	164,575		(2,170)			5.000	2.872	JD	333	7,500	03/29/2018.	12/15/2030.
924166 DG 3	VERMONT EDL & HEALTH BLDGS FING AGY REV			2	1FE	394,684	102.348	409,392	400,000	395,537		128			5.000	5.090	MN	3,333	20,000	04/06/2011.	11/01/2038.
92778V BL 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	117,250	116.713	116,713	100,000	115,476		(1,774)			5.000	2.263	FA	2,083	2,500	03/29/2018.	02/01/2031.
92778V EU 8	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1	1FE	96,302	97.249	97,249	100,000	96,673		371			2.720	3.329	FA	1,133	1,360	03/29/2018.	02/01/2025.
92817L LJ 0	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1FE	172,325	105.486	158,229	150,000	154,683		(2,569)			5.000	3.149	AO	1,875	7,500	05/24/2011.	10/01/2023.
93974C 6K 1	WASHINGTON ST			2	1FE	59,749	111.358	55,679	50,000	54,998		(1,151)			5.000	2.415	FA	1,042	2,500	09/10/2014.	02/01/2025.
940093 6H 5	WASHINGTON ST UNIV REVS			2	1FE	112,068	111.536	111,536	100,000	110,652		(1,416)			5.000	2.803	AO	1,250	5,000	03/29/2018.	04/01/2031.
940093 7A 9	WASHINGTON ST UNIV REVS			2	1FE	59,101	114.119	57,060	50,000	55,960		(858)			5.000	2.900	AO	625	2,500	02/12/2015.	04/01/2029.
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	88,292	113.871	85,403	75,000	83,712		(1,253)			5.000	2.950	AO	938	3,750	02/12/2015.	04/01/2030.
95639D LP 3	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV			2	1FE	115,828	115.679	115,679	100,000	114,318		(1,510)			5.000	2.592	JJ	2,500	2,500	03/29/2018.	07/01/2026.
95639R HC 6	WEST VA HIGHER ED POL COMMN REV				1FE	117,308	116.974	116,974	100,000	115,816		(1,492)			5.000	2.592	AO	1,250	3,889	03/29/2018.	04/01/2026.
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1FE	114,934	114.249	114,249	100,000	113,250		(1,684)			5.000	2.413	JJ	2,500	2,500	03/29/2018.	07/01/2029.
956724 AR 9	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1FE	114,809	114.138	114,138	100,000	113,140		(1,669)			5.000	2.433	JJ	2,500	2,500	03/29/2018.	07/01/2030.
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	96,643	97.184	97,184	100,000	97,441		798			1.616	2.757	MN	269	1,616	03/29/2018.	05/01/2021.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						11,839,782	XXX	11,723,250	10,620,000	11,456,193	0	(131,018)	0	0	XXX	XXX	XXX	126,038	488,239	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MD XJ 7	FH G14981 - RMBS			4	1	42,561	101.434	41,012	40,432	42,062		(15)			3.500	2.318	MON	118	1,441	02/21/2014.	12/01/2028.
3128MJ RT 9	FH G08497 - RMBS			4	1	811,449	98.348	813,409	827,072	811,455		6			3.000	3.282	MON	2,068	18,753	03/29/2018.	06/01/2042.
3128MJ S4 3	FH G08538 - RMBS			4	1	184,432	100.731	184,827	183,486	184,342		27			3.500	3.433	MON	535	6,491	08/06/2013.	07/01/2043.
3128P8 FX 4	FH C91982 - RMBS			4	1	281,592	101.268	284,009	280,453	281,511		(81)			3.500	3.421	MON	818	4,945	05/24/2018.	03/01/2038.
3132HM LN 9	FH Q11233 - RMBS			4	1	481,255	98.280	482,084	490,521	480,667		(588)			3.000	3.295	MON	1,226	11,198	03/29/2018.	09/01/2042.
3132QU AK 9	FH Q37209 - RMBS			4	1	80,040	100.339	77,625	77,363	79,852		91			3.500	3.047	MON	226	2,730	12/04/2015.	11/01/2045.
3136A5 YC 4	FNR 1230M ED - CMO/RMBS			4	1	89,563	99.318	87,154	87,753	88,822		(45)			2.500	2.072	MON	183	2,227	04/19/2012.	04/25/2031.
3136A8 UN 8	FNR 1299C EC - CMO/RMBS			4	1	120,695	97.739	115,511	118,184	119,496		17			2.000	1.653	MON	197	2,403	09/18/2012.	02/25/2041.
3136AE LE 5	FNR 1358B KJ - CMO/RMBS			4	1	83,006	99.823	81,309	81,453	82,551		(70)			3.000	2.588	MON	204	2,480	11/15/2013.	02/25/2043.
3137A5 SG 0	FHR 3786F HE - CMO/RMBS			4	1	70,952	98.795	67,614	68,439	69,137		(224)			2.500	1.709	MON	143	1,764	04/12/2012.	03/15/2038.
3137AM K7 1	FHR 4020E EJ - CMO/RMBS			4	1	92,221	99.136	86,555	87,309	91,149		(396)			3.000	1.731	MON	218	2,658	09/24/2012.	02/15/2042.
3138LV H4 8	FN AO4750 - RMBS			4	1	369,661	98.660	369,762	374,784	369,499		(161)			2.500	2.895	MON	781	7,189	03/29/2018.	10/01/2027.
3138WB BF 1	FN AS1837 - RMBS			4	1	225,759	102.599	221,420	215,811	227,503		1,475			4.000	3.115	MON	719	8,744	04/24/2014.	02/01/2044.
31403D YB 9	FN 746006 - RMBS			4	1	28,722	104.937	29,103	27,734	29,856		868			4.886	3.032	MON	113	1,023	03/24/2004.	12/01/2033.
31407P CV 8	FN 836284 - RMBS			4	1	11,396	107.637	12,579	11,686	11,203		(27)			5.500	6.485	MON	54	654	07/22/2008.	10/01/2035.
3140F1 YB 2	FN BC6105 - RMBS			4	1	493,615	100.285	494,122	492,718	493,561		(54)			3.500	3.467	MON	1,437	13,195	03/29/2018.	06/01/2046.
31410L UV 2	FN 890796 - RMBS			4	1	166,741	100.887	164,468	163,022	166,807		66			3.500	3.142	MON	475	4,818	01/17/2018.	12/01/2045.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						3,633,659	XXX	3,612,564	3,628,221	3,629,471	0	889	0	0	XXX	XXX	XXX	9,514	92,711	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1FE	113,351	112.811	112,811	100,000	112,110		(1,241)			5.000	2.962	FA	2,083	2,500	03/29/2018.	08/01/2032.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						113,351	XXX	112,811	100,000	112,110	0	(1,241)	0	0	XXX	XXX	XXX	2,083	2,500	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						15,586,792	XXX	15,448,625	14,348,221	15,197,774	0	(131,369)	0	0	XXX	XXX	XXX	137,636	583,451	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC.			1,2	2FE	99,825	95.919	95,919	100,000	99,881		16			3.600	3.621	MN	470	3,600	05/05/2015.	05/14/2025.
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC.		C	1	2FE	212,296	88.960	177,920	200,000	211,278		(248)			4.625	4.257	FA	3,854	9,250	07/30/2014.	02/01/2044.
037833 CC 2	APPLE INC.			1,2	1FE	95,782	96.959	96,959	100,000	96,700		918			1.550	2.881	FA	633	775	03/29/2018.	08/04/2021.
04351L AB 6	ASCENSION HEALTH ALLIANCE			1	1FE	49,118	96.390	48,195	50,000	49,144		16			3.945	4.048	MN	252	1,973	05/23/2017.	11/15/2046.
05531F AV 5	BB&T CORP.			2	1FE	101,404	97.373	97,373	100,000	100,697		(226)			2.050	1.736	MN	290	2,050	08/02/2016.	05/10/2021.
06051G GL 7	BANK OF AMERICA CORP.			1,2,5	1FE	237,353	95.927	239,818	250,000	237,597		245			3.705	4.359	AO	1,724	4,631	10/10/2018.	04/24/2028.
126650 BW 9	CVS CAREMARK CORP.			1,2	2FE	98,684	101.184	101,184	100,000	99,636		143			4.125	4.288	MN	527	4,125	05/09/2011.	05/15/2021.
126650 CL 2	CVS HEALTH CORP.			1,2	2FE	49,497	97.450	48,725	50,000	49,649		46			3.875	3.998	JJ	866	1,938	07/13/2015.	07/20/2025.
17275R BJ 0	CISCO SYSTEMS INC.			1,2	1FE	192,738	97.236	194,472	200,000	194,265		1,527			1.850	2.957	MS	1,038	1,850	03/29/2018.	09/20/2021.
20030N BH 3	COMCAST CORP.			1	1FE	250,378	99.318	248,295	250,000	250,317		(18)			4.250	4.237	JJ	4,899	10,625	05/15/2014.	01/15/2033.
20030N CT 6	COMCAST CORP.			1,2	1FE	99,950	101.543	101,543	100,000	99,952		2			4.150	4.156	AO	991		10/02/2018.	10/15/2028.
224044 CE 5	COX COMMUNICATIONS INC.			1,2	2FE	47,201	98.518	49,259	50,000	48,042		273			3.850	4.595	FA	802	1,925	10/05/2015.	02/01/2025.
24422E RE 1	JOHN DEERE CAPITAL CORP.				1FE	51,409	101.902	50,951	50,000	51,108		(301)			3.900	2.984	JJ	915	975	04/06/2018.	07/12/2021.
25470D BD 0	DISCOVERY COMMUNICATIONS LLC.			1,2	2FE	99,810	96.057	96,057	100,000	99,875		22			3.950	3.972	JD	176	4,050	05/18/2015.	06/15/2025.
26442U AG 9	DUKE ENERGY PROGRESS LLC.			1,2	1FE	249,953	101.015	252,538	250,000	249,958		5			3.700	3.702	MS	3,649		08/06/2018.	09/01/2028.
26443C AA 1	DUKE UNIVERSITY HEALTH SYSTEM INC.			1,2	1FE	150,000	97.610	146,415	150,000	150,000					3.920	3.920	JD	490	5,880	06/01/2017.	06/01/2047.
26824K AA 2	AIRBUS GROUP FINANCE BV.		C	1	1FE	48,411	97.353	48,677	50,000	48,429		19			2.700	3.494	AO	278		12/10/2018.	04/17/2023.
291011 BA 1	EMERSON ELECTRIC CO.			1	1FE	216,552	100.575	201,150	200,000	200,680		(2,334)			5.000	3.787	AO	2,111	10,000	04/20/2011.	04/15/2019.
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP.		C	1,2	2FE	149,481	108.344	162,516	150,000	149,619		44			5.875	5.921	AO	1,860	8,813	10/01/2015.	10/15/2025.
29273R BD 0	ENERGY TRANSFER PARTNERS LP.			1,2	2FE	87,516	93.855	93,855	100,000	91,068		1,167			4.050	5.785	MS	1,193	4,050	10/05/2015.	03/15/2025.
377372 AL 1	GLAXOSMITHKLINE CAPITAL INC.		C	1	1FE	250,520	100.381	250,953	250,000	250,483		(37)			3.375	3.327	MN	1,078	4,219	07/20/2018.	05/15/2023.
38145G AH 3	GOLDMAN SACHS GROUP INC.			1,2	1FE	199,482	92.365	184,730	200,000	199,578		46			3.500	3.531	MN	875	7,000	11/10/2016.	11/16/2026.
40573L AS 5	HALFMOON PARENT INC.			1,2	2FE	74,900	100.558	75,419	75,000	74,904		4			4.375	4.391	AO	948		09/06/2018.	10/15/2028.
46625H HU 7	JPMORGAN CHASE & CO.				1FE	96,345	101.802	101,802	100,000	99,193		424			4.250	4.727	AO	897	4,250	03/01/2011.	10/15/2020.
46625H HZ 6	JPMORGAN CHASE & CO.				1FE	152,735	102.913	154,370	150,000	150,774		(305)			4.625	4.392	MN	983	6,938	08/11/2011.	05/10/2021.
494550 AT 3	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	46,020	102.232	51,116	50,000	46,398		122			5.800	6.527	MS	854	2,900	09/02/2015.	03/15/2035.
49456B AG 6	KINDER MORGAN INC.			1,2	2FE	88,429	98.016	98,016	100,000	89,579		371			5.300	6.350	JD	442	5,300	09/09/2015.	12/01/2034.
50076Q AZ 9	KRAFT FOODS GROUP INC.				2FE	48,963	98.991	49,496	50,000	49,544		122			3.500	3.786	JD	122	1,750	11/13/2013.	06/06/2022.
50077L AD 8	KRAFT HEINZ FOODS CO.			1,2	2FE	95,015	89.208	89,208	100,000	95,818		483			3.000	3.649	JD	250	3,000	04/25/2017.	06/01/2026.
585055 AW 6	MEDTRONIC INC.		C	1,2	1FE	153,447	102.275	153,413	150,000	153,116		(79)			4.500	4.355	MS	1,988	6,750	05/13/2014.	03/15/2042.
585055 BC 9	MEDTRONIC INC.		C	1,2	1FE	99,806	100.959	100,959	100,000	99,892		19			3.625	3.648	MS	1,067	3,625	02/20/2014.	03/15/2024.
58933Y AJ 4	MERCK & CO INC.			1	1FE	247,048	101.528	253,820	250,000	247,314		62			4.150	4.221	MN	1,239	10,375	05/14/2014.	05/18/2043.
617446 7P 8	MORGAN STANLEY.			1	1FE	100,577	103.088	103,088	100,000	100,118		(71)			5.500	5.420	JJ	2,399	5,500	02/24/2011.	07/24/2020.
641062 AF 1	NESTLE HOLDINGS INC.		C	1,2	1FE	248,795	100.659	251,648	250,000	248,823		28			3.625	3.683	MS	2,442		09/17/2018.	09/24/2028.
666807 BJ 0	NORTHROP GRUMMAN CORP.			1,2	2FE	99,973	88.288	88,288	100,000	99,984		0			3.850	3.851	AO	813	3,850	02/03/2015.	04/15/2045.
66989H AG 3	NOVARTIS CAPITAL CORP.		C	1	1FE	99,429	100.570	100,570	100,000	99,435		6			3.400	3.517	MN	519		12/10/2018.	05/06/2024.
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC.			1,2	1FE	49,977	101.057	50,529	50,000	49,975		(1)			3.700	3.706	MN	236	488	08/07/2018.	11/15/2028.
69351U AN 3	PPL ELECTRIC UTILITIES CORP.			1,2	1FE	99,428	112.056	112,056	100,000	99,500		11			5.200	5.238	JJ	2,398	5,200	07/12/2011.	07/15/2041.
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1FE	249,960	101.248	253,120	250,000	249,960		0			3.650	3.652	MS	2,890		09/05/2018.	09/01/2028.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC			1,2	1FE	102,821	101.237	101,237	100,000	102,034		(787)			4.200	3.025	JJ	1,937	2,100	04/09/2018	01/15/2021
84756N AD 1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	99,765	102.768	102,768	100,000	99,868		22			4.750	4.779	MS	1,399	4,750	09/16/2013	03/15/2024
89236T EU 5	TOYOTA MOTOR CREDIT CORP		C		1FE	99,960	100.015	100,015	100,000	99,969		9			2.950	2.964	AO	639	1,475	04/10/2018	04/13/2021
893526 DJ 9	TRANSCANADA PIPELINES LTD		C	1	1FE	276,295	111.612	279,030	250,000	272,790		(557)			6.100	5.378	JD	1,271	15,250	07/12/2011	06/01/2040
90131H BW 4	21ST CENTURY FOX AMERICA INC			1,2	2FE	99,761	100.622	100,622	100,000	99,831		22			3.700	3.728	AO	781	3,700	10/14/2015	10/15/2025
90331H NV 1	US BANK NA			2	1FE	249,750	99.795	249,488	250,000	249,770		20			3.400	3.422	JJ	3,707		07/19/2018	07/24/2023
904764 BC 0	UNILEVER CAPITAL CORP		C	1,2	1FE	198,044	98.879	197,758	200,000	198,102		58			3.500	3.622	MS	1,925	3,500	09/04/2018	03/22/2028
91324P DK 5	UNITEDHEALTH GROUP INC			1	1FE	301,050	101.090	303,270	300,000	301,039		(11)			3.850	3.806	JD	513	5,647	09/26/2018	06/15/2028
91324P DM 1	UNITEDHEALTH GROUP INC			1	1FE	49,876	100.640	50,320	50,000	49,877		1			3.500	3.552	FA	68		12/13/2018	02/15/2024
92343V BR 4	VERIZON COMMUNICATIONS INC			1	2FE	99,676	106.436	106,436	100,000	99,827		32			5.150	5.192	MS	1,516	5,150	09/11/2013	09/15/2023
931142 CB 7	WAL MART STORES INC				1FE	114,514	115.196	115,196	100,000	112,339		(502)			5.250	4.212	MS	1,750	5,250	04/23/2014	09/01/2035
94948Q AF 7	WELLESLEY COLLEGE			1	1FE	99,746	99.739	99,739	100,000	99,899		153			2.421	2.626	JJ	1,211	1,211	03/29/2018	07/01/2019
949746 RW 3	WELLS FARGO & CO				1FE	93,792	93.184	93,184	100,000	94,300		508			3.000	3.905	AO	575	3,000	03/29/2018	04/22/2026
949746 SH 5	WELLS FARGO & CO				1FE	239,538	92.572	231,430	250,000	241,458		936			3.000	3.504	AO	1,417	7,500	11/29/2016	10/23/2026
98389B AM 2	XCEL ENERGY INC			1,2	2FE	128,505	101.194	126,493	125,000	125,434		(480)			4.700	4.289	MN	751	5,875	04/14/2011	05/15/2020
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,341,294	XXX	7,331,402	7,350,000	7,328,820	0	1,944	0	0	XXX	XXX	XXX	68,917	212,060	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12624P AE 5	COMM 12CRE3 A3 - CMBS			4	1FE	144,747	98.433	144,727	147,032	145,064		318			2.822	3.214	MON	346	3,158	03/29/2018	10/17/2045
23305Y AD 1	DBUBS 11LC3 A4 - CMBS			4	1FE	43,671	102.244	44,212	43,242	43,316		(49)			4.551	4.438	MON	164	2,182	08/11/2011	08/12/2044
23312L AS 7	DBJPM 16C1 A4 - CMBS			4	1FE	161,361	98.197	147,296	150,000	158,678		(1,129)			3.276	2.387	MON	410	4,914	07/28/2016	05/12/2049
23312V AF 3	DBJPM 16C3 A5 - CMBS			4	1FE	245,876	95.416	238,541	250,000	245,757		269			2.890	3.146	MON	602	6,141	03/29/2018	08/12/2049
36252R AJ 8	GSMS 14GC18 A3 - CMBS			4	1FE	153,356	101.611	152,416	150,000	153,224		(132)			3.801	3.321	MON	475	4,276	03/29/2018	01/11/2047
617459 AD 4	MSC 11C2 A4 - CMBS			4	1FE	51,344	103.250	51,625	50,000	50,301		(159)			4.661	4.345	MON	194	2,330	08/11/2011	06/17/2044
95000G AX 2	WFCM 16BNK1 A2 - CMBS			4	1FE	138,273	92.431	138,647	150,000	139,218		945			2.399	3.522	MON	300	2,699	03/29/2018	08/17/2049
95001R AW 9	WFCM 18C48 A4 - CMBS			4	1FE	201,998	102.199	204,398	200,000	201,993		(5)			4.037	3.913	MON	673		12/07/2018	01/17/2052
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,140,626	XXX	1,121,862	1,140,274	1,137,551	0	58	0	0	XXX	XXX	XXX	3,163	25,700	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14314R AD 4	CARMX 174 A4 - ABS			4	1FE	147,545	98.533	147,799	150,000	148,026		481			2.330	2.812	MON	155	2,621	03/29/2018	05/15/2023
161571 HF 4	CHAIT 165 A - ABS			4	1FE	49,986	99.124	49,562	50,000	49,999		6			1.270	1.286	MON	28	635	08/04/2016	07/15/2021
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	149,930	101.414	152,121	150,000	149,938		8			3.290	3.299	MN	521	2,385	06/13/2018	05/23/2025
254683 CE 3	DCENT 182 A - ABS			4	1FE	300,000	99.215	297,645	300,000	300,000					2.785	2.801	MON	348	5,532	03/08/2018	08/15/2025
29366A AA 2	ELL 1 A1 - ABS			4	1FE	68,669	98.859	67,897	68,680	68,678		1			2.040	2.042	JD	117	1,652	09/15/2011	09/01/2023
34530N AA 5	FORDR 14REV2 A - ABS			4	1FE	76,447	99.298	74,474	75,000	75,362		(453)			2.310	1.699	MON	77	1,733	07/26/2016	04/15/2026
38014B AC 3	GMALT 181 A2B - ABS			4	1FE	154,924	99.933	154,820	154,924	154,924					2.670	2.530	MON	138	2,972	02/13/2018	04/20/2020
44930U AE 6	HART 16A A4 - ABS			4	1FE	74,991	98.976	74,232	75,000	74,998		3			1.730	1.740	MON	58	1,298	03/22/2016	05/16/2022
65478W AE 5	NAROT 16C A4 - ABS			4	1FE	145,472	97.874	146,811	150,000	146,767		1,295			1.380	2.602	MON	92	1,553	03/29/2018	01/17/2023
89237K AE 3	TAOT 16A A4 - ABS			4	1FE	147,837	98.945	148,418	150,000	148,891		1,054			1.470	2.437	MON	98	1,654	03/29/2018	09/15/2021
92348R AB 4	VZOT 173 A1B - ABS			4	1FE	75,000	99.970	74,977	75,000	75,000					2.740	2.752	MON	69	1,683	10/11/2017	04/20/2022
92349F AB 9	VZOT 181 A1B - ABS			4	1FE	250,000	99.849	249,623	250,000	250,000					2.730	2.551	MON	228	4,586	03/06/2018	09/20/2022
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,640,800	XXX	1,638,378	1,648,604	1,642,581	0	2,395	0	0	XXX	XXX	XXX	1,928	28,304	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						10,122,719	XXX	10,091,642	10,138,878	10,108,952	0	4,397	0	0	XXX	XXX	XXX	74,008	266,064	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7799999.	Total - Issuer Obligations					24,719,669	XXX	24,514,929	23,295,202	24,327,899	35,262	(161,331)	0	0	XXX	XXX	XXX	225,932	825,209	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					3,941,795	XXX	3,926,862	3,927,193	3,934,108	0	865	0	0	XXX	XXX	XXX	10,682	106,941	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					1,140,626	XXX	1,121,862	1,140,274	1,137,551	0	58	0	0	XXX	XXX	XXX	3,163	25,700	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					1,754,151	XXX	1,751,189	1,748,604	1,754,691	0	1,154	0	0	XXX	XXX	XXX	4,011	30,804	XXX	XXX
8399999.	Grand Total - Bonds					31,556,240	XXX	31,314,842	30,111,273	31,154,249	35,262	(159,254)	0	0	XXX	XXX	XXX	243,789	988,654	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000000 00 0	SPRINGBROOK COUNTRY CLUB			2.000	4,000	2,000.000	4,000	4,000						0		V	04/28/2003.
001055 10 2	AFLAC ORD			224.000	10,205	45.560	10,205	9,153		103		(212)		(212)		L	10/09/2018.
00123Q 10 4	AGNC INVESTMENT REIT ORD			140.000	2,456	17.540	2,456	2,556	25	50		(101)		(101)		L	10/09/2018.
00130H 10 5	AES ORD			100.000	1,446	14.460	1,446	953		52		363		363		L	12/23/2015.
00206R 10 2	AT&T ORD			1,723.000	49,174	28.540	49,174	47,892		1,463		(9,969)		(9,969)		L	10/09/2018.
002824 10 0	ABBOTT LABORATORIES ORD			501.998	36,309	72.330	36,309	15,391		562		7,660		7,660		L	02/10/2016.
00287Y 10 9	ABBVIE ORD			357.000	32,912	92.190	32,912	21,116		792		(1,217)		(1,217)		L	10/09/2018.
003654 10 0	ABIOMED ORD			13.000	4,226	325.040	4,226	5,136				(911)		(911)		L	10/09/2018.
00507V 10 9	ACTIVISION BLIZZARD ORD			140.000	6,520	46.570	6,520	7,894		24		(3,334)		(3,334)		L	10/09/2018.
00508Y 10 2	ACUITY BRANDS ORD			12.000	1,379	114.950	1,379	1,513		2		(133)		(133)		L	10/09/2018.
00724F 10 1	ADOBE ORD			123.000	27,828	226.240	27,828	17,781				1,379		1,379		L	10/09/2018.
00751Y 10 6	ADVANCE AUTO PARTS ORD			21.000	3,307	157.460	3,307	3,396	1	1		(89)		(89)		L	10/09/2018.
00766T 10 0	AECOM ORD			47.000	1,246	26.500	1,246	1,521				(276)		(276)		L	10/09/2018.
007903 10 7	ADVANCED MICRO DEVICES ORD			266.000	4,910	18.460	4,910	5,675				(673)		(673)		L	10/09/2018.
008252 10 8	AFFILIATED MANAGERS GROUP ORD			16.000	1,559	97.440	1,559	2,100		5		(541)		(541)		L	10/09/2018.
00846U 10 1	AGILENT TECHNOLOGIES ORD			45.000	3,036	67.460	3,036	1,130	7	27		22		22		L	08/20/2008.
00912X 30 2	AIR LEASE CL A ORD			29.000	876	30.210	876	1,264	4			(388)		(388)		L	10/09/2018.
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			65.000	10,403	160.050	10,403	8,323	72	89		(273)		(273)		L	10/09/2018.
00971T 10 1	AKAMAI TECHNOLOGIES ORD			49.000	2,993	61.080	2,993	2,434				(191)		(191)		L	10/09/2018.
011659 10 9	ALASKA AIR GROUP ORD			14.000	852	60.850	852	823		13		29		29		L	05/15/2018.
012653 10 1	ALBEMARLE ORD			13.000	1,002	77.070	1,002	1,155	4	10		(423)		(423)		L	06/27/2018.
013872 10 6	ALCOA ORD			54.997	1,462	26.580	1,462	1,937				(722)		(722)		L	10/09/2018.
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			31.000	3,572	115.240	3,572	3,761	30	33		(374)		(374)		L	10/09/2018.
015351 10 9	ALEXION PHARMACEUTICALS ORD			63.000	6,134	97.360	6,134	7,548				(1,826)		(1,826)		L	10/09/2018.
016255 10 1	ALIGN TECHNOLOGY ORD			24.000	5,026	209.430	5,026	7,188				(2,444)		(2,444)		L	10/09/2018.
017175 10 0	ALLEGHANY ORD			5.000	3,117	623.320	3,117	3,220				(103)		(103)		L	10/09/2018.
018581 10 8	ALLIANCE DATA SYSTEMS ORD			6.000	900	150.080	900	1,385		7		(485)		(485)		L	06/27/2018.
018802 10 8	ALLIANT ENERGY ORD			68.000	2,873	42.250	2,873	2,999		23		(126)		(126)		L	10/09/2018.
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			34.000	1,493	43.910	1,493	1,712		5		(219)		(219)		L	10/09/2018.
020002 10 1	ALLSTATE ORD			102.000	8,428	82.630	8,428	9,334	47	42		(1,921)		(1,921)		L	10/09/2018.
02005N 10 0	ALLY FINANCIAL ORD			124.000	2,810	22.660	2,810	3,316		19		(506)		(506)		L	10/09/2018.
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			27.000	1,969	72.910	1,969	2,206				(237)		(237)		L	10/09/2018.
02079K 10 7	ALPHABET CL C ORD			71.000	73,528	1,035.610	73,528	50,536				(4,278)		(4,278)		L	10/09/2018.
02079K 30 5	ALPHABET CL A ORD			77.000	80,462	1,044.960	80,462	31,800				(650)		(650)		L	02/13/2015.
02209S 10 3	ALTRIA GROUP ORD			486.000	24,004	49.390	24,004	21,781	389	589		(8,378)		(8,378)		L	10/09/2018.
023135 10 6	AMAZON COM ORD			97.000	145,691	1,501.970	145,691	103,693				(5,398)		(5,398)		L	10/09/2018.
023608 10 2	AMEREN ORD			72.000	4,697	65.230	4,697	4,776		34		(80)		(80)		L	10/09/2018.
02376R 10 2	AMERICAN AIRLINES GROUP ORD			46.000	1,477	32.110	1,477	1,697		14		(731)		(731)		L	08/08/2018.
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			40.000	1,656	41.390	1,656	1,656		18				0		L	10/09/2018.
025537 10 1	AMERICAN ELECTRIC POWER ORD			145.000	10,837	74.740	10,837	9,305		153		228		228		L	10/09/2018.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
025816 10 9	AMERICAN EXPRESS ORD			203.000	19,350	95.320	19,350	16,014		92		(1,833)		(1,833)		L	10/09/2018.
025932 10 4	AMERICAN FINANCIAL GROUP ORD			21.000	1,901	90.530	1,901	2,353		40		(452)		(452)		L	10/09/2018.
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			76.000	1,509	19.850	1,509	1,601	4			(93)		(93)		L	10/09/2018.
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			261.000	10,286	39.410	10,286	11,918		165		(4,252)		(4,252)		L	10/09/2018.
03027X 10 0	AMERICAN TOWER REIT			75.000	11,864	158.190	11,864	3,002	63	226		1,164		1,164		L	04/16/2008.
030420 10 3	AMERICAN WATER WORKS ORD			53.000	4,811	90.770	4,811	4,801		24		10		10		L	10/09/2018.
03073E 10 5	AMERISOURCEBERGEN ORD			18.000	1,339	74.400	1,339	593		28		(314)		(314)		L	10/19/2011.
03076C 10 6	AMERIPRISE FINANCE ORD			25.000	2,609	104.370	2,609	584		88		(1,628)		(1,628)		L	03/28/2007.
031100 10 0	AMETEK ORD			67.000	4,536	67.700	4,536	4,895		13		(576)		(576)		L	10/09/2018.
031162 10 0	AMGEN ORD			149.000	29,006	194.670	29,006	18,823		510		847		847		L	10/09/2018.
032095 10 1	AMPHENOL CL A ORD			60.000	4,861	81.020	4,861	914	14	50		(407)		(407)		L	04/17/2009.
032511 10 7	ANADARKO PETROLEUM ORD			104.000	4,559	43.840	4,559	5,790		87		(1,834)		(1,834)		L	10/09/2018.
032654 10 5	ANALOG DEVICES ORD			109.000	9,355	85.830	9,355	7,673		108		(191)		(191)		L	10/09/2018.
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			373.000	3,663	9.820	3,663	3,805	112			(142)		(142)		L	10/09/2018.
03662Q 10 5	ANSYS ORD			25.000	3,574	142.940	3,574	4,146				(573)		(573)		L	10/09/2018.
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT			2,175.000	46,523	21.390	46,523	69,350		3,228		(15,660)		(15,660)		L	12/12/2018.
036752 10 3	ANTHEM ORD			74.000	19,435	262.630	19,435	12,758		132		617		617		L	10/09/2018.
037411 10 5	APACHE ORD			112.000	2,940	26.250	2,940	5,297		52		(2,342)		(2,342)		L	10/09/2018.
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD			46.000	2,018	43.880	2,018	1,841		25		(18)		(18)		L	10/09/2018.
03755L 10 4	APERGY ORD			23.000	623	27.080	623	582				41		41		L	12/18/2018.
037833 10 0	APPLE ORD			1,194.000	188,342	157.740	188,342	121,586		2,457		(35,874)		(35,874)		L	12/18/2018.
038222 10 5	APPLIED MATERIAL ORD			295.000	9,658	32.740	9,658	7,596		117		(2,652)		(2,652)		L	10/09/2018.
038336 10 3	APTARGROUP ORD			19.000	1,787	94.070	1,787	2,009		6		(222)		(222)		L	10/09/2018.
03836W 10 3	AQUA AMERICA ORD			53.000	1,812	34.190	1,812	2,000		12		(188)		(188)		L	10/09/2018.
03852U 10 6	ARAMARK ORD			72.000	2,086	28.970	2,086	3,000		8		(914)		(914)		L	10/09/2018.
039483 10 2	ARCHER DANIELS MIDLAND ORD			164.000	6,719	40.970	6,719	6,493		140		(753)		(753)		L	10/09/2018.
039653 10 0	ARCOSA ORD			14.000	388	27.690	388	460				(73)		(73)		L	10/09/2018.
03965L 10 0	ARCONIC ORD			127.000	2,141	16.860	2,141	2,865		8		(733)		(733)		L	10/09/2018.
040413 10 6	ARISTA NETWORKS ORD			17.000	3,582	210.700	3,582	4,057				(475)		(475)		L	10/09/2018.
042735 10 0	ARROW ELECTRONICS ORD			26.000	1,793	68.950	1,793	1,850				(57)		(57)		L	10/09/2018.
044209 10 4	ASHLAND GLOBAL ORD			19.000	1,348	70.960	1,348	1,515		5		(167)		(167)		L	10/09/2018.
045327 10 3	ASPEN TECHNOLOGY ORD			21.000	1,726	82.180	1,726	2,233				(507)		(507)		L	10/09/2018.
045487 10 5	ASSOCIATED BANCORP ORD			50.000	990	19.790	990	1,327		9		(338)		(338)		L	10/09/2018.
04685W 10 3	ATHENAHEALTH ORD			12.000	1,583	131.930	1,583	1,504				79		79		L	10/09/2018.
049560 10 5	ATMOS ENERGY ORD			32.000	2,967	92.720	2,967	3,099		17		(132)		(132)		L	10/09/2018.
052769 10 6	AUTODESK ORD			65.000	8,360	128.610	8,360	6,350				24		24		L	10/09/2018.
053015 10 3	AUTOMATIC DATA PROCESSING ORD			129.000	16,914	131.120	16,914	12,933	102	158		(477)		(477)		L	10/09/2018.
053332 10 2	AUTOZONE ORD			5.000	4,192	838.340	4,192	762				635		635		L	03/03/2009.
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			41.000	7,136	174.050	7,136	5,101	60	111		(239)		(239)		L	10/09/2018.
053611 10 9	AVERY DENNISON ORD			17.000	1,527	89.830	1,527	707		34		(426)		(426)		L	04/25/2013.
053807 10 3	AVNET ORD			35.000	1,259	35.980	1,259	1,456		7		(197)		(197)		L	10/09/2018.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
054937 10 7	BB AND T ORD			228.000	9,877	43.320	9,877	10,612		136		(1,406)		(1,406)		L	10/09/2018.
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			2,100.000	32,634	15.540	32,634	37,587		1,921		(9,836)		(9,836)		L	12/12/2018.
05605H 10 0	BWX TECHNOLOGIES ORD			30.000	1,147	38.230	1,147	1,807		5		(660)		(660)		L	10/09/2018.
05722G 10 0	BAKER HUGHES CL A ORD			121.000	2,602	21.500	2,602	3,840		38		(1,239)		(1,239)		L	10/09/2018.
058498 10 6	BALL ORD			80.000	3,678	45.980	3,678	766		32		650		650		L	03/03/2009.
060505 10 4	BANK OF AMERICA ORD			2,219.000	54,676	24.640	54,676	46,330		681		(10,054)		(10,054)		L	12/18/2018.
064058 10 0	BANK OF NEW YORK MELLON ORD			271.000	12,756	47.070	12,756	11,005		171		(1,604)		(1,604)		L	10/09/2018.
06417N 10 3	BANK OZK ORD			36.000	822	22.830	822	1,377		8		(555)		(555)		L	10/09/2018.
071813 10 9	BAXTER INTERNATIONAL ORD			75.000	4,937	65.820	4,937	1,587	14	53		89		89		L	08/26/2005.
075887 10 9	BECTON DICKINSON ORD			76.000	17,124	225.320	17,124	14,767		119		(930)		(930)		L	10/09/2018.
081437 10 5	BEMIS ORD			27.000	1,239	45.900	1,239	1,248				(9)		(9)		L	12/18/2018.
084423 10 2	WR BERKLEY ORD			28.000	2,069	73.910	2,069	2,222		18		(153)		(153)		L	10/09/2018.
084670 70 2	BERKSHIRE HATHWAY CL B ORD			436.000	89,022	204.180	89,022	57,052				2,842		2,842		L	05/29/2018.
08579W 10 3	BERRY GLOBAL GROUP ORD			39.000	1,854	47.530	1,854	1,757				97		97		L	10/09/2018.
086516 10 1	BEST BUY ORD			71.000	3,760	52.960	3,760	3,914		71		(1,222)		(1,222)		L	10/09/2018.
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			52.000	4,428	85.150	4,428	5,423				(995)		(995)		L	10/09/2018.
09062X 10 3	BIOGEN ORD			56.000	16,852	300.920	16,852	12,354				(1,847)		(1,847)		L	10/09/2018.
09073M 10 4	BIO TECHNE ORD			11.000	1,592	144.720	1,592	2,074		4		(482)		(482)		L	10/09/2018.
09215C 10 5	BLACK KNIGHT ORD			42.000	1,893	45.060	1,893	2,098				(205)		(205)		L	10/09/2018.
09247X 10 1	BLACKROCK ORD			37.000	14,534	392.820	14,534	12,698		258		(3,339)		(3,339)		L	10/09/2018.
093671 10 5	H&R BLOCK ORD			39.000	989	25.370	989	464	10	38		(33)		(33)		L	03/28/2007.
09609G 10 0	BLUEBIRD BIO ORD			16.000	1,587	99.200	1,587	2,180				(593)		(593)		L	10/09/2018.
097023 10 5	BOEING ORD			125.000	40,313	322.500	40,313	27,793		522		(2,436)		(2,436)		L	10/09/2018.
09857L 10 8	BOOKING HOLDINGS ORD			13.000	22,391	1,722.420	22,391	16,013				(1,261)		(1,261)		L	10/09/2018.
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			41.000	1,848	45.070	1,848	2,033		8		(185)		(185)		L	10/09/2018.
099724 10 6	BORGWARNER ORD			62.000	2,154	34.740	2,154	1,883		42		(1,014)		(1,014)		L	01/19/2016.
101121 10 1	BOSTON PROPERTIES REIT ORD			46.000	5,177	112.550	5,177	5,535	44			(357)		(357)		L	10/09/2018.
101137 10 7	BOSTON SCIENTIFIC ORD			404.000	14,277	35.340	14,277	8,780				1,686		1,686		L	10/09/2018.
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			17.000	1,895	111.450	1,895	1,967				(72)		(72)		L	10/09/2018.
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			35.996	1,097	30.480	1,097	1,480				(685)		(685)		L	06/15/2018.
110122 10 8	BRISTOL MYERS SQUIBB ORD			406.000	21,104	51.980	21,104	18,401		282		(4,227)		(4,227)		L	10/09/2018.
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.999	32	31.750	32	69	1	3		(35)		(35)		L	07/25/2017.
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			89.000	1,307	14.690	1,307	1,439				(132)		(132)		L	10/09/2018.
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			34.000	3,273	96.250	3,273	4,270	16			(998)		(998)		L	10/09/2018.
11135F 10 1	BROADCOM ORD			114.000	28,988	254.280	28,988	19,781		528		567		567		L	10/09/2018.
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD		C	36.000	580	16.100	580	727		23		(148)		(148)		L	08/27/2018.
115236 10 1	BROWN & BROWN ORD			68.000	1,874	27.560	1,874	1,994		5		(120)		(120)		L	10/09/2018.
115637 20 9	BROWN FORMAN CL B ORD			57.000	2,712	47.580	2,712	1,147	9	93		(419)		(419)		L	10/19/2011.
117043 10 9	BRUNSWICK ORD			26.000	1,208	46.450	1,208	1,580		5		(372)		(372)		L	10/09/2018.
118230 10 1	BUCKEYE PARTNERS UNT			2,850.000	82,622	28.990	82,622	125,642		8,639		(33,923)		(33,923)		L	08/06/2018.
122017 10 6	BURLINGTON STORES ORD			20.000	3,253	162.670	3,253	3,056				197		197		L	10/09/2018.

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
124857 20 2	CBS CL B ORD			68.000	2,973	43.720	2,973	557	12	49		(1,039)		(1,039)		L	01/30/2008.
12503M 10 8	CBOE GLOBAL MARKETS ORD			33.000	3,228	97.830	3,228	3,347		10		(118)		(118)		L	10/09/2018.
12504L 10 9	CBRE GROUP CL A ORD			49.000	1,962	40.040	1,962	1,219				(160)		(160)		L	02/05/2016.
12508E 10 1	CDK GLOBAL ORD			38.000	1,819	47.880	1,819	2,175		6		(409)		(409)		L	10/09/2018.
12514G 10 8	CDW ORD			44.000	3,566	81.050	3,566	3,717		13		(151)		(151)		L	10/09/2018.
125269 10 0	CF INDUSTRIES HOLDINGS ORD			50.000	2,176	43.510	2,176	618		60		49		49		L	03/03/2009.
12541W 20 9	CH ROBINSON WORLDWIDE ORD			41.000	3,448	84.090	3,448	3,947		21		(499)		(499)		L	10/09/2018.
125523 10 0	CIGNA ORD			110.000	20,891	189.920	20,891	18,232		1		(1,065)		(1,065)		L	12/20/2018.
125581 80 1	CIT GROUP ORD			34.000	1,301	38.270	1,301	1,741		9		(440)		(440)		L	10/09/2018.
12572Q 10 5	CME GROUP CL A ORD			100.000	18,812	188.120	18,812	11,140	175	350		2,451		2,451		L	10/09/2018.
125896 10 0	CMS ENERGY ORD			75.000	3,724	49.650	3,724	888		107		176		176		L	03/28/2007.
126408 10 3	CSX ORD			240.000	14,911	62.130	14,911	11,865		117		(1,076)		(1,076)		L	10/09/2018.
126650 10 0	CVS HEALTH ORD			375.001	24,570	65.520	24,570	24,456		304		(4,087)		(4,087)		L	11/28/2018.
127097 10 3	CABOT OIL & GAS ORD			50.000	1,118	22.350	1,118	516		13		(313)		(313)		L	03/28/2011.
127387 10 8	CADENCE DESIGN SYSTEMS ORD			82.000	3,565	43.480	3,565	3,388				177		177		L	10/09/2018.
127686 10 3	CAESARS ENTERTAINMENT ORD			174.000	1,181	6.790	1,181	1,691				(510)		(510)		L	10/09/2018.
133131 10 2	CAMDEN PROPERTY REIT ORD			26.000	2,289	88.050	2,289	2,454	20			(165)		(165)		L	10/09/2018.
134429 10 9	CAMPBELL SOUP ORD			25.000	825	32.990	825	791		35		(378)		(378)		L	01/26/2012.
14040H 10 5	CAPITAL ONE FINANCIAL ORD			140.000	10,583	75.590	10,583	10,748		118		(3,044)		(3,044)		L	10/09/2018.
14149Y 10 8	CARDINAL HEALTH ORD			91.000	4,059	44.600	4,059	4,655	43	29		(974)		(974)		L	10/09/2018.
142339 10 0	CARLISLE COMPANIES ORD			18.000	1,809	100.520	1,809	1,951		7		(142)		(142)		L	10/09/2018.
143130 10 2	CARMAX ORD			30.000	1,882	62.730	1,882	1,045				(42)		(42)		L	02/23/2011.
143658 30 0	CARNIVAL ORD			57.000	2,810	49.300	2,810	1,962		111		(973)		(973)		L	10/15/2014.
146229 10 9	CARTERS ORD			14.000	1,143	81.620	1,143	1,377		6		(235)		(235)		L	10/09/2018.
147528 10 3	CASEYS GENERAL STORES ORD			11.000	1,410	128.140	1,410	1,366		3		43		43		L	10/09/2018.
148806 10 2	CATALENT ORD			43.000	1,341	31.180	1,341	1,892				(552)		(552)		L	10/09/2018.
149123 10 1	CATERPILLAR ORD			160.000	20,331	127.070	20,331	17,354		268		(4,022)		(4,022)		L	10/09/2018.
150870 10 3	CELANESE ORD			40.000	3,599	89.970	3,599	4,080		22		(482)		(482)		L	10/09/2018.
151020 10 4	CELGENE ORD			193.000	12,369	64.090	12,369	11,679				(5,855)		(5,855)		L	10/09/2018.
15135B 10 1	CENTENE ORD			60.000	6,918	115.300	6,918	7,550				(1,129)		(1,129)		L	10/09/2018.
15189T 10 7	CENTERPOINT ENERGY ORD			144.000	4,065	28.230	4,065	4,052		40		13		13		L	10/09/2018.
156700 10 6	CENTURYLINK ORD			279.998	4,242	15.150	4,242	5,587		323		(1,187)		(1,187)		L	10/09/2018.
156782 10 4	CERNER ORD			93.000	4,877	52.440	4,877	4,452				(1,188)		(1,188)		L	10/09/2018.
159864 10 7	CHRLS RIVER LABS ORD			14.000	1,585	113.180	1,585	1,795				(210)		(210)		L	10/09/2018.
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			52.000	14,818	284.970	14,818	8,015				(2,651)		(2,651)		L	02/08/2016.
163851 10 8	CHEMOURS ORD			53.000	1,496	28.220	1,496	1,883		13		(387)		(387)		L	10/09/2018.
16411R 20 8	CHENIERE ENERGY ORD			68.000	4,025	59.190	4,025	4,487				(462)		(462)		L	10/09/2018.
165167 10 7	CHESAPEAKE ENERGY ORD			263.000	552	2.100	552	1,283				(731)		(731)		L	10/09/2018.
166764 10 0	CHEVRON ORD			471.000	51,240	108.790	51,240	43,901		1,188		(7,139)		(7,139)		L	12/18/2018.
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			3.000	1,295	431.790	1,295	820				428		428		L	08/22/2011.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
171340 10 2	CHURCH AND DWIGHT ORD			72.000	4,735	65.760	4,735	4,279		16		456		456		L	10/09/2018.
171798 10 1	CIMAREX ENERGY ORD			28.000	1,726	61.650	1,726	2,641		16		(1,690)		(1,690)		L	04/05/2016.
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	2,323	77.420	2,323	933	16	63		74		74		L	01/23/2013.
17243V 10 2	CINEMARK HOLDINGS ORD			32.000	1,146	35.800	1,146	1,253				(108)		(108)		L	12/18/2018.
17275R 10 2	CISCO SYSTEMS ORD			1,123.000	48,660	43.330	48,660	37,774		639		(92)		(92)		L	10/09/2018.
172908 10 5	CINTAS ORD			10.000	1,680	167.990	1,680	375		21		122		122		L	01/26/2012.
172967 42 4	CITIGROUP ORD			735.000	38,264	52.060	38,264	27,084		1,132		(16,427)		(16,427)		L	02/10/2016.
174610 10 5	CITIZENS FINANCIAL GROUP ORD			140.000	4,162	29.730	4,162	4,138		87		(1,502)		(1,502)		L	10/09/2018.
177376 10 0	CITRIX SYSTEMS ORD			21.000	2,152	102.460	2,152	1,188		7		304		304		L	04/23/2015.
189054 10 9	CLOROX ORD			38.000	5,857	154.140	5,857	4,742		64		161		161		L	10/09/2018.
191216 10 0	COCA-COLA ORD			833.000	39,443	47.350	39,443	28,545		793		999		999		L	10/09/2018.
192422 10 3	COGNEX ORD			49.000	1,895	38.670	1,895	2,388		2		(493)		(493)		L	10/09/2018.
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			171.000	10,855	63.480	10,855	8,582		76		(1,591)		(1,591)		L	10/09/2018.
194162 10 3	COLGATE PALMOLIVE ORD			249.000	14,820	59.520	14,820	11,452		257		(2,660)		(2,660)		L	10/09/2018.
19626G 10 8	COLONY CAPITAL CL A ORD			143.000	669	4.680	669	838	16			(169)		(169)		L	10/09/2018.
198287 20 3	COLUMBIA PROPERTY REIT ORD			34.000	658	19.350	658	659				(1)		(1)		L	12/18/2018.
20030N 10 1	COMCAST CL A ORD			1,250.000	42,563	34.050	42,563	19,633	238	1,031		(7,500)		(7,500)		L	08/29/2013.
200340 10 7	COMERICA ORD			51.000	3,503	68.690	3,503	3,828	31	26		(1,098)		(1,098)		L	10/09/2018.
200525 10 3	COMMERCE BANCSHARES ORD			29.000	1,635	56.370	1,635	1,804		7		(170)		(170)		L	10/09/2018.
20337X 10 9	COMMSCOPE HOLDING ORD			56.000	918	16.390	918	1,523				(605)		(605)		L	10/09/2018.
205887 10 2	CONAGRA BRANDS ORD			137.000	2,926	21.360	2,926	4,231		44		(2,007)		(2,007)		L	10/26/2018.
20605P 10 1	CONCHO RESOURCES ORD			57.000	5,859	102.790	5,859	8,115				(3,094)		(3,094)		L	10/09/2018.
20825C 10 4	CONOCOPHILLIPS ORD			321.000	20,014	62.350	20,014	20,714		195		(2,706)		(2,706)		L	10/09/2018.
209115 10 4	CONSOLIDATED EDISON ORD			92.000	7,034	76.460	7,034	6,164		130		(365)		(365)		L	10/09/2018.
21036P 10 8	CONSTELLATION BRANDS CL A ORD			26.000	4,181	160.820	4,181	2,434		55		(1,657)		(1,657)		L	09/25/2018.
216648 40 2	COOPER ORD			4.000	1,018	254.500	1,018	701		0		146		146		L	10/28/2016.
217204 10 6	COPART ORD			23.000	1,099	47.780	1,099	1,365				(266)		(266)		L	08/08/2018.
219350 10 5	CORNING ORD			234.000	7,069	30.210	7,069	6,653		80		(787)		(787)		L	10/09/2018.
22160K 10 5	COSTCO WHOLESALE ORD			121.000	24,649	203.710	24,649	19,114		146		(688)		(688)		L	10/09/2018.
22160N 10 9	COSTAR GROUP ORD			11.000	3,711	337.340	3,711	4,222				(511)		(511)		L	10/09/2018.
22768* 10 6	CROSSROADS UNLIMITED CO			311.000	62,508	200.990	62,508	35,065						0		V	12/28/2005.
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			122.000	13,253	108.630	13,253	11,221		263		(296)		(296)		L	10/09/2018.
228368 10 6	CROWN HOLDINGS ORD			38.000	1,580	41.570	1,580	1,853				(274)		(274)		L	10/09/2018.
229663 10 9	CUBESMART REIT ORD			55.000	1,578	28.690	1,578	1,548	18			30		30		L	10/09/2018.
229899 10 9	CULLEN FROST BANKERS ORD			17.000	1,495	87.940	1,495	1,806		11		(311)		(311)		L	10/09/2018.
231021 10 6	CUMMINS ORD			45.000	6,014	133.640	6,014	4,991		107		(1,213)		(1,213)		L	10/09/2018.
231561 10 1	CURTISS WRIGHT ORD			13.000	1,328	102.120	1,328	1,658		2		(330)		(330)		L	10/09/2018.
232806 10 9	CYPRESS SEMICONDUCTOR ORD			105.000	1,336	12.720	1,336	1,437	12			(102)		(102)		L	10/09/2018.
23283R 10 0	CYRUSONE REIT ORD			30.000	1,586	52.880	1,586	1,875	14			(288)		(288)		L	10/09/2018.
23331A 10 9	D R HORTON ORD			47.000	1,629	34.660	1,629	332		25		(771)		(771)		L	05/04/2007.
233331 10 7	DTE ENERGY ORD			35.000	3,861	110.300	3,861	1,677	33	124		29		29		L	06/22/2010.

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
23355L 10 6	DXC TECHNOLOGY ORD.			82.995	4,413	53.170	4,413	5,132	16	12		(719)		(719)		L	10/09/2018.
235851 10 2	DANAHER ORD.			181.000	18,665	103.120	18,665	12,919	29	51		486		486		L	10/09/2018.
237194 10 5	DARDEN RESTAURANTS ORD.			17.000	1,698	99.860	1,698	703		47		65		65		L	07/30/2014.
23918K 10 8	DAVITA ORD.			20.000	1,029	51.460	1,029	504				(416)		(416)		L	12/17/2008.
244199 10 5	DEERE ORD.			95.000	14,171	149.170	14,171	9,897	72	116		(395)		(395)		L	10/09/2018.
24703L 20 2	DELL TECHNOLOGIES CL C ORD.			38.224	1,644	43.000	1,644	2,001				(358)		(358)		L	10/09/2018.
247361 70 2	Delta Air Lines, Inc.			187.000	9,331	49.900	9,331	7,622		132		(535)		(535)		L	10/09/2018.
24906P 10 9	DENTSPLY SIRONA ORD.			64.000	2,381	37.210	2,381	2,289	6			93		93		L	10/09/2018.
25179M 10 3	DEVON ENERGY ORD.			149.000	3,358	22.540	3,358	4,679		45		(2,161)		(2,161)		L	02/09/2018.
252131 10 7	DEXCOM ORD.			26.000	3,115	119.800	3,115	3,185				(70)		(70)		L	10/09/2018.
25278X 10 9	DIAMONDBACK ENERGY ORD.			44.999	4,171	92.700	4,171	6,063		4		(1,891)		(1,891)		L	10/09/2018.
253868 10 3	DIGITAL REALTY REIT ORD.			61.000	6,500	106.550	6,500	6,506	62	63		(350)		(350)		L	10/09/2018.
254687 10 6	WALT DISNEY ORD.			381.000	41,777	109.650	41,777	14,754	335	640		815		815		L	10/21/2014.
254709 10 8	DISCOVER FINANCIAL SERVICES ORD.			101.000	5,957	58.980	5,957	2,646		152		(1,812)		(1,812)		L	05/26/2017.
25470F 10 4	DISCOVERY SRS A ORD.			30.000	742	24.740	742	469				71		71		L	03/03/2010.
25470F 30 2	DISCOVERY SRS C ORD.			101.000	2,331	23.080	2,331	2,567				(419)		(419)		L	10/09/2018.
25470M 10 9	DISH NETWORK CL A ORD.			66.000	1,648	24.970	1,648	1,992				(344)		(344)		L	12/18/2018.
256677 10 5	DOLLAR GENERAL ORD.			79.000	8,538	108.080	8,538	6,812		28		537		537		L	10/09/2018.
256746 10 8	DOLLAR TREE ORD.			69.000	6,232	90.320	6,232	5,193				41		41		L	10/09/2018.
25746U 10 9	DOMINION ENERGY ORD.			191.000	13,649	71.460	13,649	11,922		346		(810)		(810)		L	10/09/2018.
25754A 20 1	DOMINOS PIZZA ORD.			13.000	3,224	247.990	3,224	3,694		7		(471)		(471)		L	10/09/2018.
257651 10 9	DONALDSON ORD.			38.000	1,649	43.390	1,649	2,151		7		(502)		(502)		L	10/09/2018.
25960P 10 9	DOUGLAS EMMETT REIT ORD.			47.000	1,604	34.130	1,604	1,763	12			(159)		(159)		L	10/09/2018.
260003 10 8	DOVER ORD.			16.000	1,135	70.950	1,135	511		23		624		624		L	01/26/2012.
26078J 10 0	DOWDUPONT ORD.			569.000	30,430	53.480	30,430	25,620		477		(6,561)		(6,561)		L	10/09/2018.
264411 50 5	DUKE REALTY REIT ORD.			105.000	2,720	25.900	2,720	3,006		23		(287)		(287)		L	10/09/2018.
26441C 20 4	DUKE ENERGY ORD.			209.000	18,037	86.300	18,037	14,752		397		706		706		L	10/09/2018.
26483E 10 0	DUN & BRADSTREET ORD.			5.000	714	142.740	714	372		8		122		122		L	12/17/2008.
265504 10 0	DUNKIN' BRANDS GROUP ORD.			25.000	1,603	64.120	1,603	1,835		9		(232)		(232)		L	10/09/2018.
26875P 10 1	EOG RESOURCES ORD.			160.000	13,954	87.210	13,954	13,070		80		(5,170)		(5,170)		L	10/09/2018.
26884L 10 9	EQT ORD.			78.000	1,473	18.890	1,473	1,889		2		(415)		(415)		L	10/09/2018.
26884U 10 9	EPR PROPERTIES REIT ORD.			22.000	1,409	64.030	1,409	1,504	8	16		(95)		(95)		L	10/09/2018.
26885B 10 0	EQM MIDSTREAM PARTNERS UNT.			375.000	16,219	43.250	16,219	27,964		1,611		(11,194)		(11,194)		L	06/29/2017.
269246 40 1	E TRADE FINANCIAL ORD.			45.000	1,975	43.880	1,975	403		6		(256)		(256)		L	06/22/2010.
27579R 10 4	EAST WEST BANCORP ORD.			43.000	1,872	43.530	1,872	2,613		10		(741)		(741)		L	10/09/2018.
277432 10 0	EASTMAN CHEMICAL ORD.			42.000	3,071	73.110	3,071	2,212	26	94		(820)		(820)		L	02/10/2016.
278265 10 3	EATON VANCE COM NON VTG ORD.			34.000	1,196	35.180	1,196	1,718		12		(522)		(522)		L	10/09/2018.
278642 10 3	EBAY ORD.			274.000	7,691	28.070	7,691	5,433				(2,013)		(2,013)		L	10/09/2018.
278865 10 0	ECOLAB ORD.			51.000	7,515	147.350	7,515	1,817	23	84		672		672		L	12/17/2008.
281020 10 7	EDISON INTERNATIONAL ORD.			93.000	5,280	56.770	5,280	5,596	57	73		(1,057)		(1,057)		L	10/09/2018.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
28176E 10 8	EDWARDS LIFESCIENCES ORD			30.000	4,595	153.170	4,595	1,045				1,214		1,214		L	10/19/2011.
285512 10 9	ELECTRONIC ARTS ORD			89.000	7,023	78.910	7,023	7,066				(2,563)		(2,563)		L	10/09/2018.
291011 10 4	EMERSON ELECTRIC ORD			184.000	10,994	59.750	10,994	12,355		158		(2,668)		(2,668)		L	10/09/2018.
29261A 10 0	ENCOMPASS HEALTH ORD			29.000	1,789	61.700	1,789	2,232	8			(443)		(443)		L	10/09/2018.
29272W 10 9	ENERGIZER HOLDINGS ORD			18.000	813	45.150	813	854				(41)		(41)		L	12/18/2018.
29273V 10 0	ENERGY TRANSFER UNT			14,534.000	191,994	13.210	191,994	247,779		19,674		(40,946)		(40,946)		L	04/11/2018.
29336T 10 0	ENLINK MIDSTREAM COM UNT			6,100.000	57,889	9.490	57,889	108,194		6,466		(49,471)		(49,471)		L	06/29/2017.
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT			3,950.000	43,490	11.010	43,490	61,006		3,900		(13,768)		(13,768)		L	12/12/2018.
29364G 10 3	ENTERGY ORD			20.000	1,721	86.070	1,721	1,647		18		74		74		L	08/08/2018.
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			5,250.000	129,098	24.590	129,098	142,676		9,004		(10,080)		(10,080)		L	06/29/2017.
29414B 10 4	EPAM SYSTEMS ORD			15.000	1,740	116.010	1,740	1,934				(194)		(194)		L	10/09/2018.
294429 10 5	EQUIFAX ORD			17.000	1,583	93.130	1,583	1,698		27		(421)		(421)		L	02/05/2016.
29444U 70 0	EQUINIX REIT ORD			18.000	6,346	352.560	6,346	6,645		75		(1,336)		(1,336)		L	10/09/2018.
294600 10 1	EQUITRANS MIDSTREAM ORD			862.000	17,257	20.020	17,257	19,020				(1,762)		(1,762)		L	12/12/2018.
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			25.000	2,428	97.130	2,428	2,381	14			48		48		L	10/09/2018.
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			106.000	6,997	66.010	6,997	6,805	57	17		42		42		L	10/09/2018.
297178 10 5	ESSEX PROPERTY REIT ORD			20.000	4,904	245.210	4,904	4,961	37	11		(57)		(57)		L	10/09/2018.
298736 10 9	EURONET WORLDWIDE ORD			15.000	1,536	102.380	1,536	1,725				(189)		(189)		L	10/09/2018.
30034W 10 6	EVERGY ORD			80.000	4,542	56.770	4,542	4,511		38		30		30		L	10/09/2018.
30040W 10 8	EVERSOURCE ENERGY ORD			55.000	3,577	65.040	3,577	2,211		111		102		102		L	07/18/2012.
30063P 10 5	EXACT SCIENCES ORD			35.000	2,209	63.100	2,209	2,452				(243)		(243)		L	10/09/2018.
30161N 10 1	EXELON ORD			283.000	12,763	45.100	12,763	10,002		232		903		903		L	10/09/2018.
30161Q 10 4	EXELIXIS ORD			86.000	1,692	19.670	1,692	1,503				188		188		L	10/09/2018.
30212P 30 3	EXPEDIA GROUP ORD			36.000	4,055	112.650	4,055	3,336		21		(298)		(298)		L	10/09/2018.
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			52.000	3,541	68.090	3,541	2,921		18		43		43		L	12/18/2018.
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			36.000	3,257	90.480	3,257	3,136		31		121		121		L	10/09/2018.
30231G 10 2	EXXON MOBIL ORD			1,021.000	69,622	68.190	69,622	75,079		1,820		(16,150)		(16,150)		L	12/18/2018.
302445 10 1	FLIR SYSTEMS ORD			40.000	1,742	43.540	1,742	2,334		6		(593)		(593)		L	10/09/2018.
302491 30 3	FMC ORD			18.000	1,331	73.960	1,331	771	7	12		(373)		(373)		L	11/19/2015.
302520 10 1	FNB ORD			95.000	935	9.840	935	1,218		11		(283)		(283)		L	10/09/2018.
30303M 10 2	FACEBOOK CL A ORD			563.000	73,804	131.090	73,804	67,235				(23,018)		(23,018)		L	08/17/2018.
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			11.000	2,201	200.130	2,201	2,445		7		(244)		(244)		L	10/09/2018.
303250 10 4	FAIR ISAAC ORD			9.000	1,683	187.000	1,683	1,942				(259)		(259)		L	10/09/2018.
311900 10 4	FASTENAL ORD			50.000	2,615	52.290	2,615	1,354		77		(120)		(120)		L	06/22/2010.
313747 20 6	FEDERAL REIT ORD			22.000	2,597	118.040	2,597	2,730	22			(134)		(134)		L	10/09/2018.
31428X 10 6	FEDEX ORD			73.000	11,777	161.330	11,777	12,929	47	62		(5,529)		(5,529)		L	10/09/2018.
315616 10 2	F5 NETWORKS ORD			8.000	1,296	162.030	1,296	937				246		246		L	07/16/2015.
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			45.000	4,615	102.550	4,615	1,402		58		381		381		L	05/23/2012.
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			78.000	2,452	31.440	2,452	3,035		23		(583)		(583)		L	10/09/2018.
316773 10 0	FIFTH THIRD BANCORP ORD			118.000	2,777	23.530	2,777	1,810	26	80		(804)		(804)		L	02/05/2016.
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			32.000	1,428	44.640	1,428	1,668		13		(239)		(239)		L	10/09/2018.

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32008D 10 6	FIRST DATA CL A ORD			160.000	2,706	16.910	2,706	3,808				(1,102)		(1,102)		L	10/09/2018.
320517 10 5	FIRST HORIZON NATIONAL ORD			95.000	1,250	13.160	1,250	1,631	11			(381)		(381)		L	10/09/2018.
33616C 10 0	FIRST REPUBLIC BANK ORD			47.000	4,084	86.900	4,084	4,132		33		(48)		(48)		L	01/16/2018.
337738 10 8	FISERV ORD			119.000	8,745	73.490	8,745	6,477				(167)		(167)		L	10/09/2018.
337932 10 7	FIRSTENERGY ORD			143.000	5,370	37.550	5,370	5,148		103		256		256		L	10/09/2018.
339041 10 5	FLEETCOR TECHNOLOGIES ORD			26.000	4,829	185.720	4,829	5,560				(731)		(731)		L	10/09/2018.
343412 10 2	FLUOR ORD			42.000	1,352	32.200	1,352	1,522	3	13		(315)		(315)		L	12/18/2018.
34354P 10 5	FLOWSERVE ORD			39.000	1,483	38.020	1,483	1,305		11		(99)		(99)		L	12/18/2018.
344849 10 4	FOOT LOCKER ORD			21.000	1,117	53.200	1,117	657		28		133		133		L	10/18/2017.
345370 86 0	FORD MOTOR ORD			1,143.000	8,744	7.650	8,744	7,558		472		(3,291)		(3,291)		L	10/09/2018.
34959E 10 9	FORTINET ORD			41.000	2,888	70.430	2,888	3,385				(498)		(498)		L	10/09/2018.
34959J 10 8	FORTIVE ORD			41.000	2,774	67.660	2,774	751		11		(192)		(192)		L	12/28/2009.
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			42.000	1,596	37.990	1,596	2,099		8		(504)		(504)		L	10/09/2018.
354613 10 1	FRANKLIN RESOURCES ORD			91.000	2,699	29.660	2,699	2,782	24			(83)		(83)		L	10/09/2018.
35671D 85 7	FREEPORT MCMORAN ORD			424.000	4,371	10.310	4,371	4,994		36		(2,064)		(2,064)		L	10/09/2018.
36164V 30 5	GCI LIBERTY CL A ORD			30.000	1,235	41.160	1,235	1,489				(254)		(254)		L	10/09/2018.
363576 10 9	ARTHUR J GALLAGHER ORD			53.000	3,906	73.700	3,906	3,843		28		63		63		L	10/09/2018.
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			59.000	1,906	32.310	1,906	2,058		40		(152)		(152)		L	10/09/2018.
364760 10 8	GAP ORD			25.000	644	25.760	644	526		24		(208)		(208)		L	12/28/2009.
366505 10 5	GARRETT MOTION ORD		C	30.000	370	12.340	370	309				61		61		L	01/23/2017.
366651 10 7	GARTNER ORD			26.000	3,324	127.840	3,324	3,836				(512)		(512)		L	10/09/2018.
369550 10 8	GENERAL DYNAMICS ORD			77.000	12,105	157.210	12,105	7,550		149		(2,066)		(2,066)		L	12/18/2018.
369604 10 3	GENERAL ELECTRIC ORD			1,902.000	14,398	7.570	14,398	25,655	19	91		(11,257)		(11,257)		L	10/09/2018.
370334 10 4	GENERAL MILLS ORD			174.000	6,776	38.940	6,776	7,055		100		(1,380)		(1,380)		L	10/09/2018.
37045V 10 0	GENERAL MOTORS ORD			384.000	12,845	33.450	12,845	12,293		263		(555)		(555)		L	10/09/2018.
371559 10 5	GENESEE & WYOMING CL A ORD			18.000	1,332	74.020	1,332	1,590				(258)		(258)		L	10/09/2018.
371901 10 9	GENTEX ORD			79.000	1,597	20.210	1,597	1,582				14		14		L	10/09/2018.
371927 10 4	GENESIS ENERGY UNT			4,700.000	86,809	18.470	86,809	137,930		9,819		(21,647)		(21,647)		L	04/11/2018.
372460 10 5	GENUINE PARTS ORD			42.000	4,033	96.020	4,033	3,801	30	14		(72)		(72)		L	10/09/2018.
375558 10 3	GILEAD SCIENCES ORD			322.000	20,141	62.550	20,141	15,380		687		(3,223)		(3,223)		L	04/02/2018.
37940X 10 2	GLOBAL PAYMENTS ORD			47.000	4,847	103.130	4,847	5,332		1		(599)		(599)		L	10/09/2018.
380237 10 7	GODADDY CL A ORD			47.000	3,084	65.620	3,084	3,557				(473)		(473)		L	10/09/2018.
38141G 10 4	GOLDMAN SACHS GROUP ORD			102.000	17,039	167.050	17,039	19,540		159		(6,767)		(6,767)		L	10/09/2018.
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			70.000	1,429	20.410	1,429	1,377		41		(833)		(833)		L	10/15/2014.
38388F 10 8	WR GRACE ORD			20.000	1,298	64.910	1,298	1,419		5		(121)		(121)		L	10/09/2018.
384109 10 4	GRACO ORD			49.000	2,051	41.850	2,051	2,095		6		(44)		(44)		L	10/09/2018.
384802 10 4	WW GRAINGER ORD			6.000	1,694	282.360	1,694	656		32		277		277		L	07/23/2010.
38526M 10 6	GRAND CANYON EDUCATION ORD			14.000	1,346	96.140	1,346	1,617				(271)		(271)		L	10/09/2018.
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			91.000	968	10.640	968	1,197	7			(228)		(228)		L	10/09/2018.
400110 10 2	GRUBHUB ORD			27.000	2,074	76.810	2,074	3,468				(1,395)		(1,395)		L	10/09/2018.
40171V 10 0	GUIDEWIRE SOFTWARE ORD			24.000	1,926	80.230	1,926	2,257				(332)		(332)		L	10/09/2018.

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40412C 10 1	HCA HEALTHCARE ORD			82.000	10,205	124.450	10,205	9,534		57		156		156		L	10/09/2018.
40414L 10 9	HCP REIT ORD			139.000	3,882	27.930	3,882	3,684		87		198		198		L	12/18/2018.
40416M 10 5	HD SUPPLY HOLDINGS ORD			55.000	2,064	37.520	2,064	2,262				(199)		(199)		L	10/09/2018.
40434L 10 5	HP ORD			472.000	9,657	20.460	9,657	9,161	76	80		(1,562)		(1,562)		L	10/09/2018.
406216 10 1	HALLIBURTON ORD			256.000	6,804	26.580	6,804	9,372		96		(4,611)		(4,611)		L	10/09/2018.
410345 10 2	HANESBRANDS ORD			105.000	1,316	12.530	1,316	1,951		16		(636)		(636)		L	08/22/2018.
410867 10 5	HANOVER INSURANCE GROUP ORD			13.000	1,518	116.770	1,518	1,563		8		(45)		(45)		L	10/09/2018.
412822 10 8	HARLEY DAVIDSON ORD			49.000	1,672	34.120	1,672	2,083		18		(411)		(411)		L	10/09/2018.
413875 10 5	HARRIS ORD			16.000	2,154	134.650	2,154	1,211		40		(112)		(112)		L	02/05/2016.
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			105.000	4,667	44.450	4,667	4,337	32	110		(1,242)		(1,242)		L	10/20/2016.
418056 10 7	HASBRO ORD			14.000	1,138	81.250	1,138	1,038		34		(135)		(135)		L	02/05/2016.
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			32.000	1,172	36.620	1,172	1,197				(25)		(25)		L	12/18/2018.
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			61.000	1,544	25.310	1,544	1,634	19			(90)		(90)		L	10/09/2018.
422806 20 8	HEICO CL A ORD			23.000	1,449	63.000	1,449	1,610				(161)		(161)		L	10/09/2018.
423452 10 1	HELMERICH AND PAYNE ORD			32.000	1,534	47.940	1,534	1,608		28		(312)		(312)		L	12/18/2018.
426281 10 1	JACK HENRY AND ASSOCIATES ORD			23.000	2,910	126.520	2,910	3,602		9		(692)		(692)		L	10/09/2018.
427866 10 8	HERSHEY FOODS ORD			42.000	4,502	107.180	4,502	3,383		63		(43)		(43)		L	10/09/2018.
42809H 10 7	HESS ORD			78.000	3,159	40.500	3,159	4,648		48		(1,548)		(1,548)		L	10/09/2018.
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			443.000	5,852	13.210	5,852	5,132	50	64		(887)		(887)		L	10/09/2018.
428291 10 8	HEXCEL ORD			26.000	1,491	57.340	1,491	1,690		4		(199)		(199)		L	10/09/2018.
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			30.000	1,161	38.690	1,161	1,403		14		(243)		(243)		L	10/09/2018.
431475 10 2	HILL ROM HOLDINGS ORD			20.000	1,771	88.550	1,771	1,771		4		0		0		L	10/09/2018.
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			82.000	5,888	71.800	5,888	6,189		14		(302)		(302)		L	10/09/2018.
436106 10 8	HOLLYFRONTIER ORD			48.000	2,454	51.120	2,454	3,269		21		(815)		(815)		L	10/09/2018.
436440 10 1	HOLOGIC ORD			31.000	1,274	41.100	1,274	1,027				(51)		(51)		L	06/14/2016.
437076 10 2	HOME DEPOT ORD			251.000	43,127	171.820	43,127	27,659		651		(5,218)		(5,218)		L	10/09/2018.
438516 10 6	HONEYWELL INTERNATIONAL ORD			219.000	28,934	132.120	28,934	17,018		180		11,916		11,916		L	01/04/2017.
440452 10 0	HORMEL FOODS ORD			80.000	3,414	42.680	3,414	3,258		15		156		156		L	10/09/2018.
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD			48.000	1,146	23.880	1,146	1,337		25		(191)		(191)		L	10/09/2018.
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			98.000	1,634	16.670	1,634	1,388	25	83		(312)		(312)		L	02/05/2016.
443510 60 7	HUBBELL ORD			16.000	1,589	99.340	1,589	2,016		13		(426)		(426)		L	10/09/2018.
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			46.000	1,337	29.060	1,337	1,506		12		(169)		(169)		L	10/09/2018.
444859 10 2	HUMANA ORD			22.000	6,303	286.480	6,303	820	11	42		845		845		L	03/28/2007.
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			26.000	2,419	93.040	2,419	3,073		6		(654)		(654)		L	10/09/2018.
446150 10 4	HUNTINGTON BANCSHARES ORD			321.000	3,826	11.920	3,826	4,959	45			(1,133)		(1,133)		L	10/09/2018.
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			13.000	2,474	190.310	2,474	3,365		11		(891)		(891)		L	10/09/2018.
447011 10 7	HUNTSMAN ORD			64.000	1,235	19.290	1,235	1,538		10		(303)		(303)		L	10/09/2018.
44919P 50 8	IAC INTERACTIVE ORD			22.000	4,027	183.040	4,027	4,437				(410)		(410)		L	10/09/2018.
44980X 10 9	IPG PHOTONICS ORD			5.000	566	113.290	566	827				(260)		(260)		L	08/08/2018.
45073V 10 8	ITT ORD			26.000	1,255	48.270	1,255	1,467		3		(212)		(212)		L	10/09/2018.
45167R 10 4	IDEX ORD			23.000	2,904	126.260	2,904	3,299		10		(395)		(395)		L	10/09/2018.

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
45168D 10 4	IDEXX LABORATORIES ORD.			26.000	4,837	186.020	4,837	5,603				(770)		(770)		L	10/09/2018.
452308 10 9	ILLINOIS TOOL ORD.			98.000	12,416	126.690	12,416	10,018	98	110		(1,988)		(1,988)		L	10/09/2018.
452327 10 9	ILLUMINA ORD.			42.000	12,597	299.930	12,597	11,191				418		418		L	10/09/2018.
45337C 10 2	INCYTE ORD.			23.000	1,463	63.590	1,463	1,515				(52)		(52)		L	08/08/2018.
457187 10 2	INGREDION ORD.			21.000	1,919	91.400	1,919	2,155	13			(236)		(236)		L	10/09/2018.
45784P 10 1	INSULET ORD.			18.000	1,428	79.320	1,428	1,636				(208)		(208)		L	10/09/2018.
458140 10 0	INTEL ORD.			1,055.000	49,511	46.930	49,511	32,938		768		591		591		L	10/09/2018.
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.			168.000	12,655	75.330	12,655	9,495		94		291		291		L	10/09/2018.
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.			231.000	26,258	113.670	26,258	29,168		752		(8,275)		(8,275)		L	10/09/2018.
460146 10 3	INTERNATIONAL PAPER ORD.			81.000	3,269	40.360	3,269	1,829		156		(1,424)		(1,424)		L	09/29/2009.
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD.			76.000	1,568	20.630	1,568	301		64		36		36		L	03/28/2007.
461202 10 3	INTUIT ORD.			72.000	14,173	196.850	14,173	10,746		49		172		172		L	10/09/2018.
46120E 60 2	INTUITIVE SURGICAL ORD.			33.000	15,804	478.920	15,804	12,354				269		269		L	10/09/2018.
462222 10 0	IONIS PHARMACEUTICALS, INC.			37.000	2,000	54.060	2,000	1,661				339		339		L	10/09/2018.
46266C 10 5	IQVIA HOLDINGS ORD.			15.000	1,743	116.170	1,743	1,508				274		274		L	10/18/2017.
46284V 10 1	IRON MOUNTAIN ORD.			84.000	2,722	32.410	2,722	2,469	20	75		(232)		(232)		L	12/18/2018.
46625H 10 0	JPMORGAN CHASE ORD.			800.000	78,096	97.620	78,096	30,127		2,046		(7,456)		(7,456)		L	02/10/2016.
469814 10 7	JACOBS ENGINEERING GROUP ORD.			18.000	1,052	58.460	1,052	668		11		(135)		(135)		L	08/26/2015.
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.			56.000	972	17.360	972	952		25		(511)		(511)		L	06/14/2016.
477143 10 1	JETBLUE AIRWAYS ORD.			92.000	1,478	16.060	1,478	1,600				(122)		(122)		L	10/09/2018.
478160 10 4	JOHNSON & JOHNSON ORD.			594.000	76,656	129.050	76,656	60,860		1,264		(6,120)		(6,120)		L	10/09/2018.
48020Q 10 7	JONES LANG LASALLE ORD.			14.000	1,772	126.600	1,772	1,876		6		(104)		(104)		L	10/09/2018.
48203R 10 4	JUNIPER NETWORKS ORD.			60.000	1,615	26.910	1,615	1,178		43		(95)		(95)		L	03/28/2007.
48238T 10 9	KAR AUCTION SERVICES ORD.			40.000	1,909	47.720	1,909	2,293	14			(384)		(384)		L	10/09/2018.
482480 10 0	KLA TENCOR ORD.			46.000	4,117	89.490	4,117	3,511		74		(557)		(557)		L	10/09/2018.
485170 30 2	KANSAS CITY SOUTHERN ORD.			30.000	2,864	95.450	2,864	3,016	11	12		(388)		(388)		L	10/09/2018.
487836 10 8	KELLOGG ORD.			27.000	1,539	57.010	1,539	1,682		41		(322)		(322)		L	06/27/2018.
493267 10 8	KEYCORP ORD.			310.000	4,582	14.780	4,582	4,013		118		(1,712)		(1,712)		L	10/09/2018.
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.			55.000	3,414	62.080	3,414	3,546				(131)		(131)		L	10/09/2018.
49427F 10 8	KILROY REALTY REIT ORD.			29.000	1,824	62.880	1,824	2,091	13			(267)		(267)		L	10/09/2018.
494368 10 3	KIMBERLY CLARK ORD.			101.000	11,508	113.940	11,508	7,168	101	410		(679)		(679)		L	05/09/2012.
49446R 10 9	KIMCO REALTY REIT ORD.			54.000	791	14.650	791	764	15	45		27		27		L	03/27/2018.
49456B 10 1	KINDER MORGAN CL P ORD.			1,555.000	23,916	15.380	23,916	26,298		164		(2,486)		(2,486)		L	12/12/2018.
497266 10 6	KIRBY ORD.			17.000	1,145	67.360	1,145	1,428				(283)		(283)		L	10/09/2018.
500255 10 4	KOHL'S ORD.			28.000	1,858	66.340	1,858	1,125		68		339		339		L	07/25/2016.
500754 10 6	KRAFT HEINZ ORD.			176.000	7,575	43.040	7,575	8,408		246		(3,721)		(3,721)		L	10/09/2018.
501044 10 1	KROGER ORD.			232.000	6,380	27.500	6,380	4,476		86		(34)		(34)		L	10/09/2018.
501797 10 4	L BRANDS ORD.			28.000	719	25.670	719	281		67		(967)		(967)		L	03/28/2007.
501889 20 8	LKQ ORD.			92.000	2,183	23.730	2,183	2,736				(553)		(553)		L	10/09/2018.
50212V 10 0	LPL FINANCIAL HOLDINGS ORD.			25.000	1,527	61.080	1,527	1,591		6		(64)		(64)		L	10/09/2018.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
502413 10 7	L3 TECHNOLOGIES ORD			10.000	1,737	173.660	1,737	726		32		(242)		(242)		L	12/02/2005.
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			29.000	3,664	126.360	3,664	4,553				(1,230)		(1,230)		L	10/09/2018.
512807 10 8	LAM RESEARCH ORD			46.000	6,264	136.170	6,264	4,523		111		(1,134)		(1,134)		L	10/09/2018.
512816 10 9	LAMAR ADVERTISING CL A REIT			24.000	1,660	69.180	1,660	1,822		22		(162)		(162)		L	10/09/2018.
513272 10 4	LAMB WESTON HOLDINGS ORD			18.003	1,324	73.560	1,324	341		14		308		308		L	08/26/2015.
517834 10 7	LAS VEGAS SANDS ORD			104.000	5,413	52.050	5,413	6,062		78		(649)		(649)		L	10/09/2018.
518439 10 4	ESTEE LAUDER CL A ORD			63.000	8,196	130.100	8,196	6,656		53		(344)		(344)		L	10/09/2018.
521865 20 4	LEAR ORD			19.000	2,334	122.860	2,334	2,673		13		(338)		(338)		L	10/09/2018.
524660 10 7	LEGGETT & PLATT ORD			38.000	1,362	35.840	1,362	1,535	14			(173)		(173)		L	10/09/2018.
525327 10 2	LEIDOS HOLDINGS ORD			41.000	2,162	52.720	2,162	2,756		13		(594)		(594)		L	10/09/2018.
526057 10 4	LENNAR CL A ORD			83.000	3,249	39.150	3,249	3,520		7		(978)		(978)		L	10/09/2018.
526107 10 7	LENNOX INTERNATIONAL ORD			10.000	2,189	218.860	2,189	2,112	6			77		77		L	10/09/2018.
530307 30 5	LIBERTY BROADBAND SRS C ORD			30.000	2,161	72.030	2,161	2,468				(307)		(307)		L	10/09/2018.
53071M 10 4	QURATE RETAIL SRS A ORD			124.000	2,420	19.520	2,420	2,587				(166)		(166)		L	10/09/2018.
531172 10 4	LIBERTY PROPERTY REIT ORD			44.000	1,843	41.880	1,843	1,879	18			(37)		(37)		L	10/09/2018.
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			48.000	1,775	36.980	1,775	2,024				(249)		(249)		L	10/09/2018.
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			57.000	1,750	30.700	1,750	2,000				(250)		(250)		L	10/09/2018.
53223X 10 7	LIFE STORAGE ORD			14.000	1,302	92.990	1,302	1,396				(94)		(94)		L	12/18/2018.
532457 10 8	ELI LILLY ORD			236.000	27,310	115.720	27,310	20,151		283		2,820		2,820		L	10/09/2018.
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			18.000	1,419	78.850	1,419	1,619	8			(199)		(199)		L	10/09/2018.
534187 10 9	LINCOLN NATIONAL ORD			40.000	2,052	51.310	2,052	1,206		53		(1,022)		(1,022)		L	06/14/2016.
539830 10 9	LOCKHEED MARTIN ORD			55.000	14,401	261.840	14,401	8,425		287		(2,412)		(2,412)		L	12/18/2018.
540424 10 8	LOEWS ORD			81.000	3,687	45.520	3,687	2,908		20		(365)		(365)		L	02/10/2016.
54142L 10 9	LOGMEIN ORD			14.998	1,223	81.570	1,223	1,182		4		(105)		(105)		L	12/18/2018.
548661 10 7	LOWE'S COMPANIES ORD			219.000	20,227	92.360	20,227	16,401		222		(2,222)		(2,222)		L	10/09/2018.
550021 10 9	LULULEMON ATHLETICA ORD		C	28.000	3,405	121.610	3,405	4,207				(802)		(802)		L	10/09/2018.
55261F 10 4	M&T BANK ORD			25.000	3,578	143.130	3,578	1,934		89		(697)		(697)		L	10/30/2008.
552690 10 9	MDU RESOURCES GROUP ORD			56.000	1,335	23.840	1,335	1,467	11			(132)		(132)		L	10/09/2018.
552953 10 1	MGM RESORTS INTERNATIONAL ORD			146.000	3,542	24.260	3,542	4,032		20		(491)		(491)		L	10/09/2018.
55306N 10 4	MKS INSTRUMENTS ORD			15.000	969	64.610	969	1,136		3		(167)		(167)		L	10/09/2018.
55336V 10 0	MPLX COM UNT			3,100.000	93,930	30.300	93,930	108,124		4,005		(17,026)		(17,026)		L	12/12/2018.
55354G 10 0	MSCI ORD			25.000	3,686	147.430	3,686	4,174		15		(489)		(489)		L	10/09/2018.
554382 10 1	MACERICH REIT ORD			39.000	1,688	43.280	1,688	2,070		38		(418)		(418)		L	10/09/2018.
55616P 10 4	MACYS ORD			89.000	2,650	29.780	2,650	2,817	34	21		(167)		(167)		L	10/09/2018.
55825T 10 3	MADISON SQUARE GARDEN CL A ORD			5.000	1,339	267.700	1,339	1,457				(119)		(119)		L	10/09/2018.
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			1,150.000	65,619	57.060	65,619	81,048		4,361		(15,962)		(15,962)		L	06/29/2017.
56418H 10 0	MANPOWERGROUP ORD			18.000	1,166	64.800	1,166	1,409		18		(242)		(242)		L	10/09/2018.
565849 10 6	MARATHON OIL ORD			248.000	3,556	14.340	3,556	5,168		24		(1,612)		(1,612)		L	10/09/2018.
56585A 10 2	MARATHON PETROLEUM ORD			105.000	6,196	59.010	6,196	1,530		136		1,110		1,110		L	11/20/2012.
570535 10 4	MARKEL ORD			3.000	3,114	1,038.050	3,114	3,575				(461)		(461)		L	10/09/2018.
57060D 10 8	MARKETAXESS HOLDINGS ORD			10.000	2,113	211.310	2,113	1,887		4		226		226		L	10/09/2018.

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
571748 10 2	MARSH & MCLENNAN ORD			206.000	16,429	79.750	16,429	8,403		326		(338)		(338)		L	10/25/2013.
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			84.000	9,119	108.560	9,119	7,660		69		(1,421)		(1,421)		L	10/09/2018.
573284 10 6	MARTIN MARIETTA MATERIALS ORD			18.000	3,094	171.870	3,094	3,053		18		(444)		(444)		L	10/09/2018.
574599 10 6	MASCO ORD			58.000	1,696	29.240	1,696	1,046		25		(853)		(853)		L	04/25/2013.
57636Q 10 4	MASTERCARD CL A ORD			218.000	41,126	188.650	41,126	25,955		100		1,710		1,710		L	12/18/2018.
577081 10 2	MATTEL ORD			101.000	1,009	9.990	1,009	1,285				(276)		(276)		L	12/18/2018.
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			81.000	4,119	50.850	4,119	4,282		37		(164)		(164)		L	10/09/2018.
579780 20 6	MCCORMICK ORD			35.000	4,873	139.240	4,873	3,499	20	25		526		526		L	10/09/2018.
580135 10 1	MCDONALD'S ORD			174.000	30,897	177.570	30,897	18,802		462		1,149		1,149		L	10/09/2018.
58155Q 10 3	MCKESSON ORD			58.000	6,407	110.470	6,407	5,309	23	41		(2,084)		(2,084)		L	10/09/2018.
58463J 30 4	MEDICAL PROPERTIES REIT ORD			106.000	1,704	16.080	1,704	1,549	27			156		156		L	10/09/2018.
58933Y 10 5	MERCK & CO ORD			613.000	46,839	76.410	46,839	31,780	337	561		7,184		7,184		L	10/09/2018.
59156R 10 8	METLIFE ORD			247.000	10,142	41.060	10,142	7,396		410		(2,347)		(2,347)		L	02/10/2016.
592688 10 5	METTLER TOLEDO ORD			7.000	3,959	565.580	3,959	4,112				(153)		(153)		L	10/09/2018.
594918 10 4	MICROSOFT ORD			1,840.000	186,889	101.570	186,889	95,374		2,674		19,937		19,937		L	12/18/2018.
595017 10 4	MICROCHIP TECHNOLOGY ORD			67.000	4,819	71.920	4,819	3,543		51		(188)		(188)		L	10/09/2018.
595112 10 3	MICRON TECHNOLOGY ORD			325.000	10,312	31.730	10,312	9,317				(3,285)		(3,285)		L	10/09/2018.
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			33.000	3,158	95.700	3,158	3,298		41		(140)		(140)		L	10/09/2018.
596278 10 1	MIDDLEBY ORD			16.000	1,644	102.730	1,644	1,948				(304)		(304)		L	10/09/2018.
608190 10 4	MOHAWK INDUSTRIES ORD			18.000	2,105	116.960	2,105	2,460				(1,283)		(1,283)		L	12/18/2018.
60855R 10 0	MOLINA HEALTHCARE ORD			17.000	1,976	116.220	1,976	2,442				(467)		(467)		L	10/09/2018.
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD			25.000	1,404	56.160	1,404	1,175		41		(648)		(648)		L	03/28/2007.
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			424.000	16,973	40.030	16,973	14,507	110	148		(1,167)		(1,167)		L	10/09/2018.
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			11.000	1,279	116.250	1,279	1,284	3			(5)		(5)		L	10/09/2018.
61174X 10 9	MONSTER BEVERAGE ORD			116.000	5,710	49.220	5,710	6,242				(1,048)		(1,048)		L	10/09/2018.
615369 10 5	MOODYS ORD			23.000	3,221	140.040	3,221	744		40		(174)		(174)		L	03/28/2012.
617446 44 8	MORGAN STANLEY ORD			360.000	14,274	39.650	14,274	7,230		396		(4,615)		(4,615)		L	02/10/2016.
61945C 10 3	MOSAIC ORD			57.000	1,665	29.210	1,665	1,140		6		202		202		L	08/28/2017.
620076 30 7	MOTOROLA SOLUTIONS ORD			26.000	2,991	115.040	2,991	472	15	54		642		642		L	01/04/2011.
626717 10 2	MURPHY OIL ORD			47.000	1,099	23.390	1,099	1,594		12		(494)		(494)		L	10/09/2018.
629377 50 8	NRG ENERGY ORD			50.000	1,980	39.600	1,980	624		6		556		556		L	12/29/2016.
62989* 10 5	NAMIC INSURANCE COMPANY INC			30.000	9,521	317.358	9,521	1,500				905		905		A	01/01/1996.
631103 10 8	NASDAQ ORD			33.000	2,692	81.570	2,692	2,787		15		(95)		(95)		L	10/09/2018.
636518 10 2	NATIONAL INSTRUMENTS ORD			32.000	1,452	45.380	1,452	1,467		7		(15)		(15)		L	10/09/2018.
637071 10 1	NATIONAL OILWELL VARCO ORD			112.000	2,878	25.700	2,878	3,172		11		(617)		(617)		L	12/18/2018.
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			45.000	2,183	48.510	2,183	2,036		23		147		147		L	10/09/2018.
63938C 10 8	NAVIENT ORD			55.000	485	8.810	485	663		35		(248)		(248)		L	10/19/2015.
640268 10 8	NEKTAR THERAPEUTICS ORD			45.000	1,479	32.870	1,479	1,947				(467)		(467)		L	12/18/2018.
64110D 10 4	NETAPP ORD			76.000	4,535	59.670	4,535	4,033		42		(671)		(671)		L	10/09/2018.
64110L 10 6	NETFLIX ORD			103.000	27,569	267.660	27,569	21,068				(1,530)		(1,530)		L	10/09/2018.
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			26.000	1,857	71.410	1,857	2,837				(981)		(981)		L	10/09/2018.

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			98.000	1,393	14.210	1,393	1,765	49			(372)		(372)		L	10/09/2018.
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			140.000	1,317	9.410	1,317	1,480		24		(162)		(162)		L	10/09/2018.
651229 10 6	NEWELL BRANDS ORD			128.000	2,380	18.590	2,380	2,397		29		(18)		(18)		L	10/09/2018.
651290 10 8	NEWFIELD EXPLORATION ORD			58.000	850	14.660	850	1,632				(781)		(781)		L	10/09/2018.
651639 10 6	NEWMONT MINING ORD			155.000	5,371	34.650	5,371	3,907		49		229		229		L	10/09/2018.
65249B 10 9	NEWS CL A ORD			90.000	1,022	11.350	1,022	374		18		(437)		(437)		L	07/01/2013.
65339F 10 1	NEXTERA ENERGY ORD			121.000	21,032	173.820	21,032	14,259		317		975		975		L	10/09/2018.
654106 10 3	NIKE CL B ORD			338.000	25,059	74.140	25,059	17,765	74	112		377		377		L	10/09/2018.
65473P 10 5	NISOURCE ORD			106.000	2,687	25.350	2,687	2,172		28		(95)		(95)		L	12/18/2018.
655044 10 5	NOBLE ENERGY ORD			75.000	1,407	18.760	1,407	1,748		32		(779)		(779)		L	08/28/2017.
655663 10 2	NORDSON ORD			16.000	1,910	119.350	1,910	2,133	6			(224)		(224)		L	10/09/2018.
655664 10 0	NORDSTROM ORD			34.000	1,585	46.610	1,585	2,088		13		(503)		(503)		L	10/09/2018.
655844 10 8	NORFOLK SOUTHERN ORD			82.000	12,262	149.540	12,262	10,950		133		(1,533)		(1,533)		L	10/09/2018.
665859 10 4	NORTHERN TRUST ORD			58.000	4,848	83.590	4,848	4,923	32	39		(1,161)		(1,161)		L	10/09/2018.
666807 10 2	NORTHROP GRUMMAN ORD			47.000	11,510	244.900	11,510	10,024		119		(3,126)		(3,126)		L	10/09/2018.
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			17.000	1,043	61.330	1,043	1,042				1		1		L	12/18/2018.
67020Y 10 0	NUANCE COMMUNICATIONS ORD			83.000	1,098	13.230	1,098	1,422				(324)		(324)		L	10/09/2018.
670346 10 5	NUCOR ORD			93.000	4,818	51.810	4,818	5,579	37	26		(1,104)		(1,104)		L	10/09/2018.
67066G 10 4	NVIDIA ORD			137.000	18,290	133.500	18,290	21,331		49		(13,684)		(13,684)		L	10/09/2018.
670837 10 3	OGE ENERGY ORD			58.000	2,273	39.190	2,273	2,176				97		97		L	10/09/2018.
67103H 10 7	O'REILLY AUTOMOTIVE ORD			12.000	4,132	344.330	4,132	465				1,245		1,245		L	04/17/2009.
674599 10 5	OCCIDENTAL PETROLEUM ORD			224.000	13,749	61.380	13,749	16,803	175	219		(4,063)		(4,063)		L	10/09/2018.
679295 10 5	OKTA CL A ORD			25.000	1,595	63.800	1,595	1,493				103		103		L	10/09/2018.
679580 10 0	OLD DOMINION FREIGHT LINE ORD			19.000	2,346	123.490	2,346	2,820		2		(473)		(473)		L	10/09/2018.
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			82.000	1,687	20.570	1,687	1,786		16		(99)		(99)		L	10/09/2018.
680665 20 5	OLIN ORD			48.000	965	20.110	965	1,157		10		(192)		(192)		L	10/09/2018.
681919 10 6	OMNICOM GROUP ORD			65.000	4,761	73.240	4,761	4,178	39	24		88		88		L	10/09/2018.
681936 10 0	OMEGA HEALTHCARE REIT ORD			57.000	2,004	35.150	2,004	1,887		38		116		116		L	10/09/2018.
682189 10 5	ON SEMICONDUCTOR ORD			123.000	2,031	16.510	2,031	2,074				(43)		(43)		L	10/09/2018.
682680 10 3	ONEOK ORD			544.000	29,349	53.950	29,349	32,371		191		(3,664)		(3,664)		L	12/12/2018.
68389X 10 5	ORACLE ORD			641.000	28,941	45.150	28,941	21,186		306		(1,874)		(1,874)		L	10/09/2018.
688239 20 1	OSHKOSH ORD			21.000	1,288	61.310	1,288	1,422		6		(135)		(135)		L	10/09/2018.
690742 10 1	OWENS CORNIING ORD			32.000	1,407	43.980	1,407	1,672		7		(265)		(265)		L	10/09/2018.
69318G 10 6	PBF ENERGY CL A ORD			34.000	1,111	32.670	1,111	1,768		10		(657)		(657)		L	10/09/2018.
69331C 10 8	PG&E ORD			151.000	3,586	23.750	3,586	7,054				(3,616)		(3,616)		L	10/09/2018.
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			135.000	15,783	116.910	15,783	8,360		515		(3,696)		(3,696)		L	10/21/2014.
693506 10 7	PPG INDUSTRIES ORD			70.000	7,156	102.230	7,156	5,125		71		(236)		(236)		L	10/09/2018.
69351T 10 6	PPL ORD			204.000	5,779	28.330	5,779	6,000	84	62		(221)		(221)		L	10/09/2018.
693656 10 0	PVH ORD			10.000	930	92.950	930	749		2		(443)		(443)		L	02/05/2016.
69370C 10 0	PTC ORD			35.000	2,902	82.900	2,902	3,474				(573)		(573)		L	10/09/2018.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
693718 10 8	PACCAR ORD			50.000	2,857	57.140	2,857	1,729	100	115		(697)		(697)		L	07/24/2009.
695156 10 9	PACKAGING CORP OF AMERICA ORD			27.000	2,253	83.460	2,253	2,515	21			(262)		(262)		L	10/09/2018.
695263 10 3	PACW PACWEST BANCORP ORD			35.000	1,165	33.280	1,165	1,680		21		(515)		(515)		L	10/09/2018.
697435 10 5	PALO ALTO NETWORKS ORD			26.000	4,897	188.350	4,897	5,521				(623)		(623)		L	10/09/2018.
700517 10 5	PARK HOTELS RESORTS ORD			58.000	1,507	25.980	1,507	1,799	58			(292)		(292)		L	10/09/2018.
701094 10 4	PARKER HANNIFIN ORD			66.000	9,843	149.140	9,843	4,166		194		(3,329)		(3,329)		L	08/25/2011.
701877 10 2	PARSLEY ENERGY CL A ORD			77.000	1,230	15.980	1,230	2,365				(1,134)		(1,134)		L	10/09/2018.
703481 10 1	PATTERSON UTI ENERGY ORD			63.000	652	10.350	652	1,131		3		(479)		(479)		L	10/09/2018.
704326 10 7	PAYCHEX ORD			93.000	6,059	65.150	6,059	6,173		76		(618)		(618)		L	10/09/2018.
70432V 10 2	PAYCOM SOFTWARE ORD			14.000	1,714	122.450	1,714	1,887				(173)		(173)		L	10/09/2018.
70450Y 10 3	PAYPAL HOLDINGS ORD			294.000	24,722	84.090	24,722	14,818				1,961		1,961		L	10/09/2018.
712704 10 5	PEOPLES UNITED FINANCIAL ORD			108.000	1,558	14.430	1,558	1,819		27		(323)		(323)		L	10/09/2018.
713448 10 8	PEPSICO ORD			351.000	38,778	110.480	38,778	29,958	326	1,089		(1,500)		(1,500)		L	05/15/2018.
714046 10 9	PERKINELMER ORD			32.000	2,514	78.550	2,514	2,840		2		(373)		(373)		L	10/09/2018.
715347 10 0	PERSPECTA ORD			0.998	17	17.220	17	5	0	0		12		12		L	11/20/2012.
717081 10 3	PFIZER ORD			1,434.000	62,594	43.650	62,594	31,008		1,950		10,655		10,655		L	10/21/2014.
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			374.000	24,968	66.760	24,968	26,918	426	1,677		(14,545)		(14,545)		L	10/21/2014.
718546 10 4	PHILLIPS 66 ORD			123.000	10,596	86.150	10,596	7,813		269		(2,655)		(2,655)		L	10/09/2018.
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			1,100.000	46,321	42.110	46,321	54,982		3,162		(10,888)		(10,888)		L	04/11/2018.
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			21.000	968	46.100	968	1,260		3		(292)		(292)		L	10/09/2018.
723484 10 1	PINNACLE WEST ORD			10.000	852	85.200	852	526		28		0		0		L	01/23/2013.
723787 10 7	PIONEER NATURAL RESOURCE ORD			49.000	6,444	131.520	6,444	6,919		7		(2,447)		(2,447)		L	10/09/2018.
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			2,625.000	52,605	20.040	52,605	67,678		2,670		(2,524)		(2,524)		L	12/12/2018.
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			3,550.000	71,355	20.100	71,355	89,508		3,420		(6,716)		(6,716)		L	12/12/2018.
731068 10 2	POLARIS INDUSTRIES ORD			17.000	1,304	76.680	1,304	1,622		10		(318)		(318)		L	10/09/2018.
73278L 10 5	POOL ORD			11.000	1,635	148.650	1,635	1,669		5		(34)		(34)		L	10/09/2018.
733174 70 0	POPULAR ORD			29.000	1,369	47.220	1,369	1,508	7			(139)		(139)		L	10/09/2018.
737446 10 4	POST HOLDINGS ORD			19.000	1,693	89.130	1,693	1,807				(113)		(113)		L	10/09/2018.
74144T 10 8	T ROWE PRICE GROUP ORD			35.000	3,231	92.320	3,231	1,659		98		(441)		(441)		L	03/28/2007.
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			45.000	1,988	44.170	1,988	1,657		95		(1,179)		(1,179)		L	02/05/2016.
742718 10 9	PROCTER & GAMBLE ORD			572.000	52,578	91.920	52,578	39,864		1,625		23		23		L	03/03/2014.
743315 10 3	PROGRESSIVE ORD			169.000	10,196	60.330	10,196	10,487		37		(1,433)		(1,433)		L	10/09/2018.
74340W 10 3	PROLOGIS REIT			183.000	10,746	58.720	10,746	9,808		168		(1,385)		(1,385)		L	10/09/2018.
743424 10 3	PROOFPOINT ORD			14.000	1,173	83.810	1,173	1,334				(161)		(161)		L	10/09/2018.
743606 10 5	PROSPERITY BANCSHARES ORD			19.000	1,184	62.300	1,184	1,350	8			(166)		(166)		L	10/09/2018.
744320 10 2	PRUDENTIAL FINANCIAL ORD			122.000	9,949	81.550	9,949	9,821		264		(3,492)		(3,492)		L	10/09/2018.
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			147.000	7,651	52.050	7,651	7,617		93		(247)		(247)		L	10/09/2018.
74460D 10 9	PUBLIC STORAGE REIT ORD			35.000	7,084	202.410	7,084	2,711		280		(231)		(231)		L	10/30/2008.
745867 10 1	PULTEGROUP ORD			75.000	1,949	25.990	1,949	1,790	8			159		159		L	10/09/2018.
74736K 10 1	QORVO ORD			14.000	850	60.730	850	817				(149)		(149)		L	05/15/2018.
747525 10 3	QUALCOMM ORD			393.000	22,366	56.910	22,366	22,636		547		(4,030)		(4,030)		L	10/09/2018.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
74762E 10 2	QUANTA SERVICES ORD			23.000	692	30.100	692	497	1			(207)		(207)		L	11/19/2015.
74834L 10 0	QUEST DIAGNOSTICS ORD			21.000	1,749	83.270	1,749	1,237		41		(320)		(320)		L	01/26/2012.
749685 10 3	RPM ORD			38.000	2,234	58.780	2,234	2,252		13		(18)		(18)		L	10/09/2018.
751212 10 1	RALPH LAUREN CL A ORD			16.000	1,655	103.460	1,655	1,543	10	14		12		12		L	12/18/2018.
75281A 10 9	RANGE RESOURCES ORD			62.000	593	9.570	593	739		1		(146)		(146)		L	12/18/2018.
754730 10 9	RAYMOND JAMES ORD			38.000	2,828	74.410	2,828	3,604				(776)		(776)		L	10/09/2018.
755111 50 7	RAYTHEON ORD			84.000	12,881	153.350	12,881	13,705	73	75		(3,937)		(3,937)		L	10/09/2018.
756109 10 4	REALTY INCOME REIT ORD			84.000	5,295	63.040	5,295	4,540	19	109		426		426		L	10/09/2018.
756577 10 2	RED HAT ORD			51.000	8,958	175.640	8,958	3,891				2,763		2,763		L	10/09/2018.
758849 10 3	REGENCY CENTERS REIT ORD			19.000	1,115	58.680	1,115	1,076		22		31		31		L	05/15/2018.
75886F 10 7	REGENERON PHARMACEUTICALS ORD			23.000	8,591	373.500	8,591	7,726				(305)		(305)		L	10/09/2018.
7591EP 10 0	REGIONS FINANCIAL ORD			190.000	2,542	13.380	2,542	1,568	27	78		(741)		(741)		L	07/25/2016.
759351 60 4	REINSURANCE GROUP OF AMER ORD			18.000	2,524	140.230	2,524	2,627		11		(103)		(103)		L	10/09/2018.
759509 10 2	RELIANCE STEEL ORD			20.000	1,423	71.170	1,423	1,687		10		(264)		(264)		L	10/09/2018.
760759 10 0	REPUBLIC SERVICES ORD			25.000	1,802	72.090	1,802	704	9	35		112		112		L	09/19/2012.
761152 10 7	RESMED ORD			41.000	4,669	113.870	4,669	4,313		19		355		355		L	10/09/2018.
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			36.000	740	20.550	740	548				192		192		L	01/04/2017.
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			64.000	694	10.850	694	753	11			(58)		(58)		L	12/18/2018.
76680R 20 6	RINGCENTRAL CL A ORD			19.000	1,566	82.440	1,566	1,554				12		12		L	10/09/2018.
770323 10 3	ROBERT HALF ORD			35.000	2,002	57.200	2,002	2,383		10		(381)		(381)		L	10/09/2018.
773903 10 9	ROCKWELL AUTOMAT ORD			20.000	3,010	150.480	3,010	1,404		73		(917)		(917)		L	05/26/2011.
776696 10 6	ROPER TECHNOLOGIES ORD			29.000	7,729	266.520	7,729	6,328		17		(358)		(358)		L	10/09/2018.
778296 10 3	ROSS STORES ORD			108.000	8,986	83.200	8,986	7,236		52		(814)		(814)		L	10/09/2018.
780287 10 8	ROYAL GOLD ORD			19.000	1,627	85.650	1,627	1,550				77		77		L	12/18/2018.
78409V 10 4	S&P GLOBAL ORD			73.000	12,406	169.940	12,406	9,258		77		(808)		(808)		L	10/09/2018.
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			33.000	5,342	161.890	5,342	5,143				199		199		L	10/09/2018.
784117 10 3	SEI INVESTMENTS ORD			39.000	1,802	46.200	1,802	2,272	13			(470)		(470)		L	10/09/2018.
78440X 10 1	SL GREEN RLTY REIT ORD			16.000	1,265	79.080	1,265	1,404	14	52		(350)		(350)		L	02/05/2016.
78442P 10 6	SLM ORD			127.000	1,055	8.310	1,055	1,365				(310)		(310)		L	10/09/2018.
78454L 10 0	SM ENERGY ORD			32.000	495	15.480	495	1,039		2		(544)		(544)		L	10/09/2018.
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			60.000	2,707	45.110	2,707	3,186		5		(479)		(479)		L	10/09/2018.
78573L 10 6	SABRA HEALTH CARE REIT ORD			0.997	16	16.480	16	13		2		(2)		(2)		L	04/17/2009.
78573M 10 4	SABRE ORD			74.000	1,601	21.640	1,601	1,811		10		(209)		(209)		L	10/09/2018.
78667J 10 8	SAGE THERAPEUTICS ORD			13.000	1,245	95.790	1,245	1,659				(414)		(414)		L	10/09/2018.
79466L 30 2	SALESFORCE.COM ORD			188.000	25,750	136.970	25,750	15,868				1,949		1,949		L	10/09/2018.
803607 10 0	SAREPTA THERAPEUTICS ORD			18.000	1,964	109.130	1,964	2,325				(361)		(361)		L	10/09/2018.
80589M 10 2	SCANA ORD			41.000	1,959	47.780	1,959	1,754	2	13		205		205		L	12/18/2018.
806407 10 2	HENRY SCHEIN ORD			44.000	3,455	78.520	3,455	3,661				(206)		(206)		L	10/09/2018.
806857 10 8	SCHLUMBERGER ORD		C	229.000	8,262	36.080	8,262	14,382	197	227		(6,677)		(6,677)		L	10/09/2018.
808513 10 5	CHARLES SCHWAB ORD			351.000	14,577	41.530	14,577	12,656		97		(3,612)		(3,612)		L	10/09/2018.
81211K 10 0	SEALED AIR ORD			46.000	1,603	34.840	1,603	1,725		7		(123)		(123)		L	10/09/2018.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
812578 10 2	SEATTLE GENETICS ORD			31.000	1,756	56.660	1,756	2,320				(564)		(564)		L	10/09/2018.
81663A 10 5	SEMGROUP CL A ORD			3,800.000	52,364	13.780	52,364	94,412		5,812		(51,573)		(51,573)		L	12/12/2018.
816851 10 9	SEMPRA ENERGY ORD			45.000	4,869	108.190	4,869	1,863	40	158		57		57		L	10/30/2008.
81721M 10 9	SENIOR HOUSING REIT ORD			68.000	797	11.720	797	1,153		27		(356)		(356)		L	10/09/2018.
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			50.000	2,013	40.260	2,013	2,211		9		(198)		(198)		L	10/09/2018.
81762P 10 2	SERVICENOW ORD			51.000	9,081	178.050	9,081	9,252				(172)		(172)		L	10/09/2018.
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		C	2,650.000	43,487	16.410	43,487	77,988		3,641		(34,506)		(34,506)		L	12/12/2018.
824348 10 6	SHERWIN WILLIAMS ORD			24.000	9,443	393.460	9,443	7,403		41		(633)		(633)		L	10/09/2018.
82669G 10 4	SIGNATURE BANK ORD			15.000	1,542	102.810	1,542	1,746		8		(204)		(204)		L	10/09/2018.
828806 10 9	SIMON PROP GRP REIT ORD			90.000	15,119	167.990	15,119	12,005		422		(503)		(503)		L	10/09/2018.
83088M 10 2	SKYWORKS SOLUTIONS ORD			52.000	3,485	67.020	3,485	4,393		31		(1,203)		(1,203)		L	10/09/2018.
831865 20 9	A O SMITH ORD			41.000	1,751	42.700	1,751	2,045		9		(294)		(294)		L	10/09/2018.
832696 40 5	JM SMUCKER ORD			23.000	2,150	93.490	2,150	1,371		75		(707)		(707)		L	03/03/2010.
833034 10 1	SNAP ON ORD			7.000	1,017	145.290	1,017	566		24		(203)		(203)		L	01/23/2013.
835495 10 2	SONOCO PRODUCTS ORD			28.000	1,488	53.130	1,488	1,504		11		(17)		(17)		L	10/09/2018.
842587 10 7	SOUTHERN ORD			296.000	13,000	43.920	13,000	12,777		361		(454)		(454)		L	10/09/2018.
844741 10 8	SOUTHWEST AIRLINES ORD			153.000	7,111	46.480	7,111	6,315	24	33		(2,337)		(2,337)		L	10/09/2018.
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			30.000	2,163	72.090	2,163	2,654	4			(492)		(492)		L	10/09/2018.
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			25.000	881	35.250	881	926	16			(45)		(45)		L	12/18/2018.
848637 10 4	SPLUNK ORD			42.000	4,404	104.850	4,404	4,376				28		28		L	10/09/2018.
85208M 10 2	SPROUTS FARMERS MARKET ORD			36.000	846	23.510	846	846				0		0		L	12/18/2018.
852234 10 3	SQUARE CL A ORD			83.000	4,655	56.090	4,655	7,149				(2,493)		(2,493)		L	10/09/2018.
854502 10 1	STANLEY BLACK AND DECKER ORD			25.000	2,994	119.740	2,994	1,264		65		(1,249)		(1,249)		L	11/17/2009.
855244 10 9	STARBUCKS ORD			362.000	23,313	64.400	23,313	12,734		278		2,463		2,463		L	10/09/2018.
85571B 10 5	STARWOOD PROPERTY REIT			76.000	1,498	19.710	1,498	1,623	36			(125)		(125)		L	10/09/2018.
857477 10 3	STATE STREET ORD			109.000	6,875	63.070	6,875	8,505	51	47		(2,843)		(2,843)		L	10/09/2018.
858119 10 0	STEEL DYNAMICS ORD			66.000	1,983	30.040	1,983	2,959	12			(977)		(977)		L	10/09/2018.
858912 10 8	STERICYCLE ORD			24.000	881	36.690	881	1,016				(200)		(200)		L	12/18/2018.
85917A 10 0	STERLING BAN ORD			65.000	1,073	16.510	1,073	1,453		5		(380)		(380)		L	10/09/2018.
862121 10 0	STORE CAPITAL ORD			54.000	1,529	28.310	1,529	1,538	18			(9)		(9)		L	10/09/2018.
863667 10 1	STRYKER ORD			100.000	15,675	156.750	15,675	12,787	52	73		(1,105)		(1,105)		L	10/09/2018.
866674 10 4	SUN COMMUNITIES REIT ORD			24.000	2,441	101.710	2,441	2,439	17			2		2		L	10/09/2018.
867914 10 3	SUNTRUST BANKS ORD			80.000	4,035	50.440	4,035	2,103		144		(1,132)		(1,132)		L	11/20/2012.
871503 10 8	SYMANTEC ORD			87.000	1,644	18.895	1,644	1,672		26		(797)		(797)		L	05/26/2011.
871607 10 7	SYNOPSYS ORD			43.000	3,622	84.240	3,622	3,665				(212)		(212)		L	10/09/2018.
87161C 50 1	SYNOVUS FINANCIAL ORD			33.000	1,056	31.990	1,056	1,503	8			(447)		(447)		L	10/09/2018.
87165B 10 3	SYNCHRONY FINANCIAL ORD			217.000	5,091	23.460	5,091	6,370		80		(2,170)		(2,170)		L	10/09/2018.
871829 10 7	SYSCO ORD			139.000	8,710	62.660	8,710	8,296		63		(784)		(784)		L	10/09/2018.
872275 10 2	TCF FINANCIAL ORD			48.000	936	19.490	936	1,166		7		(231)		(231)		L	10/09/2018.
87236Y 10 8	TD AMERITRADE HOLDING ORD			82.000	4,015	48.960	4,015	4,351		25		(336)		(336)		L	10/09/2018.

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
872540 10 9	TJX ORD			366.000	16,375	44.740	16,375	5,579		271		(2,832)		(2,832)		L	12/21/2012.
872590 10 4	T MOBILE US ORD		C	89.000	5,661	63.610	5,661	6,042				(428)		(428)		L	10/09/2018.
87336U 10 5	TABLEAU SOFTWARE CL A ORD			20.000	2,400	120.000	2,400	2,027				373		373		L	10/09/2018.
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			33.000	3,397	102.940	3,397	4,042				(645)		(645)		L	10/09/2018.
876030 10 7	TAPESTRY ORD			84.000	2,835	33.750	2,835	3,541		78		(1,048)		(1,048)		L	10/09/2018.
87612E 10 6	TARGET ORD			157.000	10,376	66.090	10,376	11,837		179		(2,216)		(2,216)		L	10/09/2018.
87612G 10 1	TARGA RESOURCES ORD			2,864.000	103,161	36.020	103,161	128,636		10,205		(35,654)		(35,654)		L	12/12/2018.
879360 10 5	TELEDYNE TECH ORD			10.000	2,071	207.070	2,071	2,375				(304)		(304)		L	10/09/2018.
879369 10 6	TELEFLEX ORD			13.000	3,360	258.480	3,360	3,247		4		113		113		L	10/09/2018.
88076W 10 3	TERADATA ORD			34.000	1,304	38.360	1,304	937				33		33		L	12/18/2018.
880770 10 2	TERADYNE ORD			54.000	1,695	31.380	1,695	1,837		5		(142)		(142)		L	10/09/2018.
881569 10 7	TESARO ORD			11.000	817	74.250	817	809				8		8		L	12/18/2018.
88160R 10 1	TESLA ORD			39.000	12,979	332.800	12,979	10,250				2,730		2,730		L	10/09/2018.
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			14.000	715	51.090	715	1,151				(436)		(436)		L	10/09/2018.
882508 10 4	TEXAS INSTRUMENTS ORD			243.000	22,964	94.500	22,964	15,985		539		(1,988)		(1,988)		L	09/12/2018.
883203 10 1	TEXTRON ORD			41.000	1,886	45.990	1,886	1,441	1	3		(435)		(435)		L	08/25/2016.
883556 10 2	THERMO FISHER SCIENTIFIC ORD			126.000	28,198	223.790	28,198	14,005	21	92		4,273		4,273		L	08/09/2017.
885160 10 1	THOR INDUSTRIES ORD			14.000	728	52.000	728	1,110	5	5		(382)		(382)		L	10/09/2018.
88579Y 10 1	3M ORD			141.000	26,866	190.540	26,866	21,109		420		(4,201)		(4,201)		L	10/09/2018.
886547 10 8	TIFFANY ORD			36.000	2,898	80.510	2,898	3,344	20	29		(1,262)		(1,262)		L	10/09/2018.
889478 10 3	TOLL BROTHERS ORD			41.000	1,350	32.930	1,350	1,300		5		50		50		L	10/09/2018.
891027 10 4	TORCHMARK ORD			28.000	2,087	74.530	2,087	547		18		(453)		(453)		L	03/28/2007.
891092 10 8	TORO ORD			30.000	1,676	55.880	1,676	1,685	7			(9)		(9)		L	10/09/2018.
891906 10 9	TOTAL SYSTEM SERVICES ORD			26.000	2,114	81.290	2,114	1,211	3	14		57		57		L	09/20/2016.
892356 10 6	TRACTOR SUPPLY ORD			35.000	2,920	83.440	2,920	2,928		16		(111)		(111)		L	10/09/2018.
893641 10 0	TRANSDIGM GROUP ORD			14.000	4,761	340.060	4,761	4,929				(168)		(168)		L	10/09/2018.
89400J 10 7	TRANSUNION ORD			53.000	3,010	56.800	3,010	3,801		4		(791)		(791)		L	10/09/2018.
89417E 10 9	TRAVELERS COMPANIES ORD			41.000	4,910	119.750	4,910	1,645		124		(651)		(651)		L	05/19/2009.
89469A 10 4	TREEHOUSE FOODS ORD			16.000	811	50.710	811	828				(17)		(17)		L	12/18/2018.
896047 50 3	TRIBUNE MEDIA CL A ORD			25.000	1,135	45.380	1,135	1,132				3		3		L	12/18/2018.
896239 10 0	TRIMBLE ORD			72.000	2,370	32.910	2,370	2,970				(600)		(600)		L	10/09/2018.
896522 10 9	TRINITY INDUSTRIES ORD			42.000	865	20.590	865	1,182				(318)		(318)		L	10/09/2018.
896945 20 1	TRIPADVISOR ORD			30.000	1,618	53.940	1,618	1,336				128		128		L	12/18/2018.
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD			305.000	14,677	48.120	14,677	7,250		64		2,740		2,740		L	10/09/2018.
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD			143.000	6,833	47.780	6,833	6,262		4		571		571		L	10/09/2018.
90138F 10 2	TWILIO CL A ORD			20.000	1,786	89.300	1,786	1,487				299		299		L	10/09/2018.
90184L 10 2	TWITTER ORD			207.000	5,949	28.740	5,949	6,076				(127)		(127)		L	10/09/2018.
902252 10 5	TYLER TECHNOLOGIES ORD			11.000	2,044	185.820	2,044	2,418				(374)		(374)		L	10/09/2018.
902494 10 3	TYSON FOODS CL A ORD			85.000	4,539	53.400	4,539	4,894		47		(1,112)		(1,112)		L	10/09/2018.
902653 10 4	UDR REIT ORD			77.000	3,051	39.620	3,051	3,105				(54)		(54)		L	10/09/2018.
902681 10 5	UGI ORD			50.000	2,668	53.350	2,668	2,779	13			(111)		(111)		L	10/09/2018.

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
902973 30 4	US BANCORP ORD			450.000	20,565	45.700	20,565	20,908	167	174		(3,665)		(3,665)		L	10/09/2018.
90384S 30 3	ULTA BEAUTY ORD			16.000	3,917	244.840	3,917	3,981				(181)		(181)		L	10/09/2018.
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD			8.000	1,959	244.870	1,959	2,354				(395)		(395)		L	10/09/2018.
904214 10 3	UMPQUA HOLDINGS ORD			64.000	1,018	15.900	1,018	1,334	13			(317)		(317)		L	10/09/2018.
904311 20 6	UNDER ARMOUR CL C ORD			23.000	372	16.170	372	300				72		72		L	01/30/2018.
907818 10 8	UNION PACIFIC ORD			166.000	22,946	138.230	22,946	15,280		325		(1,607)		(1,607)		L	10/09/2018.
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD			71.000	5,945	83.730	5,945	4,142				1,269		1,269		L	02/05/2018.
911312 10 6	UNITED PARCEL SERVICE CL B ORD			189.000	18,433	97.530	18,433	16,426		418		(3,965)		(3,965)		L	10/09/2018.
911363 10 9	UNITED RENTAL ORD			12.000	1,230	102.530	1,230	752				(833)		(833)		L	08/26/2015.
912008 10 9	US FOODS ORD			62.000	1,962	31.640	1,962	1,831				131		131		L	10/09/2018.
912909 10 8	US STEEL ORD			51.000	930	18.240	930	1,469		3		(566)		(566)		L	10/09/2018.
913017 10 9	UNITED TECHNOLOGIES ORD			298.997	31,837	106.480	31,837	21,533		799		(6,313)		(6,313)		L	11/26/2018.
91307C 10 2	UNITED THERAPEUTICS ORD			12.000	1,307	108.900	1,307	1,502				(195)		(195)		L	10/09/2018.
91324P 10 2	UNITEDHEALTH GRP ORD			199.000	49,575	249.120	49,575	29,045		442		936		936		L	10/09/2018.
91347P 10 5	UNIVERSAL DISPLAY ORD			12.000	1,123	93.570	1,123	1,396		1		(273)		(273)		L	10/09/2018.
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			24.000	2,797	116.560	2,797	3,062		2		(264)		(264)		L	10/09/2018.
91529Y 10 6	UNUM ORD			60.000	1,763	29.380	1,763	2,347		21		(747)		(747)		L	10/09/2018.
918204 10 8	VF ORD			94.000	6,706	71.340	6,706	2,135		178		(250)		(250)		L	04/09/2012.
91879Q 10 9	VAIL RESORTS ORD			11.000	2,319	210.820	2,319	2,699	16			(380)		(380)		L	10/09/2018.
91913Y 10 0	VALERO ENERGY ORD			64.000	4,798	74.970	4,798	4,886		135		(1,773)		(1,773)		L	10/09/2018.
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			21.000	2,380	113.310	2,380	1,034				45		45		L	07/23/2010.
92240G 10 1	VECTREN ORD			24.000	1,728	71.980	1,728	1,719		12		8		8		L	10/09/2018.
922475 10 8	VEEVA SYSTEMS CL A ORD			35.000	3,126	89.320	3,126	3,301				(175)		(175)		L	10/09/2018.
92276F 10 0	VENTAS REIT ORD			104.000	6,093	58.590	6,093	5,336	82	117		308		308		L	10/09/2018.
92339V 10 0	VEREIT ORD			283.000	2,023	7.150	2,023	2,052	39			(28)		(28)		L	10/09/2018.
92343E 10 2	VERISIGN ORD			41.000	6,080	148.290	6,080	5,454				179		179		L	10/09/2018.
92343V 10 4	VERIZON COMMUNICATIONS ORD			976.000	54,871	56.220	54,871	41,943		1,023		2,083		2,083		L	10/09/2018.
92345Y 10 6	VERISK ANALYTICS ORD			46.000	5,016	109.040	5,016	3,849				600		600		L	08/02/2017.
92532F 10 0	VERTEX PHARMACEUTICALS ORD			74.000	12,263	165.710	12,263	11,080				(532)		(532)		L	10/09/2018.
92532W 10 3	VERSUM MATERIALS ORD			31.000	859	27.720	859	665		3		(99)		(99)		L	12/18/2018.
92553P 20 1	VIACOM CL B ORD			103.000	2,647	25.700	2,647	3,381	21			(734)		(734)		L	10/09/2018.
925652 10 9	VICI PPTYS ORD			108.000	2,028	18.780	2,028	2,323	31			(295)		(295)		L	10/09/2018.
92826C 83 9	VISA CL A ORD			372.000	49,082	131.940	49,082	29,209		216		1,657		1,657		L	10/09/2018.
92840M 10 2	VISTRA ENERGY ORD			119.000	2,724	22.890	2,724	3,013				(289)		(289)		L	10/09/2018.
928563 40 2	VMWARE CL A ORD			20.000	2,743	137.130	2,743	2,977	536			(235)		(235)		L	10/09/2018.
929042 10 9	VORNADO REALTY REIT ORD			50.000	3,102	62.030	3,102	3,523		39		(421)		(421)		L	10/09/2018.
929089 10 0	VOYA FINANCIAL ORD			46.000	1,846	40.140	1,846	2,376		0		(530)		(530)		L	10/09/2018.
929160 10 9	VULCAN MATERIALS ORD			38.000	3,754	98.800	3,754	3,820		23		(682)		(682)		L	10/09/2018.
92927K 10 2	WABCO HOLDINGS ORD		C	15.000	1,610	107.340	1,610	1,725				(115)		(115)		L	10/09/2018.
92936U 10 9	W P CAREY REIT ORD			30.000	1,960	65.340	1,960	1,929	31			31		31		L	10/09/2018.
92939U 10 6	WEC ENERGY GROUP ORD			92.000	6,372	69.260	6,372	5,439		99		94		94		L	10/09/2018.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
929740 10 8	WABTEC ORD			25.000	1,756	70.250	1,756	2,558		3		(801)		(801)		L	10/09/2018.
931142 10 3	WALMART ORD			289.000	26,920	93.150	26,920	20,273	150	313		(1,389)		(1,389)		L	10/09/2018.
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			247.000	16,878	68.330	16,878	13,792		223		(1,207)		(1,207)		L	10/09/2018.
94106L 10 9	WASTE MANAGEMENT ORD			126.000	11,213	88.990	11,213	9,499		107		(114)		(114)		L	10/09/2018.
941848 10 3	WATERS ORD			11.000	2,075	188.650	2,075	843				(50)		(50)		L	10/19/2011.
942622 20 0	WATSCO ORD			9.000	1,252	139.140	1,252	1,553		13		(301)		(301)		L	10/09/2018.
94419L 10 1	WAYFAIR CL A ORD			16.000	1,441	90.080	1,441	2,044				(602)		(602)		L	10/09/2018.
947890 10 9	WEBSTER FINANCIAL ORD			26.000	1,282	49.290	1,282	1,618		9		(337)		(337)		L	10/09/2018.
94946T 10 6	WELLCARE HEALTH ORD			14.000	3,305	236.090	3,305	4,357				(1,051)		(1,051)		L	10/09/2018.
949746 10 1	WELLS FARGO ORD			932.000	42,947	46.080	42,947	31,944		995		(10,454)		(10,454)		L	10/09/2018.
95040Q 10 4	WELLTOWER ORD			108.000	7,496	69.410	7,496	5,580		196		702		702		L	10/09/2018.
955306 10 5	WEST PHARM SVC ORD			21.000	2,059	98.030	2,059	2,495		3		(436)		(436)		L	10/09/2018.
957638 10 9	WESTERN ALLIANCE ORD			28.000	1,106	39.490	1,106	1,609				(504)		(504)		L	10/09/2018.
958102 10 5	WESTERN DIGITAL ORD			87.000	3,216	36.970	3,216	3,766	44	80		(2,523)		(2,523)		L	10/09/2018.
958254 10 4	WESTERN GAS PARTNERS UNT			1,525.000	64,401	42.230	64,401	80,168		4,434		(7,510)		(7,510)		L	12/12/2018.
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT			2,050.000	56,847	27.730	56,847	85,933		4,705		(19,332)		(19,332)		L	06/29/2017.
959802 10 9	WESTERN UNION ORD			66.000	1,126	17.060	1,126	1,124		50		(129)		(129)		L	07/30/2014.
96145D 10 5	WESTROCK ORD			42.000	1,586	37.760	1,586	961		73		(1,069)		(1,069)		L	08/26/2009.
96208T 10 4	WEX ORD			12.000	1,681	140.060	1,681	2,257				(576)		(576)		L	10/09/2018.
962166 10 4	WEYERHAEUSER REIT			118.000	2,579	21.860	2,579	2,496		156		(1,581)		(1,581)		L	12/29/2016.
963320 10 6	WHIRLPOOL ORD			12.000	1,282	106.870	1,282	1,057		55		(741)		(741)		L	01/23/2013.
966387 40 9	WHITING PETROLEUM ORD			26.000	590	22.690	590	1,183				(593)		(593)		L	10/09/2018.
969457 10 0	WILLIAMS ORD			6,655.000	146,743	22.050	146,743	193,289		6,777		(48,428)		(48,428)		L	12/12/2018.
969904 10 1	WILLIAMS SONOMA ORD			24.000	1,211	50.450	1,211	1,478		10		(267)		(267)		L	10/09/2018.
97650W 10 8	WINTRUST FINANCIAL ORD			16.000	1,064	66.490	1,064	1,396		3		(332)		(332)		L	10/09/2018.
98138H 10 1	WORKDAY CL A ORD			42.000	6,707	159.680	6,707	5,531				1,176		1,176		L	10/09/2018.
981558 10 9	WORLDPAY CL A ORD			87.000	6,649	76.430	6,649	2,753				251		251		L	10/21/2014.
98212B 10 3	WPX ENERGY ORD			116.000	1,317	11.350	1,317	2,349				(1,032)		(1,032)		L	10/09/2018.
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			28.000	1,270	45.370	1,270	621		21		650		650		L	01/26/2012.
983134 10 7	WYNN RESORTS ORD			30.000	2,967	98.910	2,967	3,315		39		(999)		(999)		L	10/09/2018.
98389B 10 0	XCEL ENERGY ORD			60.000	2,956	49.270	2,956	1,094	23	90		70		70		L	12/17/2008.
983919 10 1	XILINX ORD			37.000	3,151	85.170	3,151	1,085		53		657		657		L	11/22/2011.
984121 60 8	XEROX ORD			65.000	1,284	19.760	1,284	1,704	16			(420)		(420)		L	10/09/2018.
98419M 10 0	XYLEM ORD			52.000	3,469	66.720	3,469	3,870		11		(401)		(401)		L	10/09/2018.
988498 10 1	YUM BRANDS ORD			92.000	8,457	91.920	8,457	5,858		72		412		412		L	10/09/2018.
98850P 10 9	YUM CHINA ORD		C	108.000	3,621	33.530	3,621	3,616		13		5		5		L	10/09/2018.
98919V 10 5	ZAYO GROUP HOLDINGS ORD			58.000	1,325	22.840	1,325	1,905				(580)		(580)		L	10/09/2018.
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			15.000	2,388	159.230	2,388	2,361				28		28		L	10/09/2018.
98936J 10 1	ZENDESK ORD			30.000	1,751	58.370	1,751	1,899				(148)		(148)		L	10/09/2018.
98954M 20 0	ZILLOW GROUP CL C ORD			35.000	1,105	31.580	1,105	1,381				(276)		(276)		L	10/09/2018.

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 Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			59.000	6,119	103.720	6,119	6,455	14	16		(1,259)		(1,259)		L	10/09/2018.
989701 10 7	ZIONS BANCORPORATION ORD			30.000	1,222	40.740	1,222	787		31		(303)		(303)		L	07/25/2016.
98978V 10 3	ZOETIS CL A ORD			141.000	12,061	85.540	12,061	9,004		41		282		282		L	10/09/2018.
G01767 10 5	ALKERMES ORD		C	44.000	1,298	29.510	1,298	1,901				(603)		(603)		L	10/09/2018.
G0176J 10 9	ALLEGION ORD		C	25.000	1,993	79.710	1,993	680		21		4		4		L	12/12/2013.
G0177J 10 8	ALLERGAN ORD		C	97.000	12,965	133.660	12,965	17,170		140		(4,653)		(4,653)		L	10/09/2018.
G02602 10 3	AMDOCS ORD			41.000	2,402	58.580	2,402	2,583	10			(181)		(181)		L	10/09/2018.
G0408V 10 2	AON CL A ORD		C	40.000	5,814	145.360	5,814	1,960		62		454		454		L	04/02/2012.
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	113.000	3,019	26.720	3,019	3,263				(244)		(244)		L	10/09/2018.
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD		C	17.000	714	41.990	714	711				3		3		L	12/18/2018.
G0551A 10 3	ARRIS INTERNATIONAL ORD			49.000	1,498	30.570	1,498	1,483				15		15		L	12/18/2018.
G0585R 10 6	ASSURED GUARANTY ORD		C	31.000	1,187	38.280	1,187	1,325		5		(138)		(138)		L	10/09/2018.
G06242 10 4	ATLASSIAN CL A ORD		D	26.000	2,313	88.980	2,313	2,114				200		200		L	10/09/2018.
G0684D 10 7	ATHENE HOLDING CL A ORD		D	46.000	1,832	39.830	1,832	2,385				(553)		(553)		L	10/09/2018.
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	24.000	1,239	51.640	1,239	1,383	10			(143)		(143)		L	10/09/2018.
G0750C 10 8	AXALTA COATING SYSTEMS ORD			61.000	1,429	23.420	1,429	1,723				(545)		(545)		L	07/28/2016.
G1151C 10 1	ACCENTURE CL A ORD		C	159.000	22,421	141.010	22,421	20,648		305		(3,371)		(3,371)		L	10/09/2018.
G16962 10 5	BUNGE ORD			41.000	2,191	53.440	2,191	2,867		21		(676)		(676)		L	10/09/2018.
G29183 10 3	EATON ORD		C	127.000	8,720	68.660	8,720	9,834		143		(1,747)		(1,747)		L	10/09/2018.
G3223R 10 8	EVEREST RE GROUP ORD		C	11.000	2,395	217.760	2,395	2,421		11		(26)		(26)		L	12/18/2018.
G47567 10 5	IHS MARKIT ORD		D	111.000	5,325	47.970	5,325	5,615				(305)		(305)		L	10/09/2018.
G47791 10 1	INGERSOLL RAND ORD		C	46.000	4,197	91.230	4,197	1,651		90		94		94		L	02/23/2011.
G48833 10 0	WEATHERFORD INTL ORD		C	291.000	163	0.559	163	826				(664)		(664)		L	10/09/2018.
G491BT 10 8	INVESCO ORD			118.000	1,975	16.740	1,975	2,589		43		(731)		(731)		L	10/09/2018.
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	17.000	2,107	123.960	2,107	2,821				(714)		(714)		L	10/09/2018.
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	270.004	8,006	29.650	8,006	8,174	70	92		(1,755)		(1,755)		L	10/09/2018.
G5494J 10 3	LINDE ORD		D	153.000	23,874	156.040	23,874	16,300		126		7,574		7,574		L	09/20/2016.
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	159.000	2,574	16.190	2,574	2,938	10			(364)		(364)		L	10/09/2018.
G5960L 10 3	MEDTRONIC ORD		C	350.000	31,836	90.960	31,836	26,698	175	761		3,574		3,574		L	12/29/2016.
G60754 10 1	MICHAEL KORS HOLDINGS ORD		C	41.000	1,555	37.920	1,555	2,730				(1,190)		(1,190)		L	10/09/2018.
G6095L 10 9	APTIV ORD		D	77.000	4,741	61.570	4,741	4,662		35		(1,386)		(1,386)		L	10/09/2018.
G6518L 10 8	NIELSEN HOLDINGS ORD			104.000	2,426	23.330	2,426	2,798		36		(371)		(371)		L	10/09/2018.
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			64.000	2,713	42.390	2,713	3,040				(327)		(327)		L	12/18/2018.
G6700G 10 7	NVENT ELECTRIC ORD		D	47.000	1,056	22.460	1,056	761		7		294		294		L	12/18/2018.
G7496G 10 3	RENAISSANCERE ORD		C	11.000	1,471	133.700	1,471	1,525		4		(55)		(55)		L	10/09/2018.
G7S00T 10 4	PENTAIR ORD		C	21.000	793	37.780	793	449		7		345		345		L	10/31/2012.
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	48.000	2,152	44.840	2,152	2,194				(42)		(42)		L	10/09/2018.
G84720 10 4	STERIS ORD		D	24.000	2,564	106.850	2,564	2,585		8		(21)		(21)		L	10/09/2018.
G96629 10 3	WILLIS TOWERS WATSON ORD		D	38.000	5,771	151.860	5,771	5,356	23	11		305		305		L	10/09/2018.
G97822 10 3	PERRIGO ORD		C	37.000	1,434	38.750	1,434	2,266		11		(1,063)		(1,063)		L	12/18/2018.
H1467J 10 4	CHUBB ORD		D	135.000	17,439	129.180	17,439	13,414	99	173		(1,574)		(1,574)		L	10/09/2018.

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 Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
H2906T 10 9	GARMIN ORD		C	18.000	1,140	63.320	1,140	919		38		68		68		L	03/30/2017.
H8817H 10 0	TRANSOCEAN ORD		C	125.000	868	6.940	868	1,774				(906)		(906)		L	10/09/2018.
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	93.000	7,734	83.160	7,734	7,966		177		(1,837)		(1,837)		L	10/09/2018.
N59465 10 9	MYLAN ORD			150.000	4,110	27.400	4,110	5,307				(1,406)		(1,406)		L	10/09/2018.
N6596X 10 9	NXP SEMICONDUCTORS ORD		C	100.000	7,328	73.280	7,328	8,099	25			(771)		(771)		L	10/09/2018.
N72482 12 3	QIAGEN N.V.		D	64.000	2,205	34.450	2,205	2,277				(72)		(72)		L	10/09/2018.
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			48.000	4,694	97.790	4,694	5,411	34	25		(1,177)		(1,177)		L	10/09/2018.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					7,458,584	XXX	7,458,584	6,821,090	7,594	187,504	0	(1,027,056)	0	(1,027,056)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
46226@ 10 9	IOWA AMERICAN INSURANCE CO.			1,000,000.000	7,892,926	7.893	7,892,926	8,002,572				327,533		327,533			11/30/2004.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					7,892,926	XXX	7,892,926	8,002,572	0	0	0	327,533	0	327,533	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			36,493.898	1,128,391	30.920	1,128,391	1,362,513		1,184		(264,817)		(264,817)		U	11/20/2018.
04314H 85 7	ARTISAN:INTL VAL INST			88,032.885	2,733,421	31.050	2,733,421	3,175,534		155,528		(669,930)		(669,930)		L	11/19/2015.
464287 65 5	ISHARES:RUSS 2000 ETF			3,625.000	485,388	133.900	485,388	584,350		1,701		(98,963)		(98,963)		L	10/09/2018.
9299999. Total - Common Stocks - Mutual Funds					4,347,200	XXX	4,347,200	5,122,397	0	158,413	0	(1,033,710)	0	(1,033,710)	0	XXX	XXX
9799999. Total - Common Stock					19,698,710	XXX	19,698,710	19,946,059	7,594	345,917	0	(1,733,233)	0	(1,733,233)	0	XXX	XXX
9899999. Total Common and Preferred Stock					19,698,710	XXX	19,698,710	19,946,059	7,594	345,917	0	(1,733,233)	0	(1,733,233)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....1,128,391.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 SB 5	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		10,002	10,006	5
912828 2L 3	UNITED STATES TREASURY		05/18/2018	BNP Paribas		24,389	25,484	33
912828 3R 9	UNITED STATES TREASURY		05/18/2018	VARIOUS		29,266	30,115	31
912828 4H 0	UNITED STATES TREASURY		05/18/2018	BNP Paribas		19,966	20,078	12
912828 H4 5	UNITED STATES TREASURY		05/18/2018	MORGAN STANLEY CO		25,352	26,320	23
912828 X3 9	UNITED STATES TREASURY		05/18/2018	BNP Paribas		25,052	25,633	3
0599999. Total - Bonds - U.S. Government						134,028	137,635	108
Bonds - U.S. States, Territories and Possessions								
13063B 4N 9	CALIFORNIA ST		03/29/2018	VARIOUS		282,703	250,000	6,181
70914P VC 3	PENNSYLVANIA ST		03/29/2018	VARIOUS		111,209	100,000	2,278
70914P VU 3	PENNSYLVANIA ST		03/29/2018	VARIOUS		111,148	100,000	1,444
882723 B4 0	TEXAS ST		03/29/2018	VARIOUS		100,390	100,000	1,637
93974D BE 7	WASHINGTON ST		03/29/2018	VARIOUS		111,977	100,000	806
93974D HF 8	WASHINGTON ST		03/29/2018	VARIOUS		113,797	100,000	806
956553 YD 7	WEST VIRGINIA ST		03/29/2018	VARIOUS		116,333	100,000	2,056
1799999. Total - Bonds - U.S. States, Territories & Possessions						947,557	850,000	15,207
Bonds - U.S. Political Subdivisions of States								
59333R DG 6	MIAMI-DADE CNTY FLA SCH DIST		03/29/2018	VARIOUS		185,904	165,000	321
783244 ET 9	RUTHERFORD CNTY TENN		03/29/2018	VARIOUS		115,264	100,000	2,472
2499999. Total - Bonds - U.S. Political Subdivisions of States						301,168	265,000	2,793
Bonds - U.S. Special Revenue and Special Assessment								
050589 NP 1	AUBURN UNIV ALA GEN FEE REV		03/29/2018	VARIOUS		264,260	250,000	3,278
196632 E2 5	COLORADO SPRINGS COLO UTILS REV		03/29/2018	VARIOUS		270,375	250,000	4,653
20775Y CA 2	CONNECTICUT ST REVOLVING FD GEN REV		03/29/2018	VARIOUS		288,253	250,000	972
3128MJ RT 9	FH G08497 - RMBS		03/29/2018	VARIOUS		869,730	886,476	2,068
3128P8 FX 4	FH C91982 - RMBS		06/01/2018	WELLS FARGO SECURITIES LLC		294,441	293,249	342
3132HM LN 9	FH Q11233 - RMBS		03/29/2018	VARIOUS		546,948	557,479	1,301
3138LV H4 8	FN AO4750 - RMBS		03/29/2018	VARIOUS		453,193	459,474	893
3140F1 YB 2	FN BC6105 - RMBS		03/29/2018	VARIOUS		589,333	588,263	1,601
31410L UV 2	FN 890796 - RMBS		02/01/2018	FIRST UNION CAP MKTS (FED MBS)		190,123	185,883	217
592030 E4 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		03/29/2018	VARIOUS		287,533	250,000	4,653
593791 GW 0	MIAMI UNIV OHIO GEN RCPTS		03/29/2018	VARIOUS		170,190	150,000	583
61212L PD 5	MONTANA ST BRD REGENTS HIGHER ED REV		03/29/2018	VARIOUS		169,878	150,000	2,792
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN		03/29/2018	VARIOUS		113,351	100,000	806
70917R H2 4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		03/29/2018	VARIOUS		106,743	100,000	1,444
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV		03/29/2018	VARIOUS		117,596	100,000	1,803
709224 KW 8	PENNSYLVANIA ST TPK COMMN TPK REV		03/29/2018	VARIOUS		111,067	100,000	1,639
73358W KN 3	PORT AUTH N Y & N J		03/29/2018	VARIOUS		97,928	100,000	738
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU		03/29/2018	VARIOUS		99,726	100,000	1,050
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV		03/29/2018	VARIOUS		113,890	100,000	806
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV		03/29/2018	VARIOUS		113,657	100,000	806
880558 HN 4	TENNESSEE ST SCH BD AUTH		03/29/2018	VARIOUS		117,014	100,000	2,056
88278P TQ 7	TEXAS ST UNIV SYS FING REV		03/29/2018	VARIOUS		113,215	100,000	194
91428L JE 7	UNIVERSITY HAWAII REV		03/29/2018	VARIOUS		99,941	100,000	1,238
914468 CH 4	UNIVERSITY MINN SPL PURP REV		03/29/2018	VARIOUS		107,364	100,000	806
914716 WV 3	UNIVERSITY N C CHARLOTTE REV		03/29/2018	VARIOUS		111,470	100,000	2,472

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y		03/29/2018	VARIOUS		113,834	100,000	1,444
92778V BL 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		03/29/2018	VARIOUS		117,250	100,000	806
92778V EU 8	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		03/29/2018	VARIOUS		96,302	100,000	438
940093 6H 5	WASHINGTON ST UNIV REVS		03/29/2018	VARIOUS		112,068	100,000	2,472
95639D LP 3	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV		03/29/2018	VARIOUS		115,828	100,000	1,222
95639R HC 6	WEST VA HIGHER ED POL COMMN REV		03/29/2018	VARIOUS		117,308	100,000	1,361
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE		03/29/2018	VARIOUS		114,934	100,000	1,222
956724 AR 9	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE		03/29/2018	VARIOUS		114,809	100,000	1,222
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		03/29/2018	VARIOUS		96,643	100,000	664
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						6,816,195	6,470,824	50,062
Bonds - Industrial and Miscellaneous								
037833 CC 2	APPLE INC		03/29/2018	VARIOUS		95,782	100,000	237
05531F AV 5	BB&T CORP		03/29/2018	VARIOUS		100,923	100,000	792
06051G GL 7	BANK OF AMERICA CORP		10/10/2018	MORGAN STANLEY CO		237,353	250,000	4,323
12624P AE 5	COMM 12CRE3 A3 - CMBS		03/29/2018	VARIOUS		147,669	150,000	329
14314R AD 4	CARMX 174 A4 - ABS		03/29/2018	VARIOUS		147,545	150,000	136
17275R BJ 0	CISCO SYSTEMS INC		03/29/2018	VARIOUS		192,738	200,000	93
17305E GM 1	CCCIT 18A3 A3 - ABS		06/13/2018	Citigroup (SSB)		149,930	150,000	219
20030N CT 6	COMCAST CORP		10/02/2018	WELLS FARGO SECURITIES LLC		99,950	100,000	
23312V AF 3	DBJPM 16C3 A5 - CMBS		03/29/2018	VARIOUS		142,877	150,000	337
24422E RE 1	JOHN DEERE CAPITAL CORP		04/06/2018	BNP Paribas		51,409	50,000	477
254683 CE 3	DCENT 182 A - ABS		03/08/2018	MERRILL LYNCH PIERCE FENNER		300,000	300,000	
26442U AG 9	DUKE ENERGY PROGRESS LLC		08/06/2018	JP MORGAN SECURITIES INC		249,953	250,000	
26824K AA 2	AIRBUS GROUP FINANCE BV	C	12/10/2018	GOLDMAN		48,411	50,000	206
36252R AJ 8	GSMS 14GC18 A3 - CMBS		03/29/2018	VARIOUS		153,356	150,000	443
377372 AL 1	GLAXOSMITHKLINE CAPITAL INC	C	07/20/2018	Citigroup (SSB)		250,520	250,000	1,617
38014B AC 3	GMALT 181 A2B - ABS		02/13/2018	DEUTSCHE BANK SECURITIES, INC		200,000	200,000	
40573L AS 5	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY CO		74,900	75,000	
641062 AF 1	NESTLE HOLDINGS INC	C	09/17/2018	MERRILL LYNCH PIERCE FENNER		248,795	250,000	
65478W AE 5	NAROT 16C A4 - ABS		03/29/2018	VARIOUS		145,472	150,000	81
66989H AG 3	NOVARTIS CAPITAL CORP	C	12/10/2018	VARIOUS		99,429	100,000	340
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC		08/07/2018	RBC CAPITAL MARKETS		49,977	50,000	
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO		09/05/2018	MITSUBISHI UFJ SECURITIES		249,960	250,000	
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC		04/09/2018	MERRILL LYNCH PIERCE FENNER		102,821	100,000	1,003
89236T EU 5	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	JP MORGAN SECURITIES INC		99,960	100,000	
89237K AE 3	TAOT 16A A4 - ABS		03/29/2018	VARIOUS		147,837	150,000	86
90331H NV 1	US BANK NA		07/19/2018	US BANCORP INVESTMENTS INC		249,750	250,000	
904764 BC 0	UNILEVER CAPITAL CORP	C	09/04/2018	GOLDMAN		198,044	200,000	3,208
91324P DK 5	UNITEDHEALTH GROUP INC		09/26/2018	US BANCORP INVESTMENTS INC		301,050	300,000	3,176
91324P DM 1	UNITEDHEALTH GROUP INC		12/13/2018	JP MORGAN SECURITIES LLC		49,876	50,000	
92349F AB 9	VZOT 181 A1B - ABS		03/06/2018	MERRILL LYNCH PIERCE FENNER		250,000	250,000	
94948Q AF 7	WELLESLEY COLLEGE		03/29/2018	VARIOUS		99,746	100,000	592
949746 RW 3	WELLS FARGO & CO		03/29/2018	VARIOUS		93,792	100,000	1,308
95000G AX 2	WFCM 16BNK1 A2 - CMBS		03/29/2018	VARIOUS		138,273	150,000	280
95001R AW 9	WFCM 18C48 A4 - CMBS		12/07/2018	WELLS FARGO SECURITIES LLC		201,998	200,000	426
3899999. Total - Bonds - Industrial and Miscellaneous						5,370,092	5,425,000	19,709

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997. Total - Bonds - Part 3						13,569,040	13,148,459	87,879
8399998. Total - Bonds - Summary Item from Part 5						772,951	750,000	7,308
8399999. Total - Bonds						14,341,991	13,898,459	95,187
Common Stocks - Industrial and Miscellaneous								
001055 10 2	AFLAC ORD		10/09/2018	GOLDMAN	166.000	7,872	XXX	
00123Q 10 4	AGNC INVESTMENT REIT ORD		10/09/2018	ITG INC	140.000	2,556	XXX	
00206R 10 2	AT&T ORD		10/09/2018	VARIOUS	1,066.885	33,634	XXX	
00287Y 10 9	ABBVIE ORD		10/09/2018	GOLDMAN	186.000	17,592	XXX	
003654 10 0	ABIOMED ORD		10/09/2018	ITG INC	13.000	5,136	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		10/09/2018	ITG INC	150.000	11,648	XXX	
00508Y 10 2	ACUITY BRANDS ORD		10/09/2018	GOLDMAN	12.000	1,513	XXX	
00724F 10 1	ADOBE ORD		10/09/2018	ITG INC	62.000	15,759	XXX	
00751Y 10 6	ADVANCE AUTO PARTS ORD		10/09/2018	VARIOUS	21.000	3,396	XXX	
00766T 10 0	AECOM ORD		10/09/2018	GOLDMAN	47.000	1,521	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		10/09/2018	ITG INC	219.000	5,100	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP ORD		10/09/2018	GOLDMAN	16.000	2,100	XXX	
00912X 30 2	AIR LEASE CL A ORD		10/09/2018	GOLDMAN	29.000	1,264	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		10/09/2018	GOLDMAN	44.000	7,231	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES ORD		10/09/2018	ITG INC	34.000	2,208	XXX	
011659 10 9	ALASKA AIR GROUP ORD		05/15/2018	ITG INC	14.000	823	XXX	
012653 10 1	ALBEMARLE ORD		06/27/2018	ITG INC	7.000	658	XXX	
013872 10 6	ALCOA ORD		10/09/2018	GOLDMAN	48.000	1,807	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		10/09/2018	GOLDMAN	22.000	2,771	XXX	
015351 10 9	ALEXION PHARMACEUTICALS ORD		10/09/2018	ITG INC	42.000	5,448	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		10/09/2018	ITG INC	18.000	6,138	XXX	
017175 10 0	ALLEGHANY ORD		10/09/2018	GOLDMAN	5.000	3,220	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		06/27/2018	ITG INC	6.000	1,385	XXX	
018802 10 8	ALLIANT ENERGY ORD		10/09/2018	GOLDMAN	68.000	2,999	XXX	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		10/09/2018	GOLDMAN	34.000	1,712	XXX	
020002 10 1	ALLSTATE ORD		10/09/2018	GOLDMAN	78.000	7,837	XXX	
02005N 10 0	ALLY FINANCIAL ORD		10/09/2018	GOLDMAN	124.000	3,316	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		10/09/2018	ITG INC	27.000	2,206	XXX	
02079K 10 7	ALPHABET CL C ORD		10/09/2018	ITG INC	38.000	43,276	XXX	
02209S 10 3	ALTRIA GROUP ORD		10/09/2018	ITG INC	280.000	17,671	XXX	
023135 10 6	AMAZON COM ORD		10/09/2018	ITG INC	54.000	100,802	XXX	
023608 10 2	AMEREN ORD		10/09/2018	GOLDMAN	72.000	4,776	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		08/08/2018	ITG INC	14.000	543	XXX	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD		10/09/2018	GOLDMAN	40.000	1,656	XXX	
025537 10 1	AMERICAN ELECTRIC POWER ORD		10/09/2018	GOLDMAN	115.000	8,402	XXX	
025816 10 9	AMERICAN EXPRESS ORD		10/09/2018	GOLDMAN	139.000	14,827	XXX	
025932 10 4	AMERICAN FINANCIAL GROUP ORD		10/09/2018	GOLDMAN	21.000	2,353	XXX	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		10/09/2018	GOLDMAN	76.000	1,601	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		10/09/2018	GOLDMAN	176.000	9,474	XXX	
030420 10 3	AMERICAN WATER WORKS ORD		10/09/2018	GOLDMAN	53.000	4,801	XXX	
031100 10 0	AMETEK ORD		10/09/2018	GOLDMAN	59.000	4,532	XXX	
031162 10 0	AMGEN ORD		10/09/2018	ITG INC	70.000	14,421	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
032511 10 7	ANADARKO PETROLEUM ORD.		10/09/2018.	ITG INC.	95.000	6,709	XXX	
032654 10 5	ANALOG DEVICES ORD.		10/09/2018.	ITG INC.	70.000	6,074	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.		10/09/2018.	GOLDMAN.	373.000	3,805	XXX	
03662Q 10 5	ANSYS ORD.		10/09/2018.	ITG INC.	25.000	4,146	XXX	
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT.		12/12/2018.	VARIOUS.	325.000	8,459	XXX	
036752 10 3	ANTHEM ORD.		10/09/2018.	GOLDMAN.	40.000	11,168	XXX	
037411 10 5	APACHE ORD.		10/09/2018.	VARIOUS.	86.000	4,185	XXX	
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD.		10/09/2018.	GOLDMAN.	39.000	1,731	XXX	
03755L 10 4	APERGY ORD.		12/18/2018.	VARIOUS.	23.000	582	XXX	
037833 10 0	APPLE ORD.		12/18/2018.	ITG INC.	426.000	94,247	XXX	
038222 10 5	APPLIED MATERIAL ORD.		10/09/2018.	ITG INC.	180.000	6,431	XXX	
038336 10 3	APTARGROUP ORD.		10/09/2018.	GOLDMAN.	19.000	2,009	XXX	
03836W 10 3	AQUA AMERICA ORD.		10/09/2018.	GOLDMAN.	53.000	2,000	XXX	
03852U 10 6	ARAMARK ORD.		10/09/2018.	GOLDMAN.	72.000	3,000	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD.		10/09/2018.	ITG INC.	79.000	4,065	XXX	
039653 10 0	ARCOSA ORD.		11/01/2018.	GOLDMAN.	14.000	460	XXX	
03965L 10 0	ARCONIC ORD.		10/09/2018.	VARIOUS.	126.000	2,847	XXX	
040413 10 6	ARISTA NETWORKS ORD.		10/09/2018.	GOLDMAN.	17.000	4,057	XXX	
042735 10 0	ARROW ELECTRONICS ORD.		10/09/2018.	GOLDMAN.	26.000	1,850	XXX	
044209 10 4	ASHLAND GLOBAL ORD.		10/09/2018.	GOLDMAN.	19.000	1,515	XXX	
045327 10 3	ASPEN TECHNOLOGY ORD.		10/09/2018.	ITG INC.	21.000	2,233	XXX	
045487 10 5	ASSOCIATED BANCORP ORD.		10/09/2018.	GOLDMAN.	50.000	1,327	XXX	
04685W 10 3	ATHENAHEALTH ORD.		10/09/2018.	ITG INC.	12.000	1,504	XXX	
049560 10 5	ATMOS ENERGY ORD.		10/09/2018.	GOLDMAN.	32.000	3,099	XXX	
052769 10 6	AUTODESK ORD.		10/09/2018.	ITG INC.	40.000	5,715	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.		10/09/2018.	ITG INC.	69.000	10,360	XXX	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.		10/09/2018.	GOLDMAN.	22.000	3,985	XXX	
053807 10 3	AVNET ORD.		10/09/2018.	ITG INC.	35.000	1,456	XXX	
054937 10 7	BB AND T ORD.		10/09/2018.	GOLDMAN.	190.000	9,394	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.		12/12/2018.	Citigroup Global Markets Inc. NY.	200.000	3,387	XXX	
05605H 10 0	BWX TECHNOLOGIES ORD.		10/09/2018.	GOLDMAN.	30.000	1,807	XXX	
05722G 10 0	BAKER HUGHES CL A ORD.		10/09/2018.	VARIOUS.	121.000	3,840	XXX	
060505 10 4	BANK OF AMERICA ORD.		12/18/2018.	VARIOUS.	1,233.000	35,623	XXX	
064058 10 0	BANK OF NEW YORK MELLON ORD.		10/09/2018.	GOLDMAN.	146.000	7,627	XXX	
06417N 10 3	BANK OZK ORD.		10/09/2018.	ITG INC.	36.000	1,377	XXX	
075887 10 9	BECTON DICKINSON ORD.		10/09/2018.	GOLDMAN.	49.000	12,275	XXX	
081437 10 5	BEMIS ORD.		12/18/2018.	ITG INC.	27.000	1,248	XXX	
084423 10 2	WR BERKLEY ORD.		10/09/2018.	GOLDMAN.	28.000	2,222	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD.		05/29/2018.	VARIOUS.	77.000	15,038	XXX	
08579W 10 3	BERRY GLOBAL GROUP ORD.		10/09/2018.	ITG INC.	39.000	1,757	XXX	
086516 10 1	BEST BUY ORD.		10/09/2018.	GOLDMAN.	42.000	2,997	XXX	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.		10/09/2018.	ITG INC.	52.000	5,423	XXX	
09062X 10 3	BIOGEN ORD.		10/09/2018.	ITG INC.	33.000	11,371	XXX	
09073M 10 4	BIO TECHNE ORD.		10/09/2018.	ITG INC.	11.000	2,074	XXX	
09215C 10 5	BLACK KNIGHT ORD.		10/09/2018.	GOLDMAN.	42.000	2,098	XXX	
09247X 10 1	BLACKROCK ORD.		10/09/2018.	GOLDMAN.	21.000	9,654	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09609G 10 0	BLUEBIRD BIO ORD		10/09/2018	ITG INC	16.000	2,180	XXX	
097023 10 5	BOEING ORD		10/09/2018	GOLDMAN	65.000	25,054	XXX	
09857L 10 8	BOOKING HOLDINGS ORD		10/09/2018	ITG INC	8.000	14,964	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		10/09/2018	ITG INC	41.000	2,033	XXX	
101121 10 1	BOSTON PROPERTIES REIT ORD		10/09/2018	GOLDMAN	46.000	5,535	XXX	
101137 10 7	BOSTON SCIENTIFIC ORD		10/09/2018	ITG INC	204.000	7,634	XXX	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		10/09/2018	GOLDMAN	17.000	1,967	XXX	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	143.000	6,364	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		10/09/2018	GOLDMAN	230.000	14,545	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD		10/09/2018	GOLDMAN	89.000	1,439	XXX	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD		10/09/2018	GOLDMAN	34.000	4,270	XXX	
11135F 10 1	BROADCOM ORD		10/09/2018	ITG INC	71.000	17,374	XXX	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD	C	08/27/2018	MERGER	36.848	744	XXX	
115236 10 1	BROWN & BROWN ORD		10/09/2018	GOLDMAN	68.000	1,994	XXX	
117043 10 9	BRUNSWICK ORD		10/09/2018	GOLDMAN	26.000	1,580	XXX	
118230 10 1	BUCKEYE PARTNERS UNT		08/06/2018	VARIOUS	2,200.000	84,337	XXX	
122017 10 6	BURLINGTON STORES ORD		10/09/2018	GOLDMAN	20.000	3,056	XXX	
12503M 10 8	CBOE GLOBAL MARKETS ORD		10/09/2018	ITG INC	33.000	3,347	XXX	
12508E 10 1	CDK GLOBAL ORD		10/09/2018	ITG INC	37.000	2,157	XXX	
12514G 10 8	CDW ORD		10/09/2018	ITG INC	44.000	3,717	XXX	
12541W 20 9	CH ROBINSON WORLDWIDE ORD		10/09/2018	ITG INC	41.000	3,947	XXX	
125509 10 9	CIGNA ORD		10/09/2018	GOLDMAN	50.000	10,703	XXX	
125523 10 0	CIGNA ORD		12/20/2018	VARIOUS	40.161	7,221	XXX	
125581 80 1	CIT GROUP ORD		10/09/2018	ITG INC	34.000	1,741	XXX	
12572Q 10 5	CME GROUP CL A ORD		10/09/2018	ITG INC	50.000	9,059	XXX	
126408 10 3	CSX ORD		10/09/2018	ITG INC	142.000	10,596	XXX	
126650 10 0	CVS HEALTH ORD		11/28/2018	VARIOUS	270.671	21,116	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS ORD		10/09/2018	ITG INC	82.000	3,388	XXX	
127686 10 3	CAESARS ENTERTAINMENT ORD		10/09/2018	ITG INC	174.000	1,691	XXX	
133131 10 2	CAMDEN PROPERTY REIT ORD		10/09/2018	GOLDMAN	26.000	2,454	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD		10/09/2018	GOLDMAN	88.000	8,449	XXX	
14149Y 10 8	CARDINAL HEALTH ORD		10/09/2018	VARIOUS	101.000	5,457	XXX	
142339 10 0	CARLISLE COMPANIES ORD		10/09/2018	GOLDMAN	18.000	1,951	XXX	
146229 10 9	CARTERS ORD		10/09/2018	GOLDMAN	14.000	1,377	XXX	
147528 10 3	CASEYS GENERAL STORES ORD		10/09/2018	ITG INC	11.000	1,366	XXX	
148806 10 2	CATALENT ORD		10/09/2018	GOLDMAN	43.000	1,892	XXX	
149123 10 1	CATERPILLAR ORD		10/09/2018	GOLDMAN	106.000	15,844	XXX	
150870 10 3	CELANESE ORD		10/09/2018	GOLDMAN	40.000	4,080	XXX	
151020 10 4	CELGENE ORD		10/09/2018	ITG INC	109.000	9,458	XXX	
15135B 10 1	CENTENE ORD		10/09/2018	VARIOUS	48.000	6,836	XXX	
15189T 10 7	CENTERPOINT ENERGY ORD		10/09/2018	GOLDMAN	144.000	4,052	XXX	
156700 10 6	CENTURYLINK ORD		10/09/2018	GOLDMAN	174.000	3,661	XXX	
156782 10 4	CERNER ORD		10/09/2018	ITG INC	53.000	3,370	XXX	
159864 10 7	CHRLS RIVER LABS ORD		10/09/2018	GOLDMAN	14.000	1,795	XXX	
163851 10 8	CHEMOURS ORD		10/09/2018	GOLDMAN	53.000	1,883	XXX	
16411R 20 8	CHENIERE ENERGY ORD		10/09/2018	ITG INC	68.000	4,487	XXX	
165167 10 7	CHESAPEAKE ENERGY ORD		10/09/2018	GOLDMAN	263.000	1,283	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
166764 10 0	CHEVRON ORD.		12/18/2018	VARIOUS	255.000	31,338	XXX	
171340 10 2	CHURCH AND DWIGHT ORD.		10/09/2018	GOLDMAN	72.000	4,279	XXX	
17243V 10 2	CINEMARK HOLDINGS ORD.		12/18/2018	ITG INC.	32.000	1,253	XXX	
17275R 10 2	CISCO SYSTEMS ORD.		10/09/2018	ITG INC.	624.000	29,640	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.		10/09/2018	GOLDMAN	71.000	2,768	XXX	
189054 10 9	CLOROX ORD.		10/09/2018	ITG INC.	28.000	4,209	XXX	
191216 10 0	COCA-COLA ORD.		10/09/2018	GOLDMAN	433.000	20,091	XXX	
192422 10 3	COGNEX ORD.		10/09/2018	ITG INC.	49.000	2,388	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.		10/09/2018	ITG INC.	102.000	7,546	XXX	
194162 10 3	COLGATE PALMOLIVE ORD.		10/09/2018	ITG INC.	126.000	8,200	XXX	
19626G 10 8	COLONY CAPITAL CL A ORD.		10/09/2018	GOLDMAN	143.000	838	XXX	
198287 20 3	COLUMBIA PROPERTY REIT ORD.		12/18/2018	ITG INC.	34.000	659	XXX	
200340 10 7	COMERICA ORD.		10/09/2018	GOLDMAN	34.000	3,126	XXX	
200525 10 3	COMMERCE BANCSHARES ORD.		10/09/2018	ITG INC.	28.000	1,829	XXX	
20337X 10 9	COMMSCOPE HOLDING ORD.		10/09/2018	ITG INC.	56.000	1,523	XXX	
205887 10 2	CONAGRA BRANDS ORD.		10/26/2018	VARIOUS	107.080	3,806	XXX	
20605P 10 1	CONCHO RESOURCES ORD.		10/09/2018	GOLDMAN	40.000	6,399	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		10/09/2018	GOLDMAN	208.000	16,517	XXX	
209115 10 4	CONSOLIDATED EDISON ORD.		10/09/2018	GOLDMAN	62.000	4,851	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD.		09/25/2018	WEEDEN + CO.	25.000	5,393	XXX	
217204 10 6	COPART ORD.		08/08/2018	ITG INC.	23.000	1,365	XXX	
219350 10 5	CORNING ORD.		10/09/2018	GOLDMAN	163.000	5,584	XXX	
22160K 10 5	COSTCO WHOLESALE ORD.		10/09/2018	ITG INC.	74.000	16,589	XXX	
22160N 10 9	COSTAR GROUP ORD.		10/09/2018	ITG INC.	11.000	4,222	XXX	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.		10/09/2018	GOLDMAN	82.000	9,109	XXX	
228368 10 6	CROWN HOLDINGS ORD.		10/09/2018	GOLDMAN	38.000	1,853	XXX	
229663 10 9	CUBESMART REIT ORD.		10/09/2018	GOLDMAN	55.000	1,548	XXX	
229899 10 9	CULLEN FROST BANKERS ORD.		10/09/2018	GOLDMAN	17.000	1,806	XXX	
231021 10 6	CUMMINS ORD.		10/09/2018	GOLDMAN	28.000	4,224	XXX	
231561 10 1	CURTISS WRIGHT ORD.		10/09/2018	GOLDMAN	13.000	1,658	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR ORD.		10/09/2018	ITG INC.	105.000	1,437	XXX	
23283R 10 0	CYRUSONE REIT ORD.		10/09/2018	ITG INC.	30.000	1,875	XXX	
23355L 10 6	DXC TECHNOLOGY ORD.		10/09/2018	VARIOUS	82.995	5,132	XXX	
235851 10 2	DANAHER ORD.		10/09/2018	GOLDMAN	99.000	10,567	XXX	
244199 10 5	DEERE ORD.		10/09/2018	GOLDMAN	50.000	7,523	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD.		12/28/2018	ITG INC.	38.224	2,001	XXX	
247361 70 2	DELTA AIR LINES ORD.		10/09/2018	GOLDMAN	118.000	6,003	XXX	
24906P 10 9	DENTSPLY SIRONA ORD.		10/09/2018	ITG INC.	64.000	2,289	XXX	
25179M 10 3	DEVON ENERGY ORD.		02/09/2018	VARIOUS	128.000	4,397	XXX	
252131 10 7	DEXCOM ORD.		10/09/2018	ITG INC.	26.000	3,185	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		11/29/2018	VARIOUS	45.749	6,164	XXX	
253868 10 3	DIGITAL REALTY REIT ORD.		10/09/2018	GOLDMAN	45.000	5,027	XXX	
25470F 30 2	DISCOVERY SRS C ORD.		10/09/2018	ITG INC.	71.000	2,115	XXX	
25470M 10 9	DISH NETWORK CL A ORD.		12/18/2018	ITG INC.	66.000	1,992	XXX	
256677 10 5	DOLLAR GENERAL ORD.		10/09/2018	GOLDMAN	54.000	5,676	XXX	
256746 10 8	DOLLAR TREE ORD.		10/09/2018	ITG INC.	50.000	4,152	XXX	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
25746U 10 9	DOMINION ENERGY ORD		10/09/2018	VARIOUS	122.000	8,866	XXX	
25754A 20 1	DOMINOS PIZZA ORD		10/09/2018	GOLDMAN	13.000	3,694	XXX	
257651 10 9	DONALDSON ORD		10/09/2018	GOLDMAN	38.000	2,151	XXX	
25960P 10 9	DOUGLAS EMMETT REIT ORD		10/09/2018	GOLDMAN	47.000	1,763	XXX	
260003 10 8	DOVER ORD		05/09/2018	VARIOUS	16.000	511	XXX	
26078J 10 0	DOWDUPONT ORD		10/09/2018	VARIOUS	360.000	22,057	XXX	
264411 50 5	DUKE REALTY REIT ORD		10/09/2018	GOLDMAN	105.000	3,006	XXX	
26441C 20 4	DUKE ENERGY ORD		10/09/2018	GOLDMAN	134.000	11,023	XXX	
265504 10 0	DUNKIN' BRANDS GROUP ORD		10/09/2018	ITG INC	25.000	1,835	XXX	
26875P 10 1	EOG RESOURCES ORD		10/09/2018	GOLDMAN	76.000	10,059	XXX	
26884L 10 9	EQT ORD		11/13/2018	VARIOUS	78.000	1,889	XXX	
26884U 10 9	EPR PROPERTIES REIT ORD		10/09/2018	GOLDMAN	22.000	1,504	XXX	
27579R 10 4	EAST WEST BANCORP ORD		10/09/2018	ITG INC	43.000	2,613	XXX	
278265 10 3	EATON VANCE COM NON VTG ORD		10/09/2018	GOLDMAN	34.000	1,718	XXX	
278642 10 3	EBAY ORD		10/09/2018	ITG INC	143.000	4,760	XXX	
281020 10 7	EDISON INTERNATIONAL ORD		10/09/2018	GOLDMAN	63.000	4,439	XXX	
285512 10 9	ELECTRONIC ARTS ORD		10/09/2018	ITG INC	53.000	5,804	XXX	
291011 10 4	EMERSON ELECTRIC ORD		10/09/2018	VARIOUS	147.000	11,084	XXX	
29261A 10 0	ENCOMPASS HEALTH ORD		10/09/2018	GOLDMAN	29.000	2,232	XXX	
29272W 10 9	ENERGIZER HOLDINGS ORD		12/18/2018	ITG INC	18.000	854	XXX	
29273V 10 0	ENERGY TRANSFER EQUITY UNT		04/11/2018	CITIGROUP GLOBAL MARKETS INC	400.000	5,968	XXX	
29278N 10 3	ENERGY TRANSFER PARTNERS UNT		04/11/2018	UBS SECURITIES LLC	100.000	1,712	XXX	
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT		12/12/2018	VARIOUS	1,600.000	21,138	XXX	
29364G 10 3	ENTERGY ORD		08/08/2018	ITG INC	20.000	1,647	XXX	
29414B 10 4	EPAM SYSTEMS ORD		10/09/2018	GOLDMAN	15.000	1,934	XXX	
29444U 70 0	EQUINIX REIT ORD		10/09/2018	ITG INC	19.000	7,915	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD		12/12/2018	VARIOUS	862.400	19,030	XXX	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		10/09/2018	GOLDMAN	25.000	2,381	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		10/09/2018	VARIOUS	101.000	6,636	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD		10/09/2018	VARIOUS	20.000	4,961	XXX	
298736 10 9	EURONET WORLDWIDE ORD		10/09/2018	ITG INC	15.000	1,725	XXX	
30034W 10 6	EVERGY ORD		10/09/2018	GOLDMAN	80.000	4,511	XXX	
30063P 10 5	EXACT SCIENCES ORD		10/09/2018	ITG INC	35.000	2,452	XXX	
30161N 10 1	EXELON ORD		10/09/2018	ITG INC	153.000	6,737	XXX	
30161Q 10 4	EXELIXIS ORD		10/09/2018	ITG INC	86.000	1,503	XXX	
30212P 30 3	EXPEDIA GROUP ORD		10/09/2018	ITG INC	26.000	3,156	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/18/2018	ITG INC	32.000	2,204	XXX	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD		10/09/2018	GOLDMAN	36.000	3,136	XXX	
30231G 10 2	EXXON MOBIL ORD		12/18/2018	VARIOUS	605.000	50,945	XXX	
302445 10 1	FLIR SYSTEMS ORD		10/09/2018	ITG INC	40.000	2,334	XXX	
302520 10 1	FNB ORD		10/09/2018	GOLDMAN	95.000	1,218	XXX	
30303M 10 2	FACEBOOK CL A ORD		08/17/2018	VARIOUS	320.000	54,071	XXX	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD		10/09/2018	GOLDMAN	11.000	2,445	XXX	
303250 10 4	FAIR ISAAC ORD		10/09/2018	GOLDMAN	9.000	1,942	XXX	
313747 20 6	FEDERAL REIT ORD		10/09/2018	GOLDMAN	22.000	2,730	XXX	
31428X 10 6	FEDEX ORD		10/09/2018	GOLDMAN	46.000	10,569	XXX	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD		10/09/2018	GOLDMAN	78.000	3,035	XXX	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD		10/09/2018	GOLDMAN	32.000	1,668	XXX	
32008D 10 6	FIRST DATA CL A ORD		10/09/2018	ITG INC	160.000	3,808	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD		10/09/2018	GOLDMAN	95.000	1,631	XXX	
33616C 10 0	FIRST REPUBLIC BANK ORD		01/16/2018	CITIGROUP GLOBAL MARKETS INC	84.000	7,385	XXX	
337738 10 8	FISERV ORD		10/09/2018	ITG INC	73.000	5,896	XXX	
337932 10 7	FIRSTENERGY ORD		10/09/2018	GOLDMAN	95.000	3,644	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD		10/09/2018	VARIOUS	26.000	5,560	XXX	
343412 10 2	FLUOR ORD		12/18/2018	ITG INC	26.000	841	XXX	
34354P 10 5	FLOWSERVE ORD		12/18/2018	ITG INC	24.000	950	XXX	
345370 86 0	FORD MOTOR ORD		10/09/2018	GOLDMAN	635.000	5,690	XXX	
34959E 10 9	FORTINET ORD		10/09/2018	ITG INC	41.000	3,385	XXX	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		10/09/2018	GOLDMAN	42.000	2,099	XXX	
354613 10 1	FRANKLIN RESOURCES ORD		10/09/2018	ITG INC	91.000	2,782	XXX	
35671D 85 7	FREEPORT MCMORAN ORD		10/09/2018	GOLDMAN	278.000	3,667	XXX	
36164V 30 5	GCI LIBERTY CL A ORD		10/09/2018	ITG INC	30.000	1,489	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD		10/09/2018	VARIOUS	53.000	3,843	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		10/09/2018	ITG INC	59.000	2,058	XXX	
366505 10 5	GARRETT MOTION ORD	C	10/01/2018	VARIOUS	30.700	312	XXX	
366651 10 7	GARTNER ORD		10/09/2018	VARIOUS	26.000	3,836	XXX	
369550 10 8	GENERAL DYNAMICS ORD		12/18/2018	ITG INC	36.000	5,830	XXX	
369604 10 3	GENERAL ELECTRIC ORD		10/09/2018	VARIOUS	1,911.000	25,778	XXX	
370334 10 4	GENERAL MILLS ORD		10/09/2018	VARIOUS	134.000	5,784	XXX	
37045V 10 0	GENERAL MOTORS ORD		10/09/2018	ITG INC	281.000	9,177	XXX	
371559 10 5	GENESEE & WYOMING CL A ORD		10/09/2018	GOLDMAN	18.000	1,590	XXX	
371901 10 9	GENTEX ORD		10/09/2018	ITG INC	79.000	1,582	XXX	
371927 10 4	GENESIS ENERGY UNT		04/11/2018	VARIOUS	1,250.000	31,348	XXX	
372460 10 5	GENUINE PARTS ORD		10/09/2018	GOLDMAN	37.000	3,629	XXX	
375558 10 3	GILEAD SCIENCES ORD		04/02/2018	VARIOUS	217.000	15,957	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		10/09/2018	VARIOUS	43.000	5,045	XXX	
380237 10 7	GODADDY CL A ORD		10/09/2018	GOLDMAN	47.000	3,557	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD		10/09/2018	GOLDMAN	69.000	15,399	XXX	
38388F 10 8	WR GRACE ORD		10/09/2018	GOLDMAN	20.000	1,419	XXX	
384109 10 4	GRACO ORD		10/09/2018	GOLDMAN	49.000	2,095	XXX	
38526M 10 6	GRAND CANYON EDUCATION ORD		10/09/2018	ITG INC	14.000	1,617	XXX	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD		10/09/2018	ITG INC	91.000	1,197	XXX	
400110 10 2	GRUBHUB ORD		10/09/2018	GOLDMAN	27.000	3,468	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE ORD		10/09/2018	GOLDMAN	24.000	2,257	XXX	
40412C 10 1	HCA HEALTHCARE ORD		10/09/2018	GOLDMAN	55.000	7,677	XXX	
40414L 10 9	HCP REIT ORD		12/18/2018	ITG INC	139.000	3,684	XXX	
40416M 10 5	HD SUPPLY HOLDINGS ORD		10/09/2018	ITG INC	55.000	2,262	XXX	
40434L 10 5	HP ORD		10/09/2018	ITG INC	328.000	8,193	XXX	
406216 10 1	HALLIBURTON ORD		10/09/2018	GOLDMAN	163.000	6,870	XXX	
410345 10 2	HANESBRANDS ORD		08/22/2018	WEEDEN + CO	160.000	2,974	XXX	
410867 10 5	HANOVER INSURANCE GROUP ORD		10/09/2018	GOLDMAN	13.000	1,563	XXX	
412822 10 8	HARLEY DAVIDSON ORD		10/09/2018	GOLDMAN	49.000	2,083	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD		12/18/2018	ITG INC	32.000	1,197	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		10/09/2018	GOLDMAN	61.000	1,634	XXX	
422806 20 8	HEICO CL A ORD		10/09/2018	GOLDMAN	23.000	1,610	XXX	
423452 10 1	HELMERICH AND PAYNE ORD		12/18/2018	ITG INC	22.000	1,199	XXX	
426281 10 1	JACK HENRY AND ASSOCIATES ORD		10/09/2018	ITG INC	23.000	3,602	XXX	
427866 10 8	HERSHEY FOODS ORD		10/09/2018	GOLDMAN	26.000	2,728	XXX	
42809H 10 7	HESS ORD		10/09/2018	GOLDMAN	40.000	2,903	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		10/09/2018	GOLDMAN	282.000	4,427	XXX	
428291 10 8	HEXCEL ORD		10/09/2018	GOLDMAN	26.000	1,690	XXX	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		10/09/2018	GOLDMAN	30.000	1,403	XXX	
431475 10 2	HILL ROM HOLDINGS ORD		10/09/2018	GOLDMAN	20.000	1,771	XXX	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		10/09/2018	VARIOUS	82.000	6,189	XXX	
436106 10 8	HOLLYFRONTIER ORD		10/09/2018	VARIOUS	48.000	3,269	XXX	
437076 10 2	HOME DEPOT ORD		10/09/2018	GOLDMAN	124.000	24,274	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/29/2018	VARIOUS	219.000	17,018	XXX	
440452 10 0	HORMEL FOODS ORD		10/09/2018	ITG INC	80.000	3,258	XXX	
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD		10/09/2018	ITG INC	48.000	1,337	XXX	
443510 60 7	HUBBELL ORD		10/09/2018	GOLDMAN	16.000	2,016	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD		10/09/2018	GOLDMAN	46.000	1,506	XXX	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD		10/09/2018	ITG INC	26.000	3,073	XXX	
446150 10 4	HUNTINGTON BANCSHARES ORD		10/09/2018	ITG INC	321.000	4,959	XXX	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		10/09/2018	GOLDMAN	13.000	3,365	XXX	
447011 10 7	HUNTSMAN ORD		10/09/2018	GOLDMAN	64.000	1,538	XXX	
44919P 50 8	IAC INTERACTIVE ORD		10/09/2018	ITG INC	22.000	4,437	XXX	
44980X 10 9	IPG PHOTONICS ORD		08/08/2018	ITG INC	5.000	827	XXX	
45073V 10 8	ITT ORD		10/09/2018	GOLDMAN	26.000	1,467	XXX	
45167R 10 4	IDEX ORD		10/09/2018	GOLDMAN	23.000	3,299	XXX	
45168D 10 4	IDEXX LABORATORIES ORD		10/09/2018	VARIOUS	24.000	5,293	XXX	
452308 10 9	ILLINOIS TOOL ORD		10/09/2018	GOLDMAN	65.000	8,897	XXX	
452327 10 9	ILLUMINA ORD		10/09/2018	ITG INC	30.000	9,557	XXX	
45337C 10 2	INCYTE ORD		08/08/2018	VARIOUS	40.000	3,004	XXX	
457187 10 2	INGREDION ORD		10/09/2018	GOLDMAN	21.000	2,155	XXX	
45784P 10 1	INSULET ORD		10/09/2018	ITG INC	18.000	1,636	XXX	
458140 10 0	INTEL ORD		10/09/2018	ITG INC	553.000	25,748	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD		10/09/2018	GOLDMAN	93.000	7,073	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		10/09/2018	ITG INC	147.000	21,646	XXX	
461202 10 3	INTUIT ORD		10/09/2018	ITG INC	42.000	9,268	XXX	
46120E 60 2	INTUITIVE SURGICAL ORD		10/09/2018	ITG INC	21.000	11,156	XXX	
462222 10 0	IONIS PHARMACEUTICALS, INC		10/09/2018	ITG INC	37.000	1,661	XXX	
46284V 10 1	IRON MOUNTAIN ORD		12/18/2018	ITG INC	52.000	1,747	XXX	
477143 10 1	JETBLUE AIRWAYS ORD		10/09/2018	ITG INC	92.000	1,600	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		10/09/2018	VARIOUS	320.000	44,492	XXX	
48020Q 10 7	JONES LANG LASALLE ORD		10/09/2018	GOLDMAN	14.000	1,876	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		10/09/2018	GOLDMAN	40.000	2,293	XXX	
482480 10 0	KLA TENCOR ORD		10/09/2018	ITG INC	27.000	2,677	XXX	
485170 30 2	KANSAS CITY SOUTHERN ORD		10/09/2018	GOLDMAN	22.000	2,410	XXX	
487836 10 8	KELLOGG ORD		06/27/2018	ITG INC	17.000	1,181	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
493267 10 8	KEYCORP ORD		10/09/2018	ITG INC	145.000	2,965	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD		10/09/2018	GOLDMAN	55.000	3,546	XXX	
49427F 10 8	KILROY REALTY REIT ORD		10/09/2018	GOLDMAN	29.000	2,091	XXX	
49446R 10 9	KIMCO REALTY REIT ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	54.000	764	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		12/12/2018	VARIOUS	1,568.000	26,511	XXX	
497266 10 6	KIRBY ORD		10/09/2018	GOLDMAN	17.000	1,428	XXX	
500754 10 6	KRAFT HEINZ ORD		10/09/2018	ITG INC	112.000	6,319	XXX	
501044 10 1	KROGER ORD		10/09/2018	ITG INC	96.000	2,681	XXX	
501889 20 8	LKQ ORD		10/09/2018	ITG INC	92.000	2,736	XXX	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD		10/09/2018	ITG INC	25.000	1,591	XXX	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		10/09/2018	GOLDMAN	21.000	3,618	XXX	
512807 10 8	LAM RESEARCH ORD		10/09/2018	ITG INC	27.000	3,901	XXX	
512816 10 9	LAMAR ADVERTISING CL A REIT		10/09/2018	ITG INC	24.000	1,822	XXX	
517834 10 7	LAS VEGAS SANDS ORD		10/09/2018	ITG INC	104.000	6,062	XXX	
518439 10 4	ESTEE LAUDER CL A ORD		10/09/2018	GOLDMAN	40.000	5,614	XXX	
521865 20 4	LEAR ORD		10/09/2018	GOLDMAN	19.000	2,673	XXX	
524660 10 7	LEGGETT & PLATT ORD		10/09/2018	GOLDMAN	38.000	1,535	XXX	
525327 10 2	LEIDOS HOLDINGS ORD		10/09/2018	GOLDMAN	41.000	2,756	XXX	
526057 10 4	LENNAR CL A ORD		10/09/2018	ITG INC	54.000	2,393	XXX	
526107 10 7	LENNOX INTERNATIONAL ORD		10/09/2018	GOLDMAN	10.000	2,112	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		10/09/2018	ITG INC	30.000	2,468	XXX	
53071M 10 4	QURATE RETAIL SRS A ORD		10/09/2018	ITG INC	124.000	2,587	XXX	
531172 10 4	LIBERTY PROPERTY REIT ORD		10/09/2018	GOLDMAN	44.000	1,879	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		10/09/2018	ITG INC	48.000	2,024	XXX	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD		10/09/2018	ITG INC	57.000	2,000	XXX	
53223X 10 7	LIFE STORAGE ORD		12/18/2018	ITG INC	14.000	1,396	XXX	
532457 10 8	ELI LILLY ORD		10/09/2018	GOLDMAN	147.000	16,973	XXX	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD		10/09/2018	ITG INC	18.000	1,619	XXX	
539830 10 9	LOCKHEED MARTIN ORD		12/18/2018	ITG INC	20.000	5,576	XXX	
54142L 10 9	LOGMEIN ORD		12/18/2018	ITG INC	12.000	985	XXX	
548661 10 7	LOWE'S COMPANIES ORD		10/09/2018	GOLDMAN	129.000	14,084	XXX	
550021 10 9	LULULEMON ATHLETICA ORD	C	10/09/2018	ITG INC	28.000	4,207	XXX	
552690 10 9	MDU RESOURCES GROUP ORD		10/09/2018	GOLDMAN	56.000	1,467	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL ORD		10/09/2018	VARIOUS	146.000	4,032	XXX	
55306N 10 4	MKS INSTRUMENTS ORD		10/09/2018	ITG INC	15.000	1,136	XXX	
55336V 10 0	MPLX COM UNT		12/12/2018	VARIOUS	1,900.000	68,392	XXX	
55354G 10 0	MSCI ORD		10/09/2018	GOLDMAN	25.000	4,174	XXX	
554382 10 1	MACERICH REIT ORD		10/09/2018	GOLDMAN	35.000	1,843	XXX	
55616P 10 4	MACYS ORD		10/09/2018	VARIOUS	99.000	3,102	XXX	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD		10/09/2018	GOLDMAN	5.000	1,457	XXX	
56418H 10 0	MANPOWERGROUP ORD		10/09/2018	GOLDMAN	18.000	1,409	XXX	
565849 10 6	MARATHON OIL ORD		10/09/2018	VARIOUS	248.000	5,168	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		10/04/2018	CORPORATE ACTION	41.140	873	XXX	
570535 10 4	MARKEL ORD		10/09/2018	GOLDMAN	3.000	3,575	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		10/09/2018	ITG INC	10.000	1,887	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		10/09/2018	ITG INC	54.000	6,468	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
573284 10 6	MARTIN MARIETTA MATERIALS ORD		10/09/2018	GOLDMAN	11.000	1,990	XXX	
57636Q 10 4	MASTERCARD CL A ORD		12/18/2018	VARIOUS	118.000	24,280	XXX	
577081 10 2	MATTEL ORD		12/18/2018	ITG INC	100.000	1,270	XXX	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		10/09/2018	ITG INC	81.000	4,282	XXX	
579780 20 6	MCCORMICK ORD		10/09/2018	GOLDMAN	23.000	3,124	XXX	
580135 10 1	MCDONALD'S ORD		10/09/2018	ITG INC	88.000	14,946	XXX	
58155Q 10 3	MCKESSON ORD		10/09/2018	GOLDMAN	29.000	3,969	XXX	
58463J 30 4	MEDICAL PROPERTIES REIT ORD		10/09/2018	GOLDMAN	106.000	1,549	XXX	
58933Y 10 5	MERCK & CO ORD		10/09/2018	GOLDMAN	321.000	23,224	XXX	
592688 10 5	METTLER TOLEDO ORD		10/09/2018	VARIOUS	7.000	4,112	XXX	
594918 10 4	MICROSOFT ORD		12/18/2018	ITG INC	376.000	41,721	XXX	
595017 10 4	MICROCHIP TECHNOLOGY ORD		10/09/2018	ITG INC	43.000	2,898	XXX	
595112 10 3	MICRON TECHNOLOGY ORD		10/09/2018	ITG INC	201.000	8,498	XXX	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD		10/09/2018	VARIOUS	46.000	4,511	XXX	
596278 10 1	MIDDLEBY ORD		10/09/2018	ITG INC	16.000	1,948	XXX	
608190 10 4	MOHAWK INDUSTRIES ORD		12/18/2018	ITG INC	10.000	1,181	XXX	
60855R 10 0	MOLINA HEALTHCARE ORD		10/09/2018	GOLDMAN	17.000	2,442	XXX	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD		10/09/2018	ITG INC	263.000	11,249	XXX	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD		10/09/2018	ITG INC	11.000	1,284	XXX	
61174X 10 9	MONSTER BEVERAGE ORD		10/09/2018	ITG INC	85.000	4,795	XXX	
626717 10 2	MURPHY OIL ORD		10/09/2018	GOLDMAN	47.000	1,594	XXX	
631103 10 8	NASDAQ ORD		10/09/2018	ITG INC	33.000	2,787	XXX	
636518 10 2	NATIONAL INSTRUMENTS ORD		10/09/2018	ITG INC	32.000	1,467	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD		12/18/2018	ITG INC	56.000	1,478	XXX	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD		10/09/2018	GOLDMAN	45.000	2,036	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD		12/18/2018	ITG INC	45.000	1,947	XXX	
64110D 10 4	NETAPP ORD		10/09/2018	ITG INC	41.000	3,269	XXX	
64110L 10 6	NETFLIX ORD		10/09/2018	ITG INC	57.000	20,269	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD		10/09/2018	ITG INC	26.000	2,837	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD		10/09/2018	ITG INC	98.000	1,765	XXX	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD		10/09/2018	ITG INC	140.000	1,480	XXX	
651229 10 6	NEWELL BRANDS ORD		10/09/2018	ITG INC	128.000	2,397	XXX	
651290 10 8	NEWFIELD EXPLORATION ORD		10/09/2018	GOLDMAN	58.000	1,632	XXX	
651639 10 6	NEWMONT MINING ORD		10/09/2018	GOLDMAN	91.000	2,741	XXX	
65339F 10 1	NEXTERA ENERGY ORD		10/09/2018	ITG INC	66.000	11,467	XXX	
654106 10 3	NIKE CL B ORD		10/09/2018	GOLDMAN	198.000	15,925	XXX	
65473P 10 5	NISOURCE ORD		12/18/2018	ITG INC	70.000	1,858	XXX	
655663 10 2	NORDSON ORD		10/09/2018	ITG INC	16.000	2,133	XXX	
655664 10 0	NORDSTROM ORD		10/09/2018	GOLDMAN	34.000	2,088	XXX	
655844 10 8	NORFOLK SOUTHERN ORD		10/09/2018	GOLDMAN	52.000	9,448	XXX	
665859 10 4	NORTHERN TRUST ORD		10/09/2018	ITG INC	38.000	4,011	XXX	
666807 10 2	NORTHROP GRUMMAN ORD		10/09/2018	GOLDMAN	29.000	9,112	XXX	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD		12/18/2018	ITG INC	17.000	1,042	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/09/2018	ITG INC	83.000	1,422	XXX	
670346 10 5	NUCOR ORD		10/09/2018	GOLDMAN	76.000	4,842	XXX	
67066G 10 4	NVIDIA ORD		10/09/2018	ITG INC	77.000	20,364	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
670837 10 3	OGE ENERGY ORD		10/09/2018	GOLDMAN	58.000	2,176	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/09/2018	GOLDMAN	153.000	12,583	XXX	
679295 10 5	OKTA CL A ORD		10/09/2018	ITG INC	25.000	1,493	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE ORD		10/09/2018	ITG INC	19.000	2,820	XXX	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD		10/09/2018	GOLDMAN	82.000	1,786	XXX	
680665 20 5	OLIN ORD		10/09/2018	GOLDMAN	48.000	1,157	XXX	
681919 10 6	OMNICOM GROUP ORD		10/09/2018	GOLDMAN	55.000	3,944	XXX	
681936 10 0	OMEGA HEALTHCARE REIT ORD		10/09/2018	GOLDMAN	57.000	1,887	XXX	
682189 10 5	ON SEMICONDUCTOR ORD		10/09/2018	ITG INC	123.000	2,074	XXX	
682680 10 3	ONEOK ORD		12/12/2018	VARIOUS	519.000	31,677	XXX	
68389X 10 5	ORACLE ORD		10/09/2018	GOLDMAN	318.000	15,544	XXX	
688239 20 1	OSHKOSH ORD		10/09/2018	GOLDMAN	21.000	1,422	XXX	
690742 10 1	OWENS CORNIING ORD		10/09/2018	GOLDMAN	32.000	1,672	XXX	
69318G 10 6	PBF ENERGY CL A ORD		10/09/2018	ITG INC	34.000	1,768	XXX	
69331C 10 8	PG&E ORD		10/09/2018	GOLDMAN	116.000	5,633	XXX	
693506 10 7	PPG INDUSTRIES ORD		10/09/2018	GOLDMAN	43.000	4,238	XXX	
69351T 10 6	PPL ORD		10/09/2018	VARIOUS	204.000	6,000	XXX	
69370C 10 0	PTC ORD		10/09/2018	ITG INC	35.000	3,474	XXX	
695156 10 9	PACKAGING CORP OF AMERICA ORD		10/09/2018	GOLDMAN	27.000	2,515	XXX	
695263 10 3	PACW PACWEST BANCORP ORD		10/09/2018	ITG INC	35.000	1,680	XXX	
697435 10 5	PALO ALTO NETWORKS ORD		10/09/2018	GOLDMAN	26.000	5,521	XXX	
700517 10 5	PARK HOTELS RESORTS ORD		10/09/2018	GOLDMAN	58.000	1,799	XXX	
701877 10 2	PARSLEY ENERGY CL A ORD		10/09/2018	GOLDMAN	77.000	2,365	XXX	
703481 10 1	PATTERSON UTI ENERGY ORD		10/09/2018	ITG INC	63.000	1,131	XXX	
704326 10 7	PAYCHEX ORD		10/09/2018	ITG INC	78.000	5,656	XXX	
70432V 10 2	PAYCOM SOFTWARE ORD		10/09/2018	GOLDMAN	14.000	1,887	XXX	
70450Y 10 3	PAYPAL HOLDINGS ORD		10/09/2018	ITG INC	174.000	13,927	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL ORD		10/09/2018	ITG INC	92.000	1,582	XXX	
713448 10 8	PEPSICO ORD		05/15/2018	VARIOUS	79.000	7,660	XXX	
714046 10 9	PERKINELMER ORD		10/09/2018	GOLDMAN	31.000	2,814	XXX	
715347 10 0	PERSPECTA ORD		06/01/2018	VARIOUS	8.000	40	XXX	
718546 10 4	PHILLIPS 66 ORD		10/09/2018	GOLDMAN	49.000	5,767	XXX	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		04/11/2018	CITIGROUP GLOBAL MARKETS INC	100.000	4,859	XXX	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD		10/09/2018	ITG INC	21.000	1,260	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD		10/09/2018	GOLDMAN	28.000	5,262	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/12/2018	J.P. MORGAN SECURITIES LLC	400.000	9,205	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/12/2018	J.P. MORGAN SECURITIES LLC	700.000	15,513	XXX	
731068 10 2	POLARIS INDUSTRIES ORD		10/09/2018	GOLDMAN	17.000	1,622	XXX	
73278L 10 5	POOL ORD		10/09/2018	ITG INC	11.000	1,669	XXX	
733174 70 0	POPULAR ORD		10/09/2018	ITG INC	29.000	1,508	XXX	
737446 10 4	POST HOLDINGS ORD		10/09/2018	GOLDMAN	19.000	1,807	XXX	
743315 10 3	PROGRESSIVE ORD		10/09/2018	ITG INC	136.000	9,770	XXX	
74340W 10 3	PROLOGIS REIT		10/09/2018	GOLDMAN	127.000	8,518	XXX	
743424 10 3	PROOFPOINT ORD		10/09/2018	ITG INC	14.000	1,334	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD		10/09/2018	GOLDMAN	19.000	1,350	XXX	
744320 10 2	PRUDENTIAL FINANCIAL ORD		10/09/2018	GOLDMAN	65.000	6,887	XXX	

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
744573	10	6	PUBLIC SERVICE ENTERPRISE GROUP ORD		10/09/2018	GOLDMAN	127.000	6,868	XXX	
745867	10	1	PULTEGROUP ORD		10/09/2018	GOLDMAN	75.000	1,790	XXX	
74736K	10	1	QORVO ORD		05/15/2018	ITG INC	5.000	400	XXX	
747525	10	3	QUALCOMM ORD		10/09/2018	ITG INC	235.000	16,280	XXX	
749685	10	3	RPM ORD		10/09/2018	GOLDMAN	38.000	2,252	XXX	
751212	10	1	RALPH LAUREN CL A ORD		12/18/2018	ITG INC	10.000	1,021	XXX	
75281A	10	9	RANGE RESOURCES ORD		12/18/2018	ITG INC	62.000	739	XXX	
754730	10	9	RAYMOND JAMES ORD		10/09/2018	GOLDMAN	38.000	3,604	XXX	
755111	50	7	RAYTHEON ORD		10/09/2018	ITG INC	62.000	12,685	XXX	
756109	10	4	REALTY INCOME REIT ORD		10/09/2018	GOLDMAN	51.000	2,988	XXX	
756577	10	2	RED HAT ORD		10/09/2018	GOLDMAN	26.000	3,193	XXX	
758849	10	3	REGENCY CENTERS REIT ORD		05/15/2018	ITG INC	18.000	1,015	XXX	
75886F	10	7	REGENERON PHARMACEUTICALS ORD		10/09/2018	ITG INC	15.000	5,888	XXX	
759351	60	4	REINSURANCE GROUP OF AMER ORD		10/09/2018	GOLDMAN	18.000	2,627	XXX	
759509	10	2	RELIANCE STEEL ORD		10/09/2018	GOLDMAN	20.000	1,687	XXX	
761152	10	7	RESMED ORD		10/09/2018	VARIOUS	41.000	4,313	XXX	
76118Y	10	4	RESIDEO TECHNOLOGIES ORD		10/29/2018	VARIOUS	36.500	559	XXX	
76131V	20	2	RETAIL PROP OF AME CL A REIT ORD		12/18/2018	ITG INC	64.000	753	XXX	
76680R	20	6	RINGCENTRAL CL A ORD		10/09/2018	GOLDMAN	19.000	1,554	XXX	
770323	10	3	ROBERT HALF ORD		10/09/2018	GOLDMAN	35.000	2,383	XXX	
776696	10	6	ROPER TECHNOLOGIES ORD		10/09/2018	GOLDMAN	19.000	5,497	XXX	
778296	10	3	ROSS STORES ORD		10/09/2018	ITG INC	67.000	6,510	XXX	
780287	10	8	ROYAL GOLD ORD		12/18/2018	ITG INC	19.000	1,550	XXX	
78409V	10	4	S&P GLOBAL ORD		10/09/2018	GOLDMAN	46.000	8,640	XXX	
78410G	10	4	SBA COMMUNICATIONS CL A REIT ORD		10/09/2018	ITG INC	33.000	5,143	XXX	
784117	10	3	SEI INVESTMENTS ORD		10/09/2018	ITG INC	39.000	2,272	XXX	
78442P	10	6	SLM ORD		10/09/2018	ITG INC	127.000	1,365	XXX	
78454L	10	0	SM ENERGY ORD		10/09/2018	GOLDMAN	32.000	1,039	XXX	
78467J	10	0	SS AND C TECHNOLOGIES HOLDINGS ORD		10/09/2018	ITG INC	60.000	3,186	XXX	
78573M	10	4	SABRE ORD		10/09/2018	ITG INC	74.000	1,811	XXX	
78667J	10	8	SAGE THERAPEUTICS ORD		10/09/2018	ITG INC	13.000	1,659	XXX	
79466L	30	2	SALESFORCE.COM ORD		10/09/2018	GOLDMAN	99.000	14,702	XXX	
803607	10	0	SAREPTA THERAPEUTICS ORD		10/09/2018	ITG INC	18.000	2,325	XXX	
80589M	10	2	SCANA ORD		12/18/2018	ITG INC	54.000	2,296	XXX	
806407	10	2	HENRY SCHEIN ORD		10/09/2018	ITG INC	44.000	3,661	XXX	
806857	10	8	SCHLUMBERGER ORD	C	10/09/2018	GOLDMAN	267.000	16,853	XXX	
808513	10	5	CHARLES SCHWAB ORD		10/09/2018	GOLDMAN	195.000	10,175	XXX	
81211K	10	0	SEALED AIR ORD		10/09/2018	GOLDMAN	46.000	1,725	XXX	
812578	10	2	SEATTLE GENETICS ORD		10/09/2018	ITG INC	31.000	2,320	XXX	
81663A	10	5	SEMGROUP CL A ORD		12/12/2018	VARIOUS	800.000	13,337	XXX	
81721M	10	9	SENIOR HOUSING REIT ORD		10/09/2018	ITG INC	68.000	1,153	XXX	
817565	10	4	SERVICE CORPORATION INTERNATIONL ORD		10/09/2018	GOLDMAN	50.000	2,211	XXX	
81762P	10	2	SERVICENOW ORD		10/09/2018	GOLDMAN	51.000	9,252	XXX	
822634	10	1	SHELL MIDSTREAM PARTNERS UNT	C	12/12/2018	MORGAN STANLEY CO	100.000	1,952	XXX	
824348	10	6	SHERWIN WILLIAMS ORD		10/09/2018	GOLDMAN	16.000	6,796	XXX	
82669G	10	4	SIGNATURE BANK ORD		10/09/2018	ITG INC	15.000	1,746	XXX	
828806	10	9	SIMON PROP GRP REIT ORD		10/09/2018	GOLDMAN	49.000	8,580	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
83088M 10 2	SKYWORKS SOLUTIONS ORD		10/09/2018	ITG INC	43.000	3,834	XXX	
831865 20 9	A O SMITH ORD		10/09/2018	GOLDMAN	41.000	2,045	XXX	
835495 10 2	SONOCO PRODUCTS ORD		10/09/2018	GOLDMAN	28.000	1,504	XXX	
842587 10 7	SOUTHERN ORD		10/09/2018	ITG INC	253.000	11,286	XXX	
844741 10 8	SOUTHWEST AIRLINES ORD		10/09/2018	GOLDMAN	95.000	5,653	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		10/09/2018	GOLDMAN	30.000	2,654	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD		12/18/2018	ITG INC	25.000	926	XXX	
848637 10 4	SPLUNK ORD		10/09/2018	ITG INC	42.000	4,376	XXX	
85208M 10 2	SPROUTS FARMERS MARKET ORD		12/18/2018	ITG INC	36.000	846	XXX	
852234 10 3	SQUARE CL A ORD		10/09/2018	GOLDMAN	83.000	7,149	XXX	
855244 10 9	STARBUCKS ORD		10/09/2018	ITG INC	208.000	12,006	XXX	
85571B 10 5	STARWOOD PROPERTY REIT		10/09/2018	ITG INC	76.000	1,623	XXX	
857477 10 3	STATE STREET ORD		10/09/2018	GOLDMAN	82.000	7,082	XXX	
858119 10 0	STEEL DYNAMICS ORD		10/09/2018	ITG INC	66.000	2,959	XXX	
858912 10 8	STERICYCLE ORD		12/18/2018	ITG INC	19.000	741	XXX	
85917A 10 0	STERLING BAN ORD		10/09/2018	GOLDMAN	65.000	1,453	XXX	
862121 10 0	STORE CAPITAL ORD		10/09/2018	GOLDMAN	54.000	1,538	XXX	
863667 10 1	STRYKER ORD		10/09/2018	GOLDMAN	61.000	10,741	XXX	
866674 10 4	SUN COMMUNITIES REIT ORD		10/09/2018	GOLDMAN	24.000	2,439	XXX	
871607 10 7	SYNOPSYS ORD		10/09/2018	ITG INC	30.000	2,726	XXX	
87161C 50 1	SYNOVUS FINANCIAL ORD		10/09/2018	GOLDMAN	33.000	1,503	XXX	
87165B 10 3	SYNCHRONY FINANCIAL ORD		10/09/2018	GOLDMAN	150.000	4,674	XXX	
871829 10 7	SYSCO ORD		10/09/2018	ITG INC	95.000	6,822	XXX	
872275 10 2	TCF FINANCIAL ORD		10/09/2018	GOLDMAN	48.000	1,166	XXX	
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/09/2018	ITG INC	82.000	4,351	XXX	
872590 10 4	T MOBILE US ORD	C	10/09/2018	ITG INC	88.000	6,025	XXX	
87336U 10 5	TABLEAU SOFTWARE CL A ORD		10/09/2018	GOLDMAN	20.000	2,027	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		10/09/2018	VARIOUS	33.000	4,042	XXX	
876030 10 7	TAPESTRY ORD		10/09/2018	GOLDMAN	47.000	2,246	XXX	
87612E 10 6	TARGET ORD		10/09/2018	ITG INC	115.000	9,852	XXX	
87612G 10 1	TARGA RESOURCES ORD		12/12/2018	VARIOUS	164.000	8,081	XXX	
879360 10 5	TELEDYNE TECH ORD		10/09/2018	GOLDMAN	10.000	2,375	XXX	
879369 10 6	TELEFLEX ORD		10/09/2018	GOLDMAN	13.000	3,247	XXX	
88076W 10 3	TERADATA ORD		12/18/2018	ITG INC	19.000	694	XXX	
880770 10 2	TERADYNE ORD		10/09/2018	GOLDMAN	54.000	1,837	XXX	
881569 10 7	TESARO ORD		12/18/2018	ITG INC	11.000	809	XXX	
88160R 10 1	TESLA ORD		10/09/2018	ITG INC	39.000	10,250	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		10/09/2018	ITG INC	14.000	1,151	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD		09/12/2018	VARIOUS	211.000	21,483	XXX	
885160 10 1	THOR INDUSTRIES ORD		10/09/2018	GOLDMAN	14.000	1,110	XXX	
88579Y 10 1	3M ORD		10/09/2018	GOLDMAN	85.000	17,887	XXX	
886547 10 8	TIFFANY ORD		10/09/2018	GOLDMAN	22.000	2,705	XXX	
889478 10 3	TOLL BROTHERS ORD		10/09/2018	GOLDMAN	41.000	1,300	XXX	
891092 10 8	TORO ORD		10/09/2018	GOLDMAN	30.000	1,685	XXX	
892356 10 6	TRACTOR SUPPLY ORD		10/09/2018	ITG INC	29.000	2,582	XXX	
893641 10 0	TRANSDIGM GROUP ORD		10/09/2018	VARIOUS	14.000	4,929	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
89400J 10 7	TRANSUNION ORD		10/09/2018	GOLDMAN	53.000	3,801	XXX	
89469A 10 4	TREEHOUSE FOODS ORD		12/18/2018	ITG INC	16.000	828	XXX	
896047 50 3	TRIBUNE MEDIA CL A ORD		12/18/2018	ITG INC	25.000	1,132	XXX	
896239 10 0	TRIMBLE ORD		10/09/2018	ITG INC	72.000	2,970	XXX	
896522 10 9	TRINITY INDUSTRIES ORD		11/01/2018	GOLDMAN	42.000	1,182	XXX	
896945 20 1	TRIPADVISOR ORD		12/18/2018	ITG INC	20.000	1,146	XXX	
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		10/09/2018	ITG INC	128.000	5,825	XXX	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		10/09/2018	VARIOUS	143.000	6,262	XXX	
90138F 10 2	TWILIO CL A ORD		10/09/2018	GOLDMAN	20.000	1,487	XXX	
90184L 10 2	TWITTER ORD		10/09/2018	VARIOUS	277.000	9,159	XXX	
902252 10 5	TYLER TECHNOLOGIES ORD		10/09/2018	GOLDMAN	11.000	2,418	XXX	
902494 10 3	TYSON FOODS CL A ORD		10/09/2018	ITG INC	68.000	4,273	XXX	
902653 10 4	UDR REIT ORD		10/09/2018	GOLDMAN	77.000	3,105	XXX	
902681 10 5	UGI ORD		10/09/2018	GOLDMAN	50.000	2,779	XXX	
902973 30 4	US BANCORP ORD		10/09/2018	GOLDMAN	313.000	16,889	XXX	
90384S 30 3	ULTA BEAUTY ORD		10/09/2018	ITG INC	10.000	2,757	XXX	
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD		10/09/2018	ITG INC	8.000	2,354	XXX	
904214 10 3	UMPQUA HOLDINGS ORD		10/09/2018	ITG INC	64.000	1,334	XXX	
904311 20 6	UNDER ARMOUR CL C ORD		01/30/2018	ITG INC	23.000	300	XXX	
907818 10 8	UNION PACIFIC ORD		10/09/2018	GOLDMAN	81.000	13,154	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		02/05/2018	DEUTSCHE BANK SECURITIES, INC.	97.000	6,301	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD		10/09/2018	GOLDMAN	99.000	11,675	XXX	
912008 10 9	US FOODS ORD		10/09/2018	ITG INC	62.000	1,831	XXX	
912909 10 8	US STEEL ORD		10/09/2018	GOLDMAN	50.000	1,462	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD		11/26/2018	VARIOUS	17.637	2,257	XXX	
91307C 10 2	UNITED THERAPEUTICS ORD		10/09/2018	ITG INC	12.000	1,502	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		10/09/2018	GOLDMAN	96.000	25,932	XXX	
91347P 10 5	UNIVERSAL DISPLAY ORD		10/09/2018	ITG INC	12.000	1,396	XXX	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		10/09/2018	GOLDMAN	24.000	3,062	XXX	
91529Y 10 6	UNUM ORD		10/09/2018	GOLDMAN	52.000	2,071	XXX	
91879Q 10 9	VAIL RESORTS ORD		10/09/2018	GOLDMAN	11.000	2,699	XXX	
91913Y 10 0	VALERO ENERGY ORD		10/09/2018	GOLDMAN	91.000	10,526	XXX	
92240G 10 1	VECTREN ORD		10/09/2018	GOLDMAN	24.000	1,719	XXX	
922475 10 8	VEEVA SYSTEMS CL A ORD		10/09/2018	GOLDMAN	35.000	3,301	XXX	
92276F 10 0	VENTAS REIT ORD		10/09/2018	VARIOUS	75.000	4,045	XXX	
92339V 10 0	VEREIT ORD		10/09/2018	ITG INC	283.000	2,052	XXX	
92343E 10 2	VERISIGN ORD		10/09/2018	ITG INC	65.000	9,622	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		10/09/2018	ITG INC	545.000	29,975	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD		10/09/2018	ITG INC	51.000	9,348	XXX	
92532W 10 3	VERSUM MATERIALS ORD		12/18/2018	ITG INC	21.000	580	XXX	
92553P 20 1	VIACOM CL B ORD		10/09/2018	ITG INC	103.000	3,381	XXX	
925652 10 9	VICI PPTYS ORD		10/09/2018	GOLDMAN	108.000	2,323	XXX	
92826C 83 9	VISA CL A ORD		10/09/2018	GOLDMAN	177.000	25,191	XXX	
92840M 10 2	VISTRA ENERGY ORD		10/09/2018	GOLDMAN	119.000	3,013	XXX	
928563 40 2	VMWARE CL A ORD		10/09/2018	GOLDMAN	20.000	2,977	XXX	
929042 10 9	VORNADO REALTY REIT ORD		10/09/2018	VARIOUS	50.000	3,523	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
929089 10 0	VOYA FINANCIAL ORD		10/09/2018	GOLDMAN	46.000	2,376	XXX	
929160 10 9	VULCAN MATERIALS ORD		10/09/2018	GOLDMAN	23.000	2,511	XXX	
92927K 10 2	WABCO HOLDINGS ORD	C	10/09/2018	GOLDMAN	15.000	1,725	XXX	
92936U 10 9	W P CAREY REIT ORD		10/09/2018	GOLDMAN	30.000	1,929	XXX	
92939U 10 6	WEC ENERGY GROUP ORD		10/09/2018	ITG INC	63.000	4,351	XXX	
929740 10 8	WABTEC ORD		10/09/2018	GOLDMAN	25.000	2,558	XXX	
931142 10 3	WALMART ORD		10/09/2018	ITG INC	138.000	13,398	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		10/09/2018	ITG INC	155.000	11,403	XXX	
94106L 10 9	WASTE MANAGEMENT ORD		10/09/2018	ITG INC	91.000	8,306	XXX	
942622 20 0	WATSCO ORD		10/09/2018	GOLDMAN	9.000	1,553	XXX	
94419L 10 1	WAYFAIR CL A ORD		10/09/2018	GOLDMAN	16.000	2,044	XXX	
947890 10 9	WEBSTER FINANCIAL ORD		10/09/2018	GOLDMAN	26.000	1,618	XXX	
94946T 10 6	WELLCARE HEALTH ORD		10/09/2018	GOLDMAN	14.000	4,357	XXX	
949746 10 1	WELLS FARGO ORD		10/09/2018	GOLDMAN	441.000	23,611	XXX	
95040Q 10 4	WELLTOWER ORD		10/09/2018	VARIOUS	73.000	4,562	XXX	
955306 10 5	WEST PHARM SVC ORD		10/09/2018	GOLDMAN	21.000	2,495	XXX	
957638 10 9	WESTERN ALLIANCE ORD		10/09/2018	GOLDMAN	28.000	1,609	XXX	
958102 10 5	WESTERN DIGITAL ORD		10/09/2018	ITG INC	47.000	2,558	XXX	
958254 10 4	WESTERN GAS PARTNERS UNT		12/12/2018	RBC CAPITAL MARKETS	500.000	22,618	XXX	
96208T 10 4	WEX ORD		10/09/2018	GOLDMAN	12.000	2,257	XXX	
966387 40 9	WHITING PETROLEUM ORD		10/09/2018	GOLDMAN	26.000	1,183	XXX	
969457 10 0	WILLIAMS ORD		12/12/2018	VARIOUS	3,470.000	98,060	XXX	
969904 10 1	WILLIAMS SONOMA ORD		10/09/2018	GOLDMAN	24.000	1,478	XXX	
97650W 10 8	WINTRUST FINANCIAL ORD		10/09/2018	ITG INC	16.000	1,396	XXX	
98138H 10 1	WORKDAY CL A ORD		10/09/2018	ITG INC	42.000	5,531	XXX	
98212B 10 3	WPX ENERGY ORD		10/09/2018	GOLDMAN	116.000	2,349	XXX	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD		06/01/2018	VARIOUS	29.000	643	XXX	
983134 10 7	WYNN RESORTS ORD		10/09/2018	ITG INC	22.000	2,617	XXX	
984121 60 8	XEROX ORD		10/09/2018	GOLDMAN	65.000	1,704	XXX	
98419M 10 0	XYLEM ORD		10/09/2018	GOLDMAN	52.000	3,870	XXX	
988498 10 1	YUM BRANDS ORD		10/09/2018	GOLDMAN	56.000	5,107	XXX	
98850P 10 9	YUM CHINA ORD	C	10/09/2018	GOLDMAN	108.000	3,616	XXX	
98919V 10 5	ZAYO GROUP HOLDINGS ORD		10/09/2018	GOLDMAN	58.000	1,905	XXX	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD		10/09/2018	ITG INC	15.000	2,361	XXX	
98936J 10 1	ZENDESK ORD		10/09/2018	GOLDMAN	30.000	1,899	XXX	
98954M 20 0	ZILLOW GROUP CL C ORD		10/09/2018	ITG INC	35.000	1,381	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD		10/09/2018	VARIOUS	44.000	5,569	XXX	
98978V 10 3	ZOETIS CL A ORD		10/09/2018	GOLDMAN	79.000	7,312	XXX	
G01767 10 5	ALKERMES ORD	C	10/09/2018	ITG INC	44.000	1,901	XXX	
G0177J 10 8	ALLERGAN ORD	C	10/09/2018	VARIOUS	69.000	13,038	XXX	
G02602 10 3	AMDOCS ORD		10/09/2018	ITG INC	41.000	2,583	XXX	
G0450A 10 5	ARCH CAPITAL GROUP ORD	C	10/09/2018	ITG INC	113.000	3,263	XXX	
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD	C	12/18/2018	ITG INC	17.000	711	XXX	
G0551A 10 3	ARRIS INTERNATIONAL ORD		12/18/2018	ITG INC	49.000	1,483	XXX	
G0585R 10 6	ASSURED GUARANTY ORD	C	10/09/2018	GOLDMAN	31.000	1,325	XXX	
G06242 10 4	ATLASSIAN CL A ORD	D	10/09/2018	ITG INC	26.000	2,114	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
G0684D 10 7	ATHENE HOLDING CL A ORD.	D	10/09/2018	GOLDMAN	46.000	2,385	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD.	C	10/09/2018	GOLDMAN	24.000	1,383	XXX	
G1151C 10 1	ACCENTURE CL A ORD.	C	10/09/2018	VARIOUS	104.000	17,372	XXX	
G16962 10 5	BUNGE ORD.		10/09/2018	GOLDMAN	41.000	2,867	XXX	
G29183 10 3	EATON ORD.	C	10/09/2018	ITG INC.	104.000	8,650	XXX	
G3223R 10 8	EVEREST RE GROUP ORD.	C	12/18/2018	ITG INC.	11.000	2,421	XXX	
G47567 10 5	IHS MARKIT ORD.	D	10/09/2018	ITG INC.	101.000	5,178	XXX	
G48833 10 0	WEATHERFORD INTL ORD.	C	10/09/2018	GOLDMAN	291.000	826	XXX	
G491BT 10 8	INVESCO ORD.		10/09/2018	GOLDMAN	109.000	2,377	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD.	C	10/09/2018	ITG INC.	17.000	2,821	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD.	D	10/09/2018	VARIOUS	186.000	6,559	XXX	
G5494J 10 3	LINDE ORD.	D	10/31/2018	VARIOUS	153.000	16,300	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD.	C	10/09/2018	ITG INC.	159.000	2,938	XXX	
G60754 10 1	MICHAEL KORS HOLDINGS ORD.	C	10/09/2018	ITG INC.	40.000	2,681	XXX	
G6095L 10 9	APTIV ORD.	D	10/09/2018	GOLDMAN	49.000	3,752	XXX	
G6518L 10 8	NIELSEN HOLDINGS ORD.	C	10/09/2018	GOLDMAN	104.000	2,798	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD.		12/18/2018	ITG INC.	64.000	3,040	XXX	
G6700G 10 7	NVENT ELECTRIC ORD.	D	12/18/2018	VARIOUS	47.000	761	XXX	
G7496G 10 3	RENAISSANCERE ORD.	C	10/09/2018	GOLDMAN	11.000	1,525	XXX	
G7S00T 10 4	PENTAIR ORD.	C	04/30/2018	VARIOUS	21.000	449	XXX	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD.	D	10/09/2018	GOLDMAN	48.000	2,194	XXX	
G84720 10 4	STERIS ORD.	D	10/09/2018	GOLDMAN	24.000	2,585	XXX	
G96629 10 3	WILLIS TOWERS WATSON ORD.	D	10/09/2018	VARIOUS	44.000	6,401	XXX	
G97822 10 3	PERRIGO ORD.	C	12/18/2018	ITG INC.	23.000	1,277	XXX	
H1467J 10 4	CHUBB ORD.	D	10/09/2018	GOLDMAN	75.000	10,245	XXX	
H8817H 10 0	TRANSOCEAN ORD.	C	10/09/2018	GOLDMAN	125.000	1,774	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD.	C	10/09/2018	GOLDMAN	65.000	6,482	XXX	
N59465 10 9	MYLAN ORD.		10/09/2018	ITG INC.	108.000	3,739	XXX	
N6596X 10 9	NXP SEMICONDUCTORS ORD.	C	10/09/2018	ITG INC.	100.000	8,099	XXX	
N72482 12 3	QIAGEN N.V.	D	10/09/2018	GOLDMAN	64.000	2,277	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD.		10/09/2018	GOLDMAN	38.000	4,678	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						4,045,256	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV.		11/20/2018	Not Available	1,875.471	60,053	XXX	
464287 65 5	ISHARES:RUSS 2000 ETF		10/09/2018	ITG INC.	3,625.000	584,350	XXX	
9299999. Total - Common Stocks - Mutual Funds						644,403	XXX	0
9799997. Total - Common Stocks - Part 3						4,689,659	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						464,507	XXX	
9799999. Total - Common Stocks						5,154,166	XXX	0
9899999. Total - Preferred and Common Stocks						5,154,166	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						19,496,156	XXX	95,187

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36202C R2 1	G2 002305 - RMBS		12/01/2018.	Paydown		198	198	198	198				0		198		(0)	(0)	7	10/20/2026.
36202C UV 3	G2 002396 - RMBS		12/01/2018.	Paydown		525	525	525	525				0		525		0	0	20	03/20/2027.
36202C UW 1	G2 002397 - RMBS		12/01/2018.	Paydown		319	319	327	318		1		1		319		0	0	17	03/20/2027.
36210Y ZT 5	GN 506654 - RMBS		12/01/2018.	Paydown		2,315	2,315	2,260	2,300		15		15		2,315		(0)	(0)	85	04/15/2029.
36225B EA 2	GN 781029 - RMBS		12/01/2018.	Paydown		8,896	8,896	9,358	9,193		(297)		(297)		8,896			0	253	05/15/2029.
36241K MU 9	GN 782171 - RMBS		12/01/2018.	Paydown		25,791	25,791	26,041	26,000		(210)		(210)		25,791		0	0	560	11/15/2035.
38377R VK 8	GNR 10166F GP - CMO/RMBS		12/01/2018.	Paydown		24,904	24,904	26,285	25,655		(752)		(752)		24,904		0	0	344	04/20/2039.
912810 RA 8	UNITED STATES TREASURY		03/05/2018.	Bank of America		9,902	10,732	7,855	8,644	(515)	12		(502)		8,142		1,760	1,760	37	02/15/2043.
912828 C9 9	UNITED STATES TREASURY		05/18/2018.	Citigroup (SSB)		84,876	85,133	81,177	84,183	(2,943)	10		(2,933)		81,249		3,627	3,627	63	04/15/2019.
912828 JX 9	UNITED STATES TREASURY		03/05/2018.	Bank of America		23,484	22,985	24,574	23,785	(1,202)	(79)		(1,281)		22,504		980	980	312	01/15/2019.
912828 LA 6	UNITED STATES TREASURY		04/01/2018.	BNP PARIBAS SEC BOND, NEW YORK.		11,915	11,556	10,783	12,307	(1,414)	26		(1,388)		10,919		996	996	138	07/15/2019.
912828 MF 4	UNITED STATES TREASURY		03/05/2018.	Bank of America		11,694	11,410	11,722	11,815	(418)	(35)		(453)		11,362		332	332	100	01/15/2020.
0599999.	Total - Bonds - U.S. Government					204,820	204,764	201,106	204,922	(6,492)	(1,309)	0	(7,800)	0	197,125	0	7,696	7,696	1,937	XXX
Bonds - U.S. States, Territories and Possessions																				
25476F JH 2	DISTRICT COLUMBIA		08/01/2018.	Call @ 100.00		100,000	100,000	113,725	100,817		(817)		(817)		100,000			0	3,333	06/01/2023.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					100,000	100,000	113,725	100,817	0	(817)	0	(817)	0	100,000	0	0	0	3,333	XXX
Bonds - U.S. Political Subdivisions of States																				
499512 Q9 5	KNOX CNTY TENN		07/17/2018.	PERSHING DIV OF DLJ SEC LNDING		256,823	250,000	292,983	257,003		(2,843)		(2,843)		254,160		2,663	2,663	8,958	05/01/2019.
64966M PH 6	NEW YORK N Y		02/01/2018.	Call @ 100.00		10,000	10,000	10,877	10,011		(11)		(11)		10,000			0	250	02/01/2023.
64966M PJ 2	NEW YORK N Y		02/01/2018.	Call @ 100.00		285,000	285,000	309,997	285,306		(306)		(306)		285,000			0	7,125	02/01/2023.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					551,823	545,000	613,857	552,320	0	(3,160)	0	(3,160)	0	549,160	0	2,663	2,663	16,333	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
15504R FY 0	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		03/05/2018.	BARCLAYS CAPITAL INC.		116,624	100,000	115,095	113,492		(275)		(275)		113,217		3,407	3,407	1,750	11/01/2029.
3128MD XJ 7	FH G14981 - RMBS		12/01/2018.	Paydown		9,984	9,984	10,510	10,390		(407)		(407)		9,984		(0)	(0)	149	12/01/2028.
3128MJ RT 9	FH G08497 - RMBS		12/01/2018.	Paydown		59,404	59,404	58,281			1,122		1,122		59,404		(0)	(0)	540	06/01/2042.
3128MJ S4 3	FH G08538 - RMBS		12/01/2018.	Paydown		25,060	25,060	25,189	25,173		(113)		(113)		25,060			0	391	07/01/2043.
3128P8 FX 4	FH C91982 - RMBS		12/01/2018.	Paydown		12,797	12,797	12,849			(52)		(52)		12,797		0	0	100	03/01/2038.
3132HM LN 9	FH Q11233 - RMBS		12/01/2018.	Paydown		66,958	66,958	65,693			1,265		1,265		66,958			0	847	09/01/2042.
3132QU AK 9	FH Q37209 - RMBS		12/01/2018.	Paydown		7,939	7,939	8,214	8,185		(246)		(246)		7,939			0	106	11/01/2045.
3136A1 WG 6	FNR 11100D QM - CMO/RMBS		04/01/2018.	Paydown		2,521	2,521	2,687	2,538		(17)		(17)		2,521			0	12	10/25/2050.
3136A5 YC 4	FNR 1230M ED - CMO/RMBS		12/01/2018.	Paydown		17,055	17,055	17,407	17,272		(215)		(215)		17,055			0	182	04/25/2031.
3136A8 UN 8	FNR 1299C EC - CMO/RMBS		12/01/2018.	Paydown		25,630	25,630	26,175	25,911		(282)		(282)		25,630			0	242	02/25/2041.
3136AE LE 5	FNR 1358B KJ - CMO/RMBS		12/01/2018.	Paydown		15,716	15,716	16,015	15,941		(225)		(225)		15,716		0	0	223	02/25/2043.
3137A5 SG 0	FHR 3786F HE - CMO/RMBS		12/01/2018.	Paydown		30,285	30,285	31,397	30,694		(411)		(411)		30,285			0	369	03/15/2038.
3137AM K7 1	FHR 4020E EJ - CMO/RMBS		12/01/2018.	Paydown		16,625	16,625	17,560	17,431		(803)		(803)		16,625		0	0	233	02/15/2042.
3138LV H4 8	FN AO4750 - RMBS		12/01/2018.	Paydown		84,690	84,690	83,533			1,158		1,158		84,690			0	796	10/01/2027.
3138WB BF 1	FN AS1837 - RMBS		12/01/2018.	Paydown		35,834	35,834	37,486	37,530		(1,692)		(1,692)		35,834		0	0	702	02/01/2044.
31403D YB 9	FN 746006 - RMBS		12/01/2018.	Paydown		4,346	4,346	4,501	4,543		(196)		(196)		4,346			0	86	12/01/2033.
31407P CV 8	FN 836284 - RMBS		12/01/2018.	Paydown		2,525	2,525	2,462	2,426		99		99		2,525		0	0	11	10/01/2035.
3140F1 YB 2	FN BC6105 - RMBS		12/01/2018.	Paydown		95,545	95,545	95,718			(174)		(174)		95,545		0	0	997	06/01/2046.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31410L UV 2	FN 890796 - RMBS		12/01/2018.	Paydown		22,861	22,861	23,382			(522)		(522)		22,861			0	301	12/01/2045.
438701 NU 4	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		07/17/2018.	HILLTOP SECURITIES INC.		153,593	150,000	162,156	152,294		(828)		(828)		151,466		2,127	2,127	6,300	07/01/2023.
64971W MW 7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/06/2018.	MORGAN STANLEY CO.		57,421	50,000	58,602	56,089		(152)		(152)		55,937		1,483	1,483	1,507	08/01/2029.
83756C FR 1	SOUTH DAKOTA HSG DEV AUTH		06/01/2018.	VARIOUS		5,000	5,000	5,368	5,239		(18)		(18)		5,221		(221)	(221)	100	11/01/2044.
89546R PD 0	TRI-CNTY MET TRANSN DIST ORE REV		01/19/2018.	PERSHING DIV OF DLJ SEC LNDING		59,793	50,000	61,565	61,171		(70)		(70)		61,101		(1,309)	(1,309)	778	10/01/2026.
89546R PE 8	TRI-CNTY MET TRANSN DIST ORE REV		01/23/2018.	RBC CAPITAL MARKETS		60,478	50,000	61,937	61,578		(70)		(70)		61,508		(1,031)	(1,031)	792	10/01/2027.
914301 J6 4	UNIVERSITY HOUSTON TEX UNIV REVS		08/29/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		253,878	250,000	274,438	253,544		(2,085)		(2,085)		251,459		2,418	2,418	13,056	02/15/2026.
914716 J8 9	UNIVERSITY N C CHARLOTTE REV		01/22/2018.	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		91,517	75,000	92,412	92,368		(101)		(101)		92,267		(749)	(749)	333	10/01/2028.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,334,076	1,265,775	1,370,633	993,809	0	(5,311)	0	(5,311)	0	1,327,951	0	6,126	6,126	30,900	XXX
Bonds - Industrial and Miscellaneous																				
12624P AE 5	COMM 12CRE3 A3 - CMBS		10/01/2018.	Paydown		2,968	2,968	2,922			46		46		2,968		0	0	26	10/17/2045.
23305Y AD 1	DBUBS 11LC3 A4 - CMBS		12/01/2018.	Paydown		6,758	6,758	6,825	6,777		(19)		(19)		6,758			0	132	08/12/2044.
29366A AA 2	ELL 1 A1 - ABS		12/01/2018.	Paydown		26,933	26,933	26,928	26,932		1		1		26,933		0	0	171	09/01/2023.
38014B AC 3	GMALT 181 A2B - ABS		12/20/2018.	Paydown		45,076	45,076	45,076					0		45,076		0	0	612	04/20/2020.
41284A AD 0	HDMOT 141 A3 - ABS		02/01/2018.	Paydown		1,720	1,720	1,720	1,720		0		0		1,720			0	2	09/16/2019.
655044 AK 1	NOBLE ENERGY INC.		05/01/2018.	Call @ 101.41		79,097	78,000	78,975	78,616		(56)		(56)		78,559		537	537	2,194	05/01/2021.
82650H AA 1	SRFC 133 A - ABS		09/01/2018.	Paydown		25,896	25,896	25,889	25,892		5		5		25,896			0	340	10/21/2030.
887317 AF 2	TIME WARNER INC.		09/27/2018.	VARIOUS		102,832	100,000	104,433	101,262		(408)		(408)		100,854		(854)	(854)	7,869	03/15/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					291,280	287,352	292,769	241,198	0	(431)	0	(431)	0	288,766	0	(317)	(317)	11,346	XXX
8399997.	Total - Bonds - Part 4					2,482,000	2,402,891	2,592,090	2,093,067	(6,492)	(11,029)	0	(17,520)	0	2,463,001	0	16,167	16,167	63,850	XXX
8399998.	Total - Bonds - Summary Item from Part 5					768,042	750,000	772,951			(3,344)		(3,344)		769,607		(1,566)	(1,566)	15,536	XXX
8399999.	Total - Bonds					3,250,041	3,152,891	3,365,041	2,093,067	(6,492)	(14,373)	0	(20,864)	0	3,232,608	0	14,602	14,602	79,385	XXX
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T ORD		06/15/2018.	FRACTIONAL SHARES	0.885	27	XXX	22	34	(12)			(12)		22		5	5	1	XXX
002824 10 0	ABBOTT LABORATORIES ORD		10/09/2018.	ITG INC.	1,557.000	110,982	XXX	63,024	88,858	(25,834)			(25,834)		63,024		47,958	47,958	1,308	XXX
00507V 10 9	ACTIVISION BLIZZARD ORD		12/18/2018.	ITG INC.	91.000	4,513	XXX	6,908	633	(15)			(15)		6,908		(2,395)	(2,395)		XXX
00773T 10 1	ADVANSIX ORD		10/09/2018.	GOLDMAN	3.000	98	XXX	16	126	(110)			(110)		16		82	82		XXX
00817Y 10 8	AETNA ORD		11/28/2018.	VARIOUS	413.000	85,096	XXX	44,195	74,501	(30,306)			(30,306)		44,195		40,901	40,901	676	XXX
011659 10 9	ALASKA AIR GROUP ORD		01/30/2018.	ITG INC.	21.000	1,348	XXX	1,295	1,544	(248)			(248)		1,295		53	53		XXX
013872 10 6	ALCOA ORD		05/15/2018.	VARIOUS	13.000	642	XXX	242	700	(459)			(459)		242		401	401		XXX
02079K 30 5	ALPHABET CL A ORD		10/09/2018.	ITG INC.	32.000	36,645	XXX	18,685	33,709	(15,024)			(15,024)		18,685		17,960	17,960		XXX
032511 10 7	ANADARKO PETROLEUM ORD		12/18/2018.	ITG INC.	47.000	2,224	XXX	3,319					0		3,319		(1,095)	(1,095)		XXX
03349M 10 5	ANDEAVOR ORD		10/16/2018.	VARIOUS	22.000	873	XXX	873	2,515	(1,643)			(1,643)		873			0	39	XXX
037411 10 5	APACHE ORD		03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	15.000	558	XXX	642	633	8			8		642		(84)	(84)	4	XXX
037833 10 0	APPLE ORD		10/02/2018.	VARIOUS	147.000	29,412	XXX	8,393	24,877	(16,484)			(16,484)		8,393		21,019	21,019	233	XXX
03965L 10 0	ARCONIC ORD		06/27/2018.	ITG INC.	53.000	902	XXX	980	1,444	(464)			(464)		980		(78)	(78)	6	XXX
04621X 10 8	ASSURANT ORD		01/30/2018.	ITG INC.	7.000	646	XXX	669	706	(37)			(37)		669		(23)	(23)		XXX
05350V 10 6	AVANOS MEDICAL ORD		10/09/2018.	GOLDMAN	7.000	442	XXX	150	323	(173)			(173)		150		292	292		XXX
05722G 10 0	BAKER HUGHES CL A ORD		01/30/2018.	ITG INC.	38.000	1,199	XXX	1,268	1,202	65			65		1,268		(69)	(69)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
075887 10 9	BECTON DICKINSON ORD	..	01/01/2018.	Adjustment	0.538	120	XXX	115					0		115		4	4		XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD	..	10/09/2018.	ITG INC	9.000	2,014	XXX	1,803					0		1,803		210	210		XXX
09075E 10 0	BIOVERATIV ORD	C	03/09/2018.	Not Available	15.000	1,575	XXX	111	809	(697)			(697)		111		1,464	1,464		XXX
099724 10 6	BORGWARNER ORD	..	10/09/2018.	GOLDMAN	867.000	35,451	XXX	35,097	44,295	(9,198)			(9,198)		35,097		354	354	442	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD	..	10/09/2018.	ITG INC	556.000	25,442	XXX	30,211	25,583	(700)			(700)		30,211		(4,768)	(4,768)		XXX
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD	C	08/27/2018.	VARIOUS	0.848	17	XXX	17					0		17			0		XXX
115637 20 9	BROWN FORMAN CL B ORD	..	03/01/2018.	Not Available	0.500	32	XXX	10	27	(17)			(17)		10		22	22	0	XXX
118230 10 1	BUCKEYE PARTNERS UNT	..	12/12/2018.	Citigroup Global Markets Inc. NY	600.000	16,909	XXX	38,128	29,730	8,398			8,398		38,128		(21,219)	(21,219)	2,723	XXX
125523 10 0	CIGNA ORD	..	12/20/2018.	Not Available	0.161	31	XXX	29					0		29		2	2		XXX
12650T 10 4	CSRA ORD	..	04/10/2018.	CORPORATE ACTION	25.000	1,031	XXX	462	748	(286)			(286)		462		569	569	5	XXX
126650 10 0	CVS HEALTH ORD	..	12/01/2018.	ITG INC	4.670	369	XXX	362					0		362		7	7		XXX
12673P 10 5	CA ORD	..	11/05/2018.	Not Available	35.000	1,558	XXX	616	1,165	(548)			(548)		616		941	941	27	XXX
14149Y 10 8	CARDINAL HEALTH ORD	..	08/08/2018.	ITG INC	23.000	1,129	XXX	1,221					0		1,221		(92)	(92)	11	XXX
14575E 10 5	CARS.COM ORD	..	05/15/2018.	ITG INC	4.000	100	XXX	93	115	(22)			(22)		93		7	7		XXX
156700 10 6	CENTURYLINK ORD	..	03/27/2018.	VARIOUS	46.000	768	XXX	857	767	90			90		857		(89)	(89)	18	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD	..	10/09/2018.	ITG INC	110.000	35,489	XXX	23,332	36,956	(13,623)			(13,623)		23,332		12,157	12,157		XXX
165167 10 7	CHESAPEAKE ENERGY ORD	..	05/15/2018.	ITG INC	151.000	552	XXX	567	598	(31)			(31)		567		(15)	(15)		XXX
169656 10 5	CHIPOTLE MEXICAN GRILL ORD	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	1.000	330	XXX	273	289	(16)			(16)		273		57	57		XXX
171798 10 1	CIMAREX ENERGY ORD	..	10/09/2018.	VARIOUS	499.000	50,235	XXX	57,658	60,883	(3,225)			(3,225)		57,658		(7,423)	(7,423)	196	XXX
172967 42 4	CITIGROUP ORD	..	10/09/2018.	ITG INC	983.000	70,657	XXX	43,084	73,145	(30,061)			(30,061)		43,084		27,574	27,574	1,071	XXX
20030N 10 1	COMCAST CL A ORD	..	10/09/2018.	ITG INC	641.000	22,710	XXX	15,253	25,672	(10,419)			(10,419)		15,253		7,457	7,457	345	XXX
200525 10 3	COMMERCE BANCSHARES ORD	..	12/01/2018.	Adjustment	0.400	25	XXX	25					0		25		0	0		XXX
205887 10 2	CONAGRA BRANDS ORD	..	11/01/2018.	Adjustment	0.080	3	XXX	3					0		3		0	0		XXX
21036P 10 8	CONSTELLATION BRANDS CL A ORD	..	12/18/2018.	ITG INC	17.000	2,920	XXX	3,669					0		3,669		(749)	(749)	13	XXX
222070 20 3	COTY CL A ORD	..	08/08/2018.	VARIOUS	1,181.000	16,562	XXX	26,808	23,490	3,317			3,317		26,808		(10,245)	(10,245)	7	XXX
23355L 10 6	DXC TECHNOLOGY ORD	..	06/01/2018.	VARIOUS	31.995	647	XXX	647	3,036	(2,390)			(2,390)		647			0	12	XXX
24906P 10 9	DENTSPLY SIRONA ORD	..	06/27/2018.	ITG INC	18.000	798	XXX	935	1,185	(250)			(250)		935		(137)	(137)	3	XXX
25179M 10 3	DEVON ENERGY ORD	..	10/09/2018.	ITG INC	911.000	35,984	XXX	34,441	36,225	(3,022)			(3,022)		34,441		1,543	1,543	200	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD	..	11/30/2018.	Not Available	0.750	85	XXX	101					0		101		(17)	(17)	0	XXX
254687 10 6	WALT DISNEY ORD	..	10/09/2018.	ITG INC	150.000	17,532	XXX	13,688	16,127	(2,439)			(2,439)		13,688		3,844	3,844	252	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD	..	10/09/2018.	GOLDMAN	1,223.000	93,656	XXX	74,962	94,073	(19,111)			(19,111)		74,962		18,694	18,694	1,345	XXX
257454 10 8	DOMINION ENERGY MIDSTREAM PARTNE UNT	..	08/02/2018.	VARIOUS	2,100.000	30,904	XXX	60,641	63,945	(3,304)			(3,304)		60,641		(29,736)	(29,736)	1,236	XXX
260003 10 8	DOVER ORD	..	05/09/2018.	VARIOUS	16.000	633	XXX	633	1,616	(982)			(982)		633			0	8	XXX
26078J 10 0	DOWDUPONT ORD	..	06/27/2018.	ITG INC	12.000	797	XXX	806					0		806		(9)	(9)	5	XXX
26138E 10 9	DR PEPPER SNAPPLE GROUP ORD	C	07/31/2018.	VARIOUS	34.000	3,871	XXX	3,871	3,300	(1,953)			(1,953)		1,347		2,525	2,525	1,042	XXX
26884L 10 9	EQT ORD	..	11/13/2018.	VARIOUS	23.000	986	XXX	957	1,309	(352)			(352)		957		29	29	1	XXX
26885B 10 0	EQT MIDSTREAM PARTNERS UNT	..	08/01/2018.	RBC CAPITAL MARKETS	175.000	8,879	XXX	13,050	12,793	257			257		13,050		(4,171)	(4,171)	366	XXX
26885J 10 3	EQGP HOLDINGS UNT	..	12/12/2018.	VARIOUS	1,300.000	26,208	XXX	40,118	34,970	5,148			5,148		40,118		(13,910)	(13,910)	1,397	XXX
277432 10 0	EASTMAN CHEMICAL ORD	..	10/09/2018.	ITG INC	242.000	21,005	XXX	17,401	22,419	(5,018)			(5,018)		17,401		3,604	3,604	542	XXX
29250N 10 5	ENBRIDGE ORD	C	11/01/2018.	GOLDMAN	32.000	1,078	XXX	765	1,573	(808)			(808)		765		313	313	42	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT	..	12/12/2018.	VARIOUS	700.000	8,380	XXX	12,416	12,320	96			96		12,416		(4,035)	(4,035)	582	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29364G 10 3	ENTERGY ORD.		01/30/2018.	ITG INC.	20.000	1,561	XXX	1,431	1,628	(196)			(196)		1,431		130	130		XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT.		12/12/2018.	VARIOUS.	600.000	15,460	XXX	16,306	15,906	400			400		16,306		(846)	(846)	513	XXX
29414D 10 0	ENVISION HEALTHCARE ORD.		01/30/2018.	ITG INC.	19.000	693	XXX	778	657	122			122		778		(86)	(86)		XXX
29444U 70 0	EQUINIX REIT ORD.		12/18/2018.	ITG INC.	6.000	2,237	XXX	2,500					0		2,500		(262)	(262)	14	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD.		11/13/2018.	Not Available.	0.400	8	XXX	11					0		11		(3)	(3)		XXX
30219G 10 8	EXPRESS SCRIPTS HOLD ORD.		12/20/2018.	VARIOUS.	46.000	4,256	XXX	1,376	3,433	(2,057)			(2,057)		1,376		2,879	2,879		XXX
30231G 10 2	EXXON MOBIL ORD.		08/08/2018.	ITG INC.	17.000	1,369	XXX	1,389					0		1,389		(20)	(20)		XXX
30303M 10 2	FACEBOOK CL A ORD.		08/08/2018.	ITG INC.	6.000	1,113	XXX	1,188					0		1,188		(75)	(75)		XXX
311900 10 4	FASTENAL ORD.		01/03/2018.	VARIOUS.	78.000	4,255	XXX	3,486	4,266	(780)			(780)		3,486		770	770		XXX
33616C 10 0	FIRST REPUBLIC BANK ORD.		10/09/2018.	GOLDMAN.	303.000	28,566	XXX	28,171	23,046	1,872			1,872		28,171		396	396	161	XXX
343412 10 2	FLUOR ORD.		05/15/2018.	ITG INC.	8.000	387	XXX	352	413	(61)			(61)		352		34	34	3	XXX
345370 86 0	FORD MOTOR ORD.		05/15/2018.	VARIOUS.	3,652.000	38,110	XXX	47,061	45,613	1,448			1,448		47,061		(8,951)	(8,951)	1,023	XXX
354613 10 1	FRANKLIN RESOURCES ORD.		09/21/2018.	VARIOUS.	624.000	20,421	XXX	21,602	27,038	(5,436)			(5,436)		21,602		(1,181)	(1,181)	2,256	XXX
35671D 85 7	FREEPORT MCMORAN ORD.		03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	46.000	812	XXX	502	872	(370)			(370)		502		310	310		XXX
36174X 10 1	GGP ORD.	C	08/30/2018.	MERGER.	98.000	744	XXX	2,002	2,292	(290)			(290)		2,002		(1,258)	(1,258)	1,500	XXX
366505 10 5	GARRETT MOTION ORD.	C	10/01/2018.	FRACTIONAL SHARES.	0.700	12	XXX	3					0		3		9	9		XXX
369604 10 3	GENERAL ELECTRIC ORD.		12/18/2018.	ITG INC.	830.000	9,096	XXX	13,423	14,326	(1,026)			(1,026)		13,423		(4,327)	(4,327)	293	XXX
371927 10 4	GENESIS ENERGY UNT.		12/12/2018.	Citigroup Global Markets Inc. NY.	400.000	8,546	XXX	12,357	8,940	3,417			3,417		12,357		(3,812)	(3,812)	840	XXX
375558 10 3	GILEAD SCIENCES ORD.		10/09/2018.	ITG INC.	46.000	3,520	XXX	3,410					0		3,410		110	110	79	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD.		10/09/2018.	VARIOUS.	1,014.000	22,121	XXX	22,415	32,762	(10,348)			(10,348)		22,415		(294)	(294)	415	XXX
410345 10 2	HANESBRANDS ORD.		10/09/2018.	GOLDMAN.	1,311.000	22,785	XXX	33,721	26,263	6,436			6,436		33,721		(10,936)	(10,936)	565	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.		10/09/2018.	VARIOUS.	680.000	35,687	XXX	30,978	38,270	(7,292)			(7,292)		30,978		4,709	4,709	619	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD.		06/27/2018.	ITG INC.	33.000	488	XXX	144	474	(329)			(329)		144		344	344	5	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/01/2018.	VARIOUS.	307.000	28,078	XXX	28,078	47,082	(19,004)			(19,004)		28,078			0	686	XXX
44967H 10 1	ILG ORD.		09/12/2018.	VARIOUS.	5.000	172	XXX	15	142	(127)			(127)		15		156	156	2	XXX
45337C 10 2	INCYTE ORD.		06/27/2018.	ITG INC.	28.000	2,131	XXX	2,842	1,042	311			311		2,842		(711)	(711)		XXX
45688C 10 7	INGEVITY ORD.		10/09/2018.	GOLDMAN.	7.000	658	XXX	104	493	(389)			(389)		104		554	554		XXX
46266C 10 5	IQVIA HOLDINGS ORD.		01/30/2018.	ITG INC.	5.000	522	XXX	503	490	13			13		503		20	20		XXX
46625H 10 0	JPMORGAN CHASE ORD.		10/31/2018.	VARIOUS.	434.000	50,312	XXX	18,843	46,412	(27,569)			(27,569)		18,843		31,469	31,469	570	XXX
48203R 10 4	JUNIPER NETWORKS ORD.		04/17/2018.	VARIOUS.	1,663.000	42,965	XXX	45,740	47,396	(1,656)			(1,656)		45,740		(2,775)	(2,775)	162	XXX
494368 10 3	KIMBERLY CLARK ORD.		10/09/2018.	VARIOUS.	415.000	46,900	XXX	34,493	50,074	(15,581)			(15,581)		34,493		12,408	12,408	1,282	XXX
49446R 10 9	KIMCO REALTY REIT ORD.		01/30/2018.	ITG INC.	70.000	1,094	XXX	1,359	1,271	88			88		1,359		(265)	(265)	20	XXX
49456B 10 1	KINDER MORGAN CL P ORD.		08/08/2018.	ITG INC.	132.000	2,321	XXX	2,340	1,554	81			81		2,340		(19)	(19)	31	XXX
501797 10 4	L BRANDS ORD.		03/27/2018.	VARIOUS.	13.000	576	XXX	482	783	(301)			(301)		482		94	94	4	XXX
540424 10 8	LOEWS ORD.		10/09/2018.	GOLDMAN.	758.000	38,438	XXX	31,059	37,923	(6,864)			(6,864)		31,059		7,379	7,379	142	XXX
554382 10 1	MACERICH REIT ORD.		03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	22.000	1,214	XXX	1,251	1,445	(194)			(194)		1,251		(37)	(37)	16	XXX
55616P 10 4	MACYS ORD.		05/15/2018.	ITG INC.	10.000	299	XXX	285					0		285		14	14		XXX
56585A 10 2	MARATHON PETROLEUM ORD.		10/01/2018.	FRACTIONAL SHARES.	6.140	436	XXX	63	405	(342)			(342)		63		372	372	8	XXX
571748 10 2	MARSH & MCLENNAN ORD.		10/09/2018.	GOLDMAN.	393.000	32,725	XXX	20,197	31,986	(11,790)			(11,790)		20,197		12,528	12,528	458	XXX
577081 10 2	MATTEL ORD.		03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	56.000	750	XXX	877	861	16			16		877		(127)	(127)		XXX
59156R 10 8	METLIFE ORD.		10/09/2018.	GOLDMAN.	1,084.000	51,413	XXX	47,209	54,807	(7,598)			(7,598)		47,209		4,204	4,204	1,344	XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
594918 10 4	MICROSOFT ORD	..	10/02/2018	VARIOUS	337.000	34,736	XXX	8,321	28,827	(20,506)			(20,506)		8,321		26,416	26,416	257	XXX
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD	..	05/15/2018	ITG INC	13.000	1,161	XXX	1,214					0		1,214		(53)	(53)	12	XXX
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	09/20/2018	VARIOUS	392.000	26,564	XXX	34,393	32,171	2,222			2,222		34,393		(7,829)	(7,829)	366	XXX
61166W 10 1	MONSANTO ORD	C	06/07/2018	Not Available	64.000	8,192	XXX	3,475	7,474	(3,999)			(3,999)		3,475		4,717	4,717	69	XXX
617446 44 8	MORGAN STANLEY ORD	..	10/09/2018	VARIOUS	1,321.000	67,996	XXX	32,390	69,313	(36,923)			(36,923)		32,390		35,606	35,606	547	XXX
637071 10 1	NATIONAL OILWELL VARCO ORD	..	05/15/2018	ITG INC	6.000	247	XXX	182	216	(35)			(35)		182		65	65	0	XXX
651229 10 6	NEWELL BRANDS ORD	..	01/30/2018	ITG INC	14.000	357	XXX	505	433	73			73		505		(148)	(148)		XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	2.000	485	XXX	427	481	(54)			(54)		427		58	58		XXX
68235P 10 8	ONE GAS ORD	..	10/09/2018	GOLDMAN	15.000	1,257	XXX	235	1,099	(864)			(864)		235		1,022	1,022	21	XXX
69331C 10 8	PG&E ORD	..	03/27/2018	VARIOUS	37.000	1,602	XXX	1,503	1,659	(156)			(156)		1,503		99	99		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD	..	10/09/2018	VARIOUS	277.000	39,867	XXX	25,182	39,968	(14,787)			(14,787)		25,182		14,685	14,685	497	XXX
701094 10 4	PARKER HANNIFIN ORD	..	12/18/2018	VARIOUS	223.000	39,680	XXX	20,937	44,506	(23,570)			(23,570)		20,937		18,743	18,743	488	XXX
713448 10 8	PEPSICO ORD	..	10/09/2018	ITG INC	318.000	34,379	XXX	32,991	38,135	(5,143)			(5,143)		32,991		1,387	1,387	1,102	XXX
715347 10 0	PERSPECTA ORD	..	10/09/2018	GOLDMAN	7.002	179	XXX	35					0		35		144	144	0	XXX
717081 10 3	PFIZER ORD	..	10/09/2018	VARIOUS	1,284.000	54,978	XXX	36,069	46,506	(10,438)			(10,438)		36,069		18,909	18,909	927	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	10/12/2018	VARIOUS	516.000	43,663	XXX	59,250	54,515	4,735			4,735		59,250		(15,588)	(15,588)	2,256	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT	..	12/12/2018	Citigroup Global Markets Inc. NY	200.000	9,149	XXX	10,025	10,470	(445)			(445)		10,025		(875)	(875)	587	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT	..	04/11/2018	WELLS FARGO SECURITIES	600.000	14,496	XXX	15,768	12,384	3,384			3,384		15,768		(1,272)	(1,272)	180	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD	..	04/11/2018	UBS SECURITIES LLC	800.000	19,890	XXX	20,770	17,560	3,210			3,210		20,770		(880)	(880)	240	XXX
74005P 10 4	PRAXAIR ORD	C	10/31/2018	VARIOUS	276.000	36,124	XXX	32,074	42,692	(10,618)			(10,618)		32,074		4,050	4,050	683	XXX
742718 10 9	PROCTER & GAMBLE ORD	..	10/09/2018	VARIOUS	349.000	28,590	XXX	28,385	32,066	(3,681)			(3,681)		28,385		205	205	715	XXX
751212 10 1	RALPH LAUREN CL A ORD	..	05/15/2018	ITG INC	3.000	333	XXX	261	311	(50)			(50)		261		72	72	3	XXX
758849 10 3	REGENCY CENTERS REIT ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	22.000	1,253	XXX	1,334	1,522	(188)			(188)		1,334		(81)	(81)	12	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD	..	11/01/2018	Adjustment	0.500	13	XXX	11					0		11		2	2		XXX
774341 10 1	ROCKWELL COLLINS ORD	..	12/10/2018	VARIOUS	5.000	707	XXX	195	678	(483)			(483)		195		511	511	7	XXX
78573L 10 6	SABRA HEALTH CARE REIT ORD	..	01/30/2018	ITG INC	6.000	107	XXX	140	113	27			27		140		(33)	(33)		XXX
786CVR 20 9	SAFEWAY CASA LAY CVR	..	02/26/2018	Not Available	45.000	42	XXX		45	(45)			(45)				42	42		XXX
786CVR 30 8	SAFEWAY INC CVR	..	04/09/2018	Not Available	45.000	0	XXX		45	(45)			(45)				0	0		XXX
80589M 10 2	SCANA ORD	..	04/02/2018	CITIGROUP GLOBAL MARKETS INC	14.000	527	XXX	588	40	6			6		588		(61)	(61)	1	XXX
806857 10 8	SCHLUMBERGER ORD	C	12/18/2018	ITG INC	165.000	6,253	XXX	10,417	903	(55)			(55)		10,417		(4,164)	(4,164)	27	XXX
81663A 10 5	SEMGROUP CL A ORD	..	08/02/2018	UBS SECURITIES LLC	550.000	13,719	XXX	14,864	16,610	(1,746)			(1,746)		14,864		(1,144)	(1,144)	520	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT	C	08/02/2018	WELLS FARGO SECURITIES	1,400.000	30,960	XXX	41,746	41,748	(2)			(2)		41,746		(10,786)	(10,786)	953	XXX
842587 10 7	SOUTHERN ORD	..	05/15/2018	ITG INC	30.000	1,323	XXX	1,343					0		1,343		(20)	(20)	17	XXX
845467 10 9	SOUTHWSTN ENER ORD	..	01/30/2018	ITG INC	1.000	4	XXX	7	6	2			2		7		(3)	(3)		XXX
872540 10 9	TJX ORD	..	11/07/2018	VARIOUS	694.000	76,703	XXX	37,839	46,182	(10,010)			(10,010)		37,839		38,864	38,864	738	XXX
87612G 10 1	TARGA RESOURCES ORD	..	08/03/2018	WELLS FARGO SECURITIES	850.000	40,904	XXX	37,952	41,157	(3,205)			(3,205)		37,952		2,951	2,951	1,092	XXX
87901J 10 5	TEGNA ORD	..	10/09/2018	GOLDMAN	961.000	11,388	XXX	13,963	13,531	432			432		13,963		(2,575)	(2,575)	269	XXX
882508 10 4	TEXAS INSTRUMENTS ORD	..	10/09/2018	ITG INC	73.000	7,509	XXX	7,498					0		7,498		11	11		XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD	..	10/15/2018	VARIOUS	174.000	41,839	XXX	28,901	33,039	(4,138)			(4,138)		28,901		12,938	12,938	106	XXX
887228 10 4	TIME ORD	..	02/02/2018	Not Available	3.000	56	XXX	28	55	(28)			(28)		28		28	28		XXX
887317 30 3	TIME WARNER ORD	..	06/15/2018	VARIOUS	105.000	8,582	XXX	2,938	9,604	(6,666)			(6,666)		2,938		5,644	5,644	85	XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89055F 10 3	TOPBUILD ORD	..	10/09/2018	GOLDMAN	6.000	315	XXX	126	454	(329)			(329)		126		189	189		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	10/17/2018	VARIOUS	375.000	16,735	XXX	9,467	12,795	(3,328)			(3,328)		9,467		7,269	7,269	91	XXX
90184L 10 2	TWITTER ORD	..	08/08/2018	ITG INC	70.000	2,238	XXX	3,083					0		3,083		(845)	(845)		XXX
90384S 30 3	ULTA BEAUTY ORD	..	01/30/2018	ITG INC	2.000	449	XXX	408	447	(39)			(39)		408		41	41		XXX
904311 10 7	UNDER ARMOUR CL A ORD	..	01/30/2018	ITG INC	30.000	424	XXX	490	433	57			57		490		(66)	(66)		XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD	..	10/09/2018	VARIOUS	137.000	11,060	XXX	8,957	5,729	(150)			(150)		8,957		2,104	2,104		XXX
913017 10 9	UNITED TECHNOLOGIES ORD	..	12/01/2018	VARIOUS	477.640	63,988	XXX	43,608	60,851	(17,325)			(17,325)		43,608		20,381	20,381	830	XXX
91704F 10 4	URBAN EDGE PROPERTIES ORD	..	10/09/2018	GOLDMAN	1.000	21	XXX	13	25	(12)			(12)		13		8	8	1	XXX
918204 10 8	VF ORD	..	10/09/2018	VARIOUS	647.000	59,811	XXX	35,076	47,878	(12,802)			(12,802)		35,076		24,735	24,735	814	XXX
91913Y 10 0	VALERO ENERGY ORD	..	12/18/2018	ITG INC	62.000	4,387	XXX	7,172					0		7,172		(2,784)	(2,784)	50	XXX
91914J 10 2	VALERO ENERGY PARTNERS COM UNT	..	12/12/2018	Citigroup Global Markets Inc. NY	650.000	27,295	XXX	29,939	28,925	1,014			1,014		29,939		(2,644)	(2,644)	1,389	XXX
92214X 10 6	VAREX IMAGING ORD	..	10/09/2018	ITG INC	8.000	214	XXX	127	321	(194)			(194)		127		87	87		XXX
92343E 10 2	VERISIGN ORD	..	12/18/2018	ITG INC	29.000	4,357	XXX	4,293					0		4,293		64	64		XXX
923454 10 2	VERITIV ORD	..	10/09/2018	GOLDMAN	1.000	34	XXX	17	29	(12)			(12)		17		17	17		XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	10/09/2018	ITG INC	287.000	34,600	XXX	24,498	27,552	(3,054)			(3,054)		24,498		10,103	10,103		XXX
958102 10 5	WESTERN DIGITAL ORD	..	06/27/2018	ITG INC	7.000	547	XXX	255	557	(302)			(302)		255		293	293	7	XXX
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT.	..	12/12/2018	VARIOUS	200.000	6,253	XXX	8,384	7,432	952			952		8,384		(2,131)	(2,131)	284	XXX
963320 10 6	WHIRLPOOL ORD	..	01/09/2018	WEEDEN + CO	106.000	17,901	XXX	15,812	17,876	(2,064)			(2,064)		15,812		2,089	2,089		XXX
981558 10 9	WORLDPAY CL A ORD	..	10/09/2018	VARIOUS	436.000	42,898	XXX	14,021	32,068	(18,046)			(18,046)		14,021		28,876	28,876		XXX
98310W 10 8	WYNDHAM DESTINATIONS ORD	..	06/01/2018	VARIOUS	29.000	1,172	XXX	1,172	3,360	(2,188)			(2,188)		1,172			0	19	XXX
98311A 10 5	WYNDHAM HOTELS RESORTS ORD	..	10/09/2018	GOLDMAN	1.000	53	XXX	22					0		22		31	31	1	XXX
G0177J 10 8	ALLERGAN ORD	C	06/27/2018	ITG INC	5.000	838	XXX	1,029	818	211			211		1,029		(191)	(191)	7	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	10/09/2018	GOLDMAN	805.000	21,389	XXX	22,767	26,050	(3,283)			(3,283)		22,767		(1,378)	(1,378)		XXX
G25839 10 4	COCA COLA EUROPEAN PARTNERS ORD	D	10/09/2018	GOLDMAN	13.000	569	XXX	261	511	(249)			(249)		261		308	308	12	XXX
G2709G 10 7	DELPHI TECHNOLOGIES ORD	D	10/09/2018	GOLDMAN	9.000	216	XXX	170	472	(302)			(302)		170		46	46	5	XXX
G5960L 10 3	MEDTRONIC ORD	C	10/19/2018	VARIOUS	528.000	50,114	XXX	42,247	42,636	(389)			(389)		42,247		7,868	7,868	882	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD	C	01/30/2018	ITG INC	33.000	1,206	XXX	1,295	1,201	94			94		1,295		(89)	(89)		XXX
G7945M 10 7	SEAGATE TECHNOLOGY ORD	C	10/09/2018	ITG INC	38.000	1,672	XXX	1,046	1,590	(544)			(544)		1,046		626	626	96	XXX
G7S00T 10 4	PENTAIR ORD	C	04/30/2018	VARIOUS	21.000	668	XXX	668	1,483	(815)			(815)		668			0	15	XXX
G87110 10 5	TECHNIPFMC ORD	D	10/09/2018	GOLDMAN	30.000	926	XXX	724	939	(216)			(216)		724		203	203	12	XXX
G96629 10 3	WILLIS TOWERS WATSON ORD	D	05/15/2018	ITG INC	9.000	1,388	XXX	1,387					0		1,387		1	1	5	XXX
G97822 10 3	PERRIGO ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC	10.000	831	XXX	706	872	(165)			(165)		706		125	125	2	XXX
G98294 10 4	XL GROUP ORD	D	09/12/2018	CORPORATE ACTION	40.000	2,304	XXX	1,261	1,406	(146)			(146)		1,261		1,043	1,043	26	XXX
H84989 10 4	TE CONNECTIVITY ORD	C	10/09/2018	GOLDMAN	52.000	4,283	XXX	1,753	4,942	(3,189)			(3,189)		1,753		2,530	2,530	67	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,423,303	XXX	2,032,666	2,447,052	(497,908)	0	0	(497,908)	0	2,030,142	0	393,161	393,161	44,557	XXX
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST	..	10/01/2018	Not Available	56,188.298	898,625	XXX	593,895	873,728	(279,833)			(279,833)		593,895		304,730	304,730	29,797	XXX
04314H 75 8	ARTISAN:SMALL CAP INST	..	10/01/2018	Not Available	20,882.091	811,687	XXX	477,979	649,642	(171,663)			(171,663)		477,979		333,708	333,708		XXX
78467Y 10 7	SPDR S&P MIDCAP 400 ETF	..	10/31/2018	ITG INC	543.000	193,300	XXX	83,663	187,558	(103,894)			(103,894)		83,663		109,637	109,637	2,295	XXX
9299999.	Total - Common Stocks - Mutual Funds					1,903,612	XXX	1,155,537	1,710,928	(555,391)	0	0	(555,391)	0	1,155,537	0	748,075	748,075	32,091	XXX
9799997.	Total - Common Stocks - Part 4					4,326,915	XXX	3,188,203	4,157,980	(1,053,299)	0	0	(1,053,299)	0	3,185,679	0	1,141,236	1,141,236	76,648	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5					461,802	XXX	464,507					0		464,507		(2,705)	(2,705)	2,110	XXX
9799999.	Total - Common Stocks					4,788,717	XXX	3,652,710	4,157,980	(1,053,299)	0	0	(1,053,299)	0	3,650,186	0	1,138,531	1,138,531	78,758	XXX
9899999.	Total - Preferred and Common Stocks					4,788,717	XXX	3,652,710	4,157,980	(1,053,299)	0	0	(1,053,299)	0	3,650,186	0	1,138,531	1,138,531	78,758	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					8,038,758	XXX	7,017,751	6,251,047	(1,059,790)	(14,373)	0	(1,074,163)	0	6,882,794	0	1,153,133	1,153,133	158,144	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
040654 UD 5	ARIZONA ST TRANSN BRD HWY REV		03/29/2018	Unknown	08/23/2018	MORGAN STANLEY CO	250,000	273,790	271,718	270,876		(2,914)		(2,914)			841	841	8,194	3,056
95639P AP 8	WEST VA ECONOMIC DEV AUTH LOTTERY REV		03/29/2018	Unknown	07/17/2018	UBS FINANCIAL SERVICES INC.	100,000	107,013	106,269	106,066		(947)		(947)			203	203	2,972	1,444
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						350,000	380,803	377,987	376,942	0	(3,861)	0	(3,861)	0	0	1,044	1,044	11,167	4,500
Bonds - Industrial and Miscellaneous																				
23636A AM 3	DANSKE BANK A/S	C	07/24/2018	PERSHING DIV OF DLJ SEC LNDING	09/19/2018	Citigroup (SSB)	250,000	242,355	240,055	242,665		310		310			(2,610)	(2,610)	3,731	2,700
34531A AE 4	FORDL 16A A4 - ABS		03/29/2018	Unknown	07/16/2018	Paydown	150,000	149,793	150,000	150,000		207		207				0	638	108
3899999.	Total - Bonds - Industrial and Miscellaneous						400,000	392,148	390,055	392,665	0	517	0	517	0	0	(2,610)	(2,610)	4,369	2,808
8399998.	Total - Bonds						750,000	772,951	768,042	769,607	0	(3,344)	0	(3,344)	0	0	(1,566)	(1,566)	15,536	7,308
Common Stocks - Industrial and Miscellaneous																				
003654 10 0	ABIOMED ORD		06/27/2018	ITG INC.	08/08/2018	ITG INC.	4.000	1,654	1,520	1,654				0			(134)	(134)		
00817Y 10 8	AETNA ORD		09/13/2018	VARIOUS	10/09/2018	GOLDMAN	91.000	18,515	18,537	18,515				0			22	22		
015351 10 9	ALEXION PHARMACEUTICALS ORD		01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	8.000	981	890	981				0			(91)	(91)		
02079K 30 5	ALPHABET CL A ORD		08/08/2018	ITG INC.	10/09/2018	ITG INC.	1.000	1,266	1,145	1,266				0			(121)	(121)		
02376R 10 2	AMERICAN AIRLINES GROUP ORD		05/15/2018	ITG INC.	06/27/2018	ITG INC.	6.000	258	231	258				0			(27)	(27)		
084670 70 2	BERKSHIRE HATHWAY CL B ORD		02/28/2018	VARIOUS	10/09/2018	ITG INC.	143.000	29,967	31,996	29,967				0			2,028	2,028		
099724 10 6	BORGWARNER ORD		07/26/2018	WEEDEN + CO.	10/09/2018	GOLDMAN	297.000	13,190	12,144	13,190				0			(1,046)	(1,046)	50	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	10/09/2018	ITG INC.	60.000	2,713	2,746	2,713				0			32	32		
11135F 10 1	BROADCOM ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	08/08/2018	ITG INC.	1.000	252	220	252				0			(32)	(32)	2	
12503M 10 8	CBOE GLOBAL MARKETS ORD		06/27/2018	VARIOUS	08/08/2018	ITG INC.	23.000	2,534	2,255	2,534				0			(279)	(279)	1	
126650 10 0	CVS HEALTH ORD		09/25/2018	VARIOUS	10/09/2018	ITG INC.	348.000	27,280	27,659	27,280				0			379	379		
14149Y 10 8	CARDINAL HEALTH ORD		01/30/2018	ITG INC.	05/15/2018	ITG INC.	6.000	445	324	445				0			(121)	(121)	3	
151020 10 4	CELGENE ORD		01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	305	262	305				0			(43)	(43)		
156700 10 6	CENTURYLINK ORD		05/15/2018	ITG INC.	08/08/2018	ITG INC.	19.000	367	351	367				0			(16)	(16)	10	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		06/27/2018	ITG INC.	10/09/2018	ITG INC.	2.000	594	645	594				0			51	51		
171798 10 1	CIMAREX ENERGY ORD		04/25/2018	WEEDEN + CO.	10/09/2018	GOLDMAN	52.000	5,199	5,222	5,199				0			23	23	17	
191216 10 0	COCA-COLA ORD		01/30/2018	ITG INC.	05/15/2018	ITG INC.	6.000	285	250	285				0			(35)	(35)	2	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		09/24/2018	WEEDEN + CO.	12/18/2018	VARIOUS	67.000	14,737	14,790	14,737				0			53	53	24	
24703L 10 3	DELL TECHNOLOGIES CL C ORD		10/09/2018	ITG INC.	12/28/2018	Unknown	59.000	5,581	6,542	5,581				0			962	962		
24906P 10 9	DENTSPLY SIRONA ORD		05/15/2018	ITG INC.	08/08/2018	VARIOUS	24.000	1,311	1,105	1,311				0			(206)	(206)	1	
25179M 10 3	DEVON ENERGY ORD		08/08/2018	VARIOUS	10/09/2018	ITG INC.	882.000	35,182	34,839	35,182				0			(344)	(344)	162	
25470M 10 9	DISH NETWORK CL A ORD		01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	25.000	1,184	941	1,184				0			(242)	(242)		
26884L 10 9	EQT ORD		10/09/2018	VARIOUS	11/13/2018	VARIOUS	79.000	3,806	3,737	3,806				0			(69)	(69)		
26885J 10 3	EQGP HOLDINGS UNT		04/11/2018	RBC CAPITAL MARKETS	12/12/2018	BARCLAYS CAPITAL LE	200.000	4,703	3,968	4,703				0			(735)	(735)	176	
29265N 10 8	ENERGEN ORD		10/09/2018	GOLDMAN	11/29/2018	Unknown	26.000	2,245	2,245	2,245				0				0		
29414D 10 0	ENVISION HEALTHCARE ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	10/11/2018	Not Available	14.000	545	644	545				0			99	99		
29444U 70 0	EQUINIX REIT		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	05/15/2018	ITG INC.	4.000	1,664	1,554	1,664				0			(110)	(110)		
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		10/09/2018	ITG INC.	12/20/2018	Unknown	119.000	11,485	11,009	11,485				0			(476)	(476)		
30231G 10 2	EXXON MOBIL ORD		01/30/2018	ITG INC.	08/08/2018	VARIOUS	23.000	2,001	1,724	2,001				0			(277)	(277)	19	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
33616C 10 0	FIRST REPUBLIC BANK ORD	..	01/16/2018	WEEDEN + CO	10/09/2018	GOLDMAN	30.000	2,643	2,828	2,643				0			185	185	16	
345605 10 9	FOREST CITY REALTY CL A REIT ORD	C	10/09/2018	GOLDMAN	12/07/2018	Not Available	63.000	1,583	1,597	1,583				0			14	14		
375558 10 3	GILEAD SCIENCES ORD	..	03/07/2018	VARIOUS	10/09/2018	ITG INC	78.000	6,116	5,969	6,116				0			(146)	(146)	133	
410345 10 2	HANESBRANDS ORD	..	08/20/2018	VARIOUS	10/09/2018	VARIOUS	50.000	1,010	896	1,010				0			(114)	(114)		
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD	..	09/21/2018	WEEDEN + CO	10/09/2018	GOLDMAN	195.000	9,904	9,873	9,904				0			(31)	(31)		
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD	..	05/15/2018	ITG INC	06/27/2018	ITG INC	12.000	996	943	996				0			(53)	(53)		
438516 10 6	HONEYWELL INTERNATIONAL ORD	..	10/01/2018	VARIOUS	10/29/2018	VARIOUS	307.000	27,766	31,739	27,766				0			3,973	3,973		
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD	..	05/15/2018	ITG INC	06/27/2018	ITG INC	9.000	1,291	1,242	1,291				0			(49)	(49)		
49271V 10 0	KEURIG DR PEPPER ORD	C	07/10/2018	Unknown	10/09/2018	GOLDMAN	34.000	1,347	780	1,347				0			(566)	(566)	5	
500754 10 6	KRAFT HEINZ ORD	..	01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	11.000	867	679	867				0			(187)	(187)	7	
552953 10 1	MGM RESORTS INTERNATIONAL ORD	..	05/15/2018	ITG INC	06/27/2018	ITG INC	29.000	921	833	921				0			(88)	(88)	3	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD	..	09/01/2018	Unknown	09/04/2018	Not Available	0.825	98	74	98				0			(24)	(24)		
571748 10 2	MARSH & MCLENNAN ORD	..	09/18/2018	WEEDEN + CO	10/09/2018	GOLDMAN	47.000	3,939	3,914	3,939				0			(25)	(25)		
58933Y 10 5	MERCK & CO ORD	..	01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	5.000	303	271	303				0			(32)	(32)	2	
59156R 10 8	METLIFE ORD	..	09/21/2018	VARIOUS	10/09/2018	GOLDMAN	487.000	24,474	23,098	24,474				0			(1,376)	(1,376)	518	
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	02/21/2018	WEEDEN + CO	09/21/2018	WEEDEN + CO	92.000	7,262	5,971	7,262				0			(1,291)	(1,291)	113	
62944T 10 5	NVR ORD	..	09/24/2018	WEEDEN + CO	10/09/2018	GOLDMAN	13.000	34,135	30,855	34,135				0			(3,280)	(3,280)		
640268 10 8	NEKTAR THERAPEUTICS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/27/2018	ITG INC	14.000	1,479	755	1,479				0			(724)	(724)		
651229 10 6	NEWELL BRANDS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	08/08/2018	ITG INC	62.000	1,590	1,279	1,590				0			(311)	(311)	14	
715347 10 0	PERSPECTA ORD	..	06/01/2018	Unknown	10/09/2018	GOLDMAN	7.998	47	204	47				0			157	157	1	
717081 10 3	PFIZER ORD	..	05/15/2018	ITG INC	10/09/2018	GOLDMAN	40.000	1,424	1,818	1,424				0			394	394	14	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	01/30/2018	ITG INC	08/08/2018	ITG INC	2.000	216	168	216				0			(48)	(48)	4	
72348P 10 4	PINNACLE FOODS ORD	..	10/09/2018	GOLDMAN	10/26/2018	Not Available	34.000	2,241	2,248	2,241				0			7	7		
742718 10 9	PROCTER & GAMBLE ORD	..	01/30/2018	ITG INC	05/15/2018	ITG INC	5.000	435	365	435				0			(70)	(70)	4	
743315 10 3	PROGRESSIVE ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/27/2018	ITG INC	12.000	735	709	735				0			(26)	(26)		
747525 10 3	QUALCOMM ORD	..	01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	12.000	804	676	804				0			(128)	(128)	7	
774341 10 1	ROCKWELL COLLINS ORD	..	10/09/2018	GOLDMAN	11/26/2018	Unknown	42.000	5,676	5,937	5,676				0			261	261	14	
78410G 10 4	SBA COMMUNICATIONS CORPORATION	..	06/27/2018	VARIOUS	08/08/2018	ITG INC	8.000	1,357	1,256	1,357				0			(101)	(101)		
78486Q 10 1	SVB FINANCIAL GROUP ORD	..	10/09/2018	ITG INC	12/18/2018	ITG INC	15.000	4,741	2,833	4,741				0			(1,908)	(1,908)		
806857 10 8	SCHLUMBERGER ORD	C	01/30/2018	ITG INC	06/27/2018	ITG INC	22.000	1,638	1,469	1,638				0			(169)	(169)	22	
882508 10 4	TEXAS INSTRUMENTS ORD	..	04/18/2018	VARIOUS	10/09/2018	ITG INC	178.000	18,988	18,309	18,988				0			(679)	(679)	221	
88579Y 10 1	3M ORD	..	05/15/2018	ITG INC	06/27/2018	ITG INC	6.000	1,212	1,175	1,212				0			(37)	(37)	8	
893641 10 0	TRANSDIGM GROUP ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	05/15/2018	ITG INC	2.000	624	650	624				0			26	26		
896522 10 9	TRINITY INDUSTRIES ORD	..	10/09/2018	GOLDMAN	11/01/2018	Unknown	42.000	1,643	1,643	1,643				0				0	5	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	06/25/2018	VARIOUS	09/25/2018	VARIOUS	467.000	20,200	20,827	20,200				0			627	627	116	
904311 10 7	UNDER ARMOUR CL A ORD	..	06/27/2018	ITG INC	08/08/2018	ITG INC	20.000	456	403	456				0			(53)	(53)		
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD	..	02/01/2018	VARIOUS	10/09/2018	ITG INC	430.000	29,218	35,010	29,218				0			5,792	5,792		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92276F 10 0	VENTAS REIT ORD	..	01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	16.000	880	778	880				0			(102)	(102)		
92345Y 10 6	VERISK ANALYTICS ORD	..	08/08/2018	ITG INC	10/09/2018	ITG INC	9.000	1,048	1,085	1,048				0			37	37		
92553P 20 1	VIACOM CL B ORD	..	06/27/2018	VARIOUS	08/08/2018	ITG INC	63.000	1,949	1,788	1,949				0			(161)	(161)	5	
95040Q 10 4	WELLTOWER ORD	..	01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	12.000	707	636	707				0			(71)	(71)	10	
98310W 10 8	WYNDHAM DESTINATIONS ORD	..	06/01/2018	Unknown	06/27/2018	ITG INC	29.000	529	1,306	529				0			777	777	12	
983793 10 0	XPO LOGISTICS ORD	..	10/09/2018	GOLDMAN	12/18/2018	ITG INC	36.000	3,890	1,910	3,890				0			(1,979)	(1,979)		
G0177J 10 8	ALLERGAN ORD	C	01/30/2018	ITG INC	06/27/2018	ITG INC	1.000	184	168	184				0			(17)	(17)	1	
G491BT 10 8	INVESCO ORD	..	05/15/2018	ITG INC	08/08/2018	ITG INC	21.000	597	532	597				0			(65)	(65)		
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	05/15/2018	ITG INC	06/27/2018	ITG INC	34.000	1,288	1,150	1,288				0			(138)	(138)	13	
G6518L 10 8	NIELSEN HOLDINGS ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC	08/08/2018	ITG INC	37.000	1,192	1,068	1,192				0			(124)	(124)	13	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	05/15/2018	ITG INC	9.000	485	465	485				0			(19)	(19)		
9099999. Total - Common Stocks - Industrial and Miscellaneous								422,376	419,678	422,376	0	0	0	0	0	0	(2,699)	(2,699)	1,749	0
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST	..	02/01/2018	Not Available	10/01/2018	Not Available	2,669.473	42,131	42,124	42,131				0			(7)	(7)	361	
9299999. Total - Common Stocks - Mutual Funds								42,131	42,124	42,131	0	0	0	0	0	0	(7)	(7)	361	0
9799998. Total - Common Stocks								464,507	461,802	464,507	0	0	0	0	0	0	(2,705)	(2,705)	2,110	0
9899999. Total - Preferred and Common Stocks								464,507	461,802	464,507	0	0	0	0	0	0	(2,705)	(2,705)	2,110	0
9999999. Total - Bonds, Preferred and Common Stocks								1,237,458	1,229,843	1,234,114	0	(3,344)	0	(3,344)	0	0	(4,271)	(4,271)	17,646	7,308

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
46226@ 10 9	IOWA AMERICAN INSURANCE COMPANY		31577		8bi	NO		7,892,926		1,000,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	7,892,926	0	XXX	XXX
1899999. Total - Common Stocks							0	7,892,926	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	7,892,926	0	XXX	XXX

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

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....174,322 Book/Adjusted Carrying Value $.....174,322
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....174,322 Book/Adjusted Carrying Value $.....174,322

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
The Bank of NY Mellon					10,847	XXX
First Central State Bank					(1,370,582)	XXX
0199999. Total - Open Depositories	XXX	XXX	0	0	(1,359,735)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(1,359,735)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	250	XXX
0599999. Total Cash	XXX	XXX	0	0	(1,359,485)	XXX

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

1. January	(1,735,476)	4. April	(390,742)	7. July	1,077,235	10. October	(1,413,355)
2. February	(1,183,850)	5. May	(1,126,319)	8. August	619,395	11. November	(2,641,321)
3. March	(1,011,284)	6. June	(4,668,378)	9. September	(1,828,554)	12. December	(1,359,735)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2018	2.240		8,859,121	22,874	4,276
60934N 20 3	FEDERATED INS PR OB INST		02/18/2014	2.540		3		
8699999. Total - All Other Money Market Mutual Funds						8,859,124	22,874	4,276
8899999. Total - Cash Equivalents						8,859,124	22,874	4,276

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	B	Property and Casualty	2,100,357	2,032,485		
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,100,357	2,032,485	0	0

DETAILS OF WRITE-INS

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

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