19950201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

WILSON MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 19950 | Employer's ID Number..... 39-0739760

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

Incorporated/Organized..... January 1, 1872 | Commenced Business..... May 1, 1872

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	DAVID LYNN KAUFMAN	ROBERT LEE MCCRACKEN
MICHAEL LEE WISEMAN	THOMAS CHARLES OGG	ROBERT LYN WESTERN	THOMAS JOSEPH OBROKTA JR
CHARLES DONOVAN STAPLETON			

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	2,229,374	4.3	2,229,374		2,229,374	4.3
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	480,703	0.9	480,703		480,703	0.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,673,256	5.2	2,673,256		2,673,256	5.2
1.43 Revenue and assessment obligations	8,568,648	16.7	8,568,648		8,568,648	16.7
1.44 Industrial development and similar obligations	364,284	0.7	364,284		364,284	0.7
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	510,822	1.0	510,822		510,822	1.0
1.512 Issued or guaranteed by FNMA and FHLMC	4,113,124	8.0	4,113,124		4,113,124	8.0
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	294,628	0.6	294,628		294,628	0.6
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	2,467,904	4.8	2,467,904		2,467,904	4.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	8,927,089	17.4	8,927,089		8,927,089	17.4
2.2 Unaffiliated non-U.S. securities (including Canada)	1,745,553	3.4	1,745,553		1,745,553	3.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	3,301,917	6.4	3,301,917		3,301,917	6.4
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	5,256,244	10.2	5,256,244		5,256,244	10.2
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated	1,672,975	3.3	1,672,975		1,672,975	3.3
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	4,606,059	9.0	4,606,059		4,606,059	9.0
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	183	0.0	183		183	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,618,634	3.1	1,618,634		1,618,634	3.1
11. Other invested assets	2,574,850	5.0	2,574,850		2,574,850	5.0
12. Total invested assets	51,406,246	100.0	51,406,246	0	51,406,246	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,801,688
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	195,629	
	8.2 Totals, Part 3, Column 9		195,629
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		4,606,059
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		4,606,059

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		2,797,070
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)	108,598	108,598
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	(186,439)	
	5.2 Totals, Part 3, Column 9		(186,439)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		15,743
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	99,767	99,767
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,603,720
12.	Deduct total nonadmitted amounts		28,870
13.	Statement value at end of current period (Line 11 minus Line 12)		2,574,850

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		32,565,517
2.	Cost of bonds and stocks acquired, Part 3, Column 7		18,491,736
3.	Accrual of discount		21,166
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	52,185	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(1,409,535)	
	4.4 Part 4, Column 11	(626,219)	(1,983,569)
5.	Total gain (loss) on disposals, Part 4, Column 19		654,748
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		6,953,813
7.	Deduct amortization of premium		189,266
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)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		42,606,520
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		42,606,520

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	2,740,196	2,655,125	2,637,512	2,674,948
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	2,740,196	2,655,125	2,637,512	2,674,948
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	425,705	434,701	431,409	400,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,673,256	2,710,180	2,765,121	2,530,000
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	13,395,681	13,441,111	13,700,251	12,564,359
Industrial and Miscellaneous,	8. United States	11,394,993	11,377,625	11,440,955	11,359,544
SVO Identified Funds, Bank Loans	9. Canada	268,105	277,396	270,863	250,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,477,448	1,455,656	1,484,518	1,469,000
	11. Totals	13,140,546	13,110,678	13,196,336	13,078,544
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	32,375,384	32,351,794	32,730,629	31,247,852
PREFERRED STOCKS	14. United States		40		
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	40	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	40	0	
COMMON STOCKS	20. United States	10,047,262	10,047,262	8,499,935	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	2,432	2,432	2,814	
	22. Other Countries	181,442	181,442	196,760	
	23. Totals	10,231,136	10,231,136	8,699,509	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	10,231,136	10,231,136	8,699,509	
	26. Total Stocks	10,231,136	10,231,176	8,699,509	
	27. Total Bonds and Stocks	42,606,520	42,582,969	41,430,138	

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	103,228	1,172,921	992,003	159,185	312,860	XXX	2,740,196	8.5	2,592,913	12.2	2,740,196	
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	103,228	1,172,921	992,003	159,185	312,860	XXX	2,740,196	8.5	2,592,913	12.2	2,740,196	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		266,246	159,459			XXX	425,705	1.3	316,136	1.5	425,705	
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	266,246	159,459	0	0	XXX	425,705	1.3	316,136	1.5	425,705	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	606,771	949,572	1,116,913			XXX	2,673,256	8.3	2,927,506	13.8	2,673,256	
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	606,771	949,572	1,116,913	0	0	XXX	2,673,256	8.3	2,927,506	13.8	2,673,256	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	983,751	4,723,001	6,366,896	1,136,094	185,939	XXX	13,395,681	41.4	9,000,458	42.5	13,395,681	
5.2 NAIC 2						XXX	0	0.0	50,435	0.2		
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	983,751	4,723,001	6,366,896	1,136,094	185,939	XXX	13,395,681	41.4	9,050,893	42.7	13,395,681	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	239,549	5,415,619	3,859,802	967,988	929,336	XXX	11,412,293	35.2	4,595,855	21.7	9,907,862	1,504,432
6.2 NAIC 2	301,620	544,140	724,414		158,078	XXX	1,728,252	5.3	1,697,199	8.0	1,653,348	74,904
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	541,169	5,959,759	4,584,215	967,988	1,087,414	XXX	13,140,546	40.6	6,293,054	29.7	11,561,210	1,579,336
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) 1,933,298	12,527,359	12,495,073	2,263,267	1,428,135	0	30,647,132	94.7	XXX	XXX	29,142,700	1,504,432
11.2 NAIC 2	(d) 301,620	544,140	724,414	0	158,078	0	1,728,252	5.3	XXX	XXX	1,653,348	74,904
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	2,234,918	13,071,499	13,219,487	2,263,267	1,586,213	0	(b) 32,375,384	100.0	XXX	XXX	30,796,048	1,579,336
11.8 Line 11.7 as a % of Col. 7	6.9	40.4	40.8	7.0	4.9	0.0	100.0	XXX	XXX	XXX	95.1	4.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,702,463	5,899,320	9,341,658	1,199,755	1,289,672		XXX	XXX	19,432,869	91.7	18,734,503	698,365
12.2 NAIC 2	50,435	674,038	699,358	221,302	102,500		XXX	XXX	1,747,633	8.3	1,747,633	
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	1,752,898	6,573,358	10,041,017	1,421,057	1,392,173	0	XXX	XXX	(b) 21,180,502	100.0	20,482,137	698,365
12.8 Line 12.7 as a % of Col. 9	8.3	31.0	47.4	6.7	6.6	0.0	XXX	XXX	100.0	XXX	96.7	3.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,872,428	11,831,216	11,956,251	2,263,267	1,219,538		29,142,700	90.0	18,734,503	88.5	29,142,700	XXX
13.2 NAIC 2	301,620	544,140	649,510		158,078		1,653,348	5.1	1,747,633	8.3	1,653,348	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	2,174,048	12,375,356	12,605,761	2,263,267	1,377,617	0	30,796,048	95.1	20,482,137	96.7	30,796,048	XXX
13.8 Line 13.7 as a % of Col. 7	7.1	40.2	40.9	7.3	4.5	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	6.7	38.2	38.9	7.0	4.3	0.0	95.1	XXX	XXX	XXX	95.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	60,870	696,143	538,822		208,597		1,504,432	4.6	698,365	3.3	XXX	1,504,432
14.2 NAIC 2			74,904				74,904	0.2	0	0.0	XXX	74,904
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	60,870	696,143	613,726	0	208,597	0	1,579,336	4.9	698,365	3.3	XXX	1,579,336
14.8 Line 14.7 as a % of Col. 7	3.9	44.1	38.9	0.0	13.2	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	0.2	2.2	1.9	0.0	0.6	0.0	4.9	XXX	XXX	XXX	XXX	4.9

(a) Includes $.....1,425,694 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....341,460 current year of bonds with Z designations, $.....785,308 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	35,684	935,249	853,799	98,190	306,452	XXX	2,229,374	6.9	2,322,087	11.0	2,229,374	
1.2 Residential Mortgage-Backed Securities	67,543	237,672	138,204	60,995	6,408	XXX	510,822	1.6	270,826	1.3	510,822	
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	103,228	1,172,921	992,003	159,185	312,860	XXX	2,740,196	8.5	2,592,913	12.2	2,740,196	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		266,246	159,459			XXX	425,705	1.3	316,136	1.5	425,705	
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	266,246	159,459	0	0	XXX	425,705	1.3	316,136	1.5	425,705	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	606,771	949,572	1,116,913			XXX	2,673,256	8.3	2,927,506	13.8	2,673,256	
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	606,771	949,572	1,116,913	0	0	XXX	2,673,256	8.3	2,927,506	13.8	2,673,256	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	457,169	3,066,763	4,817,273	281,807	633	XXX	8,623,645	26.6	7,135,651	33.7	8,623,645	
5.2 Residential Mortgage-Backed Securities	520,761	1,647,662	1,185,339	854,287	185,306	XXX	4,393,356	13.6	1,805,738	8.5	4,393,356	
5.3 Commercial Mortgage-Backed Securities	5,821	8,575				XXX	14,396	0.0	23,600	0.1	14,396	
5.4 Other Loan-Backed and Structured Securities			364,284			XXX	364,284	1.1	85,905	0.4	364,284	
5.5 Totals	983,751	4,723,001	6,366,896	1,136,094	185,939	XXX	13,395,681	41.4	9,050,893	42.7	13,395,681	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	301,620	2,416,936	2,984,578	967,988	1,087,414	XXX	7,758,537	24.0	4,557,262	21.5	6,993,003	765,533
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	100,590	767,677	1,599,637			XXX	2,467,904	7.6	1,057,577	5.0	2,314,262	153,642
6.4 Other Loan-Backed and Structured Securities	138,959	2,775,146				XXX	2,914,105	9.0	678,215	3.2	2,253,945	660,160
6.5 Totals	541,169	5,959,759	4,584,215	967,988	1,087,414	XXX	13,140,546	40.6	6,293,054	29.7	11,561,210	1,579,336
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	1,401,244	7,634,766	9,932,022	1,347,985	1,394,499	XXX	21,710,517	67.1	XXX	XXX	20,944,984	765,533
11.2 Residential Mortgage-Backed Securities	588,304	1,885,334	1,323,543	915,282	191,715	XXX	4,904,178	15.1	XXX	XXX	4,904,178	0
11.3 Commercial Mortgage-Backed Securities	106,411	776,252	1,599,637	0	0	XXX	2,482,300	7.7	XXX	XXX	2,328,658	153,642
11.4 Other Loan-Backed and Structured Securities	138,959	2,775,146	364,284	0	0	XXX	3,278,389	10.1	XXX	XXX	2,618,229	660,160
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	2,234,918	13,071,499	13,219,487	2,263,267	1,586,213	0	32,375,384	100.0	XXX	XXX	30,796,048	1,579,336
11.8 Line 11.7 as a % of Col. 7	6.9	40.4	40.8	7.0	4.9	0.0	100.0	XXX	XXX	XXX	95.1	4.9
12. Total Bonds Prior Year												
12.1 Issuer Obligations	1,163,479	5,207,331	8,367,132	1,153,674	1,367,026	XXX	XXX	XXX	17,258,643	81.5	17,049,871	208,772
12.2 Residential Mortgage-Backed Securities	305,139	990,309	511,680	244,290	25,146	XXX	XXX	XXX	2,076,564	9.8	2,076,564	
12.3 Commercial Mortgage-Backed Securities	396	23,204	1,057,577			XXX	XXX	XXX	1,081,176	5.1	927,107	154,069
12.4 Other Loan-Backed and Structured Securities	283,885	352,514	104,629	23,093		XXX	XXX	XXX	764,120	3.6	428,595	335,524
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	1,752,898	6,573,358	10,041,017	1,421,057	1,392,173	0	XXX	XXX	21,180,502	100.0	20,482,137	698,365
12.8 Line 12.7 as a % of Col. 9	8.3	31.0	47.4	6.7	6.6	0.0	XXX	XXX	100.0	XXX	96.7	3.3
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	1,401,244	7,537,913	9,471,939	1,347,985	1,185,902	XXX	20,944,984	64.7	17,049,871	80.5	20,944,984	XXX
13.2 Residential Mortgage-Backed Securities	588,304	1,885,334	1,323,543	915,282	191,715	XXX	4,904,178	15.1	2,076,564	9.8	4,904,178	XXX
13.3 Commercial Mortgage-Backed Securities	106,411	776,252	1,445,995			XXX	2,328,658	7.2	927,107	4.4	2,328,658	XXX
13.4 Other Loan-Backed and Structured Securities	78,089	2,175,856	364,284			XXX	2,618,229	8.1	428,595	2.0	2,618,229	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	2,174,048	12,375,356	12,605,761	2,263,267	1,377,617	0	30,796,048	95.1	20,482,137	96.7	30,796,048	XXX
13.8 Line 13.7 as a % of Col. 7	7.1	40.2	40.9	7.3	4.5	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	6.7	38.2	38.9	7.0	4.3	0.0	95.1	XXX	XXX	XXX	95.1	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations		96,853	460,084		208,597	XXX	765,533	2.4	208,772	1.0	XXX	765,533
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities			153,642			XXX	153,642	0.5	154,069	0.7	XXX	153,642
14.4 Other Loan-Backed and Structured Securities	60,870	599,290				XXX	660,160	2.0	335,524	1.6	XXX	660,160
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	60,870	696,143	613,726	0	208,597	0	1,579,336	4.9	698,365	3.3	XXX	1,579,336
14.8 Line 14.7 as a % of Col. 7	3.9	44.1	38.9	0.0	13.2	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	0.2	2.2	1.9	0.0	0.6	0.0	4.9	XXX	XXX	XXX	XXX	4.9

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	1,056,869		1,056,869	
2. Cost of cash equivalents acquired	42,494,124	199,754	42,294,370	
3. Accrual of discount	246	246		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	41,930,157	200,000	41,730,157	
7. Deduct amortization of premium	0			
8. Total foreign ex change 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)	1,621,082	0	1,621,082	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	1,621,082	0	1,621,082	0

(a) Indicate the category of such investments, for ex ample, 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																
Home Office Building Land and Improvements		Sheboygan	WI	01/01/1986	01/01/1999	7,131,204		4,367,223	7,948,359	190,798			(190,798)		820,080	252,099
Farm house 5521 S Business Drive .46 acres land		Sheboygan	WI	02/19/2015		132,640		121,886	149,700	2,805			(2,805)		7,200	2,382
Farm house 5523 S Business Drive 4.54 acres land		Sheboygan	WI	02/19/2015		124,715		116,950	151,700	2,026			(2,026)		7,200	2,350
0299999. Properties Occupied by the Reporting Entity - Administrative						7,388,559	0	4,606,059	8,249,759	195,629	0	0	(195,629)	0	834,480	256,831
0399999. Total - Properties Occupied by the Reporting Entity						7,388,559	0	4,606,059	8,249,759	195,629	0	0	(195,629)	0	834,480	256,831
0699999. Totals						7,388,559	0	4,606,059	8,249,759	195,629	0	0	(195,629)	0	834,480	256,831

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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
	1 Agency Loan		Wauwatosa	WI	Private Placement		08/28/2009		4,870	4,870	4,870						243		
	1 Agency Loan		Green Bay	WI	Private Placement		11/01/2005		24,000	24,000	24,000						150		
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated									28,870	28,870	28,870	0	0	0	0	0	393	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsy	Aberdeen Asset Management Inc.		08/24/2017		1,250,000	1,180,337	1,180,337	(153,361)					54,870		0.160
	Crescenta Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		875,000	1,394,513	1,394,513	(33,078)					53,728		0.850
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliat									2,125,000	2,574,850	2,574,850	(186,439)	0	0	0	0	108,598	0	XXX
4499999. Subtotal - Unaffiliated									2,153,870	2,603,719	2,603,719	(186,439)	0	0	0	0	108,991	0	XXX
4699999. Totals									2,153,870	2,603,719	2,603,719	(186,439)	0	0	0	0	108,991	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	Pennsylvar	Aberdeen Asset Management Inc.	08/24/2017			54,870		0.160
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007			53,728		0.850
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	108,598	0	XXX
4499999. Subtotal - Unaffiliated							0	108,598	0	XXX
4699999. Totals							0	108,598	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
	1 Agency Loan	Wauwatosa	Wisc	Private Placement	08/28/2009	03/31/2018	18,772					0		4,870	13,902			0	694
	1 Agency Loan	Green Bay	Wisc	Private Placement	11/01/2005	03/31/2018	37,009			11,169		(11,169)		24,000	1,841			0	81
	1 Agency Loan	Green Bay	Wisc	Private Placement	11/28/2007	03/31/2018	88,598			88,598		(88,598)						0	
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Unaffiliated							144,379	0	0	99,767	0	(99,767)	0	28,870	15,743	0	0	0	775
4499999. Subtotal - Unaffiliated							144,379	0	0	99,767	0	(99,767)	0	28,870	15,743	0	0	0	775
4699999. Totals							144,379	0	0	99,767	0	(99,767)	0	28,870	15,743	0	0	0	775

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FD 5	UNITED STATES TREASURY				1	30,884	122.712	28,778	23,452	30,337	575	(732)			3.625	0.261	AO	182	841	09/28/2016	04/15/2028
912810 FH 6	UNITED STATES TREASURY				1	40,777	127.207	39,134	30,764	40,460	755	(913)			3.875	0.566	AO	255	1,180	02/10/2017	04/15/2029
912810 FQ 6	UNITED STATES TREASURY				1	22,522	128.228	21,921	17,095	22,689	419	(380)			3.375	0.797	AO	124	571	08/09/2017	04/15/2032
912810 FR 4	UNITED STATES TREASURY				1	58,097	108.122	58,019	53,660	58,664	1,316	(809)			2.375	0.698	JJ	589	1,254	11/04/2015	01/15/2025
912810 PS 1	UNITED STATES TREASURY				1	41,479	110.393	41,527	37,618	42,004	923	(527)			2.375	0.783	JJ	413	879	11/04/2015	01/15/2027
912810 PV 4	UNITED STATES TREASURY				1	39,222	106.189	38,452	36,211	40,082	888	(418)			1.750	0.482	JJ	293	624	02/10/2017	01/15/2028
912810 PZ 5	UNITED STATES TREASURY				1	31,867	113.810	36,192	31,800	35,042	780	(70)			2.500	2.203	JJ	367	782	09/03/2010	01/15/2029
912810 QF 8	UNITED STATES TREASURY				1	12,896	117.523	16,499	14,039	14,896	344	12			2.125	2.281	FA	113	294	05/10/2010	02/15/2040
912810 QP 6	UNITED STATES TREASURY				1	28,208	118.078	27,269	23,094	28,608	567	(226)			2.125	0.871	FA	185	484	08/09/2017	02/15/2041
912810 QV 3	UNITED STATES TREASURY				1	42,270	90.724	45,688	50,359	46,327	1,235	158			0.750	1.197	FA	143	372	11/12/2014	02/15/2042
912810 RA 8	UNITED STATES TREASURY				1	59,568	87.633	57,830	65,992	65,873	1,619	78			0.625	0.777	FA	156	406	03/14/2013	02/15/2043
912810 RF 7	UNITED STATES TREASURY				1	43,579	103.234	44,804	43,400	45,597	1,062	(70)			1.375	1.130	FA	225	515	03/05/2018	02/15/2044
912810 RL 4	UNITED STATES TREASURY				1	48,798	89.401	48,001	53,692	51,881	1,317	58			0.750	0.897	FA	152	397	02/10/2017	02/15/2045
912810 RR 1	UNITED STATES TREASURY				1	31,289	94.797	30,401	32,070	32,706	786	(21)			1.000	0.913	FA	121	316	02/10/2017	02/15/2046
912810 RW 0	UNITED STATES TREASURY				1	9,935	91.790	9,615	10,476	10,311	257	5			0.875	0.941	FA	35	90	06/08/2017	02/15/2047
912810 SB 5	UNITED STATES TREASURY				1	10,003	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	64,120	94.866	63,743	67,193	66,098	1,638	105			0.375	0.576	JJ	116	182	03/05/2018	07/15/2027
912828 3R 9	UNITED STATES TREASURY				1	48,757	95.432	48,917	51,258	49,891	1,031	103			0.500	0.813	JJ	118	127	05/18/2018	01/15/2028
912828 B2 5	UNITED STATES TREASURY				1	72,989	98.437	74,676	75,862	76,868	1,861	(198)			0.625	0.341	JJ	219	467	05/16/2016	01/15/2024
912828 H4 5	UNITED STATES TREASURY				1	81,127	95.758	81,787	85,410	82,593	1,187	279			0.250	0.819	JJ	99	106	05/18/2018	01/15/2025
912828 K3 3	UNITED STATES TREASURY				1	82,979	97.751	84,442	86,385	86,752	2,119	(286)			0.125	(0.221)	AO	23	107	09/28/2016	04/15/2020
912828 LA 6	UNITED STATES TREASURY				1	30,194	99.673	33,052	33,160	35,684	813	411			1.875	3.250	JJ	287	612	05/10/2010	07/15/2019
912828 MF 4	UNITED STATES TREASURY				1	47,216	99.358	46,474	46,774	47,429	1,147	(620)			1.375	(0.035)	JJ	297	633	11/12/2014	01/15/2020
912828 N7 1	UNITED STATES TREASURY				1	73,177	97.337	72,512	74,495	75,741	1,827	(181)			0.625	0.365	JJ	215	458	06/08/2017	01/15/2026
912828 NM 8	UNITED STATES TREASURY				1	58,693	99.795	57,856	57,975	59,340	1,422	(888)			1.250	(0.329)	JJ	335	713	06/08/2017	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	57,004	97.238	57,060	58,681	58,909	1,439	(99)			0.125	(0.050)	AO	16	73	06/08/2017	04/15/2021
912828 QV 5	UNITED STATES TREASURY	SD			1	213,574	98.908	221,942	224,392	233,743	5,504	165			0.625	0.705	JJ	648	1,380	11/23/2011	07/15/2021
912828 S5 0	UNITED STATES TREASURY				1	64,182	93.883	63,858	68,019	67,046	1,669	127			0.125	0.325	JJ	39	84	06/08/2017	07/15/2026
912828 SA 9	UNITED STATES TREASURY				1	59,710	97.067	59,646	61,448	61,725	1,507	(91)			0.125	(0.029)	JJ	35	76	06/08/2017	01/15/2022
912828 TE 0	UNITED STATES TREASURY				1	97,949	97.129	101,464	104,463	104,666	2,562	(31)			0.125	0.093	JJ	60	129	01/28/2015	07/15/2022
912828 UH 1	UNITED STATES TREASURY				1	93,821	96.585	100,520	104,074	104,012	2,553	447			0.125	0.595	JJ	60	128	08/06/2013	01/15/2023
912828 V4 9	UNITED STATES TREASURY				1	70,606	94.983	69,637	73,315	73,202	1,799	14			0.375	0.395	JJ	127	270	06/08/2017	01/15/2027
912828 VM 9	UNITED STATES TREASURY				1	82,246	97.775	84,994	86,928	87,274	2,133	(76)			0.375	0.280	JJ	151	321	05/16/2016	07/15/2023
912828 WU 0	UNITED STATES TREASURY				1	79,702	95.893	81,698	85,197	84,859	2,090	(10)			0.125	0.112	JJ	49	105	01/28/2015	07/15/2024
912828 X3 9	UNITED STATES TREASURY				1	30,227	96.737	30,176	31,193	31,280	765	(26)			0.125	0.037	AO	8	39	06/08/2017	04/15/2022
912828 XL 9	UNITED STATES TREASURY				1	100,088	96.404	102,563	106,389	106,414	2,610	(7)			0.375	0.369	JJ	184	394	05/16/2016	07/15/2025
0199999. U.S. Government - Issuer Obligations						2,118,529	XXX	2,148,400	2,174,388	2,229,374	52,185	(5,271)	0	0	XXX	XXX	XXX	6,780	16,098	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1	251,487	102.461	251,852	245,803	251,248		(239)			4.000	3.567	MON	819	3,288	07/25/2018	07/20/2048

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36213N HJ 8	GN 559233 - RMBS			4	1	267,496	100.045	254,872	254,758	259,574		(644)			7.400	6.859	MON	1,571	18,915	04/18/2002	04/15/2032
0299999. U.S. Government - Residential Mortgage-Backed Securities						518,983	XXX	506,725	500,561	510,822	0	(882)	0	0	XXX	XXX	XXX	2,390	22,203	XXX	XXX
0599999. Total - U.S. Government						2,637,512	XXX	2,655,125	2,674,948	2,740,196	52,185	(6,153)	0	0	XXX	XXX	XXX	9,170	38,301	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1FE	169,622	111.241	166,862	150,000	166,784		(2,837)			5.000	2.224	AO	1,875	7,500	03/29/2018	10/01/2027
13063B PX 4	CALIFORNIA ST			2	1FE	99,394	107.221	107,221	100,000	99,462		12			5.000	5.040	AO	1,250	5,000	07/24/2013	10/01/2041
13063C ZY 9	CALIFORNIA ST	SD		2	1FE	162,393	107.079	160,619	150,000	159,459		(1,080)			4.000	3.070	MS	2,000		03/10/2016	09/01/2032
1199999. U.S. States, Territories & Possessions - Issuer Obligations						431,409	XXX	434,701	400,000	425,705	0	(3,904)	0	0	XXX	XXX	XXX	5,125	12,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						431,409	XXX	434,701	400,000	425,705	0	(3,904)	0	0	XXX	XXX	XXX	5,125	12,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
014393 WL 2	ALDINE TEX INDPT SCH DIST			2	1FE	59,026	116.771	58,386	50,000	57,335		(922)			5.000	2.720	FA	944	2,500	02/02/2017	02/15/2028
199492 PD 5	COLUMBUS OHIO			2	1FE	53,051	106.958	53,479	50,000	52,120		(288)			4.000	3.271	JJ	1,000	2,000	08/20/2015	07/01/2033
199492 QV 4	COLUMBUS OHIO			2	1FE	183,043	101.380	177,415	175,000	181,067		(835)			3.000	2.430	FA	1,983	5,250	07/21/2016	08/15/2029
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	273,908	106.826	267,065	250,000	267,828		(6,080)			6.450	2.957	FA	6,092	8,063	03/29/2018	02/15/2035
358775 4X 9	FRISCO TEX			2	1FE	277,590	109.177	272,943	250,000	272,384		(5,206)			5.000	2.026	FA	4,722	6,250	03/29/2018	02/15/2024
447726 PF 1	HURON VALLEY MICH SCH DIST				1FE	55,412	106.575	53,288	50,000	51,484		(599)			5.000	3.660	MN	417	2,500	07/21/2011	05/01/2021
49474F QV 5	KING CNTY WASH			2	1FE	135,711	106.617	133,271	125,000	134,233		(951)			4.000	3.000	JD	417	5,000	06/02/2017	06/01/2035
521841 MY 9	LEANDER TEX INDPT SCH DIST			2	1FE	189,404	101.939	173,296	170,000	171,505		(2,354)			5.000	3.547	FA	3,211	8,500	03/26/2010	08/15/2025
521841 NN 2	LEANDER TEX INDPT SCH DIST			2	1FE	33,424	101.914	30,574	30,000	30,266		(415)			5.000	3.547	FA	567	1,500	03/26/2010	08/15/2025
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	129,416	106.491	133,114	125,000	126,093		(523)			6.646	6.155	JD	692	8,308	03/29/2011	12/01/2031
682745 3P 7	ONONDAGA CNTY N Y			2	1FE	167,282	107.427	161,141	150,000	155,924		(2,410)			5.000	3.227	MN	1,250	7,500	12/13/2013	05/01/2026
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	79,869	106.914	80,186	75,000	78,314		(445)			4.000	3.249	FA	1,250	3,000	04/16/2015	08/01/2033
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	53,067	106.173	53,087	50,000	52,089		(280)			4.000	3.289	FA	833	2,000	04/16/2015	08/01/2034
806640 VV 7	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D			2	1FE	77,090	106.839	80,129	75,000	75,858		(253)			5.000	4.598	FA	1,563	3,750	08/08/2013	02/01/2041
846302 GH 4	SPACKENKILL N Y UN FREE SCH DIST			2	1FE	405,000	100.518	407,098	405,000	405,000					2.500	2.500	MS	2,981	10,125	09/29/2010	09/15/2020
850000 2F 6	SPRING TEX INDPT SCH DIST			2	1FE	117,165	113.809	113,809	100,000	110,224		(1,646)			5.000	3.010	FA	1,889	5,000	06/25/2014	08/15/2025
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1FE	59,713	114.715	57,358	50,000	55,767		(936)			5.000	2.770	FA	944	2,500	06/24/2014	08/15/2026
971567 QF 2	WILMINGTON DEL			2	1FE	120,531	116.418	116,418	100,000	114,660		(1,934)			5.000	2.640	MN	833	5,000	11/06/2015	11/01/2028
971567 QG 0	WILMINGTON DEL			2	1FE	89,745	116.008	87,006	75,000	85,542		(1,386)			5.000	2.730	MN	625	3,750	11/06/2015	11/01/2029
971567 QL 9	WILMINGTON DEL			2	1FE	58,547	114.384	57,192	50,000	56,134		(798)			5.000	3.000	MN	417	2,500	11/06/2015	11/01/2033
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	56,869	117.787	58,894	50,000	55,631		(629)			5.000	3.323	MS	833	4,243	12/02/2016	09/01/2027
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,765,121	XXX	2,710,180	2,530,000	2,673,256	0	(30,463)	0	0	XXX	XXX	XXX	34,714	102,988	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						2,765,121	XXX	2,710,180	2,530,000	2,673,256	0	(30,463)	0	0	XXX	XXX	XXX	34,714	102,988	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																					
01179R EE 9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	106,216	112.901	101,611	90,000	99,405		(1,582)			5.000	2.900	JD	375	4,500	06/18/2014	06/01/2026
040484 MS 3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1FE	57,242	111.336	55,668	50,000	54,878		(672)			5.000	3.300	JD	208	2,500	04/22/2015	06/01/2040
047870 MY 3	ATLANTA GA WTR & WASTEWTR REV			2	1FE	148,675	114.356	142,945	125,000	140,624		(2,224)			5.000	2.830	MN	1,042	6,250	03/23/2015	11/01/2030
072024 VP 4	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			2	1FE	79,846	102.827	77,120	75,000	79,260		(445)			4.000	3.210	AO	750	3,000	09/05/2017	04/01/2042
160131 CX 4	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	89,020	112.568	84,426	75,000	82,816		(1,467)			5.000	2.720	JD	313	3,750	07/23/2014	12/01/2026
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	280,003	111.828	279,570	250,000	276,262		(3,741)			5.000	2.703	JD	1,042	12,500	03/29/2018	12/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
161045 LQ 0	CHARLOTTE N C WTR & SWR SYS REV			2	1FE	206,049	108.856	190,498	175,000	184,743		(3,154)			5.000	2.991	JD	729	8,750	07/21/2011	12/01/2022
167727 VX 1	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1FE	271,770	109.740	274,350	250,000	270,706		(1,064)			5.480	4.516	JJ	6,850	6,850	03/29/2018	01/01/2030
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	85,693	107.014	80,261	75,000	83,371		(1,009)			4.000	2.367	JJ	1,500	3,000	08/04/2016	07/01/2032
186427 CW 8	CLEVELAND OHIO WTR REV			2	1FE	264,590	105.557	263,893	250,000	262,817		(1,773)			4.000	2.891	JJ	5,000	5,000	03/29/2018	01/01/2031
186427 CX 6	CLEVELAND OHIO WTR REV			2	1FE	78,270	105.080	78,810	75,000	77,016		(364)			4.000	3.411	JJ	1,500	3,000	04/15/2015	01/01/2032
196707 JW 4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	167,157	109.594	164,391	150,000	163,937		(3,220)			5.000	1.956	MS	2,500	3,750	03/29/2018	03/01/2027
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	283,428	111.961	279,903	250,000	278,495		(4,932)			5.000	2.124	MS	4,167	6,250	03/29/2018	03/01/2029
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	283,428	111.961	279,903	250,000	278,495		(4,932)			5.000	2.124	MS	4,167	6,250	03/29/2018	03/01/2033
20281P JN 3	COMMONWEALTH FING AUTH PA REV			2	1FE	282,868	110.295	275,738	250,000	279,721		(3,147)			5.000	2.952	JD	1,042	12,500	03/29/2018	06/01/2032
207758 NX 7	CONNECTICUT ST SPL TAX OBLIG REV			2	1FE	56,114	109.209	54,605	50,000	52,930		(672)			5.000	3.420	JJ	1,250	2,500	12/03/2013	01/01/2026
231266 GY 7	CURATORS UNIV MO SYS FACS REV			2	1FE	63,483	108.464	59,655	55,000	57,630		(874)			5.000	3.219	MN	458	2,750	07/20/2011	11/01/2023
235036 V9 8	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	58,967	110.512	55,256	50,000	55,979		(1,147)			5.250	2.600	MN	438	2,625	04/29/2016	11/01/2029
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
25484J DC 1	DISTRICT COLUMBIA UNIV REV			2	1FE	234,724	113.181	226,362	200,000	229,818		(3,150)			5.000	2.950	AO	2,500	10,000	06/01/2017	04/01/2036
414005 WJ 3	HARRIS CNTY TEX			2	1FE	58,308	116.635	58,318	50,000	56,760		(778)			5.000	3.002	FA	944	2,500	12/20/2016	08/15/2029
447168 KL 8	HUNTSVILLE ALA WTR SYS REV			2	1FE	52,625	105.603	52,802	50,000	51,809		(252)			4.000	3.361	MN	333	2,000	08/19/2015	11/01/2032
48507T FX 6	KANSAS CITY MO SAN SWR SYS REV			2	1FE	105,195	103.558	103,558	100,000	103,667		(544)			4.000	3.321	JJ	2,000	4,000	01/28/2016	01/01/2040
495289 D9 8	KING CNTY WASH SWR REV			2	1FE	78,804	109.192	81,894	75,000	76,689		(438)			5.000	4.300	JJ	1,875	3,750	09/12/2013	01/01/2030
495289 X4 7	KING CNTY WASH SWR REV			2	1FE	58,221	111.188	55,594	50,000	55,366		(804)			5.000	3.030	JJ	1,250	2,500	04/15/2015	07/01/2038
495289 X8 8	KING CNTY WASH SWR REV			2	1FE	87,462	111.595	83,696	75,000	83,135		(1,220)			5.000	3.010	JJ	1,875	3,750	04/17/2015	07/01/2036
534272 D7 1	LINCOLN NEB ELEC SYS REV			2	1FE	89,417	114.260	85,695	75,000	84,744		(1,311)			5.000	2.845	MS	1,250	3,750	04/15/2015	09/01/2033
544445 BT 5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	114,578	115.052	115,052	100,000	111,865		(1,408)			5.000	3.181	MN	639	5,000	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
545149 KG 0	LOS ANGELES CNTY CALIF SANTN DISTS FING			2	1FE	135,945	107.506	134,383	125,000	133,845		(1,002)			4.000	2.971	AO	1,250	5,000	10/13/2016	10/01/2032
546486 AV 3	LOUISIANA ST HWY IMPT REV			2	1FE	105,410	110.067	110,067	100,000	102,809		(561)			5.000	4.300	JD	222	5,000	12/11/2013	06/15/2033
56185P CF 8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	87,138	117.540	88,155	75,000	85,178		(1,067)			5.000	3.121	AO	938	3,750	02/02/2017	10/01/2028
590494 AX 8	MESA ARIZ EXCISE TAX REV			2	1FE	52,853	108.840	54,420	50,000	51,273		(331)			5.000	4.210	JJ	1,250	2,500	10/09/2013	07/01/2032
592190 MG 4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1FE	96,888	112.035	89,628	80,000	92,320		(1,730)			5.000	2.425	JJ	2,000	4,000	04/15/2016	07/01/2027
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	57,814	109.098	54,549	50,000	54,913		(769)			5.000	3.119	AO	625	2,500	01/15/2015	10/01/2034
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	160,143	109.125	163,688	150,000	157,151		(900)			5.000	4.182	AO	1,875	7,500	06/10/2015	10/01/2038
594612 DJ 9	MICHIGAN ST				1FE	86,381	119.492	89,619	75,000	84,384		(984)			5.000	3.250	MS	1,104	3,750	12/02/2016	03/15/2027
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
594615 FN 1	MICHIGAN ST BLDG AUTH REV	SD		2	1FE	185,832	115.286	172,929	150,000	178,238		(3,270)			5.000	2.341	AO	1,583		07/25/2016	10/15/2032
63968A P2 5	NEBRASKA PUB PWR DIST REV			2	1FE	87,251	116.860	87,645	75,000	84,777		(1,241)			5.000	2.927	JJ	1,875	3,750	12/20/2016	01/01/2027
64990C 3C 3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	181,163	108.529	179,073	165,000	169,955		(1,677)			5.000	3.837	AO	2,063	8,250	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	10,980	107.580	10,758	10,000	10,300		(102)			5.000	3.837	AO	125	500	05/19/2011	10/01/2022
650035 ZA 9	NEW YORK ST URBAN DEV CORP REV			2	1FE	57,511	111.086	55,543	50,000	53,817		(839)			5.000	3.050	MS	736	2,500	05/06/2014	03/15/2028
686543 TX 7	ORLANDO & ORANGE CNTY EXPWY AUTH FLA EXP			2	1FE	86,927	111.376	83,532	75,000	80,778		(1,177)			5.000	3.150	JJ	1,875	3,750	05/20/2013	07/01/2029
709223 2E 0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	180,621	111.191	166,787	150,000	162,613		(3,014)			5.000	2.721	JD	625	7,500	07/27/2012	12/01/2026
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 EX 8	PORT AUTH N Y & N J			2	1FE	165,611	107.348	161,022	150,000	156,042		(2,032)			5.000	3.470	AO	1,583	7,500	12/11/2013	10/15/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
73358W TM 6	PORT AUTH N Y & N J				1FE	58,899	111.960	55,980	50,000	54,983		(990)			5.000	2.710	MS	833	2,500	11/12/2014	09/01/2023
73358W YF 5	PORT AUTH N Y & N J			2	1FE	258,185	112.581	253,307	225,000	248,800		(3,088)			5.000	3.250	AO	2,375	11,250	11/05/2015	10/15/2030
74265L M6 2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	76,422	114.171	74,211	65,000	74,701		(1,105)			5.000	2.840	AO	813	3,250	06/01/2017	10/01/2038
76218R KG 2	RHODE ISLAND CLEAN WTR FIN AGY REV			2	1FE	59,560	100.194	60,116	60,000	59,914		11			4.250	4.275	AO	638	2,550	05/28/2008	10/01/2025
795576 FP 7	SALT LAKE CITY UTAH ARPT REV			2	1FE	115,469	114.576	114,576	100,000	113,057		(1,315)			5.000	3.231	JJ	2,500	5,000	02/09/2017	07/01/2030
795576 FV 4	SALT LAKE CITY UTAH ARPT REV			2	1FE	58,679	112.032	56,016	50,000	57,656		(782)			5.000	2.950	JJ	1,250	2,500	09/05/2017	07/01/2036
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	57,280	113.203	56,602	50,000	54,938		(681)			5.000	3.280	JD	208	2,500	05/26/2015	12/01/2035
809545 RR 9	SCOTT CNTY KY SCH DIST FIN CORP SCH BLDG				1FE	285,177	100.398	291,154	290,000	289,340		552			2.400	2.600	MS	2,320	6,960	09/29/2010	03/01/2020
880558 HN 4	TENNESSEE ST SCH BD AUTH			2	1FE	175,521	116.008	174,012	150,000	173,187		(2,334)			5.000	2.522	MN	1,250	7,500	03/29/2018	11/01/2029
882117 2L 7	TEXAS A & M UNIV PERM UNIV FD			2	1FE	176,964	117.702	176,553	150,000	174,385		(2,579)			5.250	2.523	JJ	3,938	3,938	03/29/2018	07/01/2031
88278P TQ 7	TEXAS ST UNIV SYS FING REV			2	1FE	169,823	112.636	168,954	150,000	167,462		(2,360)			5.000	2.593	MS	2,208	3,750	03/29/2018	03/15/2029
89602N E9 1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	91,694	112.037	84,028	75,000	82,615		(1,628)			5.000	2.531	MN	479	3,750	01/11/2013	11/15/2025
91412F 7X 9	UNIVERSITY CALIF REVS			1,2	1FE	354,652	101.310	354,585	350,000	350,265		(691)			6.270	6.059	MN	2,804	21,945	03/28/2011	05/15/2031
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	89,705	114.971	86,228	75,000	83,996		(1,427)			5.000	2.731	AO	938	3,750	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
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1FE	100,610	95.750	96,334	100,610	100,610					2.750	2.750	MON	231	2,799	04/25/2013	04/25/2042
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	168,102	111.536	167,304	150,000	165,978		(2,125)			5.000	2.803	AO	1,875	7,500	03/29/2018	04/01/2031
940093 7A 9	WASHINGTON ST UNIV REVS			2	1FE	206,852	114.119	199,708	175,000	195,859		(3,005)			5.000	2.900	AO	2,188	8,750	02/12/2015	04/01/2029
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	100,065	113.871	96,790	85,000	94,874		(1,420)			5.000	2.950	AO	1,063	4,250	02/12/2015	04/01/2030
956704 XE 5	WEST VIRGINIA UNIV REVS			2	1FE	230,866	107.858	215,716	200,000	211,553		(3,992)			5.000	2.800	AO	2,500	10,000	11/14/2013	10/01/2022
97712D QR 0	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1FE	217,044	101.593	203,186	200,000	213,138		(1,571)			4.000	3.000	MN	1,022		06/09/2016	11/15/2039
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						8,916,519	XXX	8,721,302	7,925,610	8,623,645	0	(103,554)	0	0	XXX	XXX	XXX	101,698	331,416	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																					
3128M4 4Q 3	FH G03231 - RMBS			4	1	12,807	107.812	12,995	12,054	13,002		58			5.500	3.758	MON	55	674	02/26/2010	08/01/2037
3128M9 6X 5	FH G07786 - RMBS			4	1	58,472	102.950	56,806	55,178	58,502		386			4.000	3.031	MON	184	2,235	09/26/2014	08/01/2044
3128MJ X8 8	FH G08702 - RMBS			4	1	1,062,675	100.298	1,045,568	1,042,461	1,060,013		291			3.500	3.264	MON	3,041	27,683	03/30/2018	04/01/2046
3128MM P6 4	FH G18444 - RMBS			4	1	34,400	98.886	32,767	33,136	33,973		(74)			2.500	1.711	MON	69	841	09/11/2012	09/01/2027
3128MM UW 1	FH G18596 - RMBS			4	1	956,854	99.665	955,512	958,724	956,703		(151)			3.000	3.041	MON	2,397	21,903	03/29/2018	04/01/2031
3128P8 FX 4	FH C91982 - RMBS			4	1	140,796	101.268	142,004	140,226	140,755		(41)			3.500	3.421	MON	409	2,472	05/24/2018	03/01/2038
3128PT 6H 3	FH J14472 - RMBS			4	1	71,085	101.288	71,865	70,952	70,973		(20)			3.500	3.458	MON	207	2,513	01/26/2011	02/01/2026
3132GR ZL 8	FH Q06747 - RMBS			4	1	48,008	100.742	46,814	46,469	47,952		67			3.500	3.016	MON	136	1,645	02/23/2012	03/01/2042
3132MA CR 0	FH Q29380 - RMBS			4	1	42,156	102.213	40,605	39,726	42,910		514			4.000	2.761	MON	132	1,617	11/05/2014	11/01/2044
3132XY AM 9	FH Q55411 - RMBS			4	1	279,377	103.554	276,703	267,206	279,411		34			4.500	3.635	MON	1,002	8,134	04/26/2018	04/01/2048
3136AE PS 0	FNR 1363D PD - CMO/RMBS			4	1	88,625	96.104	87,637	91,190	89,103		63			2.000	2.597	MON	152	1,851	10/31/2013	05/25/2043
3136AE ZQ 3	FNR 1356B P - CMO/RMBS			4	1	121,858	97.615	120,342	123,283	121,992		23			2.500	2.741	MON	257	3,131	11/12/2013	06/25/2043
31371N XK 6	FN 257282 - RMBS			4	1	13,761	105.800	14,706	13,900	13,737		(16)			5.500	5.838	MON	64	781	07/21/2008	07/01/2028
3137A5 SG 0	FHR 3786F HE - CMO/RMBS			4	1	70,952	98.795	67,614	68,439	69,136		(224)			2.500	1.709	MON	143	1,764	04/12/2012	03/15/2038
3138AB NC 9	FN AH9386 - RMBS			4	1	216,619	102.826	215,675	209,747	216,212		(407)			4.000	3.475	MON	699	6,307	03/29/2018	04/01/2041
3138EN HG 7	FN AL5630 - RMBS			4	1	57,944	102.623	56,032	54,600	58,049		428			4.000	2.988	MON	182	2,208	08/27/2014	08/01/2044
3138X3 BX 9	FN AU3653 - RMBS			4	1	88,285	102.310	85,908	83,968	88,072		212			4.000	3.206	MON	280	3,365	11/01/2013	09/01/2043

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3138XW AM 0	FN AW6311 - RMBS			4	1	32,310	102.623	31,452	30,648	32,659		326			4.000	2.952	MON	102	1,247	07/24/2014	06/01/2044
3138XX H7 4	FN AW7453 - RMBS			4	1	48,608	102.333	46,699	45,635	49,063		504			4.000	2.818	MON	152	1,858	10/14/2014	09/01/2044
3138Y6 MY 7	FN AX4874 - RMBS			4	1	78,845	100.378	74,664	74,383	78,228		211			3.500	2.742	MON	217	2,625	01/15/2015	12/01/2044
3140FP DG 1	FN BE3702 - RMBS			4	1	681,775	101.973	663,107	650,277	680,807		(852)			4.000	3.265	MON	2,168	26,213	12/06/2017	06/01/2047
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
31418R P7 0	FN AD4045 - RMBS			4	1	25,063	106.151	25,612	24,128	25,297		115			5.000	4.046	MON	101	1,224	04/27/2010	04/01/2040
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						4,398,015	XXX	4,335,557	4,299,353	4,393,356	0	1,514	0	0	XXX	XXX	XXX	12,622	127,109	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137B9 BZ 7	FHMS KF03 A - CMBS			4	1	14,396	99.907	14,383	14,396	14,396					2.647	2.425	MON	7	343	04/08/2014	01/25/2021
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						14,396	XXX	14,383	14,396	14,396	0	0	0	0	XXX	XXX	XXX	7	343	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
040588 F4 2	ARIZONA ST CTFS PARTN				1FE	87,398	114.738	86,054	75,000	84,407		(1,497)			5.000	2.634	AO	938	3,750	12/20/2016	10/01/2024
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	283,923	113.526	283,815	250,000	279,877		(4,046)			5.000	2.533	MS	3,681	6,250	03/29/2018	03/15/2026
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						371,321	XXX	369,869	325,000	364,284	0	(5,543)	0	0	XXX	XXX	XXX	4,618	10,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						13,700,251	XXX	13,441,111	12,564,359	13,395,681	0	(107,583)	0	0	XXX	XXX	XXX	118,946	468,868	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
009279 AC 4	AIRBUS GROUP SE		C	1,2	1FE	208,854	94.962	189,924	200,000	208,597		(175)			3.950	3.701	AO	1,778	7,900	06/15/2017	04/10/2047
010392 FQ 6	ALABAMA POWER CO			1,2	1FE	194,866	97.359	194,718	200,000	195,793		927			2.450	3.137	MS	1,239	4,900	03/29/2018	03/30/2022
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1FE	193,396	97.110	194,220	200,000	193,870		474			3.300	3.731	MN	1,063	6,600	03/29/2018	05/03/2027
02665W BP 5	AMERICAN HONDA FINANCE CORP		C	1	1FE	196,586	96.818	193,636	200,000	196,994		408			2.900	3.221	FA	2,175	2,900	03/29/2018	02/16/2024
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	99,833	94.263	94,263	100,000	99,876		15			3.650	3.670	FA	1,521	3,650	01/13/2016	02/01/2026
05567L T3 1	BNP PARIBAS SA		C		1FE	51,232	103.477	51,739	50,000	50,310		(142)			5.000	4.678	JJ	1,153	2,500	06/03/2011	01/15/2021
06051G EU 9	BANK OF AMERICA CORP				1FE	198,832	98.486	196,972	200,000	199,010		178			3.300	3.433	JJ	3,117	3,300	03/29/2018	01/11/2023
06051G FB 0	BANK OF AMERICA CORP				1FE	101,710	101.363	101,363	100,000	100,955		(168)			4.125	3.915	JJ	1,822	4,125	02/14/2014	01/22/2024
06406F AD 5	BANK OF NEW YORK MELLON CORP			2	1FE	187,816	94.954	189,908	200,000	189,399		1,583			2.200	3.450	FA	1,650	2,200	03/29/2018	08/16/2023
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	196,224	97.881	195,762	200,000	196,498		274			3.250	3.491	JD	289	6,500	03/29/2018	06/15/2027
126650 DC 1	CVS HEALTH CORP			1	2FE	149,924	99.715	149,573	150,000	149,944		20			3.350	3.368	MS	1,563	2,513	03/06/2018	03/09/2021
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	185,906	91.952	183,904	200,000	187,028		1,122			2.400	3.374	FA	1,893	2,400	03/29/2018	08/09/2026
151020 AS 3	CELGENE CORP			1,2	2FE	201,637	96.266	192,532	200,000	201,473		(213)			3.875	3.739	FA	2,928	7,750	06/15/2017	08/15/2025
166764 AG 5	CHEVRON CORP			1,2	1FE	198,798	99.413	198,826	200,000	199,200		402			2.427	2.705	JD	94	4,854	03/29/2018	06/24/2020
20030N BH 3	COMCAST CORP			1	1FE	241,138	99.318	248,295	250,000	242,762		362			4.250	4.531	JJ	4,899	10,625	02/20/2014	01/15/2033
208251 AE 8	CONOCO INC			1	1FE	242,725	123.651	234,937	190,000	219,180		(2,122)			6.950	5.020	AO	2,788	13,205	06/17/2003	04/15/2029
22160K AL 9	COSTCO WHOLESALE CORP			1,2	1FE	48,703	97.267	48,634	50,000	48,845		142			2.750	3.221	MN	164	1,375	04/06/2018	05/18/2024
25179M AV 5	DEVON ENERGY CORP			1,2	2FE	99,955	106.063	106,063	100,000	99,966		4			5.850	5.856	JD	260	5,850	12/10/2015	12/15/2025
26441C AP 0	DUKE ENERGY CORP			1,2	2FE	102,584	101.850	101,850	100,000	102,454		(47)			4.800	4.638	JD	213	4,800	12/01/2015	12/15/2045
26442C AQ 7	DUKE ENERGY CAROLINAS LLC			1,2	1FE	72,761	96.606	72,455	75,000	73,073		312			2.500	3.158	MS	552	938	04/05/2018	03/15/2023
26824K AA 2	AIRBUS GROUP FINANCE BV		C	1	1FE	96,815	97.353	97,353	100,000	96,853		38			2.700	3.495	AO	555		12/10/2018	04/17/2023
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP		C	1,2	2FE	49,827	108.344	54,172	50,000	49,873		15			5.875	5.921	AO	620	2,938	10/01/2015	10/15/2025
369604 BH 5	GENERAL ELECTRIC CO			1	2FE	55,821	81.558	40,779	50,000	55,625		(131)			4.500	3.802	MS	688	2,250	06/19/2017	03/11/2044
38141G RD 8	GOLDMAN SACHS GROUP INC				1FE	97,624	98.427	98,427	100,000	98,822		263			3.625	3.942	JJ	1,601	3,625	01/30/2014	01/22/2023

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
404280 AK 5	HSBC HOLDINGS PLC		C		1FE	106,365	103.411	103,411	100,000	101,733		(717)			5.100	4.286	AO	1,218	5,100	08/11/2011	04/05/2021
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 HZ 6	JPMORGAN CHASE & CO				1FE	101,823	102.913	102,913	100,000	100,516		(204)			4.625	4.392	MN	655	4,625	08/11/2011	05/10/2021
46625H JT 8	JPMORGAN CHASE & CO				1FE	99,753	100.256	100,256	100,000	99,863		24			3.875	3.905	FA	1,615	3,875	01/30/2014	02/01/2024
494550 BT 2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	99,494	99.692	99,692	100,000	99,831		74			3.500	3.582	MS	1,167	3,500	02/19/2014	03/01/2021
50076Q AZ 9	KRAFT FOODS GROUP INC				2FE	97,926	98.991	98,991	100,000	99,089		245			3.500	3.786	JD	243	3,500	11/13/2013	06/06/2022
53944V AE 9	LLOYDS BANK PLC		C		1FE	197,300	98.587	197,174	200,000	198,325		1,025			2.400	3.113	MS	1,387	2,400	03/29/2018	03/17/2020
585055 AW 6	MEDTRONIC INC		C	1,2	1FE	255,745	102.275	255,688	250,000	255,193		(132)			4.500	4.355	MS	3,313	11,250	05/13/2014	03/15/2042
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
59217G CK 3	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	185,060	94.117	188,234	200,000	185,279		219			3.000	4.009	MS	1,700		11/05/2018	09/19/2027
595620 AQ 8	MIDAMERICAN ENERGY CO			1,2	1FE	49,984	97.329	48,665	50,000	49,985		2			3.100	3.104	MN	258	1,550	01/23/2017	05/01/2027
61746B DJ 2	MORGAN STANLEY			1	1FE	98,690	99.824	99,824	100,000	99,344		143			3.750	3.923	FA	1,313	3,750	01/30/2014	02/25/2023
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	199,906	101.057	202,114	200,000	199,901		(5)			3.700	3.706	MN	946	1,953	08/07/2018	11/15/2028
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
774341 AB 7	ROCKWELL COLLINS INC			1	2FE	57,667	101.073	50,537	50,000	50,596		(1,083)			5.250	3.000	JJ	1,210	2,625	11/04/2011	07/15/2019
82481L AA 7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1	2FE	49,960	98.599	49,300	50,000	49,990		14			1.900	1.928	MS	259	950	09/19/2016	09/23/2019
85771P AN 2	EQUINOR ASA		C	1	1FE	199,854	101.865	203,730	200,000	199,916		15			3.700	3.709	MS	2,467	7,400	11/05/2013	03/01/2024
887317 AQ 8	TIME WARNER INC			1	2FE	97,926	98.655	98,655	100,000	99,087		244			3.400	3.684	JD	151	3,400	11/13/2013	06/15/2022
887317 AW 5	TIME WARNER INC			1,2	2FE	48,518	94.712	47,356	50,000	48,966		136			3.600	3.962	JJ	830	1,800	07/27/2015	07/15/2025
893526 DJ 9	TRANSCANADA PIPELINES LTD		C	1	1FE	221,036	111.612	223,224	200,000	218,232		(445)			6.100	5.378	JD	1,017	12,200	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
90261X GD 8	UBS AG (STAMFORD BRANCH)		C		1FE	21,975	102.315	19,440	19,000	19,662		(402)			4.875	2.627	FA	378	926	11/01/2012	08/04/2020
907818 DN 5	UNION PACIFIC CORP			1,2	1FE	49,011	97.677	48,839	50,000	49,147		136			2.750	3.179	AO	290	1,375	04/04/2018	04/15/2023
91324P DK 5	UNITEDHEALTH GROUP INC			1	1FE	250,875	101.090	252,725	250,000	250,865		(10)			3.850	3.806	JD	428	4,706	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	49,838	106.436	53,218	50,000	49,913		16			5.150	5.192	MS	758	2,575	09/11/2013	09/15/2023
92343V CH 5	VERIZON COMMUNICATIONS INC			1	2FE	43,792	99.626	46,824	47,000	46,277		609			2.625	4.022	FA	446	1,234	08/19/2014	02/21/2020
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO			1	2FE	214,778	100.770	201,540	200,000	201,034		(2,032)			5.000	3.934	JD	28	15,000	04/20/2011	06/30/2019
92826C AE 2	VISA INC			1,2	1FE	224,696	103.421	232,697	225,000	224,728		11			4.150	4.160	JD	441	9,338	12/09/2015	12/14/2035
931142 CB 7	WAL MART STORES INC				1FE	286,843	115.196	287,990	250,000	281,318		(1,277)			5.250	4.197	MS	4,375	13,125	05/01/2014	09/01/2035
931142 EE 9	WALMART INC			1,2	1FE	50,338	101.493	50,747	50,000	50,328		(10)			3.700	3.616	JD	26	920	08/13/2018	06/26/2028
931427 AH 1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	49,293	98.479	49,240	50,000	49,525		70			3.800	3.983	MN	227	1,900	07/27/2015	11/18/2024
94974B EV 8	WELLS FARGO & CO				1FE	206,004	102.402	204,804	200,000	201,608		(670)			4.600	4.221	AO	2,300	9,200	08/23/2011	04/01/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,809,558	XXX	7,781,428	7,731,000	7,758,537	0	(373)	0	0	XXX	XXX	XXX	69,994	251,947	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
17325G AD 8	CGCMT 16C3 A4 - CMBS			4	1FE	325,875	97.033	315,359	325,000	324,873		(373)			3.154	3.157	MON	854	7,622	08/08/2018	11/18/2049
17326F AD 9	CGCMT 17C4 A4 - CMBS			4	1FE	122,769	98.639	123,299	125,000	122,842		74			3.471	3.718	MON	362	1,446	08/10/2018	10/17/2050
36252R AJ 8	GSMS 14GC18 A3 - CMBS			4	1FE	869,015	101.611	863,692	850,000	868,267		(748)			3.801	3.321	MON	2,692	24,231	03/29/2018	01/11/2047
61766E BE 4	MSBAM 16C29 A4 - CMBS			4	1FE	261,250	98.387	245,968	250,000	258,398		(1,103)			3.325	2.800	MON	693	8,313	05/04/2016	05/17/2049
95000A AU 1	WFCM 15P2 A4 - CMBS			4	1FE	208,547	102.127	204,254	200,000	206,730		(904)			3.809	3.261	MON	635	7,618	12/13/2016	12/17/2048
95000M BP 5	WFCM 16C36 A4 - CMBS			4	1FE	231,743	96.585	217,316	225,000	230,360		(650)			3.065	2.722	MON	575	6,896	10/21/2016	11/18/2059

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95000P AE 4	WFCM 16C37 A5 - CMBS			4	1FE	154,493	101.419	152,128	150,000	153,642		(427)			3.794	3.445	MON..	474	5,691	12/09/2016	12/15/2049
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FE	302,984	101.340	304,020	300,000	302,792		(191)			3.948	3.838	MON..	987	6,909	04/30/2018	05/17/2051
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,476,675	XXX	2,426,035	2,425,000	2,467,904	0	(4,322)	0	0	XXX	XXX	XXX	7,272	68,727	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
13976M AC 8	AFIN 181 A3 - ABS			4	1FE	99,983	99.744	99,744	100,000	99,989		6			2.790	2.815	MON..	85	2,085	03/14/2018	01/20/2022
14314R AD 4	CARMX 174 A4 - ABS			4	1FE	836,086	98.533	837,526	850,000	838,813		2,727			2.330	2.812	MON..	880	14,854	03/29/2018	05/15/2023
17305E GF 6	CCCIT 17A7 A7 - ABS			4	1FE	250,840	99.691	249,226	250,000	251,126		286			2.757	2.643	MON..	421	4,657	03/23/2018	08/08/2024
17305E GL 3	CCCIT 18A2 A2 - ABS			4	1FE	500,781	99.417	497,084	500,000	501,735		954			2.800	2.758	MON..	467	8,247	04/30/2018	01/21/2025
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	124,941	101.414	126,768	125,000	124,948		7			3.290	3.299	MN....	434	1,988	06/13/2018	05/23/2025
29366A AA 2	ELL 1 A1 - ABS			4	1FE	137,338	98.859	135,793	137,361	137,355		2			2.040	2.042	JD.....	234	3,305	09/15/2011	09/01/2023
34528Q FZ 2	FORDF 181 A2 - ABS			4	1FE	250,000	99.488	248,720	250,000	250,000					2.735	2.757	MON..	285	4,439	03/13/2018	05/15/2023
34528Q GD 0	FORDF 182 A - ABS			4	1FE	149,973	100.705	151,057	150,000	149,967		(5)			3.170	3.199	MON..	211	3,513	03/13/2018	03/15/2025
82652K AA 2	SRFC 171 A - ABS			4	1FE	35,181	99.097	34,866	35,184	35,181		0			2.910	2.911	MON..	31	1,071	03/13/2017	03/20/2034
92348P AC 6	VZOT 172 C - ABS			4	1FE	199,980	98.915	197,829	200,000	199,990		6			2.380	2.395	MON..	145	4,760	06/13/2017	12/20/2021
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						2,910,103	XXX	2,903,214	2,922,544	2,914,105	0	3,983	0	0	XXX	XXX	XXX	3,490	55,188	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						13,196,336	XXX	13,110,678	13,078,544	13,140,546	0	(712)	0	0	XXX	XXX	XXX	80,755	375,861	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						22,041,136	XXX	21,796,011	20,760,998	21,710,517	52,185	(143,565)	0	0	XXX	XXX	XXX	218,310	714,949	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						4,916,997	XXX	4,842,282	4,799,913	4,904,178	0	632	0	0	XXX	XXX	XXX	15,013	149,312	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						2,491,071	XXX	2,440,418	2,439,396	2,482,300	0	(4,322)	0	0	XXX	XXX	XXX	7,279	69,070	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,281,424	XXX	3,273,083	3,247,544	3,278,389	0	(1,560)	0	0	XXX	XXX	XXX	8,108	65,188	XXX	XXX
8399999. Grand Total - Bonds						32,730,629	XXX	32,351,794	31,247,852	32,375,384	52,185	(148,815)	0	0	XXX	XXX	XXX	248,710	998,519	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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
Y50124 52 1	ENRON CAPITAL LLC			8,000.000	25.00	0.005		0.005	40								0		P6	11/04/1993
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							0	XXX	40	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	40	0	0	0	0	0	0	0	0	0	XXX	XXX

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001055 10 2	AFLAC ORD.			164.000	7,472	45.560	7,472	6,420		67		216		216		L	12/18/2018
00123Q 10 4	AGNC INVESTMENT REIT ORD.			100.000	1,754	17.540	1,754	1,807	18	36		(53)		(53)		L	10/10/2018
00130H 10 5	AES ORD.			61.000	882	14.460	882	671		24		211		211		L	03/27/2018
00206R 10 2	AT&T ORD.			1,262.000	36,017	28.540	36,017	36,953		921		(7,903)		(7,903)		L	10/10/2018
002824 10 0	ABBOTT LABORATORIES ORD.			347.999	25,171	72.330	25,171	11,693		390		5,310		5,310		L	03/03/2014
00287Y 10 9	ABBVIE ORD.			274.000	25,260	92.190	25,260	17,032		573		(691)		(691)		L	10/10/2018
003654 10 0	ABIOMED ORD.			10.000	3,250	325.040	3,250	3,769				(519)		(519)		L	10/10/2018
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD.			20.000	514	25.710	514	731				(217)		(217)		L	10/10/2018
00507V 10 9	ACTIVISION BLIZZARD ORD.			159.000	7,405	46.570	7,405	10,111		22		(3,639)		(3,639)		L	10/10/2018
00508Y 10 2	ACUITY BRANDS ORD.			10.000	1,150	114.950	1,150	1,213		1		(63)		(63)		L	10/10/2018
00724F 10 1	ADOBE ORD.			90.000	20,362	226.240	20,362	14,210				1,096		1,096		L	10/10/2018
00751Y 10 6	ADVANCE AUTO PARTS ORD.			16.000	2,519	157.460	2,519	2,164	1	1		289		289		L	10/10/2018
00766T 10 0	AECOM ORD.			35.000	928	26.500	928	1,118				(190)		(190)		L	10/10/2018
007903 10 7	ADVANCED MICRO DEVICES ORD.			192.000	3,544	18.460	3,544	3,882				(197)		(197)		L	10/10/2018
008252 10 8	AFFILIATED MANAGERS GROUP ORD.			15.000	1,462	97.440	1,462	1,909		5		(447)		(447)		L	10/10/2018
00846U 10 1	AGILENT TECHNOLOGIES ORD.			71.000	4,790	67.460	4,790	3,617	12	18		7		7		L	12/18/2018
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.			49.000	7,842	160.050	7,842	6,606	54	60		(76)		(76)		L	10/10/2018
00971T 10 1	AKAMAI TECHNOLOGIES ORD.			37.000	2,260	61.080	2,260	1,857				(83)		(83)		L	10/10/2018
011659 10 9	ALASKA AIR GROUP ORD.			9.000	548	60.850	548	556		12		(114)		(114)		L	06/14/2016
012653 10 1	ALBEMARLE ORD.			11.000	848	77.070	848	1,058	4	10		(409)		(409)		L	08/08/2018
013872 10 6	ALCOA ORD.			40.000	1,063	26.580	1,063	1,443				(380)		(380)		L	10/10/2018
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD.			9.000	1,037	115.240	1,037	1,067	9	33		(138)		(138)		L	06/06/2017
015351 10 9	ALEXION PHARMACEUTICALS ORD.			46.000	4,479	97.360	4,479	5,330				(1,154)		(1,154)		L	10/10/2018
016255 10 1	ALIGN TECHNOLOGY ORD.			17.000	3,560	209.430	3,560	4,259				(1,155)		(1,155)		L	10/10/2018
017175 10 0	ALLEGHANY ORD.			5.000	3,117	623.320	3,117	3,112				5		5		L	10/10/2018
018581 10 8	ALLIANCE DATA SYSTEMS ORD.			7.000	1,051	150.080	1,051	1,623		10		(610)		(610)		L	08/08/2018
018802 10 8	ALLIANT ENERGY ORD.			19.000	803	42.250	803	753		25		(7)		(7)		L	03/30/2017
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD.			25.000	1,098	43.910	1,098	1,245		4		(147)		(147)		L	10/10/2018
020002 10 1	ALLSTATE ORD.			76.000	6,280	82.630	6,280	5,625	35	46		(1,287)		(1,287)		L	10/10/2018
02005N 10 0	ALLY FINANCIAL ORD.			90.000	2,039	22.660	2,039	2,366		14		(327)		(327)		L	10/10/2018
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD.			20.000	1,458	72.910	1,458	1,620				(162)		(162)		L	10/10/2018
02079K 10 7	ALPHABET CL C ORD.			55.000	56,958	1,035.610	56,958	40,586				(1,638)		(1,638)		L	10/10/2018
02079K 30 5	ALPHABET CL A ORD.			55.000	57,473	1,044.960	57,473	23,138				(464)		(464)		L	02/17/2015
02209S 10 3	ALTRIA GROUP ORD.			360.000	17,780	49.390	17,780	16,586	288	416		(6,061)		(6,061)		L	10/10/2018
023135 10 6	AMAZON COM ORD.			72.000	108,142	1,501.970	108,142	75,321				508		508		L	10/10/2018
023608 10 2	AMEREN ORD.			26.000	1,696	65.230	1,696	861		48		162		162		L	02/25/2013
02376R 10 2	AMERICAN AIRLINES GROUP ORD.			90.000	2,890	32.110	2,890	2,846		9		44		44		L	10/10/2018
024835 10 0	AMERICAN CAMPUS COMM REIT ORD.			30.000	1,242	41.390	1,242	1,226		14		16		16		L	10/10/2018
025537 10 1	AMERICAN ELECTRIC POWER ORD.			106.000	7,922	74.740	7,922	7,216		110		197		197		L	10/10/2018
025816 10 9	AMERICAN EXPRESS ORD.			133.000	12,678	95.320	12,678	9,194		84		(851)		(851)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
025932 10 4	AMERICAN FINANCIAL GROUP ORD.			15.000	1,358	90.530	1,358	1,637		29		(279)		(279)		L	10/10/2018
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD.			55.000	1,092	19.850	1,092	1,148	3			(56)		(56)		L	10/10/2018
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD.			186.000	7,330	39.410	7,330	8,091		128		(2,926)		(2,926)		L	10/10/2018
03027X 10 0	AMERICAN TOWER REIT.			94.000	14,870	158.190	14,870	9,212	79	132		1,317		1,317		L	10/10/2018
030420 10 3	AMERICAN WATER WORKS ORD.			17.000	1,543	90.770	1,543	1,339		30		(12)		(12)		L	06/06/2017
03073E 10 5	AMERISOURCEBERGEN ORD.			18.000	1,339	74.400	1,339	321		28		(314)		(314)		L	03/28/2007
03076C 10 6	AMERIPRISE FINANCE ORD.			18.000	1,879	104.370	1,879	756		64		(1,172)		(1,172)		L	10/19/2011
031100 10 0	AMETEK ORD.			52.000	3,520	67.700	3,520	3,375		14		(308)		(308)		L	10/10/2018
031162 10 0	AMGEN ORD.			109.000	21,219	194.670	21,219	14,033		378		898		898		L	10/10/2018
032095 10 1	AMPHENOL CL A ORD.			64.000	5,185	81.020	5,185	4,371	15	24		(385)		(385)		L	10/10/2018
032511 10 7	ANADARKO PETROLEUM ORD.			112.000	4,910	43.840	4,910	6,287		73		(1,960)		(1,960)		L	10/10/2018
032654 10 5	ANALOG DEVICES ORD.			80.000	6,866	85.830	6,866	5,188		89		(26)		(26)		L	10/10/2018
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.			270.000	2,651	9.820	2,651	2,732	81			(81)		(81)		L	10/10/2018
03662Q 10 5	ANSYS ORD.			8.000	1,144	142.940	1,144	1,315				(172)		(172)		L	05/15/2018
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT.			1,350.000	28,877	21.390	28,877	42,925		2,101		(9,593)		(9,593)		L	04/11/2018
036752 10 3	ANTHEM ORD.			49.000	12,869	262.630	12,869	8,129		91		652		652		L	10/10/2018
037411 10 5	APACHE ORD.			81.000	2,126	26.250	2,126	3,620		37		(1,484)		(1,484)		L	10/10/2018
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD.			15.000	658	43.880	658	649		11		9		9		L	08/08/2018
03755L 10 4	APERGY ORD.			20.000	542	27.080	542	875				(333)		(333)		L	10/10/2018
037833 10 0	APPLE ORD.			878.000	138,496	157.740	138,496	93,028		1,829		(23,157)		(23,157)		L	12/18/2018
03784Y 20 0	APPLE HOSPITALITY REIT ORD.			50.000	713	14.260	713	845	5	10		(132)		(132)		L	10/10/2018
038222 10 5	APPLIED MATERIAL ORD.			215.000	7,039	32.740	7,039	5,739		81		(1,617)		(1,617)		L	10/10/2018
038336 10 3	APTARGROUP ORD.			15.000	1,411	94.070	1,411	1,536		5		(125)		(125)		L	10/10/2018
03836W 10 3	AQUA AMERICA ORD.			40.000	1,368	34.190	1,368	1,502		9		(134)		(134)		L	10/10/2018
03852U 10 6	ARAMARK ORD.			55.000	1,593	28.970	1,593	2,219		6		(625)		(625)		L	10/10/2018
039483 10 2	ARCHER DANIELS MIDLAND ORD.			118.000	4,834	40.970	4,834	4,962		88		(619)		(619)		L	10/10/2018
039653 10 0	ARCOSA ORD.			10.000	277	27.690	277	315				(38)		(38)		L	10/10/2018
03965L 10 0	ARCONIC ORD.			45.000	759	16.860	759	944		3		(185)		(185)		L	08/08/2018
040413 10 6	ARISTA NETWORKS ORD.			15.000	3,161	210.700	3,161	3,387				(227)		(227)		L	10/10/2018
042735 10 0	ARROW ELECTRONICS ORD.			20.000	1,379	68.950	1,379	1,371				8		8		L	10/10/2018
044209 10 4	ASHLAND GLOBAL ORD.			15.000	1,064	70.960	1,064	1,156		4		(92)		(92)		L	10/10/2018
045327 10 3	ASPEN TECHNOLOGY ORD.			15.000	1,233	82.180	1,233	1,517				(285)		(285)		L	10/10/2018
045487 10 5	ASSOCIATED BANCORP ORD.			40.000	792	19.790	792	1,052		7		(260)		(260)		L	10/10/2018
04621X 10 8	ASSURANT ORD.			7.000	626	89.440	626	251		16		(80)		(80)		L	08/24/2010
04685W 10 3	ATHENAHEALTH ORD.			10.000	1,319	131.930	1,319	1,218				101		101		L	10/10/2018
049560 10 5	ATMOS ENERGY ORD.			25.000	2,318	92.720	2,318	2,401		13		(83)		(83)		L	10/10/2018
052769 10 6	AUTODESK ORD.			49.000	6,302	128.610	6,302	5,253				209		209		L	10/10/2018
053015 10 3	AUTOMATIC DATA PROCESSING ORD.			94.000	12,325	131.120	12,325	9,160	74	103		(44)		(44)		L	10/10/2018
053332 10 2	AUTOZONE ORD.			7.000	5,868	838.340	5,868	4,679				555		555		L	10/10/2018
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.			33.000	5,744	174.050	5,744	5,479	49	72		(110)		(110)		L	10/10/2018
053611 10 9	AVERY DENNISON ORD.			20.000	1,797	89.830	1,797	2,010		10		(213)		(213)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
053807 10 3	AVNET ORD			25.000	900	35.980	900	998		5		(98)		(98)		L	10/10/2018
054937 10 7	BB AND T ORD			167.000	7,234	43.320	7,234	6,734		133		(961)		(961)		L	10/10/2018
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			1,300.000	20,202	15.540	20,202	23,294		1,214		(6,176)		(6,176)		L	12/12/2018
05605H 10 0	BWX TECHNOLOGIES ORD			25.000	956	38.230	956	1,455		4		(499)		(499)		L	10/10/2018
05722G 10 0	BAKER HUGHES CL A ORD			90.000	1,935	21.500	1,935	2,817		29		(882)		(882)		L	10/10/2018
058498 10 6	BALL ORD			71.000	3,265	45.980	3,265	2,805		15		306		306		L	10/10/2018
060505 10 4	BANK OF AMERICA ORD			1,448.000	35,679	24.640	35,679	28,842		575		(6,923)		(6,923)		L	10/10/2018
064058 10 0	BANK OF NEW YORK MELLON ORD			195.000	9,179	47.070	9,179	8,650		127		(1,011)		(1,011)		L	10/10/2018
06417N 10 3	BANK OZK ORD			30.000	685	22.830	685	1,141		6		(456)		(456)		L	10/10/2018
071813 10 9	BAXTER INTERNATIONAL ORD			105.000	6,911	65.820	6,911	4,835	20	32		(270)		(270)		L	10/10/2018
075887 10 9	BECTON DICKINSON ORD			56.000	12,618	225.320	12,618	10,352		90		(375)		(375)		L	10/10/2018
084670 70 2	BERKSHIRE HATHWAY CL B ORD			353.000	72,076	204.180	72,076	49,464				2,413		2,413		L	12/18/2018
08579W 10 3	BERRY GLOBAL GROUP ORD			30.000	1,426	47.530	1,426	1,317				109		109		L	10/10/2018
086516 10 1	BEST BUY ORD			52.000	2,754	52.960	2,754	2,679		46		(888)		(888)		L	10/10/2018
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			40.000	3,406	85.150	3,406	3,938				(532)		(532)		L	10/10/2018
09062X 10 3	BIOGEN ORD			42.000	12,639	300.920	12,639	9,141				(1,216)		(1,216)		L	10/10/2018
09073M 10 4	BIO TECHNE ORD			10.000	1,447	144.720	1,447	1,824		3		(377)		(377)		L	10/10/2018
09215C 10 5	BLACK KNIGHT ORD			30.000	1,352	45.060	1,352	1,442				(90)		(90)		L	10/10/2018
09247X 10 1	BLACKROCK ORD			29.000	11,392	392.820	11,392	10,356		171		(1,767)		(1,767)		L	10/10/2018
093671 10 5	H&R BLOCK ORD			15.000	381	25.370	381	348	4	15		(13)		(13)		L	12/29/2016
09609G 10 0	BLUEBIRD BIO ORD			15.000	1,488	99.200	1,488	1,916				(428)		(428)		L	10/10/2018
097023 10 5	BOEING ORD			90.000	29,025	322.500	29,025	20,081		359		(1,145)		(1,145)		L	10/10/2018
09857L 10 8	BOOKING HOLDINGS ORD			9.000	15,502	1,722.420	15,502	11,361				(444)		(444)		L	10/10/2018
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			30.000	1,352	45.070	1,352	1,443		6		(91)		(91)		L	10/10/2018
099724 10 6	BORGWARNER ORD			69.000	2,397	34.740	2,397	2,096		47		(1,128)		(1,128)		L	01/19/2016
101121 10 1	BOSTON PROPERTIES REIT ORD			35.000	3,939	112.550	3,939	4,214	33	50		(393)		(393)		L	10/10/2018
101137 10 7	BOSTON SCIENTIFIC ORD			290.000	10,249	35.340	10,249	7,936				850		850		L	10/10/2018
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			15.000	1,672	111.450	1,672	1,686				(14)		(14)		L	10/10/2018
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			31.997	975	30.480	975	1,387				(505)		(505)		L	06/15/2018
110122 10 8	BRISTOL MYERS SQUIBB ORD			299.000	15,542	51.980	15,542	13,143		246		(2,708)		(2,708)		L	10/10/2018
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	32	31.750	32	69	1	3		(35)		(35)		L	07/25/2017
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			65.000	955	14.690	955	1,039				(84)		(84)		L	10/10/2018
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			25.000	2,406	96.250	2,406	2,972	12			(565)		(565)		L	10/10/2018
11135F 10 1	BROADCOM ORD			84.000	21,360	254.280	21,360	14,618		371		1,191		1,191		L	10/10/2018
115236 10 1	BROWN & BROWN ORD			50.000	1,378	27.560	1,378	1,433		4		(55)		(55)		L	10/10/2018
115637 20 9	BROWN FORMAN CL B ORD			62.000	2,950	47.580	2,950	2,780	10	11		(34)		(34)		L	10/10/2018
117043 10 9	BRUNSWICK ORD			20.000	929	46.450	929	1,194		4		(265)		(265)		L	10/10/2018
118230 10 1	BUCKEYE PARTNERS UNT			1,800.000	52,182	28.990	52,182	81,786		5,516		(22,605)		(22,605)		L	08/06/2018
122017 10 6	BURLINGTON STORES ORD			15.000	2,440	162.670	2,440	2,239				201		201		L	10/10/2018
124857 20 2	CBS CL B ORD			34.000	1,486	43.720	1,486	727	6	19		(460)		(460)		L	08/08/2018
12503M 10 8	CBOE GLOBAL MARKETS ORD			25.000	2,446	97.830	2,446	2,549		8		(104)		(104)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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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
12504L 10 9	CBRE GROUP CL A ORD			30.000	1,201	40.040	1,201	883				(98)		(98)		L	11/25/2016
12508E 10 1	CDK GLOBAL ORD			30.000	1,436	47.880	1,436	1,715		5		(278)		(278)		L	10/10/2018
12514G 10 8	CDW ORD			35.000	2,837	81.050	2,837	2,848		10		(11)		(11)		L	10/10/2018
125269 10 0	CF INDUSTRIES HOLDINGS ORD			25.000	1,088	43.510	1,088	281		30		24		24		L	12/17/2008
12541W 20 9	CH ROBINSON WORLDWIDE ORD			15.000	1,261	84.090	1,261	879		28		(75)		(75)		L	11/26/2013
125523 10 0	CIGNA ORD			80.000	15,194	189.920	15,194	11,705		1		(608)		(608)		L	12/20/2018
125581 80 1	CIT GROUP ORD			25.000	957	38.270	957	1,256		6		(299)		(299)		L	10/10/2018
12572Q 10 5	CME GROUP CL A ORD			75.000	14,109	188.120	14,109	10,216	131	193		1,445		1,445		L	10/10/2018
125896 10 0	CMS ENERGY ORD			30.000	1,490	49.650	1,490	1,412		21		78		78		L	06/27/2018
126408 10 3	CSX ORD			172.000	10,686	62.130	10,686	8,456		79		(377)		(377)		L	10/10/2018
126650 10 0	CVS HEALTH ORD			279.000	18,280	65.520	18,280	18,045		223		(3,063)		(3,063)		L	11/28/2018
127097 10 3	CABOT OIL & GAS ORD			46.000	1,028	22.350	1,028	649		8		(185)		(185)		L	08/08/2018
127387 10 8	CADENCE DESIGN SYSTEMS ORD			26.000	1,130	43.480	1,130	974				157		157		L	03/27/2018
127686 10 3	CAESARS ENTERTAINMENT ORD			125.000	849	6.790	849	1,139				(290)		(290)		L	10/10/2018
133131 10 2	CAMDEN PROPERTY REIT ORD			20.000	1,761	88.050	1,761	1,855	15			(94)		(94)		L	10/10/2018
134429 10 9	CAMPBELL SOUP ORD			40.000	1,320	32.990	1,320	1,509		14		(190)		(190)		L	10/10/2018
14040H 10 5	CAPITAL ONE FINANCIAL ORD			101.000	7,635	75.590	7,635	8,261		82		(2,005)		(2,005)		L	10/10/2018
14149Y 10 8	CARDINAL HEALTH ORD			66.000	2,944	44.600	2,944	2,903	31	58		(854)		(854)		L	10/10/2018
142339 10 0	CARLISLE COMPANIES ORD			15.000	1,508	100.520	1,508	1,628		6		(120)		(120)		L	10/10/2018
143130 10 2	CARMAX ORD			19.000	1,192	62.730	1,192	499				(27)		(27)		L	10/19/2011
143658 30 0	CARNIVAL ORD			89.000	4,388	49.300	4,388	4,959		72		(1,008)		(1,008)		L	10/10/2018
146229 10 9	CARTERS ORD			10.000	816	81.620	816	953		5		(136)		(136)		L	10/10/2018
147528 10 3	CASEYS GENERAL STORES ORD			10.000	1,281	128.140	1,281	1,227		3		54		54		L	10/10/2018
148806 10 2	CATALENT ORD			35.000	1,091	31.180	1,091	1,499				(408)		(408)		L	10/10/2018
149123 10 1	CATERPILLAR ORD			109.000	13,851	127.070	13,851	11,937		224		(2,564)		(2,564)		L	10/10/2018
150870 10 3	CELANESE ORD			30.000	2,699	89.970	2,699	3,015		16		(316)		(316)		L	10/10/2018
151020 10 4	CELGENE ORD			143.000	9,165	64.090	9,165	8,694				(4,048)		(4,048)		L	10/10/2018
15135B 10 1	CENTENE ORD			46.000	5,304	115.300	5,304	5,393				(569)		(569)		L	10/10/2018
15189T 10 7	CENTERPOINT ENERGY ORD			103.000	2,908	28.230	2,908	2,496		60		17		17		L	10/10/2018
156700 10 6	CENTURYLINK ORD			201.000	3,045	15.150	3,045	3,794		207		(749)		(749)		L	10/10/2018
156782 10 4	CERNER ORD			68.000	3,566	52.440	3,566	3,281				(818)		(818)		L	10/10/2018
159864 10 7	CHRLS RIVER LABS ORD			10.000	1,132	113.180	1,132	1,231				(99)		(99)		L	10/10/2018
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			45.000	12,824	284.970	12,824	7,247				(2,295)		(2,295)		L	02/08/2016
16359R 10 3	CHEMED ORD			5.000	1,416	283.280	1,416	1,552		2		(136)		(136)		L	10/10/2018
163851 10 8	CHEMOURS ORD			40.000	1,129	28.220	1,129	1,428		10		(299)		(299)		L	10/10/2018
16411R 20 8	CHENIERE ENERGY ORD			50.000	2,960	59.190	2,960	3,193				(234)		(234)		L	10/10/2018
165167 10 7	CHESAPEAKE ENERGY ORD			190.000	399	2.100	399	878				(479)		(479)		L	10/10/2018
166764 10 0	CHEVRON ORD			314.000	34,160	108.790	34,160	28,804		903		(4,763)		(4,763)		L	10/10/2018
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			2.000	864	431.790	864	629				286		286		L	10/19/2011
171340 10 2	CHURCH AND DWIGHT ORD			53.000	3,485	65.760	3,485	3,021		10		465		465		L	12/18/2018

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
171798 10 1	CIMAREX ENERGY ORD			29.000	1,788	61.650	1,788	2,348		17		(1,750)		(1,750)		L	04/05/2016
172062 10 1	CINCINNATI FINANCIAL ORD			14.000	1,084	77.420	1,084	658	7	29		34		34		L	09/18/2013
17243V 10 2	CINEMARK HOLDINGS ORD			25.000	895	35.800	895	987		8		(92)		(92)		L	10/10/2018
17275R 10 2	CISCO SYSTEMS ORD			823.000	35,661	43.330	35,661	26,336		548		1,240		1,240		L	10/10/2018
172908 10 5	CINTAS ORD			11.000	1,848	167.990	1,848	292		23		134		134		L	04/17/2009
172967 42 4	CITIGROUP ORD			490.000	25,509	52.060	25,509	18,766		755		(10,952)		(10,952)		L	02/02/2016
174610 10 5	CITIZENS FINANCIAL GROUP ORD			101.000	3,003	29.730	3,003	3,242		53		(990)		(990)		L	10/10/2018
177376 10 0	CITRIX SYSTEMS ORD			13.000	1,332	102.460	1,332	767		5		173		173		L	01/30/2018
189054 10 9	CLOROX ORD			14.000	2,158	154.140	2,158	1,026		52		76		76		L	07/18/2012
191216 10 0	COCA-COLA ORD			633.000	29,973	47.350	29,973	22,444		610		996		996		L	10/10/2018
192422 10 3	COGNEX ORD			35.000	1,353	38.670	1,353	1,597		2		(243)		(243)		L	10/10/2018
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			124.000	7,872	63.480	7,872	6,254		54		(967)		(967)		L	10/10/2018
194162 10 3	COLGATE PALMOLIVE ORD			179.000	10,654	59.520	10,654	9,021		155		(1,516)		(1,516)		L	10/10/2018
19626G 10 8	COLONY CAPITAL CL A ORD			105.000	491	4.680	491	613	12			(122)		(122)		L	10/10/2018
20030N 10 1	COMCAST CL A ORD			876.000	29,828	34.050	29,828	13,462	166	658		(5,256)		(5,256)		L	08/29/2013
200340 10 7	COMERICA ORD			40.000	2,748	68.690	2,748	2,894	24	15		(796)		(796)		L	10/10/2018
200525 10 3	COMMERCE BANCSHARES ORD			21.000	1,184	56.370	1,184	1,302		5		(118)		(118)		L	10/10/2018
20337X 10 9	COMMSCOPE HOLDING ORD			40.000	656	16.390	656	1,035				(379)		(379)		L	10/10/2018
205887 10 2	CONAGRA BRANDS ORD			50.998	1,089	21.360	1,089	1,175		33		(805)		(805)		L	10/26/2018
20605P 10 1	CONCHO RESOURCES ORD			41.000	4,214	102.790	4,214	5,706				(2,033)		(2,033)		L	10/10/2018
20825C 10 4	CONOCOPHILLIPS ORD			214.000	13,343	62.350	13,343	12,097		163		(425)		(425)		L	10/10/2018
209115 10 4	CONSOLIDATED EDISON ORD			29.000	2,217	76.460	2,217	1,541		83		(246)		(246)		L	11/26/2013
21036P 10 8	CONSTELLATION BRANDS CL A ORD			46.000	7,398	160.820	7,398	6,330		70		(2,760)		(2,760)		L	09/25/2018
216648 40 2	COOPER ORD			11.000	2,800	254.500	2,800	2,697		0		56		56		L	10/10/2018
217204 10 6	COPART ORD			45.000	2,150	47.780	2,150	2,249				(99)		(99)		L	10/10/2018
21870Q 10 5	CORESITE REALTY REIT ORD			10.000	872	87.230	872	1,042	11			(170)		(170)		L	10/10/2018
219350 10 5	CORNING ORD			169.000	5,105	30.210	5,105	4,141		68		(335)		(335)		L	10/10/2018
22160K 10 5	COSTCO WHOLESALE ORD			86.000	17,519	203.710	17,519	14,407		104		(241)		(241)		L	10/10/2018
22160N 10 9	COSTAR GROUP ORD			10.000	3,373	337.340	3,373	3,733				(359)		(359)		L	10/10/2018
222070 20 3	COTY CL A ORD			100.000	656	6.560	656	1,148		13		(492)		(492)		L	10/10/2018
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			91.000	9,885	108.630	9,885	8,160		200		(79)		(79)		L	10/10/2018
228368 10 6	CROWN HOLDINGS ORD			30.000	1,247	41.570	1,247	1,419				(172)		(172)		L	10/10/2018
229663 10 9	CUBESMART REIT ORD			40.000	1,148	28.690	1,148	1,104	13			44		44		L	10/10/2018
229899 10 9	CULLEN FROST BANKERS ORD			15.000	1,319	87.940	1,319	1,567		10		(248)		(248)		L	10/10/2018
231021 10 6	CUMMINS ORD			35.000	4,677	133.640	4,677	4,272		73		(786)		(786)		L	10/10/2018
231561 10 1	CURTISS WRIGHT ORD			10.000	1,021	102.120	1,021	1,222		2		(201)		(201)		L	10/10/2018
232806 10 9	CYPRESS SEMICONDUCTOR ORD			70.000	890	12.720	890	925	8			(34)		(34)		L	10/10/2018
23283R 10 0	CYRUSONE REIT ORD			25.000	1,322	52.880	1,322	1,529	12			(207)		(207)		L	10/10/2018
23331A 10 9	D R HORTON ORD			74.000	2,565	34.660	2,565	2,288		20		(575)		(575)		L	10/10/2018
233331 10 7	DTE ENERGY ORD			38.000	4,191	110.300	4,191	4,091	36	11		(83)		(83)		L	10/10/2018
23355L 10 6	DXC TECHNOLOGY ORD			62.000	3,297	53.170	3,297	3,147	5	8		149		149		L	12/18/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator and Administrative Symbol (a)	18 Date Acquired
235851 10 2	DANAHER ORD			132.000	13,612	103.120	13,612	9,448	21	32		477		477		L	10/10/2018
237194 10 5	DARDEN RESTAURANTS ORD			28.000	2,796	99.860	2,796	2,340		22		(111)		(111)		L	10/10/2018
23918K 10 8	DAVITA ORD			8.000	412	51.460	412	473				(166)		(166)		L	03/27/2013
244199 10 5	DEERE ORD			72.000	10,740	149.170	10,740	8,061	55	70		(122)		(122)		L	10/10/2018
24703L 20 2	DELL TECHNOLOGIES CL C ORD			29.795	1,281	43.000	1,281	1,525				(244)		(244)		L	10/10/2018
247361 70 2	Delta Air Lines, Inc.			136.000	6,786	49.900	6,786	5,423		97		(296)		(296)		L	10/10/2018
24906P 10 9	DENTSPLY SIRONA ORD			50.000	1,861	37.210	1,861	1,796	4			65		65		L	10/10/2018
25179M 10 3	DEVON ENERGY ORD			155.000	3,494	22.540	3,494	4,997		45		(2,124)		(2,124)		L	04/20/2018
252131 10 7	DEXCOM ORD			20.000	2,396	119.800	2,396	2,362				34		34		L	10/10/2018
25278X 10 9	DIAMONDBACK ENERGY ORD			37.004	3,430	92.700	3,430	4,771		3		(1,340)		(1,340)		L	10/10/2018
253868 10 3	DIGITAL REALTY REIT ORD			45.000	4,795	106.550	4,795	4,890	45	40		(95)		(95)		L	10/10/2018
254687 10 6	WALT DISNEY ORD			284.000	31,141	109.650	31,141	10,492	250	477		608		608		L	01/23/2015
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			110.000	6,488	58.980	6,488	4,708		165		(1,973)		(1,973)		L	05/26/2017
25470F 10 4	DISCOVERY SRS A ORD			25.000	619	24.740	619	391				59		59		L	03/03/2010
25470F 30 2	DISCOVERY SRS C ORD			72.000	1,662	23.080	1,662	2,074				(412)		(412)		L	10/10/2018
25470M 10 9	DISH NETWORK CL A ORD			25.000	624	24.970	624	855				(231)		(231)		L	06/27/2018
256677 10 5	DOLLAR GENERAL ORD			58.000	6,269	108.080	6,269	5,061		26		434		434		L	10/10/2018
256746 10 8	DOLLAR TREE ORD			51.000	4,606	90.320	4,606	3,444				(174)		(174)		L	10/10/2018
25746U 10 9	DOMINION ENERGY ORD			136.000	9,719	71.460	9,719	8,449		241		(639)		(639)		L	10/10/2018
25754A 20 1	DOMINOS PIZZA ORD			10.000	2,480	247.990	2,480	2,749		6		(269)		(269)		L	10/10/2018
257651 10 9	DONALDSON ORD			30.000	1,302	43.390	1,302	1,625		6		(323)		(323)		L	10/10/2018
25960P 10 9	DOUGLAS EMMETT REIT ORD			35.000	1,195	34.130	1,195	1,300	9			(105)		(105)		L	10/10/2018
260003 10 8	DOVER ORD			16.000	1,135	70.950	1,135	597		23		538		538		L	11/20/2012
26078J 10 0	DOWDUPONT ORD			487.996	26,098	53.480	26,098	23,387		340		(4,113)		(4,113)		L	12/18/2018
264411 50 5	DUKE REALTY REIT ORD			34.000	881	25.900	881	875		28		6		6		L	01/30/2018
26441C 20 4	DUKE ENERGY ORD			149.000	12,859	86.300	12,859	10,935		271		548		548		L	10/10/2018
26483E 10 0	DUN & BRADSTREET ORD			10.000	1,427	142.740	1,427	1,423				4		4		L	10/10/2018
265504 10 0	DUNKIN' BRANDS GROUP ORD			20.000	1,282	64.120	1,282	1,441		7		(159)		(159)		L	10/10/2018
26875P 10 1	EOG RESOURCES ORD			108.000	9,419	87.210	9,419	9,969		52		(3,257)		(3,257)		L	10/10/2018
26884L 10 9	EQT ORD			60.000	1,133	18.890	1,133	1,391		2		(257)		(257)		L	10/10/2018
26884U 10 9	EPR PROPERTIES REIT ORD			20.000	1,281	64.030	1,281	1,363	7	14		(83)		(83)		L	10/10/2018
26885B 10 0	EQM MIDSTREAM PARTNERS UNT			250.000	10,813	43.250	10,813	18,643		1,074		(7,463)		(7,463)		L	06/29/2017
269246 40 1	E TRADE FINANCIAL ORD			55.000	2,413	43.880	2,413	2,209		8		(357)		(357)		L	10/10/2018
26969P 10 8	EAGLE MATERIALS ORD			10.000	610	61.030	610	808	1			(197)		(197)		L	10/10/2018
27579R 10 4	EAST WEST BANCORP ORD			35.000	1,524	43.530	1,524	2,096		8		(572)		(572)		L	10/10/2018
277432 10 0	EASTMAN CHEMICAL ORD			43.000	3,144	73.110	3,144	2,609	33	96		(840)		(840)		L	01/23/2015
278265 10 3	EATON VANCE COM NON VTG ORD			25.000	880	35.180	880	1,204		9		(324)		(324)		L	10/10/2018
278642 10 3	EBAY ORD			197.000	5,530	28.070	5,530	4,181				(1,178)		(1,178)		L	10/10/2018
278865 10 0	ECOLAB ORD			54.000	7,957	147.350	7,957	5,636	25	39		212		212		L	10/10/2018
281020 10 7	EDISON INTERNATIONAL ORD			71.000	4,031	56.770	4,031	4,334	43	65		(730)		(730)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
28176E 10 8	EDWARDS LIFESCIENCES ORD			45.000	6,893	153.170	6,893	4,883				1,132		1,132		L	10/10/2018
285512 10 9	ELECTRONIC ARTS ORD			63.000	4,971	78.910	4,971	4,179				(1,651)		(1,651)		L	10/10/2018
291011 10 4	EMERSON ELECTRIC ORD			131.000	7,827	59.750	7,827	7,113		146		(1,577)		(1,577)		L	10/10/2018
29261A 10 0	ENCOMPASS HEALTH ORD			25.000	1,543	61.700	1,543	1,888	7			(345)		(345)		L	10/10/2018
29272W 10 9	ENERGIZER HOLDINGS ORD			15.000	677	45.150	677	882		5		(205)		(205)		L	10/10/2018
29273V 10 0	ENERGY TRANSFER UNT			9,164.000	121,056	13.210	121,056	155,980		12,368		(25,691)		(25,691)		L	04/11/2018
29336T 10 0	ENLINK MIDSTREAM COM UNT			3,800.000	36,062	9.490	36,062	67,400		4,028		(30,818)		(30,818)		L	06/29/2017
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT			2,450.000	26,975	11.010	26,975	37,844		2,496		(8,556)		(8,556)		L	12/12/2018
29364G 10 3	ENTERGY ORD			15.000	1,291	86.070	1,291	947		54		70		70		L	03/05/2014
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			3,250.000	79,918	24.590	79,918	88,323		5,574		(6,240)		(6,240)		L	06/29/2017
29414B 10 4	EPAM SYSTEMS ORD			15.000	1,740	116.010	1,740	1,832				(92)		(92)		L	10/10/2018
294429 10 5	EQUIFAX ORD			14.000	1,304	93.130	1,304	863		22		(347)		(347)		L	04/25/2013
29444U 70 0	EQUINIX REIT ORD			20.000	7,051	352.560	7,051	7,378		80		(1,366)		(1,366)		L	10/10/2018
294600 10 1	EQUITRANS MIDSTREAM ORD			548.000	10,971	20.020	10,971	12,070				(1,099)		(1,099)		L	12/12/2018
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			20.000	1,943	97.130	1,943	1,865	11			78		78		L	10/10/2018
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			76.000	5,017	66.010	5,017	3,959	41	66		128		128		L	10/10/2018
297178 10 5	ESSEX PROPERTY REIT ORD			16.000	3,923	245.210	3,923	3,620	30	42		20		20		L	10/10/2018
298736 10 9	EURONET WORLDWIDE ORD			15.000	1,536	102.380	1,536	1,662				(126)		(126)		L	10/10/2018
30034W 10 6	EVERGY ORD			30.000	1,703	56.770	1,703	1,673		28		31		31		L	06/27/2018
30040W 10 8	EVERSOURCE ENERGY ORD			35.000	2,276	65.040	2,276	1,407		71		65		65		L	07/18/2012
30063P 10 5	EXACT SCIENCES ORD			25.000	1,578	63.100	1,578	1,684				(107)		(107)		L	10/10/2018
30161N 10 1	EXELON ORD			200.000	9,020	45.100	9,020	7,548		157		660		660		L	10/10/2018
30161Q 10 4	EXELIXIS ORD			65.000	1,279	19.670	1,279	1,055				224		224		L	10/10/2018
30212P 30 3	EXPEDIA GROUP ORD			25.000	2,816	112.650	2,816	1,861		12		(154)		(154)		L	12/18/2018
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			17.000	1,158	68.090	1,158	753		15		58		58		L	01/23/2015
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			12.000	1,086	90.480	1,086	841		40		36		36		L	11/25/2016
30231G 10 2	EXXON MOBIL ORD			724.000	49,370	68.190	49,370	48,960		1,295		(10,858)		(10,858)		L	12/18/2018
302445 10 1	FLIR SYSTEMS ORD			11.000	479	43.540	479	402		7		(34)		(34)		L	03/30/2017
302491 30 3	FMC ORD			10.000	740	73.960	740	660	4	7		(207)		(207)		L	05/31/2017
302520 10 1	FNB ORD			70.000	689	9.840	689	886		8		(197)		(197)		L	10/10/2018
30303M 10 2	FACEBOOK CL A ORD			430.000	56,369	131.090	56,369	54,563				(17,756)		(17,756)		L	08/17/2018
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			10.000	2,001	200.130	2,001	2,156		6		(155)		(155)		L	10/10/2018
303250 10 4	FAIR ISAAC ORD			5.000	935	187.000	935	1,041				(106)		(106)		L	10/10/2018
311900 10 4	FASTENAL ORD			61.000	3,190	52.290	3,190	2,670		48		(26)		(26)		L	10/10/2018
313747 20 6	FEDERAL REIT ORD			10.000	1,180	118.040	1,180	1,258	10	10		(78)		(78)		L	08/08/2018
31428X 10 6	FEDEX ORD			56.000	9,034	161.330	9,034	10,421	36	37		(3,817)		(3,817)		L	10/10/2018
315616 10 2	F5 NETWORKS ORD			6.000	972	162.030	972	532				185		185		L	03/27/2013
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			71.000	7,281	102.550	7,281	5,291		48		207		207		L	10/10/2018
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			60.000	1,886	31.440	1,886	2,280		18		(394)		(394)		L	10/10/2018
316773 10 0	FIFTH THIRD BANCORP ORD			143.000	3,365	23.530	3,365	3,550	31	36		(761)		(761)		L	10/10/2018
31816Q 10 1	FIREEYE ORD			40.000	648	16.210	648	650				(2)		(2)		L	10/10/2018

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
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			25.000	1,116	44.640	1,116	1,278		11		(162)		(162)		L	10/10/2018
32008D 10 6	FIRST DATA CL A ORD			115.000	1,945	16.910	1,945	2,592				(647)		(647)		L	10/10/2018
320517 10 5	FIRST HORIZON NATIONAL ORD			70.000	921	13.160	921	1,186	8			(265)		(265)		L	10/10/2018
33616C 10 0	FIRST REPUBLIC BANK ORD			52.000	4,519	86.900	4,519	4,572		37		(53)		(53)		L	01/16/2018
337738 10 8	FISERV ORD			89.000	6,541	73.490	6,541	5,515				75		75		L	10/10/2018
337932 10 7	FIRSTENERGY ORD			105.000	3,943	37.550	3,943	3,727		81		244		244		L	10/10/2018
339041 10 5	FLEETCOR TECHNOLOGIES ORD			10.000	1,857	185.720	1,857	2,115				(258)		(258)		L	06/27/2018
343412 10 2	FLUOR ORD			12.000	386	32.200	386	564	3	10		(233)		(233)		L	11/27/2017
34354P 10 5	FLOWSERVE ORD			30.000	1,141	38.020	1,141	1,533				(392)		(392)		L	10/10/2018
344849 10 4	FOOT LOCKER ORD			12.000	638	53.200	638	375		16		76		76		L	10/18/2017
345370 86 0	FORD MOTOR ORD			811.000	6,204	7.650	6,204	5,629		311		(2,150)		(2,150)		L	10/10/2018
34959E 10 9	FORTINET ORD			30.000	2,113	70.430	2,113	2,387				(275)		(275)		L	10/10/2018
34959J 10 8	FORTIVE ORD			61.000	4,127	67.660	4,127	3,172		10		(562)		(562)		L	10/10/2018
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			30.000	1,140	37.990	1,140	1,475		6		(335)		(335)		L	10/10/2018
354613 10 1	FRANKLIN RESOURCES ORD			65.000	1,928	29.660	1,928	1,924	17			4		4		L	10/10/2018
35671D 85 7	FREEPORT MCMORAN ORD			305.000	3,145	10.310	3,145	3,538		25		(1,435)		(1,435)		L	10/10/2018
35905A 10 9	FRONTDOOR ORD			15.000	399	26.610	399	663				(264)		(264)		L	10/10/2018
36164V 30 5	GCI LIBERTY CL A ORD			25.000	1,029	41.160	1,029	1,195				(166)		(166)		L	10/10/2018
363576 10 9	ARTHUR J GALLAGHER ORD			15.000	1,106	73.700	1,106	854		25		156		156		L	03/30/2017
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			45.000	1,454	32.310	1,454	1,554		31		(100)		(100)		L	10/10/2018
364760 10 8	GAP ORD			31.000	799	25.760	799	471		30		(257)		(257)		L	05/19/2009
366505 10 5	GARRETT MOTION ORD		C	23.000	284	12.340	284	235				49		49		L	06/08/2017
366651 10 7	GARTNER ORD			9.000	1,151	127.840	1,151	1,083				42		42		L	06/06/2017
369550 10 8	GENERAL DYNAMICS ORD			55.000	8,647	157.210	8,647	8,186		73		(2,347)		(2,347)		L	10/10/2018
369604 10 3	GENERAL ELECTRIC ORD			1,816.000	13,747	7.570	13,747	24,037	18	216		(10,410)		(10,410)		L	12/18/2018
370334 10 4	GENERAL MILLS ORD			126.000	4,906	38.940	4,906	4,870		80		(1,260)		(1,260)		L	10/10/2018
37045V 10 0	GENERAL MOTORS ORD			275.000	9,199	33.450	9,199	8,766		247		(817)		(817)		L	10/10/2018
371559 10 5	GENESEE & WYOMING CL A ORD			15.000	1,110	74.020	1,110	1,239				(128)		(128)		L	10/10/2018
371901 10 9	GENTEX ORD			60.000	1,213	20.210	1,213	1,172				40		40		L	10/10/2018
371927 10 4	GENESIS ENERGY UNT			2,900.000	53,563	18.470	53,563	85,062		6,039		(13,131)		(13,131)		L	04/11/2018
372460 10 5	GENUINE PARTS ORD			14.000	1,344	96.020	1,344	482	10	40		14		14		L	04/17/2009
375558 10 3	GILEAD SCIENCES ORD			238.000	14,887	62.550	14,887	12,061		512		(2,409)		(2,409)		L	04/02/2018
37940X 10 2	GLOBAL PAYMENTS ORD			14.000	1,444	103.130	1,444	1,292		1		40		40		L	06/06/2017
380237 10 7	GODADDY CL A ORD			35.000	2,297	65.620	2,297	2,478				(181)		(181)		L	10/10/2018
38141G 10 4	GOLDMAN SACHS GROUP ORD			66.000	11,025	167.050	11,025	11,914		114		(4,194)		(4,194)		L	10/10/2018
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			62.000	1,265	20.410	1,265	1,219		36		(738)		(738)		L	10/15/2014
38388F 10 8	WR GRACE ORD			10.000	649	64.910	649	683		2		(33)		(33)		L	10/10/2018
384109 10 4	GRACO ORD			35.000	1,465	41.850	1,465	1,424		5		41		41		L	10/10/2018
384802 10 4	WW GRAINGER ORD			4.000	1,129	282.360	1,129	427		21		184		184		L	08/24/2010
38526M 10 6	GRAND CANYON EDUCATION ORD			10.000	961	96.140	961	1,153				(191)		(191)		L	10/10/2018
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			65.000	692	10.640	692	827	5			(136)		(136)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator and Administrative Symbol (a)	18 Date Acquired
400110 10 2	GRUBHUB ORD			20.000	1,536	76.810	1,536	2,357				(820)		(820)		L	10/10/2018
40171V 10 0	GUIDEWIRE SOFTWARE ORD			20.000	1,605	80.230	1,605	1,790				(185)		(185)		L	10/10/2018
40412C 10 1	HCA HEALTHCARE ORD			60.000	7,467	124.450	7,467	7,365		35		(100)		(100)		L	10/10/2018
40414L 10 9	HCP REIT ORD			44.000	1,229	27.930	1,229	1,011		49		218		218		L	03/27/2018
40416M 10 5	HD SUPPLY HOLDINGS ORD			40.000	1,501	37.520	1,501	1,580				(79)		(79)		L	10/10/2018
40434L 10 5	HP ORD			337.000	6,895	20.460	6,895	6,245	54	71		(870)		(870)		L	10/10/2018
406216 10 1	HALLIBURTON ORD			187.000	4,970	26.580	4,970	6,928		67		(3,141)		(3,141)		L	10/10/2018
410345 10 2	HANESBRANDS ORD			92.000	1,153	12.530	1,153	1,710		14		(557)		(557)		L	08/22/2018
410867 10 5	HANOVER INSURANCE GROUP ORD			10.000	1,168	116.770	1,168	1,176		6		(8)		(8)		L	10/10/2018
412822 10 8	HARLEY DAVIDSON ORD			18.000	614	34.120	614	782		27		(302)		(302)		L	07/29/2011
413875 10 5	HARRIS ORD			14.000	1,885	134.650	1,885	1,469		29		(121)		(121)		L	06/27/2018
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			114.000	5,067	44.450	5,067	4,193	40	120		(1,349)		(1,349)		L	10/20/2016
418056 10 7	HASBRO ORD			26.000	2,113	81.250	2,113	2,140		27		(400)		(400)		L	10/10/2018
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			25.000	916	36.620	916	898		8		18		18		L	10/10/2018
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			45.000	1,139	25.310	1,139	1,186	14			(47)		(47)		L	10/10/2018
423452 10 1	HELMERICH AND PAYNE ORD			13.000	623	47.940	623	738		23		(188)		(188)		L	08/08/2018
426281 10 1	JACK HENRY AND ASSOCIATES ORD			20.000	2,530	126.520	2,530	3,001		7		(471)		(471)		L	10/10/2018
427866 10 8	HERSHEY FOODS ORD			14.000	1,501	107.180	1,501	1,333		25		66		66		L	08/08/2018
42809H 10 7	HESS ORD			60.000	2,430	40.500	2,430	3,677		30		(1,256)		(1,256)		L	10/10/2018
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			317.000	4,188	13.210	4,188	3,621	36	48		(509)		(509)		L	10/10/2018
428291 10 8	HEXCEL ORD			20.000	1,147	57.340	1,147	1,250		3		(103)		(103)		L	10/10/2018
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			25.000	967	38.690	967	1,158		12		(190)		(190)		L	10/10/2018
431475 10 2	HILL ROM HOLDINGS ORD			10.000	886	88.550	886	869		2		16		16		L	10/10/2018
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			59.000	4,236	71.800	4,236	4,122		17		(218)		(218)		L	10/10/2018
436106 10 8	HOLLYFRONTIER ORD			20.000	1,022	51.120	1,022	1,333		13		(311)		(311)		L	06/27/2018
436440 10 1	HOLOGIC ORD			20.000	822	41.100	822	662				(33)		(33)		L	06/14/2016
437076 10 2	HOME DEPOT ORD			191.000	32,818	171.820	32,818	21,074		509		(3,759)		(3,759)		L	10/10/2018
438516 10 6	HONEYWELL INTERNATIONAL ORD			160.000	21,139	132.120	21,139	11,820		131		9,320		9,320		L	01/04/2017
440452 10 0	HORMEL FOODS ORD			60.000	2,561	42.680	2,561	2,404		11		157		157		L	10/10/2018
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD			35.000	836	23.880	836	960		19		(125)		(125)		L	10/10/2018
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			68.000	1,134	16.670	1,134	1,299	17	53		(233)		(233)		L	01/30/2018
44267D 10 7	HOWARD HUGHES ORD			10.000	976	97.620	976	1,154				(178)		(178)		L	10/10/2018
443510 60 7	HUBBELL ORD			15.000	1,490	99.340	1,490	1,851		13		(361)		(361)		L	10/10/2018
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			35.000	1,017	29.060	1,017	1,111		9		(94)		(94)		L	10/10/2018
444859 10 2	HUMANA ORD			32.000	9,167	286.480	9,167	7,250	16	23		(386)		(386)		L	10/10/2018
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			8.000	744	93.040	744	690		8		(176)		(176)		L	06/06/2017
446150 10 4	HUNTINGTON BANCSHARES ORD			230.000	2,742	11.920	2,742	2,894	32	35		(700)		(700)		L	10/10/2018
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			5.000	952	190.310	952	1,086		8		(135)		(135)		L	06/27/2018
447011 10 7	HUNTSMAN ORD			50.000	965	19.290	965	1,188		8		(224)		(224)		L	10/10/2018
44919P 50 8	IAC INTERACTIVE ORD			20.000	3,661	183.040	3,661	3,833				(173)		(173)		L	10/10/2018
45073V 10 8	ITT ORD			20.000	965	48.270	965	1,066		3		(100)		(100)		L	10/10/2018

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
45167R 10 4	IDEX ORD			20.000	2,525	126.260	2,525	2,803		9		(277)		(277)		L	10/10/2018
45168D 10 4	IDEXX LABORATORIES ORD			8.000	1,488	186.020	1,488	1,303				237		237		L	10/18/2017
452308 10 9	ILLINOIS TOOL ORD			74.000	9,375	126.690	9,375	8,396	74	63		(1,111)		(1,111)		L	10/10/2018
452327 10 9	ILLUMINA ORD			34.000	10,198	299.930	10,198	8,254				1,043		1,043		L	10/10/2018
45337C 10 2	INCYTE ORD			20.000	1,272	63.590	1,272	1,272				0		0		L	08/08/2018
457187 10 2	INGREDION ORD			15.000	1,371	91.400	1,371	1,519	9			(148)		(148)		L	10/10/2018
45784P 10 1	INSULET ORD			15.000	1,190	79.320	1,190	1,315				(125)		(125)		L	10/10/2018
458140 10 0	INTEL ORD			790.000	37,075	46.930	37,075	25,558		570		1,175		1,175		L	10/10/2018
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			20.000	1,089	54.430	1,089	1,073		2		15		15		L	10/10/2018
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			120.000	9,040	75.330	9,040	7,258		68		340		340		L	10/10/2018
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			169.000	19,210	113.670	19,210	21,185		532		(5,526)		(5,526)		L	10/10/2018
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			20.000	2,685	134.270	2,685	2,646	15			39		39		L	12/18/2018
460146 10 3	INTERNATIONAL PAPER ORD			87.000	3,511	40.360	3,511	2,767		89		(737)		(737)		L	10/10/2018
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			36.000	743	20.630	743	552		30		(20)		(20)		L	01/30/2018
461202 10 3	INTUIT ORD			55.000	10,827	196.850	10,827	6,808		41		749		749		L	10/10/2018
46120E 60 2	INTUITIVE SURGICAL ORD			19.000	9,099	478.920	9,099	6,021				693		693		L	10/10/2018
462222 10 0	IONIS PHARMACEUTICALS, INC			25.000	1,352	54.060	1,352	1,102				250		250		L	10/10/2018
46266C 10 5	IQVIA HOLDINGS ORD			17.000	1,975	116.170	1,975	1,818				189		189		L	08/08/2018
46284V 10 1	IRON MOUNTAIN ORD			26.000	843	32.410	843	845	16	56		(104)		(104)		L	01/30/2018
46625H 10 0	JPMORGAN CHASE ORD			547.000	53,398	97.620	53,398	22,320		1,365		(5,056)		(5,056)		L	12/18/2018
469814 10 7	JACOBS ENGINEERING GROUP ORD			15.000	877	58.460	877	968		5		(91)		(91)		L	06/27/2018
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			21.000	365	17.360	365	449		9		(192)		(192)		L	11/25/2016
477143 10 1	JETBLUE AIRWAYS ORD			65.000	1,044	16.060	1,044	1,082				(38)		(38)		L	10/10/2018
478160 10 4	JOHNSON & JOHNSON ORD			441.000	56,911	129.050	56,911	43,632		908		(3,908)		(3,908)		L	12/18/2018
48020Q 10 7	JONES LANG LASALLE ORD			5.000	633	126.600	633	667		2		(34)		(34)		L	10/10/2018
48203R 10 4	JUNIPER NETWORKS ORD			29.000	780	26.910	780	462		21		(46)		(46)		L	04/25/2013
48238T 10 9	KAR AUCTION SERVICES ORD			25.000	1,193	47.720	1,193	1,405	9			(212)		(212)		L	10/10/2018
482480 10 0	KLA TENCOR ORD			30.000	2,685	89.490	2,685	2,382		43		(243)		(243)		L	10/10/2018
485170 30 2	KANSAS CITY SOUTHERN ORD			9.000	859	95.450	859	853	3	13		(88)		(88)		L	05/31/2017
487836 10 8	KELLOGG ORD			47.000	2,679	57.010	2,679	3,039		54		(538)		(538)		L	10/10/2018
493267 10 8	KEYCORP ORD			219.000	3,237	14.780	3,237	3,873		66		(1,146)		(1,146)		L	10/10/2018
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			35.000	2,173	62.080	2,173	2,149				24		24		L	10/10/2018
49427F 10 8	KILROY REALTY REIT ORD			20.000	1,258	62.880	1,258	1,418	9			(160)		(160)		L	10/10/2018
494368 10 3	KIMBERLY CLARK ORD			118.000	13,445	113.940	13,445	8,443	123	511		(793)		(793)		L	06/20/2012
49446R 10 9	KIMCO REALTY REIT ORD			44.000	645	14.650	645	735	12	20		(96)		(96)		L	08/08/2018
49456B 10 1	KINDER MORGAN CL P ORD			1,092.000	16,795	15.380	16,795	18,092		148		(1,709)		(1,709)		L	12/12/2018
497266 10 6	KIRBY ORD			10.000	674	67.360	674	786				(112)		(112)		L	10/10/2018
500255 10 4	KOHL'S ORD			34.000	2,256	66.340	2,256	2,136		37		(26)		(26)		L	10/10/2018
500754 10 6	KRAFT HEINZ ORD			121.000	5,208	43.040	5,208	5,820		162		(2,513)		(2,513)		L	10/10/2018
501044 10 1	KROGER ORD			161.000	4,428	27.500	4,428	2,974		56		(14)		(14)		L	10/10/2018

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
501797 10 4	L BRANDS ORD			48.000	1,232	25.670	1,232	1,252		52		(549)		(549)		L	10/10/2018
501889 20 8	LKQ ORD			29.000	688	23.730	688	925				(491)		(491)		L	06/06/2017
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			15.000	916	61.080	916	908		4		9		9		L	10/10/2018
502413 10 7	L3 TECHNOLOGIES ORD			9.000	1,563	173.660	1,563	653		29		(218)		(218)		L	12/02/2005
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			10.000	1,264	126.360	1,264	1,349				(332)		(332)		L	06/06/2017
512807 10 8	LAM RESEARCH ORD			32.000	4,357	136.170	4,357	2,792		90		(869)		(869)		L	10/10/2018
512816 10 9	LAMAR ADVERTISING CL A REIT			15.000	1,038	69.180	1,038	1,110		14		(72)		(72)		L	10/10/2018
513272 10 4	LAMB WESTON HOLDINGS ORD			30.000	2,207	73.560	2,207	2,197		6		10		10		L	10/10/2018
517834 10 7	LAS VEGAS SANDS ORD			70.000	3,644	52.050	3,644	3,944		53		(300)		(300)		L	10/10/2018
518439 10 4	ESTEE LAUDER CL A ORD			28.000	3,643	130.100	3,643	873		44		80		80		L	07/23/2010
521865 20 4	LEAR ORD			10.000	1,229	122.860	1,229	1,351		7		(122)		(122)		L	10/10/2018
524660 10 7	LEGGETT & PLATT ORD			7.000	251	35.840	251	233	3	10		(83)		(83)		L	03/27/2013
525327 10 2	LEIDOS HOLDINGS ORD			25.000	1,318	52.720	1,318	1,651		8		(333)		(333)		L	10/10/2018
526057 10 4	LENNAR CL A ORD			58.000	2,271	39.150	2,271	2,621		4		(613)		(613)		L	10/10/2018
526107 10 7	LENNOX INTERNATIONAL ORD			5.000	1,094	218.860	1,094	1,024	3			70		70		L	10/10/2018
530307 30 5	LIBERTY BROADBAND SRS C ORD			20.000	1,441	72.030	1,441	1,595				(154)		(154)		L	10/10/2018
53071M 10 4	QURATE RETAIL SRS A ORD			85.000	1,659	19.520	1,659	1,767				(108)		(108)		L	10/10/2018
531172 10 4	LIBERTY PROPERTY REIT ORD			30.000	1,256	41.880	1,256	1,265	12			(8)		(8)		L	10/10/2018
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			30.000	1,109	36.980	1,109	1,226				(116)		(116)		L	10/10/2018
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			40.000	1,228	30.700	1,228	1,336				(108)		(108)		L	10/10/2018
53223X 10 7	LIFE STORAGE ORD			5.000	465	92.990	465	459		5		6		6		L	10/10/2018
532457 10 8	ELI LILLY ORD			171.000	19,788	115.720	19,788	13,666		233		3,099		3,099		L	10/10/2018
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			10.000	789	78.850	789	859	5			(71)		(71)		L	10/10/2018
534187 10 9	LINCOLN NATIONAL ORD			43.000	2,206	51.310	2,206	2,410		17		(834)		(834)		L	10/10/2018
537008 10 4	LITTELFUSE ORD			5.000	857	171.480	857	878		2		(20)		(20)		L	10/10/2018
538034 10 9	LIVE NATION ENTERTAINMENT ORD			25.000	1,231	49.250	1,231	1,313				(81)		(81)		L	12/18/2018
539830 10 9	LOCKHEED MARTIN ORD			43.000	11,259	261.840	11,259	11,091		173		(3,017)		(3,017)		L	10/10/2018
540424 10 8	LOEWS ORD			84.000	3,824	45.520	3,824	3,114		21		(379)		(379)		L	02/08/2016
54142L 10 9	LOGMEIN ORD			6.000	489	81.570	489	458		3		(27)		(27)		L	10/10/2018
548661 10 7	LOWE'S COMPANIES ORD			158.000	14,593	92.360	14,593	11,274		167		(1,251)		(1,251)		L	10/10/2018
550021 10 9	LULULEMON ATHLETICA ORD		C	20.000	2,432	121.610	2,432	2,814				(382)		(382)		L	10/10/2018
55261F 10 4	M&T BANK ORD			30.000	4,294	143.130	4,294	4,210		56		(733)		(733)		L	10/10/2018
552690 10 9	MDU RESOURCES GROUP ORD			40.000	954	23.840	954	1,043	8			(90)		(90)		L	10/10/2018
552953 10 1	MGM RESORTS INTERNATIONAL ORD			105.000	2,547	24.260	2,547	2,842		11		(295)		(295)		L	12/18/2018
55306N 10 4	MKS INSTRUMENTS ORD			10.000	646	64.610	646	734		2		(88)		(88)		L	10/10/2018
55336V 10 0	MPLX COM UNT			1,950.000	59,085	30.300	59,085	67,934		2,566		(10,619)		(10,619)		L	12/12/2018
55354G 10 0	MSCI ORD			15.000	2,211	147.430	2,211	2,353		9		(141)		(141)		L	10/10/2018
554382 10 1	MACERICH REIT ORD			14.000	606	43.280	606	823		42		(314)		(314)		L	09/18/2013
55616P 10 4	MACYS ORD			28.000	834	29.780	834	591	11	42		129		129		L	08/28/2017
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			700.000	39,942	57.060	39,942	49,334		2,655		(9,716)		(9,716)		L	06/29/2017
56418H 10 0	MANPOWERGROUP ORD			10.000	648	64.800	648	774		10		(126)		(126)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
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565849 10 6	MARATHON OIL ORD			174.000	2,495	14.340	2,495	3,179		18		(937)		(937)		L	10/10/2018
56585A 10 2	MARATHON PETROLEUM ORD			140.000	8,261	59.010	8,261	5,969		85		(7)		(7)		L	12/18/2018
57060D 10 8	MARKETAXESS HOLDINGS ORD			5.000	1,057	211.310	1,057	934		2		122		122		L	10/10/2018
571748 10 2	MARSH & MCLENNAN ORD			165.000	13,159	79.750	13,159	6,824		291		(271)		(271)		L	10/25/2013
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			59.000	6,405	108.560	6,405	5,687		58		(1,026)		(1,026)		L	10/10/2018
573284 10 6	MARTIN MARIETTA MATERIALS ORD			9.000	1,547	171.870	1,547	1,496		10		(217)		(217)		L	10/10/2018
574599 10 6	MASCO ORD			46.000	1,345	29.240	1,345	583		20		(676)		(676)		L	07/18/2012
57636Q 10 4	MASTERCARD CL A ORD			137.000	25,845	188.650	25,845	14,275		72		2,162		2,162		L	10/10/2018
577081 10 2	MATTEL ORD			33.000	330	9.990	330	444				(115)		(115)		L	03/27/2018
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			55.000	2,797	50.850	2,797	2,793		25		3		3		L	10/10/2018
579780 20 6	MCCORMICK ORD			21.000	2,924	139.240	2,924	1,779	12	23		460		460		L	10/10/2018
580135 10 1	MCDONALD'S ORD			135.000	23,972	177.570	23,972	15,978		354		998		998		L	10/10/2018
58155Q 10 3	MCKESSON ORD			39.000	4,308	110.470	4,308	4,123	15	20		(1,263)		(1,263)		L	10/10/2018
58463J 30 4	MEDICAL PROPERTIES REIT ORD			75.000	1,206	16.080	1,206	1,091	19			115		115		L	10/10/2018
58933Y 10 5	MERCK & CO ORD			457.000	34,919	76.410	34,919	24,601	251	395		5,496		5,496		L	10/10/2018
59156R 10 8	METLIFE ORD			266.000	10,922	41.060	10,922	10,614		442		(2,527)		(2,527)		L	12/08/2015
592688 10 5	METTLER TOLEDO ORD			5.000	2,828	565.580	2,828	2,837				(9)		(9)		L	10/10/2018
594918 10 4	MICROSOFT ORD			1,326.000	134,682	101.570	134,682	67,585		1,994		16,778		16,778		L	12/18/2018
595017 10 4	MICROCHIP TECHNOLOGY ORD			23.000	1,654	71.920	1,654	756		33		(367)		(367)		L	12/21/2007
595112 10 3	MICRON TECHNOLOGY ORD			230.000	7,298	31.730	7,298	7,123				(2,392)		(2,392)		L	10/10/2018
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			23.000	2,201	95.700	2,201	2,272		30		(82)		(82)		L	10/10/2018
596278 10 1	MIDDLEBY ORD			10.000	1,027	102.730	1,027	1,176				(149)		(149)		L	10/10/2018
608190 10 4	MOHAWK INDUSTRIES ORD			9.000	1,053	116.960	1,053	1,467				(849)		(849)		L	10/10/2018
60855R 10 0	MOLINA HEALTHCARE ORD			10.000	1,162	116.220	1,162	1,386				(224)		(224)		L	10/10/2018
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD			18.000	1,011	56.160	1,011	846		30		(466)		(466)		L	03/28/2007
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			301.000	12,049	40.030	12,049	10,295	78	98		(732)		(732)		L	10/10/2018
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			5.000	581	116.250	581	552	2			29		29		L	10/10/2018
61174X 10 9	MONSTER BEVERAGE ORD			83.000	4,085	49.220	4,085	4,130				(710)		(710)		L	10/10/2018
615369 10 5	MOODYS ORD			33.000	4,621	140.040	4,621	3,382		32		(419)		(419)		L	10/10/2018
617446 44 8	MORGAN STANLEY ORD			333.000	13,203	39.650	13,203	7,892		366		(4,269)		(4,269)		L	02/02/2016
61945C 10 3	MOSAIC ORD			33.000	964	29.210	964	779		3		117		117		L	11/27/2017
620076 30 7	MOTOROLA SOLUTIONS ORD			30.000	3,451	115.040	3,451	2,951	17	31		286		286		L	10/10/2018
626717 10 2	MURPHY OIL ORD			30.000	702	23.390	702	953		8		(252)		(252)		L	10/10/2018
629377 50 8	NRG ENERGY ORD			31.000	1,228	39.600	1,228	340		4		345		345		L	11/25/2016
62989* 10 5	NAMIC INSURANCE COMPANY INC			244.000	77,435	317.358	77,435	12,186				7,362		7,362		A	06/01/1987
631103 10 8	NASDAQ ORD			18.000	1,468	81.570	1,468	348		31		85		85		L	03/03/2009
636180 10 1	NATL FUEL GAS ORD			15.000	768	51.180	768	875	6			(107)		(107)		L	10/10/2018
636518 10 2	NATIONAL INSTRUMENTS ORD			20.000	908	45.380	908	888		5		20		20		L	10/10/2018
637071 10 1	NATIONAL OILWELL VARCO ORD			76.000	1,953	25.700	1,953	3,107		7		(1,154)		(1,154)		L	10/10/2018
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			30.000	1,455	48.510	1,455	1,331		15		125		125		L	10/10/2018
640268 10 8	NEKTAR THERAPEUTICS ORD			30.000	986	32.870	986	1,530				(544)		(544)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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64110D 10 4	NETAPP ORD			59.000	3,521	59.670	3,521	3,291		23		(557)		(557)		L	10/10/2018
64110L 10 6	NETFLIX ORD			73.000	19,539	267.660	19,539	14,787				(431)		(431)		L	10/10/2018
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			15.000	1,071	71.410	1,071	1,595				(524)		(524)		L	10/10/2018
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			70.000	995	14.210	995	1,233	35			(238)		(238)		L	10/10/2018
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			95.000	894	9.410	894	999		16		(105)		(105)		L	10/10/2018
651229 10 6	NEWELL BRANDS ORD			90.000	1,673	18.590	1,673	1,593		38		(275)		(275)		L	10/10/2018
651290 10 8	NEWFIELD EXPLORATION ORD			10.000	147	14.660	147	238				(169)		(169)		L	02/25/2013
651639 10 6	NEWMONT MINING ORD			108.000	3,742	34.650	3,742	3,270		35		107		107		L	10/10/2018
65249B 10 9	NEWS CL A ORD			38.000	431	11.350	431	158		8		(185)		(185)		L	07/01/2013
65339F 10 1	NEXTERA ENERGY ORD			102.000	17,730	173.820	17,730	13,809		220		638		638		L	10/10/2018
654106 10 3	NIKE CL B ORD			224.000	16,607	74.140	16,607	10,715	49	83		1,108		1,108		L	10/10/2018
65473P 10 5	NISOURCE ORD			75.000	1,901	25.350	1,901	1,882		15		20		20		L	10/10/2018
655044 10 5	NOBLE ENERGY ORD			46.000	863	18.760	863	1,179		20		(477)		(477)		L	11/27/2017
655663 10 2	NORDSON ORD			10.000	1,194	119.350	1,194	1,281	4			(88)		(88)		L	10/10/2018
655664 10 0	NORDSTROM ORD			11.000	513	46.610	513	454		16		(8)		(8)		L	11/27/2017
655844 10 8	NORFOLK SOUTHERN ORD			57.000	8,524	149.540	8,524	7,107		95		(670)		(670)		L	10/10/2018
665859 10 4	NORTHERN TRUST ORD			43.000	3,594	83.590	3,594	3,655	24	33		(752)		(752)		L	10/10/2018
666807 10 2	NORTHROP GRUMMAN ORD			29.000	7,102	244.900	7,102	5,345		84		(1,831)		(1,831)		L	10/10/2018
67020Y 10 0	NUANCE COMMUNICATIONS ORD			55.000	728	13.230	728	936				(208)		(208)		L	10/10/2018
670346 10 5	NUCOR ORD			62.000	3,212	51.810	3,212	3,096	25	41		(641)		(641)		L	10/10/2018
67059N 10 8	NUTANIX CL A ORD			20.000	832	41.590	832	779				53		53		L	10/10/2018
67066G 10 4	NVIDIA ORD			118.000	15,753	133.500	15,753	16,979		40		(8,487)		(8,487)		L	12/18/2018
670837 10 3	OGE ENERGY ORD			40.000	1,568	39.190	1,568	1,491				76		76		L	10/10/2018
67103H 10 7	O'REILLY AUTOMOTIVE ORD			19.000	6,542	344.330	6,542	3,770				957		957		L	12/18/2018
674599 10 5	OCCIDENTAL PETROLEUM ORD			158.000	9,698	61.380	9,698	11,406	123	179		(2,367)		(2,367)		L	10/10/2018
679295 10 5	OKTA CL A ORD			15.000	957	63.800	957	831				126		126		L	10/10/2018
679580 10 0	OLD DOMINION FREIGHT LINE ORD			10.000	1,235	123.490	1,235	1,390		1		(155)		(155)		L	10/10/2018
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			60.000	1,234	20.570	1,234	1,276		12		(41)		(41)		L	10/10/2018
680665 20 5	OLIN ORD			30.000	603	20.110	603	703		6		(99)		(99)		L	10/10/2018
681919 10 6	OMNICOM GROUP ORD			45.000	3,296	73.240	3,296	2,535	27	48		100		100		L	10/10/2018
681936 10 0	OMEGA HEALTHCARE REIT ORD			40.000	1,406	35.150	1,406	1,322		26		84		84		L	10/10/2018
682189 10 5	ON SEMICONDUCTOR ORD			85.000	1,403	16.510	1,403	1,371				32		32		L	10/10/2018
682680 10 3	ONEOK ORD			385.000	20,771	53.950	20,771	23,073		120		(2,599)		(2,599)		L	12/12/2018
68389X 10 5	ORACLE ORD			467.000	21,085	45.150	21,085	16,090		207		(1,029)		(1,029)		L	10/10/2018
688239 20 1	OSHKOSH ORD			15.000	920	61.310	920	969		4		(50)		(50)		L	10/10/2018
690742 10 1	OWENS CORNIING ORD			20.000	880	43.980	880	1,055		4		(175)		(175)		L	10/10/2018
69318G 10 6	PBF ENERGY CL A ORD			20.000	653	32.670	653	1,017		6		(363)		(363)		L	10/10/2018
69331C 10 8	PG&E ORD			107.000	2,541	23.750	2,541	5,020				(2,506)		(2,506)		L	10/10/2018
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			129.000	15,081	116.910	15,081	10,254		463		(3,532)		(3,532)		L	04/18/2017
693506 10 7	PPG INDUSTRIES ORD			24.000	2,454	102.230	2,454	1,839		45		(350)		(350)		L	06/06/2017

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
69351T 10 6	PPL ORD			144.000	4,080	28.330	4,080	4,266	59	80		(291)		(291)		L	10/10/2018
69354M 10 8	PRA HEALTH SCIENCES ORD			10.000	920	91.960	920	992				(72)		(72)		L	10/10/2018
693656 10 0	PVH ORD			5.000	465	92.950	465	455		1		(221)		(221)		L	02/22/2017
69370C 10 0	PTC ORD			20.000	1,658	82.900	1,658	1,825				(167)		(167)		L	10/10/2018
693718 10 8	PACCAR ORD			67.000	3,828	57.140	3,828	3,861	134	83		(681)		(681)		L	10/10/2018
695156 10 9	PACKAGING CORP OF AMERICA ORD			8.000	668	83.460	668	887	6	23		(297)		(297)		L	07/27/2017
695263 10 3	PACW PACWEST BANCORP ORD			25.000	832	33.280	832	1,185		15		(353)		(353)		L	10/10/2018
697435 10 5	PALO ALTO NETWORKS ORD			15.000	2,825	188.350	2,825	3,036				(211)		(211)		L	10/10/2018
700517 10 5	PARK HOTELS RESORTS ORD			40.000	1,039	25.980	1,039	1,219	40			(180)		(180)		L	10/10/2018
701094 10 4	PARKER HANNIFIN ORD			46.000	6,860	149.140	6,860	2,796		135		(2,320)		(2,320)		L	09/30/2011
701877 10 2	PARSLEY ENERGY CL A ORD			55.000	879	15.980	879	1,630				(751)		(751)		L	10/10/2018
703481 10 1	PATTERSON UTI ENERGY ORD			45.000	466	10.350	466	754		2		(288)		(288)		L	10/10/2018
704326 10 7	PAYCHEX ORD			62.000	4,039	65.150	4,039	3,546		70		(239)		(239)		L	10/10/2018
70432V 10 2	PAYCOM SOFTWARE ORD			10.000	1,225	122.450	1,225	1,286				(61)		(61)		L	10/10/2018
70450Y 10 3	PAYPAL HOLDINGS ORD			215.000	18,079	84.090	18,079	11,062				1,936		1,936		L	10/10/2018
712704 10 5	PEOPLES UNITED FINANCIAL ORD			21.000	303	14.430	303	317		15		(90)		(90)		L	11/26/2013
713448 10 8	PEPSICO ORD			245.000	27,068	110.480	27,068	20,025	227	677		144		144		L	05/15/2018
714046 10 9	PERKINELMER ORD			20.000	1,571	78.550	1,571	1,723		1		(152)		(152)		L	10/10/2018
717081 10 3	PFIZER ORD			1,016.000	44,348	43.650	44,348	20,250		1,382		7,549		7,549		L	07/03/2014
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			268.000	17,892	66.760	17,892	18,813	306	1,073		(9,549)		(9,549)		L	06/27/2018
718546 10 4	PHILLIPS 66 ORD			83.000	7,150	86.150	7,150	6,157		154		(1,781)		(1,781)		L	10/10/2018
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			750.000	31,583	42.110	31,583	37,592		2,202		(7,680)		(7,680)		L	06/29/2017
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			15.000	692	46.100	692	886		2		(195)		(195)		L	10/10/2018
723484 10 1	PINNACLE WEST ORD			8.000	682	85.200	682	496		23		0		0		L	03/06/2015
723787 10 7	PIONEER NATURAL RESOURCE ORD			34.000	4,472	131.520	4,472	4,711		4		(1,534)		(1,534)		L	10/10/2018
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			1,675.000	33,567	20.040	33,567	43,039		1,650		(1,717)		(1,717)		L	12/12/2018
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			2,200.000	44,220	20.100	44,220	55,598		2,160		(4,155)		(4,155)		L	12/12/2018
731068 10 2	POLARIS INDUSTRIES ORD			10.000	767	76.680	767	933		6		(167)		(167)		L	10/10/2018
73278L 10 5	POOL ORD			5.000	743	148.650	743	744		2		(0)		(0)		L	10/10/2018
733174 70 0	POPULAR ORD			20.000	944	47.220	944	1,024	5			(80)		(80)		L	10/10/2018
737446 10 4	POST HOLDINGS ORD			10.000	891	89.130	891	928				(37)		(37)		L	10/10/2018
74144T 10 8	T ROWE PRICE GROUP ORD			48.000	4,431	92.320	4,431	3,891		71		(504)		(504)		L	10/10/2018
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			58.000	2,562	44.170	2,562	2,900		59		(1,052)		(1,052)		L	10/10/2018
742718 10 9	PROCTER & GAMBLE ORD			401.000	36,860	91.920	36,860	27,347		1,139		16		16		L	11/03/2015
743315 10 3	PROGRESSIVE ORD			118.000	7,119	60.330	7,119	6,542		37		(565)		(565)		L	10/10/2018
74340W 10 3	PROLOGIS REIT			129.000	7,575	58.720	7,575	7,322		125		(837)		(837)		L	10/10/2018
743424 10 3	PROOFPOINT ORD			10.000	838	83.810	838	943				(105)		(105)		L	10/10/2018
743606 10 5	PROSPERITY BANCSHARES ORD			10.000	623	62.300	623	709	4			(86)		(86)		L	10/10/2018
744320 10 2	PRUDENTIAL FINANCIAL ORD			83.000	6,769	81.550	6,769	7,387		150		(2,018)		(2,018)		L	10/10/2018
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			101.000	5,257	52.050	5,257	4,864		108		(112)		(112)		L	10/10/2018
74460D 10 9	PUBLIC STORAGE REIT ORD			28.000	5,667	202.410	5,667	4,534		124		21		21		L	10/10/2018

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
745867 10 1	PULTEGROUP ORD			54.000	1,403	25.990	1,403	1,162	6	3		43		43		L	10/10/2018
74736K 10 1	QORVO ORD			23.000	1,397	60.730	1,397	1,429				(191)		(191)		L	10/10/2018
747525 10 3	QUALCOMM ORD			271.000	15,423	56.910	15,423	14,401		414		(2,294)		(2,294)		L	10/10/2018
74762E 10 2	QUANTA SERVICES ORD			23.000	692	30.100	692	517	1			(207)		(207)		L	05/23/2012
74834L 10 0	QUEST DIAGNOSTICS ORD			15.000	1,249	83.270	1,249	745		29		(228)		(228)		L	03/28/2007
749685 10 3	RPM ORD			25.000	1,470	58.780	1,470	1,496		9		(27)		(27)		L	10/10/2018
751212 10 1	RALPH LAUREN CL A ORD			10.000	1,035	103.460	1,035	1,170	6			(135)		(135)		L	10/10/2018
75281A 10 9	RANGE RESOURCES ORD			40.000	383	9.570	383	693		1		(310)		(310)		L	10/10/2018
754730 10 9	RAYMOND JAMES ORD			11.000	819	74.410	819	810		12		(164)		(164)		L	06/06/2017
755111 50 7	RAYTHEON ORD			56.000	8,588	153.350	8,588	7,220	49	88		(2,225)		(2,225)		L	10/10/2018
756109 10 4	REALTY INCOME REIT ORD			60.000	3,782	63.040	3,782	3,283	13	70		349		349		L	10/10/2018
756577 10 2	RED HAT ORD			32.000	5,620	175.640	5,620	3,060				1,825		1,825		L	10/10/2018
758849 10 3	REGENCY CENTERS REIT ORD			15.000	880	58.680	880	942		17		(61)		(61)		L	06/27/2018
75886F 10 7	REGENERON PHARMACEUTICALS ORD			15.000	5,603	373.500	5,603	4,968				(97)		(97)		L	10/10/2018
7591EP 10 0	REGIONS FINANCIAL ORD			125.000	1,673	13.380	1,673	745	18	51		(488)		(488)		L	08/26/2009
759351 60 4	REINSURANCE GROUP OF AMER ORD			10.000	1,402	140.230	1,402	1,417		6		(15)		(15)		L	10/10/2018
759509 10 2	RELIANCE STEEL ORD			10.000	712	71.170	712	821		5		(109)		(109)		L	10/10/2018
760759 10 0	REPUBLIC SERVICES ORD			21.000	1,514	72.090	1,514	1,416	8	15		97		97		L	05/15/2018
761152 10 7	RESMED ORD			13.000	1,480	113.870	1,480	1,025		19		379		379		L	10/18/2017
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			25.997	534	20.550	534	373				161		161		L	01/04/2017
76680R 20 6	RINGCENTRAL CL A ORD			10.000	824	82.440	824	765				60		60		L	10/10/2018
770323 10 3	ROBERT HALF ORD			12.000	686	57.200	686	440		13		20		20		L	10/28/2016
773903 10 9	ROCKWELL AUTOMAT ORD			25.000	3,762	150.480	3,762	2,974		51		(842)		(842)		L	10/10/2018
776696 10 6	ROPER TECHNOLOGIES ORD			11.000	2,932	266.520	2,932	650		18		83		83		L	06/22/2010
778296 10 3	ROSS STORES ORD			73.000	6,074	83.200	6,074	5,066		35		(450)		(450)		L	10/10/2018
780287 10 8	ROYAL GOLD ORD			10.000	857	85.650	857	747				109		109		L	10/10/2018
78409V 10 4	S&P GLOBAL ORD			52.000	8,837	169.940	8,837	6,303		59		(355)		(355)		L	10/10/2018
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			20.000	3,238	161.890	3,238	3,060				178		178		L	10/10/2018
784117 10 3	SEI INVESTMENTS ORD			25.000	1,155	46.200	1,155	1,402	8			(247)		(247)		L	10/10/2018
78440X 10 1	SL GREEN RLTY REIT ORD			7.000	554	79.080	554	651	6	23		(153)		(153)		L	03/15/2016
78442P 10 6	SLM ORD			90.000	748	8.310	748	959				(212)		(212)		L	10/10/2018
78454L 10 0	SM ENERGY ORD			20.000	310	15.480	310	602		1		(293)		(293)		L	10/10/2018
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			40.000	1,804	45.110	1,804	2,052		3		(248)		(248)		L	10/10/2018
78486Q 10 1	SVB FINANCIAL GROUP ORD			10.000	1,899	189.920	1,899	3,012				(1,112)		(1,112)		L	10/10/2018
78573M 10 4	SABRE ORD			50.000	1,082	21.640	1,082	1,154		7		(72)		(72)		L	10/10/2018
78667J 10 8	SAGE THERAPEUTICS ORD			5.000	479	95.790	479	601				(122)		(122)		L	10/10/2018
79466L 30 2	SALESFORCE.COM ORD			126.000	17,258	136.970	17,258	11,182				1,709		1,709		L	10/10/2018
803607 10 0	SAREPTA THERAPEUTICS ORD			10.000	1,091	109.130	1,091	1,223				(132)		(132)		L	10/10/2018
80589M 10 2	SCANA ORD			25.000	1,195	47.780	1,195	999	3			196		196		L	10/10/2018
806407 10 2	HENRY SCHEIN ORD			27.000	2,120	78.520	2,120	2,190				(64)		(64)		L	10/10/2018

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
806857 10 8	SCHLUMBERGER ORD		C	277.000	9,994	36.080	9,994	13,323	139	244		(7,656)		(7,656)		L	10/10/2018
808513 10 5	CHARLES SCHWAB ORD			247.000	10,258	41.530	10,258	9,600		64		(2,165)		(2,165)		L	10/10/2018
81211K 10 0	SEALED AIR ORD			17.000	592	34.840	592	326		11		(246)		(246)		L	08/26/2009
812578 10 2	SEATTLE GENETICS ORD			20.000	1,133	56.660	1,133	1,431				(298)		(298)		L	10/10/2018
81663A 10 5	SEMGROUP CL A ORD			2,400.000	33,072	13.780	33,072	58,825		3,544		(31,468)		(31,468)		L	12/12/2018
816851 10 9	SEMPRA ENERGY ORD			55.000	5,950	108.190	5,950	4,914	49	88		(187)		(187)		L	10/10/2018
81721M 10 9	SENIOR HOUSING REIT ORD			45.000	527	11.720	527	766		18		(239)		(239)		L	10/10/2018
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			35.000	1,409	40.260	1,409	1,533		6		(124)		(124)		L	10/10/2018
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			25.000	919	36.740	919	1,102				(183)		(183)		L	10/10/2018
81762P 10 2	SERVICENOW ORD			35.000	6,232	178.050	6,232	6,025				207		207		L	10/10/2018
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		C	1,650.000	27,077	16.410	27,077	49,200		2,356		(22,127)		(22,127)		L	06/29/2017
824348 10 6	SHERWIN WILLIAMS ORD			17.000	6,689	393.460	6,689	5,398		33		(329)		(329)		L	10/10/2018
82481R 10 6	SHIRE ADS REP 3 ORD		C	1.000	174	174.040	174	72		1		19		19		L	05/01/2003
82669G 10 4	SIGNATURE BANK ORD			10.000	1,028	102.810	1,028	1,155		6		(127)		(127)		L	10/10/2018
828806 10 9	SIMON PROP GRP REIT ORD			68.000	11,423	167.990	11,423	9,710		301		(291)		(291)		L	10/10/2018
82968B 10 3	SIRIUS XM HOLDINGS ORD			275.000	1,570	5.710	1,570	1,684				(113)		(113)		L	12/18/2018
83088M 10 2	SKYWORKS SOLUTIONS ORD			35.000	2,346	67.020	2,346	2,973		18		(729)		(729)		L	10/10/2018
831865 20 9	A O SMITH ORD			10.000	427	42.700	427	586		2		(159)		(159)		L	08/08/2018
832696 40 5	JM SMUCKER ORD			9.000	841	93.490	841	530		29		(277)		(277)		L	08/24/2010
833034 10 1	SNAP ON ORD			5.000	726	145.290	726	811		9		(85)		(85)		L	06/27/2018
835495 10 2	SONOCO PRODUCTS ORD			20.000	1,063	53.130	1,063	1,054		8		9		9		L	10/10/2018
842587 10 7	SOUTHERN ORD			208.000	9,135	43.920	9,135	8,413		290		(305)		(305)		L	10/10/2018
844741 10 8	SOUTHWEST AIRLINES ORD			112.000	5,206	46.480	5,206	3,565	8	30		(1,168)		(1,168)		L	12/18/2018
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			20.000	1,442	72.090	1,442	1,696	2			(254)		(254)		L	10/10/2018
848637 10 4	SPLUNK ORD			30.000	3,146	104.850	3,146	2,954				192		192		L	10/10/2018
852234 10 3	SQUARE CL A ORD			55.000	3,085	56.090	3,085	4,260				(1,175)		(1,175)		L	10/10/2018
854502 10 1	STANLEY BLACK AND DECKER ORD			35.000	4,191	119.740	4,191	3,318		39		(744)		(744)		L	12/18/2018
855244 10 9	STARBUCKS ORD			262.000	16,873	64.400	16,873	8,933		202		2,038		2,038		L	10/10/2018
85571B 10 5	STARWOOD PROPERTY REIT			50.000	986	19.710	986	1,047	24			(62)		(62)		L	10/10/2018
857477 10 3	STATE STREET ORD			75.000	4,730	63.070	4,730	5,180	35	43		(1,854)		(1,854)		L	10/10/2018
858119 10 0	STEEL DYNAMICS ORD			45.000	1,352	30.040	1,352	1,952	8			(600)		(600)		L	10/10/2018
858912 10 8	STERICYCLE ORD			8.000	294	36.690	294	397				(250)		(250)		L	01/27/2009
85917A 10 0	STERLING BAN ORD			45.000	743	16.510	743	988		3		(245)		(245)		L	10/10/2018
862121 10 0	STORE CAPITAL ORD			35.000	991	28.310	991	984	12			7		7		L	10/10/2018
863667 10 1	STRYKER ORD			67.000	10,502	156.750	10,502	8,810	35	41		(606)		(606)		L	10/10/2018
866674 10 4	SUN COMMUNITIES REIT ORD			15.000	1,526	101.710	1,526	1,491	11			35		35		L	10/10/2018
867914 10 3	SUNTRUST BANKS ORD			94.000	4,741	50.440	4,741	4,915		91		(1,382)		(1,382)		L	10/10/2018
871503 10 8	SYMANTEC ORD			128.000	2,419	18.895	2,419	2,547		14		(427)		(427)		L	12/18/2018
871607 10 7	SYNOPSYS ORD			28.000	2,359	84.240	2,359	2,288				(52)		(52)		L	10/10/2018
87161C 50 1	SYNOVUS FINANCIAL ORD			20.000	640	31.990	640	903	5			(263)		(263)		L	10/10/2018
87165B 10 3	SYNCHRONY FINANCIAL ORD			150.001	3,519	23.460	3,519	4,400		67		(1,626)		(1,626)		L	10/10/2018

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
871829 10 7	SYSCO ORD			99.000	6,203	62.660	6,203	5,666		49		(439)		(439)		L	10/10/2018
87236Y 10 8	TD AMERITRADE HOLDING ORD			55.000	2,693	48.960	2,693	2,795		17		(102)		(102)		L	10/10/2018
872540 10 9	TJX ORD			324.000	14,496	44.740	14,496	5,779		240		(784)		(784)		L	12/21/2012
872590 10 4	T MOBILE US ORD		C	60.000	3,817	63.610	3,817	3,998				(182)		(182)		L	10/10/2018
87336U 10 5	TABLEAU SOFTWARE CL A ORD			10.000	1,200	120.000	1,200	964				236		236		L	10/10/2018
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			20.000	2,059	102.940	2,059	2,354				(295)		(295)		L	10/10/2018
876030 10 7	TAPESTRY ORD			27.000	911	33.750	911	833		46		(283)		(283)		L	10/29/2015
87612E 10 6	TARGET ORD			108.000	7,138	66.090	7,138	7,571		150		(1,207)		(1,207)		L	10/10/2018
87612G 10 1	TARGA RESOURCES ORD			1,745.000	62,855	36.020	62,855	78,462		6,411		(22,017)		(22,017)		L	10/10/2018
879360 10 5	TELEDYNE TECH ORD			5.000	1,035	207.070	1,035	1,127				(92)		(92)		L	10/10/2018
879369 10 6	TELEFLEX ORD			5.000	1,292	258.480	1,292	1,240		2		52		52		L	10/10/2018
880770 10 2	TERADYNE ORD			35.000	1,098	31.380	1,098	1,136		3		(38)		(38)		L	10/10/2018
881569 10 7	TESARO ORD			10.000	743	74.250	743	735				7		7		L	12/18/2018
88160R 10 1	TESLA ORD			25.000	8,320	332.800	8,320	6,422				1,898		1,898		L	10/10/2018
882508 10 4	TEXAS INSTRUMENTS ORD			186.000	17,577	94.500	17,577	12,790		430		(1,542)		(1,542)		L	02/14/2018
883203 10 1	TEXTRON ORD			24.000	1,104	45.990	1,104	893	0	2		(276)		(276)		L	01/30/2018
883556 10 2	THERMO FISHER SCIENTIFIC ORD			90.000	20,141	223.790	20,141	9,525	15	60		3,052		3,052		L	01/20/2016
885160 10 1	THOR INDUSTRIES ORD			10.000	520	52.000	520	788	4	4		(268)		(268)		L	10/10/2018
88579Y 10 1	3M ORD			103.000	19,626	190.540	19,626	15,468		313		(2,558)		(2,558)		L	10/10/2018
886547 10 8	TIFFANY ORD			22.000	1,771	80.510	1,771	2,135	12	15		(612)		(612)		L	10/10/2018
889478 10 3	TOLL BROTHERS ORD			25.000	823	32.930	823	786		3		38		38		L	10/10/2018
891027 10 4	TORCHMARK ORD			20.000	1,491	74.530	1,491	1,747				(257)		(257)		L	10/10/2018
891092 10 8	TORO ORD			20.000	1,118	55.880	1,118	1,106	5			11		11		L	10/10/2018
891906 10 9	TOTAL SYSTEM SERVICES ORD			35.000	2,845	81.290	2,845	2,713	5	8		(169)		(169)		L	10/10/2018
892356 10 6	TRACTOR SUPPLY ORD			11.000	918	83.440	918	605		13		96		96		L	06/06/2017
893641 10 0	TRANSDIGM GROUP ORD			4.000	1,360	340.060	1,360	1,081				262		262		L	06/06/2017
89400J 10 7	TRANSUNION ORD			35.000	1,988	56.800	1,988	2,392		3		(404)		(404)		L	10/10/2018
89417E 10 9	TRAVELERS COMPANIES ORD			57.000	6,826	119.750	6,826	4,960		82		(398)		(398)		L	12/18/2018
896239 10 0	TRIMBLE ORD			50.000	1,646	32.910	1,646	1,953				(307)		(307)		L	10/10/2018
896522 10 9	TRINITY INDUSTRIES ORD			30.000	618	20.590	618	809				(191)		(191)		L	10/10/2018
896945 20 1	TRIPADVISOR ORD			10.000	539	53.940	539	93				195		195		L	12/21/2011
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD			213.000	10,250	48.120	10,250	6,836		26		1,481		1,481		L	10/10/2018
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD			100.000	4,778	47.780	4,778	4,283		4		495		495		L	10/10/2018
90138F 10 2	TWILIO CL A ORD			10.000	893	89.300	893	680				213		213		L	10/10/2018
90184L 10 2	TWITTER ORD			145.000	4,167	28.740	4,167	3,886				281		281		L	10/10/2018
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			50.000	642	12.840	642	726	24			(84)		(84)		L	10/10/2018
90214J 10 1	2U ORD			10.000	497	49.720	497	666				(169)		(169)		L	10/10/2018
902252 10 5	TYLER TECHNOLOGIES ORD			5.000	929	185.820	929	1,064				(135)		(135)		L	10/10/2018
902494 10 3	TYSON FOODS CL A ORD			58.000	3,097	53.400	3,097	2,084		47		(1,011)		(1,011)		L	10/10/2018
902653 10 4	UDR REIT ORD			55.000	2,179	39.620	2,179	2,123		13		6		6		L	10/10/2018
902681 10 5	UGI ORD			35.000	1,867	53.350	1,867	1,934	9			(67)		(67)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator and Administrative Symbol (a)	18 Date Acquired
902973 30 4	US BANCORP ORD			320.000	14,624	45.700	14,624	13,197	118	140		(2,471)		(2,471)		L	10/10/2018
90384S 30 3	ULTA BEAUTY ORD			9.000	2,204	244.840	2,204	2,177				26		26		L	10/10/2018
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD			5.000	1,224	244.870	1,224	1,427				(203)		(203)		L	10/10/2018
904214 10 3	UMPQUA HOLDINGS ORD			45.000	716	15.900	716	925	9			(209)		(209)		L	10/10/2018
904311 10 7	UNDER ARMOUR CL A ORD			18.000	318	17.670	318	255				63		63		L	01/30/2018
904311 20 6	UNDER ARMOUR CL C ORD			1.000	16	16.170	16	19				3		3		L	06/06/2017
907818 10 8	UNION PACIFIC ORD			132.000	18,246	138.230	18,246	11,716		257		(779)		(779)		L	10/10/2018
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD			76.000	6,363	83.730	6,363	4,629				1,388		1,388		L	02/05/2018
911312 10 6	UNITED PARCEL SERVICE CL B ORD			135.000	13,167	97.530	13,167	12,650		266		(2,602)		(2,602)		L	10/10/2018
911363 10 9	UNITED RENTAL ORD			15.000	1,538	102.530	1,538	1,891				(770)		(770)		L	10/10/2018
912008 10 9	US FOODS ORD			40.000	1,266	31.640	1,266	1,164				101		101		L	10/10/2018
912909 10 8	US STEEL ORD			35.000	638	18.240	638	983		2		(344)		(344)		L	10/10/2018
913017 10 9	UNITED TECHNOLOGIES ORD			199.000	21,190	106.480	21,190	13,510		550		(4,199)		(4,199)		L	11/26/2018
91307C 10 2	UNITED THERAPEUTICS ORD			5.000	545	108.900	545	620				(75)		(75)		L	10/10/2018
91324P 10 2	UNITEDHEALTH GRP ORD			152.000	37,866	249.120	37,866	24,466		299		845		845		L	12/18/2018
91347P 10 5	UNIVERSAL DISPLAY ORD			5.000	468	93.570	468	539		0		(71)		(71)		L	10/10/2018
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			17.000	1,982	116.560	1,982	2,101		2		(133)		(133)		L	10/10/2018
91529Y 10 6	UNUM ORD			29.000	852	29.380	852	683		28		(740)		(740)		L	02/25/2013
918204 10 8	VF ORD			111.000	7,919	71.340	7,919	4,082		212		(295)		(295)		L	03/27/2013
91879Q 10 9	VAIL RESORTS ORD			5.000	1,054	210.820	1,054	1,194	7			(140)		(140)		L	10/10/2018
91913Y 10 0	VALERO ENERGY ORD			73.000	5,473	74.970	5,473	4,848		150		(1,900)		(1,900)		L	10/10/2018
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			15.000	1,700	113.310	1,700	473				32		32		L	12/17/2008
92240G 10 1	VECTREN ORD			15.000	1,080	71.980	1,080	1,073		7		7		7		L	10/10/2018
922475 10 8	VEEVA SYSTEMS CL A ORD			25.000	2,233	89.320	2,233	2,235				(2)		(2)		L	10/10/2018
92276F 10 0	VENTAS REIT ORD			73.000	4,277	58.590	4,277	3,770	58	98		140		140		L	10/10/2018
92339V 10 0	VEREIT ORD			200.000	1,430	7.150	1,430	1,404	28			26		26		L	10/10/2018
92343E 10 2	VERISIGN ORD			11.000	1,631	148.290	1,631	398				372		372		L	11/20/2012
92343V 10 4	VERIZON COMMUNICATIONS ORD			716.000	40,254	56.220	40,254	31,468		833		1,841		1,841		L	10/10/2018
92345Y 10 6	VERISK ANALYTICS ORD			54.000	5,888	109.040	5,888	4,467				704		704		L	08/02/2017
92532F 10 0	VERTEX PHARMACEUTICALS ORD			52.000	8,617	165.710	8,617	7,361				27		27		L	10/10/2018
92553P 20 1	VIACOM CL B ORD			72.000	1,850	25.700	1,850	2,138	14	20		(392)		(392)		L	10/10/2018
925652 10 9	VICI PPTYS ORD			75.000	1,409	18.780	1,409	1,592	22			(183)		(183)		L	10/10/2018
92826C 83 9	VISA CL A ORD			318.000	41,957	131.940	41,957	27,050		154		1,982		1,982		L	12/18/2018
92840M 10 2	VISTRA ENERGY ORD			85.000	1,946	22.890	1,946	2,117				(172)		(172)		L	10/10/2018
928563 40 2	VMWARE CL A ORD			10.000	1,371	137.130	1,371	1,433	268			(62)		(62)		L	10/10/2018
929042 10 9	VORNADO REALTY REIT ORD			15.000	930	62.030	930	911		38		(242)		(242)		L	09/18/2013
929089 10 0	VOYA FINANCIAL ORD			30.000	1,204	40.140	1,204	1,484		0		(280)		(280)		L	10/10/2018
929160 10 9	VULCAN MATERIALS ORD			15.000	1,482	98.800	1,482	767		17		(444)		(444)		L	03/27/2013
92927K 10 2	WABCO HOLDINGS ORD		C	10.000	1,073	107.340	1,073	1,120				(47)		(47)		L	10/10/2018
92936U 10 9	W P CAREY REIT ORD			20.000	1,307	65.340	1,307	1,276	21			31		31		L	10/10/2018
92939U 10 6	WEC ENERGY GROUP ORD			65.000	4,502	69.260	4,502	3,100		86		98		98		L	10/10/2018

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
929740 10 8	WABTEC ORD			15.000	1,054	70.250	1,054	1,493		2		(440)		(440)		L	10/10/2018
931142 10 3	WALMART ORD			245.000	22,822	93.150	22,822	18,703	107	265		(808)		(808)		L	12/18/2018
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			169.000	11,548	68.330	11,548	9,444		160		(695)		(695)		L	10/10/2018
94106L 10 9	WASTE MANAGEMENT ORD			89.000	7,920	88.990	7,920	6,292		82		(1)		(1)		L	10/10/2018
941848 10 3	WATERS ORD			7.000	1,321	188.650	1,321	1,049				(32)		(32)		L	10/18/2017
942622 20 0	WATSCO ORD			5.000	696	139.140	696	841		7		(145)		(145)		L	10/10/2018
94419L 10 1	WAYFAIR CL A ORD			10.000	901	90.080	901	1,196				(295)		(295)		L	10/10/2018
947890 10 9	WEBSTER FINANCIAL ORD			15.000	739	49.290	739	925		5		(186)		(186)		L	10/10/2018
94946T 10 6	WELLCARE HEALTH ORD			10.000	2,361	236.090	2,361	3,050				(689)		(689)		L	10/10/2018
949746 10 1	WELLS FARGO ORD			722.000	33,270	46.080	33,270	27,729		740		(7,290)		(7,290)		L	12/18/2018
95040Q 10 4	WELLTOWER ORD			75.000	5,206	69.410	5,206	4,261		144		414		414		L	10/10/2018
955306 10 5	WEST PHARM SVC ORD			15.000	1,470	98.030	1,470	1,727		2		(257)		(257)		L	10/10/2018
957638 10 9	WESTERN ALLIANCE ORD			20.000	790	39.490	790	1,137				(348)		(348)		L	10/10/2018
958102 10 5	WESTERN DIGITAL ORD			60.000	2,218	36.970	2,218	3,114	30	43		(1,604)		(1,604)		L	10/10/2018
958254 10 4	WESTERN GAS PARTNERS UNT			950.000	40,119	42.230	40,119	50,110		2,736		(4,755)		(4,755)		L	12/12/2018
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT			1,250.000	34,663	27.730	34,663	52,398		2,869		(11,788)		(11,788)		L	06/29/2017
959802 10 9	WESTERN UNION ORD			44.000	751	17.060	751	739		33		(86)		(86)		L	10/19/2011
96145D 10 5	WESTROCK ORD			24.000	906	37.760	906	1,135		33		(544)		(544)		L	08/08/2018
96208T 10 4	WEX ORD			5.000	700	140.060	700	889				(189)		(189)		L	10/10/2018
962166 10 4	WEYERHAEUSER REIT			155.000	3,388	21.860	3,388	4,132		102		(1,431)		(1,431)		L	10/10/2018
963320 10 6	WHIRLPOOL ORD			6.000	641	106.870	641	588		27		(371)		(371)		L	06/22/2010
966387 40 9	WHITING PETROLEUM ORD			15.000	340	22.690	340	643				(302)		(302)		L	10/10/2018
969457 10 0	WILLIAMS ORD			4,251.000	93,735	22.050	93,735	122,753		4,267		(30,491)		(30,491)		L	12/12/2018
969904 10 1	WILLIAMS SONOMA ORD			15.000	757	50.450	757	909		6		(152)		(152)		L	10/10/2018
97650W 10 8	WINTRUST FINANCIAL ORD			15.000	997	66.490	997	1,298		3		(300)		(300)		L	10/10/2018
97689# 10 0	WISCONSIN REINSURANCE CORPORATION			13,586.000	1,595,540	117.440	1,595,540	240,437						0		V	12/14/1999
98138H 10 1	WORKDAY CL A ORD			30.000	4,790	159.680	4,790	3,729				1,061		1,061		L	10/10/2018
981558 10 9	WORLDPAY CL A ORD			100.000	7,643	76.430	7,643	3,217				288		288		L	03/19/2014
98212B 10 3	WPX ENERGY ORD			80.000	908	11.350	908	1,520				(612)		(612)		L	10/10/2018
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			20.000	907	45.370	907	1,028		5		(121)		(121)		L	10/10/2018
983134 10 7	WYNN RESORTS ORD			18.000	1,780	98.910	1,780	1,742		30		(720)		(720)		L	10/10/2018
983793 10 0	XPO LOGISTICS ORD			25.000	1,426	57.040	1,426	2,556				(1,130)		(1,130)		L	10/10/2018
98389B 10 0	XCEL ENERGY ORD			55.000	2,710	49.270	2,710	1,475	21	83		64		64		L	09/19/2012
983919 10 1	XILINX ORD			52.000	4,429	85.170	4,429	3,148		37		676		676		L	10/10/2018
984121 60 8	XEROX ORD			20.000	395	19.760	395	530	5	5		(135)		(135)		L	08/08/2018
98419M 10 0	XYLEM ORD			16.000	1,068	66.720	1,068	843		13		(24)		(24)		L	06/06/2017
988498 10 1	YUM BRANDS ORD			35.000	3,217	91.920	3,217	731		50		361		361		L	03/28/2007
98850P 10 9	YUM CHINA ORD		C	75.000	2,515	33.530	2,515	2,414		9		101		101		L	10/10/2018
98919V 10 5	ZAYO GROUP HOLDINGS ORD			40.000	914	22.840	914	1,262				(348)		(348)		L	10/10/2018
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			10.000	1,592	159.230	1,592	1,496				96		96		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
98936J 10 1	ZENDESK ORD			20.000	1,167	58.370	1,167	1,202				(34)		(34)		L	10/10/2018
98954M 20 0	ZILLOW GROUP CL C ORD			25.000	790	31.580	790	959				(169)		(169)		L	10/10/2018
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			40.000	4,149	103.720	4,149	4,305	10	11		(771)		(771)		L	10/10/2018
989701 10 7	ZIONS BANCORPORATION ORD			18.000	733	40.740	733	725		19		(182)		(182)		L	06/06/2017
98978V 10 3	ZOETIS CL A ORD			99.000	8,468	85.540	8,468	6,566		25		193		193		L	10/10/2018
98986T 10 8	ZYNGA CL A ORD			155.000	609	3.930	609	656				(47)		(47)		L	10/10/2018
G0084W 10 1	ADIENT ORD		D	1.000	15	15.060	15	21		2		(64)		(64)		L	11/17/2014
G01767 10 5	ALKERMES ORD		C	30.000	885	29.510	885	1,276				(391)		(391)		L	10/10/2018
G0176J 10 9	ALLEGION ORD		C	11.000	877	79.710	877	278		9		2		2		L	12/11/2013
G0177J 10 8	ALLERGAN ORD		C	67.000	8,955	133.660	8,955	11,405		92		(3,000)		(3,000)		L	10/10/2018
G02602 10 3	AMDOCS ORD			25.000	1,465	58.580	1,465	1,572	6			(108)		(108)		L	10/10/2018
G0408V 10 2	AON CL A ORD		C	46.000	6,687	145.360	6,687	4,808		43		94		94		L	10/10/2018
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	80.000	2,138	26.720	2,138	2,248				(110)		(110)		L	10/10/2018
G0585R 10 6	ASSURED GUARANTY ORD		C	20.000	766	38.280	766	832		3		(66)		(66)		L	10/10/2018
G06242 10 4	ATLASSIAN CL A ORD		D	15.000	1,335	88.980	1,335	1,180				155		155		L	10/10/2018
G0684D 10 7	ATHENE HOLDING CL A ORD		D	30.000	1,195	39.830	1,195	1,515				(320)		(320)		L	10/10/2018
G0750C 10 8	AXALTA COATING SYSTEMS ORD			55.000	1,288	23.420	1,288	1,554				(492)		(492)		L	07/28/2016
G1151C 10 1	ACCENTURE CL A ORD		C	111.000	15,652	141.010	15,652	13,367		237		(1,817)		(1,817)		L	10/10/2018
G16962 10 5	BUNGE ORD			25.000	1,336	53.440	1,336	1,687		13		(351)		(351)		L	10/10/2018
G2709G 10 7	DELPHI TECHNOLOGIES ORD		D	1.000	14	14.320	14	22		2		(38)		(38)		L	03/27/2013
G29183 10 3	EATON ORD		C	91.000	6,248	68.660	6,248	6,501		121		(1,107)		(1,107)		L	10/10/2018
G3223R 10 8	EVEREST RE GROUP ORD		C	5.000	1,089	217.760	1,089	1,089		7		0		0		L	10/10/2018
G47567 10 5	IHS MARKIT ORD		D	78.000	3,742	47.970	3,742	3,753				(50)		(50)		L	10/10/2018
G47791 10 1	INGERSOLL RAND ORD		C	50.000	4,562	91.230	4,562	4,163		55		(155)		(155)		L	10/10/2018
G491BT 10 8	INVESCO ORD			88.000	1,473	16.740	1,473	1,880		34		(511)		(511)		L	10/10/2018
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	10.000	1,240	123.960	1,240	1,620				(381)		(381)		L	10/10/2018
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	188.996	5,604	29.650	5,604	5,652	49	71		(1,094)		(1,094)		L	10/10/2018
G5494J 10 3	LINDE ORD		D	97.000	15,136	156.040	15,136	10,966		80		4,170		4,170		L	11/03/2015
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	110.000	1,781	16.190	1,781	1,913	7			(132)		(132)		L	10/10/2018
G5960L 10 3	MEDTRONIC ORD		C	242.004	22,013	90.960	22,013	18,527	121	530		2,471		2,471		L	11/03/2015
G60754 10 1	MICHAEL KORS HOLDINGS ORD		C	14.000	531	37.920	531	731				(350)		(350)		L	11/27/2017
G6095L 10 9	APTIV ORD		D	27.000	1,662	61.570	1,662	1,007		24		(628)		(628)		L	03/27/2013
G6518L 10 8	NIELSEN HOLDINGS ORD			70.000	1,633	23.330	1,633	1,842		25		(209)		(209)		L	10/10/2018
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			15.000	636	42.390	636	735				(100)		(100)		L	08/08/2018
G6700G 10 7	NVENT ELECTRIC ORD		D	30.000	674	22.460	674	774		5		(100)		(100)		L	10/10/2018
G7496G 10 3	RENAISSANCERE ORD		C	5.000	669	133.700	669	679		2		(10)		(10)		L	10/10/2018
G7S00T 10 4	PENTAIR ORD		C	13.000	491	37.780	491	260		5		231		231		L	10/31/2012
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	30.000	1,345	44.840	1,345	1,358				(13)		(13)		L	10/10/2018
G84720 10 4	STERIS ORD		D	15.000	1,603	106.850	1,603	1,575		5		28		28		L	10/10/2018
G96629 10 3	WILLIS TOWERS WATSON ORD		D	25.000	3,797	151.860	3,797	3,441	15	23		198		198		L	10/10/2018
G97822 10 3	PERRIGO ORD		C	11.000	426	38.750	426	784		8		(533)		(533)		L	05/31/2017

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
H1467J 10 4	CHUBB ORD		D	94.002	12,143	129.180	12,143	10,938	69	55		(567)		(567)		L	10/10/2018
H2906T 10 9	GARMIN ORD		C	11.000	697	63.320	697	376		23		41		41		L	02/25/2013
H8817H 10 0	TRANSOCEAN ORD		C	85.000	590	6.940	590	1,117				(527)		(527)		L	10/10/2018
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	63.000	5,239	83.160	5,239	5,124		132		(1,203)		(1,203)		L	10/10/2018
N59465 10 9	MYLAN ORD			104.000	2,850	27.400	2,850	3,732				(1,126)		(1,126)		L	10/10/2018
N6596X 10 9	NXP SEMICONDUCTORS ORD		C	70.000	5,130	73.280	5,130	5,472	18			(342)		(342)		L	10/10/2018
N72482 12 3	QIAGEN N.V.		D	45.000	1,550	34.450	1,550	1,555				(5)		(5)		L	10/10/2018
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			31.000	3,031	97.790	3,031	3,194	22	28		(656)		(656)		L	10/10/2018
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					6,929,219	XXX	6,929,219	5,037,821	5,539	125,311	0	(632,431)	0	(632,431)	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			21,896.338	677,035	30.920	677,035	817,508		710		(158,890)		(158,890)		U	11/20/2018
04314H 85 7	ARTISAN:INTL VAL INST			73,864.067	2,293,479	31.050	2,293,479	2,456,669		130,496		(562,106)		(562,106)		L	11/19/2015
464287 65 5	ISHARES:RUSS 2000 ETF			2,475.000	331,403	133.900	331,403	387,511		1,162		(56,108)		(56,108)		L	10/10/2018
9299999. Total - Common Stocks - Mutual Funds					3,301,917	XXX	3,301,917	3,661,688	0	132,368	0	(777,104)	0	(777,104)	0	XXX	XXX
9799999. Total - Common Stock					10,231,136	XXX	10,231,136	8,699,509	5,539	257,678	0	(1,409,535)	0	(1,409,535)	0	XXX	XXX
9899999. Total Common and Preferred Stock					10,231,136	XXX	10,231,176	8,699,509	5,539	257,678	0	(1,409,535)	0	(1,409,535)	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 $.....677,035.

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								
36179T 4P 7	G2 MA5330 - RMBS		08/01/2018	WELLS FARGO SECURITIES LLC		254,855	249,095	554
912810 RF 7	UNITED STATES TREASURY		03/05/2018	BARCLAYS BZWSIFED		11,525	10,587	8
912810 SB 5	UNITED STATES TREASURY		03/05/2018	GOLDMAN		10,003	10,006	5
912828 2L 3	UNITED STATES TREASURY		03/05/2018	GOLDMAN		34,241	35,304	18
912828 3R 9	UNITED STATES TREASURY		05/18/2018	VARIOUS		48,757	50,227	56
912828 H4 5	UNITED STATES TREASURY		05/18/2018	MORGAN STANLEY CO		81,127	84,222	73
0599999. Total - Bonds - U.S. Government						440,507	439,441	714
Bonds - U.S. States, Territories and Possessions								
13063B 4N 9	CALIFORNIA ST		03/29/2018	VARIOUS		169,622	150,000	3,708
1799999. Total - Bonds - U.S. States, Territories & Possessions						169,622	150,000	3,708
Bonds - U.S. Political Subdivisions of States								
235308 RA 3	DALLAS TEX INDPT SCH DIST		03/29/2018	VARIOUS		273,908	250,000	1,971
358775 4X 9	FRISCO TEX		03/29/2018	VARIOUS		277,590	250,000	1,528
2499999. Total - Bonds - U.S. Political Subdivisions of States						551,498	500,000	3,499
Bonds - U.S. Special Revenue and Special Assessment								
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C		03/29/2018	VARIOUS		280,003	250,000	4,097
167727 VX 1	CHICAGO ILL WASTEWATER TRANSMISSION REV		03/29/2018	VARIOUS		271,770	250,000	3,349
186427 CW 8	CLEVELAND OHIO WTR REV		03/29/2018	VARIOUS		264,590	250,000	2,444
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		03/29/2018	VARIOUS		283,923	250,000	486
196707 JW 4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/29/2018	VARIOUS		167,157	150,000	583
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/29/2018	VARIOUS		283,428	250,000	972
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/29/2018	VARIOUS		283,428	250,000	972
20281P JN 3	COMMONWEALTH FING AUTH PA REV		03/29/2018	VARIOUS		282,868	250,000	4,097
3128MJ X8 8	FH G08702 - RMBS		03/30/2018	VARIOUS		1,176,135	1,156,979	3,225
3128MM UW 1	FH G18596 - RMBS		03/29/2018	VARIOUS		1,097,499	1,099,644	2,566
3128P8 FX 4	FH C91982 - RMBS		06/01/2018	WELLS FARGO SECURITIES LLC		147,220	146,625	171
3132XY AM 9	FH Q55411 - RMBS		04/26/2018	BAIRD, ROBERT W., & COMPANY IN		313,664	300,000	1,088
3138AB NC 9	FN AH9386 - RMBS		03/29/2018	VARIOUS		221,320	214,300	667
31410L UV 2	FN 890796 - RMBS		02/01/2018	FIRST UNION CAP MKTS (FED MBS)		190,123	185,883	217
880558 HN 4	TENNESSEE ST SCH BD AUTH		03/29/2018	VARIOUS		175,521	150,000	3,083
882117 2L 7	TEXAS A & M UNIV PERM UNIV FD		03/29/2018	VARIOUS		176,964	150,000	1,925
88278P TQ 7	TEXAS ST UNIV SYS FING REV		03/29/2018	VARIOUS		169,823	150,000	292
940093 6H 5	WASHINGTON ST UNIV REVS		03/29/2018	VARIOUS		168,102	150,000	3,708
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						5,953,536	5,603,430	33,942
Bonds - Industrial and Miscellaneous								
010392 FQ 6	ALABAMA POWER CO		03/29/2018	VARIOUS		194,866	200,000	2,436
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP		03/29/2018	VARIOUS		193,396	200,000	2,677
02665W BP 5	AMERICAN HONDA FINANCE CORP	C	03/29/2018	VARIOUS		196,586	200,000	693
06051G EU 9	BANK OF AMERICA CORP		03/29/2018	VARIOUS		198,832	200,000	1,430
06406F AD 5	BANK OF NEW YORK MELLON CORP		03/29/2018	VARIOUS		187,816	200,000	526
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC		03/29/2018	VARIOUS		196,224	200,000	1,878
126650 DC 1	CVS HEALTH CORP		03/06/2018	JP MORGAN SECURITIES INC		149,924	150,000	
13976M AC 8	AFIN 181 A3 - ABS		03/14/2018	Citigroup (SSB)		99,983	100,000	
14314R AD 4	CARMX 174 A4 - ABS		03/29/2018	VARIOUS		836,086	850,000	770
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP		03/29/2018	VARIOUS		185,906	200,000	667
166764 AG 5	CHEVRON CORP		03/29/2018	VARIOUS		198,798	200,000	1,281

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
17305E GF 6	CCCIT 17A7 A7 - ABS		03/23/2018	Citigroup (SSB)		250,840	250,000	275
17305E GL 3	CCCIT 18A2 A2 - ABS		04/30/2018	BARCLAYS CAPITAL INC.		500,781	500,000	371
17305E GM 1	CCCIT 18A3 A3 - ABS		06/13/2018	Citigroup (SSB)		124,941	125,000	183
17325G AD 8	CGCMT 16C3 A4 - CMBS		08/08/2018	WELLS FARGO SECURITIES LLC		119,883	125,000	99
17326F AD 9	CGCMT 17C4 A4 - CMBS		08/10/2018	Citigroup (SSB)		122,769	125,000	157
22160K AL 9	COSTCO WHOLESALE CORP		04/06/2018	DEUTSCHE BANK SECURITIES, INC.		48,703	50,000	542
26442C AQ 7	DUKE ENERGY CAROLINAS LLC		04/05/2018	GOLDMAN		72,761	75,000	125
26824K AA 2	AIRBUS GROUP FINANCE BV	C	12/10/2018	VARIOUS		96,815	100,000	413
34528Q FZ 2	FORDF 181 A2 - ABS		03/13/2018	JP MORGAN SECURITIES INC.		250,000	250,000	
34528Q GD 0	FORDF 182 A - ABS		03/13/2018	JP MORGAN SECURITIES INC.		149,973	150,000	
36252R AJ 8	GSMS 14GC18 A3 - CMBS		03/29/2018	VARIOUS		869,015	850,000	2,513
40573L AS 5	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY CO		74,900	75,000	
53944V AE 9	LLOYDS BANK PLC	C	03/29/2018	VARIOUS		197,300	200,000	160
59217G CK 3	METROPOLITAN LIFE GLOBAL FUNDING I		11/05/2018	Citigroup (SSB)		185,060	200,000	800
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC		08/07/2018	RBC CAPITAL MARKETS		199,906	200,000	
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO		09/05/2018	MITSUBISHI UFJ SECURITIES		249,960	250,000	
907818 DN 5	UNION PACIFIC CORP		04/04/2018	US BANCORP INVESTMENTS INC.		49,011	50,000	653
91324P DK 5	UNITEDHEALTH GROUP INC		09/26/2018	US BANCORP INVESTMENTS INC.		250,875	250,000	2,647
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	
931142 EE 9	WALMART INC		08/13/2018	Citigroup (SSB)		50,338	50,000	247
95001J AW 7	WFCM 18C44 A4 - CMBS		04/30/2018	WELLS FARGO SECURITIES LLC		302,984	300,000	526
3899999. Total - Bonds - Industrial and Miscellaneous						7,105,106	7,175,000	22,067
8399997. Total - Bonds - Part 3						14,220,268	13,867,870	63,930
8399998. Total - Bonds - Summary Item from Part 5						659,562	625,000	8,764
8399999. Total - Bonds						14,879,829	14,492,870	72,694
Common Stocks - Industrial and Miscellaneous								
001055 10 2	AFLAC ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	4,447	XXX	
00123Q 10 4	AGNC INVESTMENT REIT ORD		10/10/2018	ITG INC.	100.000	1,807	XXX	
00130H 10 5	AES ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	61.000	671	XXX	
00206R 10 2	AT&T ORD		10/10/2018	VARIOUS	871.791	28,613	XXX	
00287Y 10 9	ABBVIE ORD		10/10/2018	ITG INC.	172.000	16,191	XXX	
003654 10 0	ABIOMED ORD		10/10/2018	ITG INC.	10.000	3,769	XXX	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD		10/10/2018	ITG INC.	20.000	731	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		10/10/2018	ITG INC.	95.000	6,991	XXX	
00508Y 10 2	ACUITY BRANDS ORD		10/10/2018	ITG INC.	10.000	1,213	XXX	
00724F 10 1	ADOBE ORD		10/10/2018	ITG INC.	55.000	13,133	XXX	
00751Y 10 6	ADVANCE AUTO PARTS ORD		10/10/2018	ITG INC.	10.000	1,632	XXX	
00766T 10 0	AECOM ORD		10/10/2018	ITG INC.	35.000	1,118	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		10/10/2018	ITG INC.	120.000	3,001	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP ORD		10/10/2018	ITG INC.	15.000	1,909	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,706	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		10/10/2018	ITG INC.	35.000	5,621	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES ORD		10/10/2018	ITG INC.	25.000	1,563	XXX	
012653 10 1	ALBEMARLE ORD		08/08/2018	ITG INC.	5.000	489	XXX	
013872 10 6	ALCOA ORD		10/10/2018	ITG INC.	40.000	1,443	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
015351 10 9	ALEXION PHARMACEUTICALS ORD		10/10/2018	ITG INC	32.000	3,958	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		10/10/2018	ITG INC	10.000	3,160	XXX	
017175 10 0	ALLEGHANY ORD		10/10/2018	ITG INC	5.000	3,112	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		08/08/2018	ITG INC	5.000	1,153	XXX	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		10/10/2018	ITG INC	25.000	1,245	XXX	
020002 10 1	ALLSTATE ORD		10/10/2018	ITG INC	50.000	4,844	XXX	
02005N 10 0	ALLY FINANCIAL ORD		10/10/2018	ITG INC	90.000	2,366	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		10/10/2018	ITG INC	20.000	1,620	XXX	
02079K 10 7	ALPHABET CL C ORD		10/10/2018	ITG INC	30.000	32,437	XXX	
02209S 10 3	ALTRIA GROUP ORD		10/10/2018	VARIOUS	229.000	14,385	XXX	
023135 10 6	AMAZON COM ORD		10/10/2018	ITG INC	40.000	70,210	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		10/10/2018	ITG INC	90.000	2,846	XXX	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD		10/10/2018	ITG INC	30.000	1,226	XXX	
025537 10 1	AMERICAN ELECTRIC POWER ORD		10/10/2018	ITG INC	85.000	6,180	XXX	
025816 10 9	AMERICAN EXPRESS ORD		10/10/2018	ITG INC	75.000	7,769	XXX	
025932 10 4	AMERICAN FINANCIAL GROUP ORD		10/10/2018	ITG INC	15.000	1,637	XXX	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		10/10/2018	ITG INC	55.000	1,148	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		10/10/2018	ITG INC	115.000	6,026	XXX	
03027X 10 0	AMERICAN TOWER REIT		10/10/2018	ITG INC	50.000	7,276	XXX	
031100 10 0	AMETEK ORD		10/10/2018	ITG INC	35.000	2,597	XXX	
031162 10 0	AMGEN ORD		10/10/2018	ITG INC	50.000	10,061	XXX	
032095 10 1	AMPHENOL CL A ORD		10/10/2018	ITG INC	35.000	3,024	XXX	
032511 10 7	ANADARKO PETROLEUM ORD		10/10/2018	ITG INC	60.000	4,081	XXX	
032654 10 5	ANALOG DEVICES ORD		10/10/2018	ITG INC	45.000	3,776	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		10/10/2018	ITG INC	270.000	2,732	XXX	
03662Q 10 5	ANSYS ORD		05/15/2018	ITG INC	8.000	1,315	XXX	
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT		04/11/2018	UBS SECURITIES LLC	200.000	5,074	XXX	
036752 10 3	ANTHEM ORD		10/10/2018	ITG INC	25.000	6,817	XXX	
037411 10 5	APACHE ORD		10/10/2018	ITG INC	65.000	2,935	XXX	
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD		08/08/2018	ITG INC	15.000	649	XXX	
03755L 10 4	APERGY ORD		10/10/2018	ITG INC	20.000	875	XXX	
037833 10 0	APPLE ORD		12/18/2018	VARIOUS	310.000	65,530	XXX	
03784Y 20 0	APPLE HOSPITALITY REIT ORD		10/10/2018	ITG INC	50.000	845	XXX	
038222 10 5	APPLIED MATERIAL ORD		10/10/2018	ITG INC	140.000	4,822	XXX	
038336 10 3	APTARGROUP ORD		10/10/2018	ITG INC	15.000	1,536	XXX	
03836W 10 3	AQUA AMERICA ORD		10/10/2018	ITG INC	40.000	1,502	XXX	
03852U 10 6	ARAMARK ORD		10/10/2018	ITG INC	55.000	2,219	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD		10/10/2018	ITG INC	78.000	3,851	XXX	
039653 10 0	ARCOSA ORD		11/01/2018	ITG INC	10.000	315	XXX	
03965L 10 0	ARCONIC ORD		08/08/2018	ITG INC	45.000	944	XXX	
040413 10 6	ARISTA NETWORKS ORD		10/10/2018	ITG INC	15.000	3,387	XXX	
042735 10 0	ARROW ELECTRONICS ORD		10/10/2018	ITG INC	20.000	1,371	XXX	
044209 10 4	ASHLAND GLOBAL ORD		10/10/2018	ITG INC	15.000	1,156	XXX	
045327 10 3	ASPEN TECHNOLOGY ORD		10/10/2018	ITG INC	15.000	1,517	XXX	
045487 10 5	ASSOCIATED BANCORP ORD		10/10/2018	ITG INC	40.000	1,052	XXX	
04685W 10 3	ATHENAHEALTH ORD		10/10/2018	ITG INC	10.000	1,218	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
049560 10 5	ATMOS ENERGY ORD.		10/10/2018	ITG INC.	25.000	2,401	XXX	
052769 10 6	AUTODESK ORD.		10/10/2018	ITG INC.	35.000	4,625	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.		10/10/2018	ITG INC.	55.000	7,798	XXX	
053332 10 2	AUTOZONE ORD.		10/10/2018	ITG INC.	5.000	3,891	XXX	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.		10/10/2018	ITG INC.	23.000	4,069	XXX	
053611 10 9	AVERY DENNISON ORD.		10/10/2018	ITG INC.	20.000	2,010	XXX	
053807 10 3	AVNET ORD.		10/10/2018	ITG INC.	25.000	998	XXX	
054937 10 7	BB AND T ORD.		10/10/2018	ITG INC.	110.000	5,361	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.		12/12/2018	Citigroup Global Markets Inc. NY.	100.000	1,694	XXX	
05605H 10 0	BWX TECHNOLOGIES ORD.		10/10/2018	ITG INC.	25.000	1,455	XXX	
05722G 10 0	BAKER HUGHES CL A ORD.		10/10/2018	VARIOUS.	90.000	2,817	XXX	
058498 10 6	BALL ORD.		10/10/2018	ITG INC.	45.000	1,974	XXX	
060505 10 4	BANK OF AMERICA ORD.		10/10/2018	ITG INC.	530.000	15,503	XXX	
064058 10 0	BANK OF NEW YORK MELLON ORD.		10/10/2018	ITG INC.	100.000	5,073	XXX	
06417N 10 3	BANK OZK ORD.		10/10/2018	ITG INC.	30.000	1,141	XXX	
071813 10 9	BAXTER INTERNATIONAL ORD.		10/10/2018	ITG INC.	60.000	4,272	XXX	
075887 10 9	BECTON DICKINSON ORD.		10/10/2018	ITG INC.	35.000	8,497	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD.		12/18/2018	VARIOUS.	88.000	17,183	XXX	
08579W 10 3	BERRY GLOBAL GROUP ORD.		10/10/2018	ITG INC.	30.000	1,317	XXX	
086516 10 1	BEST BUY ORD.		10/10/2018	ITG INC.	35.000	2,478	XXX	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.		10/10/2018	ITG INC.	40.000	3,938	XXX	
09062X 10 3	BIOGEN ORD.		10/10/2018	ITG INC.	25.000	8,439	XXX	
09073M 10 4	BIO TECHNE ORD.		10/10/2018	ITG INC.	10.000	1,824	XXX	
09215C 10 5	BLACK KNIGHT ORD.		10/10/2018	ITG INC.	30.000	1,442	XXX	
09247X 10 1	BLACKROCK ORD.		10/10/2018	ITG INC.	20.000	8,535	XXX	
09609G 10 0	BLUEBIRD BIO ORD.		10/10/2018	ITG INC.	15.000	1,916	XXX	
097023 10 5	BOEING ORD.		10/10/2018	ITG INC.	50.000	18,374	XXX	
09857L 10 8	BOOKING HOLDINGS ORD.		10/10/2018	ITG INC.	10.000	17,888	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD.		10/10/2018	ITG INC.	30.000	1,443	XXX	
101121 10 1	BOSTON PROPERTIES REIT ORD.		10/10/2018	ITG INC.	20.000	2,381	XXX	
101137 10 7	BOSTON SCIENTIFIC ORD.		10/10/2018	ITG INC.	195.000	7,043	XXX	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD.		10/10/2018	ITG INC.	15.000	1,686	XXX	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME.	121.000	5,385	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD.		10/10/2018	ITG INC.	145.000	8,813	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD.		10/10/2018	ITG INC.	65.000	1,039	XXX	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD.		10/10/2018	ITG INC.	25.000	2,972	XXX	
11135F 10 1	BROADCOM ORD.		10/10/2018	ITG INC.	63.000	14,676	XXX	
115236 10 1	BROWN & BROWN ORD.		10/10/2018	ITG INC.	50.000	1,433	XXX	
115637 20 9	BROWN FORMAN CL B ORD.		10/10/2018	ITG INC.	55.000	2,600	XXX	
117043 10 9	BRUNSWICK ORD.		10/10/2018	ITG INC.	20.000	1,194	XXX	
118230 10 1	BUCKEYE PARTNERS UNT.		08/06/2018	VARIOUS.	1,300.000	50,012	XXX	
122017 10 6	BURLINGTON STORES ORD.		10/10/2018	ITG INC.	15.000	2,239	XXX	
124857 20 2	CBS CL B ORD.		08/08/2018	ITG INC.	10.000	530	XXX	
12503M 10 8	CBOE GLOBAL MARKETS ORD.		10/10/2018	ITG INC.	25.000	2,549	XXX	
12508E 10 1	CDK GLOBAL ORD.		10/10/2018	ITG INC.	30.000	1,715	XXX	
12514G 10 8	CDW ORD.		10/10/2018	ITG INC.	35.000	2,848	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
125509 10 9	CIGNA ORD.		10/10/2018.	ITG INC.	30.000	6,299	XXX	
125523 10 0	CIGNA ORD.		12/20/2018.	VARIOUS.	28.965	5,208	XXX	
125581 80 1	CIT GROUP ORD.		10/10/2018.	ITG INC.	25.000	1,256	XXX	
12572Q 10 5	CME GROUP CL A ORD.		10/10/2018.	ITG INC.	50.000	9,013	XXX	
125896 10 0	CMS ENERGY ORD.		06/27/2018.	ITG INC.	30.000	1,412	XXX	
126408 10 3	CSX ORD.		10/10/2018.	ITG INC.	110.000	7,653	XXX	
126650 10 0	CVS HEALTH ORD.		11/28/2018.	VARIOUS.	204.915	16,006	XXX	
127097 10 3	CABOT OIL & GAS ORD.		08/08/2018.	ITG INC.	20.000	470	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS ORD.		03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	26.000	974	XXX	
127686 10 3	CAESARS ENTERTAINMENT ORD.		10/10/2018.	ITG INC.	125.000	1,139	XXX	
133131 10 2	CAMDEN PROPERTY REIT ORD.		10/10/2018.	ITG INC.	20.000	1,855	XXX	
134429 10 9	CAMPBELL SOUP ORD.		10/10/2018.	ITG INC.	40.000	1,509	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD.		10/10/2018.	ITG INC.	72.000	6,752	XXX	
14149Y 10 8	CARDINAL HEALTH ORD.		10/10/2018.	ITG INC.	35.000	1,898	XXX	
142339 10 0	CARLISLE COMPANIES ORD.		10/10/2018.	ITG INC.	15.000	1,628	XXX	
143658 30 0	CARNIVAL ORD.		10/10/2018.	ITG INC.	70.000	4,135	XXX	
146229 10 9	CARTERS ORD.		10/10/2018.	ITG INC.	10.000	953	XXX	
147528 10 3	CASEYS GENERAL STORES ORD.		10/10/2018.	ITG INC.	10.000	1,227	XXX	
148806 10 2	CATALENT ORD.		10/10/2018.	ITG INC.	35.000	1,499	XXX	
149123 10 1	CATERPILLAR ORD.		10/10/2018.	ITG INC.	55.000	7,905	XXX	
150870 10 3	CELANESE ORD.		10/10/2018.	ITG INC.	30.000	3,015	XXX	
151020 10 4	CELGENE ORD.		10/10/2018.	ITG INC.	85.000	7,160	XXX	
15135B 10 1	CENTENE ORD.		10/10/2018.	ITG INC.	30.000	4,259	XXX	
15189T 10 7	CENTERPOINT ENERGY ORD.		10/10/2018.	ITG INC.	65.000	1,813	XXX	
156700 10 6	CENTURYLINK ORD.		10/10/2018.	VARIOUS.	201.000	3,794	XXX	
156782 10 4	CERNER ORD.		10/10/2018.	ITG INC.	45.000	2,834	XXX	
159864 10 7	CHRLS RIVER LABS ORD.		10/10/2018.	ITG INC.	10.000	1,231	XXX	
16359R 10 3	CHEMED ORD.		10/10/2018.	ITG INC.	5.000	1,552	XXX	
163851 10 8	CHEMOURS ORD.		10/10/2018.	ITG INC.	40.000	1,428	XXX	
16411R 20 8	CHENIERE ENERGY ORD.		10/10/2018.	ITG INC.	50.000	3,193	XXX	
165167 10 7	CHESAPEAKE ENERGY ORD.		10/10/2018.	ITG INC.	190.000	878	XXX	
166764 10 0	CHEVRON ORD.		10/10/2018.	ITG INC.	150.000	18,392	XXX	
171340 10 2	CHURCH AND DWIGHT ORD.		12/18/2018.	VARIOUS.	53.000	3,021	XXX	
17243V 10 2	CINEMARK HOLDINGS ORD.		10/10/2018.	ITG INC.	25.000	987	XXX	
17275R 10 2	CISCO SYSTEMS ORD.		10/10/2018.	ITG INC.	395.000	18,028	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.		10/10/2018.	ITG INC.	65.000	2,481	XXX	
177376 10 0	CITRIX SYSTEMS ORD.		01/30/2018.	ITG INC.	3.000	279	XXX	
191216 10 0	COCA-COLA ORD.		10/10/2018.	ITG INC.	345.000	15,763	XXX	
192422 10 3	COGNEX ORD.		10/10/2018.	ITG INC.	35.000	1,597	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.		10/10/2018.	ITG INC.	75.000	5,359	XXX	
194162 10 3	COLGATE PALMOLIVE ORD.		10/10/2018.	ITG INC.	115.000	7,342	XXX	
19626G 10 8	COLONY CAPITAL CL A ORD.		10/10/2018.	ITG INC.	105.000	613	XXX	
200340 10 7	COMERICA ORD.		10/10/2018.	ITG INC.	30.000	2,675	XXX	
200525 10 3	COMMERCE BANCSHARES ORD.		10/10/2018.	ITG INC.	20.000	1,302	XXX	
20337X 10 9	COMMSCOPE HOLDING ORD.		10/10/2018.	ITG INC.	40.000	1,035	XXX	
205887 10 2	CONAGRA BRANDS ORD.		10/26/2018.	Not Available.	12.988	460	XXX	
20605P 10 1	CONCHO RESOURCES ORD.		10/10/2018.	ITG INC.	30.000	4,595	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
20825C 10 4	CONOCOPHILLIPS ORD.		10/10/2018	ITG INC.	100.000	7,510	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD.		09/25/2018	WEEDEN + CO.	36.000	7,773	XXX	
216648 40 2	COOPER ORD.		10/10/2018	ITG INC.	10.000	2,526	XXX	
217204 10 6	COPART ORD.		10/10/2018	ITG INC.	45.000	2,249	XXX	
21870Q 10 5	CORESITE REALTY REIT ORD.		10/10/2018	ITG INC.	10.000	1,042	XXX	
219350 10 5	CORNING ORD.		10/10/2018	ITG INC.	100.000	3,233	XXX	
22160K 10 5	COSTCO WHOLESALE ORD.		10/10/2018	VARIOUS.	58.000	12,549	XXX	
22160N 10 9	COSTAR GROUP ORD.		10/10/2018	ITG INC.	10.000	3,733	XXX	
222070 20 3	COTY CL A ORD.		10/10/2018	ITG INC.	100.000	1,148	XXX	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.		10/10/2018	ITG INC.	60.000	6,523	XXX	
228368 10 6	CROWN HOLDINGS ORD.		10/10/2018	ITG INC.	30.000	1,419	XXX	
229663 10 9	CUBESMART REIT ORD.		10/10/2018	ITG INC.	40.000	1,104	XXX	
229899 10 9	CULLEN FROST BANKERS ORD.		10/10/2018	ITG INC.	15.000	1,567	XXX	
231021 10 6	CUMMINS ORD.		10/10/2018	ITG INC.	25.000	3,697	XXX	
231561 10 1	CURTISS WRIGHT ORD.		10/10/2018	ITG INC.	10.000	1,222	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR ORD.		10/10/2018	ITG INC.	70.000	925	XXX	
23283R 10 0	CYRUSONE REIT ORD.		10/10/2018	ITG INC.	25.000	1,529	XXX	
23331A 10 9	D R HORTON ORD.		10/10/2018	ITG INC.	50.000	1,914	XXX	
233331 10 7	DTE ENERGY ORD.		10/10/2018	ITG INC.	35.000	3,946	XXX	
23355L 10 6	DXC TECHNOLOGY ORD.		12/18/2018	VARIOUS.	62.000	3,147	XXX	
235851 10 2	DANAHER ORD.		10/10/2018	ITG INC.	80.000	8,308	XXX	
237194 10 5	DARDEN RESTAURANTS ORD.		10/10/2018	ITG INC.	20.000	2,139	XXX	
244199 10 5	DEERE ORD.		10/10/2018	ITG INC.	45.000	6,636	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD.		12/27/2018	ITG INC.	29.795	1,525	XXX	
247361 70 2	DELTA AIR LINES ORD.		10/10/2018	ITG INC.	85.000	4,226	XXX	
24906P 10 9	DENTSPLY SIRONA ORD.		10/10/2018	ITG INC.	50.000	1,796	XXX	
25179M 10 3	DEVON ENERGY ORD.		04/20/2018	VARIOUS.	186.000	6,475	XXX	
252131 10 7	DEXCOM ORD.		10/10/2018	ITG INC.	20.000	2,362	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		11/29/2018	ITG INC.	37.884	4,884	XXX	
253868 10 3	DIGITAL REALTY REIT ORD.		10/10/2018	ITG INC.	45.000	4,890	XXX	
25470F 30 2	DISCOVERY SRS C ORD.		10/10/2018	ITG INC.	84.000	2,359	XXX	
25470M 10 9	DISH NETWORK CL A ORD.		06/27/2018	ITG INC.	25.000	855	XXX	
256677 10 5	DOLLAR GENERAL ORD.		10/10/2018	ITG INC.	35.000	3,696	XXX	
256746 10 8	DOLLAR TREE ORD.		10/10/2018	ITG INC.	30.000	2,527	XXX	
25746U 10 9	DOMINION ENERGY ORD.		10/10/2018	ITG INC.	85.000	6,224	XXX	
25754A 20 1	DOMINOS PIZZA ORD.		10/10/2018	ITG INC.	10.000	2,749	XXX	
257651 10 9	DONALDSON ORD.		10/10/2018	ITG INC.	30.000	1,625	XXX	
25960P 10 9	DOUGLAS EMMETT REIT ORD.		10/10/2018	ITG INC.	35.000	1,300	XXX	
260003 10 8	DOVER ORD.		05/09/2018	VARIOUS.	16.000	597	XXX	
26078J 10 0	DOWDUPONT ORD.		12/18/2018	VARIOUS.	333.000	19,172	XXX	
264411 50 5	DUKE REALTY REIT ORD.		01/30/2018	ITG INC.	34.000	875	XXX	
26441C 20 4	DUKE ENERGY ORD.		10/10/2018	ITG INC.	100.000	8,189	XXX	
26483E 10 0	DUN & BRADSTREET ORD.		10/10/2018	ITG INC.	10.000	1,423	XXX	
265504 10 0	DUNKIN' BRANDS GROUP ORD.		10/10/2018	ITG INC.	20.000	1,441	XXX	
26875P 10 1	EOG RESOURCES ORD.		10/10/2018	ITG INC.	55.000	6,956	XXX	
26884L 10 9	EQT ORD.		11/13/2018	VARIOUS.	60.000	1,391	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
26884U 10 9	EPR PROPERTIES REIT ORD.		10/10/2018.	ITG INC.	20.000	1,363	XXX	
269246 40 1	E TRADE FINANCIAL ORD.		10/10/2018.	ITG INC.	35.000	1,779	XXX	
26969P 10 8	EAGLE MATERIALS ORD.		10/10/2018.	ITG INC.	10.000	808	XXX	
27579R 10 4	EAST WEST BANCORP ORD.		10/10/2018.	ITG INC.	35.000	2,096	XXX	
278265 10 3	EATON VANCE COM NON VTG ORD.		10/10/2018.	ITG INC.	25.000	1,204	XXX	
278642 10 3	EBAY ORD.		10/10/2018.	ITG INC.	120.000	3,802	XXX	
278865 10 0	ECOLAB ORD.		10/10/2018.	ITG INC.	30.000	4,525	XXX	
281020 10 7	EDISON INTERNATIONAL ORD.		10/10/2018.	VARIOUS.	56.000	3,812	XXX	
28176E 10 8	EDWARDS LIFESCIENCES ORD.		10/10/2018.	ITG INC.	25.000	3,507	XXX	
285512 10 9	ELECTRONIC ARTS ORD.		10/10/2018.	ITG INC.	35.000	3,681	XXX	
291011 10 4	EMERSON ELECTRIC ORD.		10/10/2018.	ITG INC.	75.000	5,502	XXX	
29261A 10 0	ENCOMPASS HEALTH ORD.		10/10/2018.	ITG INC.	25.000	1,888	XXX	
29272W 10 9	ENERGIZER HOLDINGS ORD.		10/10/2018.	ITG INC.	15.000	882	XXX	
29273V 10 0	ENERGY TRANSFER EQUITY UNT.		04/11/2018.	CITIGROUP GLOBAL MARKETS INC.	300.000	4,476	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.	1,000.000	13,244	XXX	
29414B 10 4	EPAM SYSTEMS ORD.		10/10/2018.	ITG INC.	15.000	1,832	XXX	
29444U 70 0	EQUINIX REIT ORD.		10/10/2018.	ITG INC.	15.000	6,151	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD.		12/12/2018.	VARIOUS.	548.000	12,070	XXX	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD.		10/10/2018.	ITG INC.	20.000	1,865	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.		10/10/2018.	ITG INC.	45.000	2,912	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD.		10/10/2018.	ITG INC.	11.000	2,696	XXX	
298736 10 9	EURONET WORLDWIDE ORD.		10/10/2018.	ITG INC.	15.000	1,662	XXX	
30034W 10 6	EVERGY ORD.		06/27/2018.	ITG INC.	30.000	1,673	XXX	
30063P 10 5	EXACT SCIENCES ORD.		10/10/2018.	ITG INC.	25.000	1,684	XXX	
30161N 10 1	EXELON ORD.		10/10/2018.	ITG INC.	115.000	5,011	XXX	
30161Q 10 4	EXELIXIS ORD.		10/10/2018.	ITG INC.	65.000	1,055	XXX	
30212P 30 3	EXPEDIA GROUP ORD.		12/18/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,773	XXX	
30231G 10 2	EXXON MOBIL ORD.		12/18/2018.	VARIOUS.	434.000	35,972	XXX	
302520 10 1	FNB ORD.		10/10/2018.	ITG INC.	70.000	886	XXX	
30303M 10 2	FACEBOOK CL A ORD.		08/17/2018.	VARIOUS.	242.000	40,950	XXX	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD.		10/10/2018.	ITG INC.	10.000	2,156	XXX	
303250 10 4	FAIR ISAAC ORD.		10/10/2018.	ITG INC.	10.000	2,082	XXX	
311900 10 4	FASTENAL ORD.		10/10/2018.	ITG INC.	40.000	2,067	XXX	
313747 20 6	FEDERAL REIT ORD.		08/08/2018.	ITG INC.	10.000	1,258	XXX	
31428X 10 6	FEDEX ORD.		10/10/2018.	ITG INC.	40.000	8,859	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.		10/10/2018.	ITG INC.	45.000	4,628	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.		10/10/2018.	ITG INC.	60.000	2,280	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD.		10/10/2018.	ITG INC.	90.000	2,517	XXX	
31816Q 10 1	FIREEYE ORD.		10/10/2018.	ITG INC.	40.000	650	XXX	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD.		10/10/2018.	ITG INC.	25.000	1,278	XXX	
32008D 10 6	FIRST DATA CL A ORD.		10/10/2018.	ITG INC.	115.000	2,592	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD.		10/10/2018.	ITG INC.	70.000	1,186	XXX	
33616C 10 0	FIRST REPUBLIC BANK ORD.		01/16/2018.	CITIGROUP GLOBAL MARKETS INC.	63.000	5,539	XXX	
337738 10 8	FISERV ORD.		10/10/2018.	ITG INC.	55.000	4,236	XXX	
337932 10 7	FIRSTENERGY ORD.		10/10/2018.	ITG INC.	65.000	2,474	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
339041 10 5	FLEETCOR TECHNOLOGIES ORD		06/27/2018	ITG INC	10.000	2,115	XXX	
34354P 10 5	FLOWSERVE ORD		10/10/2018	ITG INC	30.000	1,533	XXX	
345370 86 0	FORD MOTOR ORD		10/10/2018	ITG INC	485.000	4,283	XXX	
34959E 10 9	FORTINET ORD		10/10/2018	ITG INC	30.000	2,387	XXX	
34959J 10 8	FORTIVE ORD		10/10/2018	ITG INC	35.000	2,808	XXX	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		10/10/2018	ITG INC	30.000	1,475	XXX	
354613 10 1	FRANKLIN RESOURCES ORD		10/10/2018	ITG INC	65.000	1,924	XXX	
35671D 85 7	FREEPORT MCMORAN ORD		10/10/2018	ITG INC	210.000	2,778	XXX	
35905A 10 9	FRONTDOOR ORD		10/10/2018	ITG INC	15.000	663	XXX	
36164V 30 5	GCI LIBERTY CL A ORD		10/10/2018	ITG INC	25.000	1,195	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		10/10/2018	ITG INC	45.000	1,554	XXX	
366505 10 5	GARRETT MOTION ORD	C	10/01/2018	VARIOUS	23.500	237	XXX	
369550 10 8	GENERAL DYNAMICS ORD		10/10/2018	ITG INC	35.000	6,924	XXX	
369604 10 3	GENERAL ELECTRIC ORD		12/18/2018	VARIOUS	1,720.000	22,482	XXX	
370334 10 4	GENERAL MILLS ORD		10/10/2018	ITG INC	85.000	3,736	XXX	
37045V 10 0	GENERAL MOTORS ORD		10/10/2018	ITG INC	150.000	4,892	XXX	
371559 10 5	GENESEE & WYOMING CL A ORD		10/10/2018	ITG INC	15.000	1,239	XXX	
371901 10 9	GENTEX ORD		10/10/2018	ITG INC	60.000	1,172	XXX	
371927 10 4	GENESIS ENERGY UNT		04/11/2018	VARIOUS	750.000	18,641	XXX	
375558 10 3	GILEAD SCIENCES ORD		04/02/2018	VARIOUS	164.000	12,059	XXX	
380237 10 7	GODADDY CL A ORD		10/10/2018	ITG INC	35.000	2,478	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD		10/10/2018	ITG INC	40.000	8,596	XXX	
38388F 10 8	WR GRACE ORD		10/10/2018	ITG INC	10.000	683	XXX	
384109 10 4	GRACO ORD		10/10/2018	ITG INC	35.000	1,424	XXX	
38526M 10 6	GRAND CANYON EDUCATION ORD		10/10/2018	ITG INC	10.000	1,153	XXX	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD		10/10/2018	ITG INC	65.000	827	XXX	
400110 10 2	GRUBHUB ORD		10/10/2018	ITG INC	20.000	2,357	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE ORD		10/10/2018	ITG INC	20.000	1,790	XXX	
40412C 10 1	HCA HEALTHCARE ORD		10/10/2018	ITG INC	50.000	6,688	XXX	
40414L 10 9	HCP REIT ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	44.000	1,011	XXX	
40416M 10 5	HD SUPPLY HOLDINGS ORD		10/10/2018	ITG INC	40.000	1,580	XXX	
40434L 10 5	HP ORD		10/10/2018	ITG INC	210.000	5,097	XXX	
406216 10 1	HALLIBURTON ORD		10/10/2018	ITG INC	125.000	5,081	XXX	
410345 10 2	HANESBRANDS ORD		08/22/2018	WEEDEN + CO	166.000	3,085	XXX	
410867 10 5	HANOVER INSURANCE GROUP ORD		10/10/2018	ITG INC	10.000	1,176	XXX	
413875 10 5	HARRIS ORD		06/27/2018	ITG INC	5.000	731	XXX	
418056 10 7	HASBRO ORD		10/10/2018	ITG INC	20.000	1,968	XXX	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD		10/10/2018	ITG INC	25.000	898	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		10/10/2018	ITG INC	45.000	1,186	XXX	
423452 10 1	HELMERICH AND PAYNE ORD		08/08/2018	ITG INC	10.000	617	XXX	
426281 10 1	JACK HENRY AND ASSOCIATES ORD		10/10/2018	ITG INC	20.000	3,001	XXX	
427866 10 8	HERSHEY FOODS ORD		08/08/2018	ITG INC	10.000	980	XXX	
42809H 10 7	HESS ORD		10/10/2018	ITG INC	55.000	3,449	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		10/10/2018	ITG INC	190.000	2,873	XXX	
428291 10 8	HEXCEL ORD		10/10/2018	ITG INC	20.000	1,250	XXX	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		10/10/2018	ITG INC	25.000	1,158	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
431475 10 2	HILL ROM HOLDINGS ORD		10/10/2018	ITG INC	10.000	869	XXX	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		10/10/2018	ITG INC	40.000	2,936	XXX	
436106 10 8	HOLLYFRONTIER ORD		06/27/2018	ITG INC	20.000	1,333	XXX	
437076 10 2	HOME DEPOT ORD		10/10/2018	ITG INC	90.000	17,434	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/29/2018	VARIOUS	160.000	11,820	XXX	
440452 10 0	HORMEL FOODS ORD		10/10/2018	ITG INC	60.000	2,404	XXX	
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD		10/10/2018	ITG INC	35.000	960	XXX	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		01/30/2018	ITG INC	18.000	374	XXX	
44267D 10 7	HOWARD HUGHES ORD		10/10/2018	ITG INC	10.000	1,154	XXX	
443510 60 7	HUBBELL ORD		10/10/2018	ITG INC	15.000	1,851	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD		10/10/2018	ITG INC	35.000	1,111	XXX	
444859 10 2	HUMANA ORD		10/10/2018	ITG INC	20.000	6,576	XXX	
446150 10 4	HUNTINGTON BANCSHARES ORD		10/10/2018	ITG INC	155.000	2,350	XXX	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		06/27/2018	ITG INC	5.000	1,086	XXX	
447011 10 7	HUNTSMAN ORD		10/10/2018	ITG INC	50.000	1,188	XXX	
44919P 50 8	IAC INTERACTIVE ORD		10/10/2018	ITG INC	20.000	3,833	XXX	
45073V 10 8	ITT ORD		10/10/2018	ITG INC	20.000	1,066	XXX	
45167R 10 4	IDEX ORD		10/10/2018	ITG INC	20.000	2,803	XXX	
452308 10 9	ILLINOIS TOOL ORD		10/10/2018	ITG INC	55.000	7,316	XXX	
452327 10 9	ILLUMINA ORD		10/10/2018	ITG INC	20.000	6,095	XXX	
45337C 10 2	INCYTE ORD		08/08/2018	ITG INC	20.000	1,272	XXX	
457187 10 2	INGREDION ORD		10/10/2018	ITG INC	15.000	1,519	XXX	
45784P 10 1	INSULET ORD		10/10/2018	ITG INC	15.000	1,315	XXX	
458140 10 0	INTEL ORD		10/10/2018	ITG INC	420.000	18,820	XXX	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD		10/10/2018	ITG INC	20.000	1,073	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD		10/10/2018	ITG INC	65.000	4,819	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		10/10/2018	ITG INC	115.000	16,451	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	2,646	XXX	
460146 10 3	INTERNATIONAL PAPER ORD		10/10/2018	ITG INC	55.000	2,395	XXX	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD		01/30/2018	ITG INC	23.000	501	XXX	
461202 10 3	INTUIT ORD		10/10/2018	ITG INC	30.000	6,134	XXX	
46120E 60 2	INTUITIVE SURGICAL ORD		10/10/2018	ITG INC	10.000	5,122	XXX	
462222 10 0	IONIS PHARMACEUTICALS, INC		10/10/2018	ITG INC	25.000	1,102	XXX	
46266C 10 5	IQVIA HOLDINGS ORD		08/08/2018	ITG INC	5.000	611	XXX	
46284V 10 1	IRON MOUNTAIN ORD		01/30/2018	ITG INC	9.000	305	XXX	
46625H 10 0	JPMORGAN CHASE ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	493	XXX	
469814 10 7	JACOBS ENGINEERING GROUP ORD		06/27/2018	ITG INC	15.000	968	XXX	
477143 10 1	JETBLUE AIRWAYS ORD		10/10/2018	ITG INC	65.000	1,082	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		12/18/2018	VARIOUS	264.000	35,970	XXX	
48020Q 10 7	JONES LANG LASALLE ORD		10/10/2018	ITG INC	5.000	667	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		10/10/2018	ITG INC	25.000	1,405	XXX	
482480 10 0	KLA TENCOR ORD		10/10/2018	ITG INC	20.000	1,877	XXX	
487836 10 8	KELLOGG ORD		10/10/2018	ITG INC	37.000	2,538	XXX	
493267 10 8	KEYCORP ORD		10/10/2018	ITG INC	145.000	2,890	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD		10/10/2018	ITG INC	35.000	2,149	XXX	
49427F 10 8	KILROY REALTY REIT ORD		10/10/2018	ITG INC	20.000	1,418	XXX	
49446R 10 9	KIMCO REALTY REIT ORD		08/08/2018	ITG INC	35.000	578	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
49456B 10 1	KINDER MORGAN CL P ORD		12/12/2018	VARIOUS	960.000	16,119	XXX	
497266 10 6	KIRBY ORD		10/10/2018	ITG INC.	10.000	786	XXX	
500255 10 4	KOHL'S ORD		10/10/2018	ITG INC.	25.000	1,794	XXX	
500754 10 6	KRAFT HEINZ ORD		10/10/2018	ITG INC.	80.000	4,533	XXX	
501044 10 1	KROGER ORD		10/10/2018	ITG INC.	75.000	2,081	XXX	
501797 10 4	L BRANDS ORD		10/10/2018	ITG INC.	35.000	999	XXX	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD		10/10/2018	ITG INC.	15.000	908	XXX	
512807 10 8	LAM RESEARCH ORD		10/10/2018	ITG INC.	15.000	2,097	XXX	
512816 10 9	LAMAR ADVERTISING CL A REIT		10/10/2018	ITG INC.	15.000	1,110	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD		10/10/2018	ITG INC.	30.000	2,197	XXX	
517834 10 7	LAS VEGAS SANDS ORD		10/10/2018	ITG INC.	70.000	3,944	XXX	
521865 20 4	LEAR ORD		10/10/2018	ITG INC.	10.000	1,351	XXX	
525327 10 2	LEIDOS HOLDINGS ORD		10/10/2018	ITG INC.	25.000	1,651	XXX	
526057 10 4	LENNAR CL A ORD		10/10/2018	ITG INC.	45.000	2,062	XXX	
526107 10 7	LENNOX INTERNATIONAL ORD		10/10/2018	ITG INC.	5.000	1,024	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		10/10/2018	ITG INC.	20.000	1,595	XXX	
53071M 10 4	QURATE RETAIL SRS A ORD		10/10/2018	ITG INC.	85.000	1,767	XXX	
531172 10 4	LIBERTY PROPERTY REIT ORD		10/10/2018	ITG INC.	30.000	1,265	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		10/10/2018	ITG INC.	30.000	1,226	XXX	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD		10/10/2018	ITG INC.	40.000	1,336	XXX	
53223X 10 7	LIFE STORAGE ORD		10/10/2018	ITG INC.	5.000	459	XXX	
532457 10 8	ELI LILLY ORD		10/10/2018	ITG INC.	109.000	11,452	XXX	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD		10/10/2018	ITG INC.	10.000	859	XXX	
534187 10 9	LINCOLN NATIONAL ORD		10/10/2018	ITG INC.	30.000	2,041	XXX	
537008 10 4	LITTELFUSE ORD		10/10/2018	ITG INC.	5.000	878	XXX	
538034 10 9	LIVE NATION ENTERTAINMENT ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,313	XXX	
539830 10 9	LOCKHEED MARTIN ORD		10/10/2018	ITG INC.	30.000	10,103	XXX	
54142L 10 9	LOGMEIN ORD		10/10/2018	ITG INC.	5.000	401	XXX	
548661 10 7	LOWE'S COMPANIES ORD		10/10/2018	ITG INC.	90.000	9,524	XXX	
550021 10 9	LULULEMON ATHLETICA ORD	C	10/10/2018	ITG INC.	20.000	2,814	XXX	
55261F 10 4	M&T BANK ORD		10/10/2018	ITG INC.	20.000	3,317	XXX	
552690 10 9	MDU RESOURCES GROUP ORD		10/10/2018	ITG INC.	40.000	1,043	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL ORD		12/18/2018	VARIOUS	105.000	2,842	XXX	
55306N 10 4	MKS INSTRUMENTS ORD		10/10/2018	ITG INC.	10.000	734	XXX	
55336V 10 0	MPLX COM UNT		12/12/2018	VARIOUS	1,200.000	43,101	XXX	
55354G 10 0	MSCI ORD		10/10/2018	ITG INC.	15.000	2,353	XXX	
56418H 10 0	MANPOWERGROUP ORD		10/10/2018	ITG INC.	10.000	774	XXX	
565849 10 6	MARATHON OIL ORD		10/10/2018	ITG INC.	115.000	2,433	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		12/18/2018	VARIOUS	98.700	5,544	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		10/10/2018	ITG INC.	5.000	934	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		10/10/2018	ITG INC.	30.000	3,495	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS ORD		10/10/2018	ITG INC.	5.000	880	XXX	
57636Q 10 4	MASTERCARD CL A ORD		10/10/2018	ITG INC.	65.000	12,786	XXX	
577081 10 2	MATTEL ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	33.000	444	XXX	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		10/10/2018	ITG INC.	55.000	2,793	XXX	
579780 20 6	MCCORMICK ORD		10/10/2018	ITG INC.	10.000	1,343	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
580135 10 1	MCDONALD'S ORD.		10/10/2018	ITG INC.	70.000	11,787	XXX	
58155Q 10 3	MCKESSON ORD.		10/10/2018	ITG INC.	25.000	3,388	XXX	
58463J 30 4	MEDICAL PROPERTIES REIT ORD.		10/10/2018	ITG INC.	75.000	1,091	XXX	
58933Y 10 5	MERCK & CO ORD.		10/10/2018	ITG INC.	311.000	21,356	XXX	
592688 10 5	METTLER TOLEDO ORD.		10/10/2018	ITG INC.	5.000	2,837	XXX	
594918 10 4	MICROSOFT ORD.		12/18/2018	VARIOUS	220.000	23,297	XXX	
595112 10 3	MICRON TECHNOLOGY ORD.		10/10/2018	ITG INC.	165.000	7,103	XXX	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD.		10/10/2018	ITG INC.	20.000	1,981	XXX	
596278 10 1	MIDDLEBY ORD.		10/10/2018	ITG INC.	10.000	1,176	XXX	
608190 10 4	MOHAWK INDUSTRIES ORD.		10/10/2018	ITG INC.	5.000	798	XXX	
60855R 10 0	MOLINA HEALTHCARE ORD.		10/10/2018	ITG INC.	10.000	1,386	XXX	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD.		10/10/2018	ITG INC.	195.000	8,245	XXX	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD.		10/10/2018	ITG INC.	5.000	552	XXX	
61174X 10 9	MONSTER BEVERAGE ORD.		10/10/2018	ITG INC.	50.000	2,707	XXX	
615369 10 5	MOODYS ORD.		10/10/2018	ITG INC.	20.000	3,121	XXX	
620076 30 7	MOTOROLA SOLUTIONS ORD.		10/10/2018	ITG INC.	15.000	1,810	XXX	
626717 10 2	MURPHY OIL ORD.		10/10/2018	ITG INC.	30.000	953	XXX	
636180 10 1	NATL FUEL GAS ORD.		10/10/2018	ITG INC.	15.000	875	XXX	
636518 10 2	NATIONAL INSTRUMENTS ORD.		10/10/2018	ITG INC.	20.000	888	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD.		10/10/2018	VARIOUS	76.000	3,107	XXX	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD.		10/10/2018	ITG INC.	30.000	1,331	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD.		10/10/2018	ITG INC.	30.000	1,530	XXX	
64110D 10 4	NETAPP ORD.		10/10/2018	ITG INC.	40.000	3,026	XXX	
64110L 10 6	NETFLIX ORD.		10/10/2018	VARIOUS	44.000	14,403	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD.		10/10/2018	ITG INC.	15.000	1,595	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.		10/10/2018	ITG INC.	70.000	1,233	XXX	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD.		10/10/2018	ITG INC.	95.000	999	XXX	
651229 10 6	NEWELL BRANDS ORD.		10/10/2018	ITG INC.	65.000	1,175	XXX	
651639 10 6	NEWMONT MINING ORD.		10/10/2018	ITG INC.	60.000	1,834	XXX	
65339F 10 1	NEXTERA ENERGY ORD.		10/10/2018	ITG INC.	70.000	12,093	XXX	
654106 10 3	NIKE CL B ORD.		10/10/2018	ITG INC.	120.000	8,994	XXX	
65473P 10 5	NISOURCE ORD.		10/10/2018	ITG INC.	75.000	1,882	XXX	
655663 10 2	NORDSON ORD.		10/10/2018	ITG INC.	10.000	1,281	XXX	
655844 10 8	NORFOLK SOUTHERN ORD.		10/10/2018	ITG INC.	35.000	6,006	XXX	
665859 10 4	NORTHERN TRUST ORD.		10/10/2018	ITG INC.	25.000	2,548	XXX	
666807 10 2	NORTHROP GRUMMAN ORD.		10/10/2018	ITG INC.	15.000	4,636	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD.		10/10/2018	ITG INC.	55.000	936	XXX	
670346 10 5	NUCOR ORD.		10/10/2018	ITG INC.	35.000	2,137	XXX	
67059N 10 8	NUTANIX CL A ORD.		10/10/2018	ITG INC.	20.000	779	XXX	
67066G 10 4	NVIDIA ORD.		12/18/2018	VARIOUS	65.000	13,985	XXX	
670837 10 3	OGE ENERGY ORD.		10/10/2018	ITG INC.	40.000	1,491	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,421	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD.		10/10/2018	ITG INC.	100.000	7,793	XXX	
679295 10 5	OKTA CL A ORD.		10/10/2018	ITG INC.	15.000	831	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE ORD.		10/10/2018	ITG INC.	10.000	1,390	XXX	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD.		10/10/2018	ITG INC.	60.000	1,276	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
680665 20 5	OLIN ORD.		10/10/2018	ITG INC.	30.000	703	XXX	
681919 10 6	OMNICOM GROUP ORD.		10/10/2018	ITG INC.	25.000	1,740	XXX	
681936 10 0	OMEGA HEALTHCARE REIT ORD.		10/10/2018	ITG INC.	40.000	1,322	XXX	
682189 10 5	ON SEMICONDUCTOR ORD.		10/10/2018	ITG INC.	85.000	1,371	XXX	
682680 10 3	ONEOK ORD.		12/12/2018	VARIOUS	365.000	22,301	XXX	
68389X 10 5	ORACLE ORD.		10/10/2018	ITG INC.	260.000	12,327	XXX	
688239 20 1	OSHKOSH ORD.		10/10/2018	ITG INC.	15.000	969	XXX	
690742 10 1	OWENS CORNIING ORD.		10/10/2018	ITG INC.	20.000	1,055	XXX	
69318G 10 6	PBF ENERGY CL A ORD.		10/10/2018	ITG INC.	20.000	1,017	XXX	
69331C 10 8	PG&E ORD.		10/10/2018	VARIOUS	123.000	5,735	XXX	
69351T 10 6	PPL ORD.		10/10/2018	ITG INC.	100.000	3,009	XXX	
69354M 10 8	PRA HEALTH SCIENCES ORD.		10/10/2018	ITG INC.	10.000	992	XXX	
69370C 10 0	PTC ORD.		10/10/2018	ITG INC.	20.000	1,825	XXX	
693718 10 8	PACCAR ORD.		10/10/2018	ITG INC.	35.000	2,235	XXX	
695263 10 3	PACW PACWEST BANCORP ORD.		10/10/2018	ITG INC.	25.000	1,185	XXX	
697435 10 5	PALO ALTO NETWORKS ORD.		10/10/2018	ITG INC.	15.000	3,036	XXX	
700517 10 5	PARK HOTELS RESORTS ORD.		10/10/2018	ITG INC.	40.000	1,219	XXX	
701877 10 2	PARSLEY ENERGY CL A ORD.		10/10/2018	ITG INC.	55.000	1,630	XXX	
703481 10 1	PATTERSON UTI ENERGY ORD.		10/10/2018	ITG INC.	45.000	754	XXX	
704326 10 7	PAYCHEX ORD.		10/10/2018	ITG INC.	40.000	2,781	XXX	
70432V 10 2	PAYCOM SOFTWARE ORD.		10/10/2018	ITG INC.	10.000	1,286	XXX	
70450Y 10 3	PAYPAL HOLDINGS ORD.		10/10/2018	ITG INC.	138.000	10,475	XXX	
713448 10 8	PEPSICO ORD.		05/15/2018	WEEDEN + CO.	107.000	10,375	XXX	
714046 10 9	PERKINELMER ORD.		10/10/2018	ITG INC.	20.000	1,723	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.		06/27/2018	ITG INC.	35.000	2,824	XXX	
718546 10 4	PHILLIPS 66 ORD.		10/10/2018	ITG INC.	45.000	5,088	XXX	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD.		10/10/2018	ITG INC.	15.000	886	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD.		10/10/2018	ITG INC.	20.000	3,586	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/12/2018	J.P. MORGAN SECURITIES LLC.	300.000	6,904	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD.		12/12/2018	J.P. MORGAN SECURITIES LLC.	400.000	8,865	XXX	
731068 10 2	POLARIS INDUSTRIES ORD.		10/10/2018	ITG INC.	10.000	933	XXX	
73278L 10 5	POOL ORD.		10/10/2018	ITG INC.	5.000	744	XXX	
733174 70 0	POPULAR ORD.		10/10/2018	ITG INC.	20.000	1,024	XXX	
737446 10 4	POST HOLDINGS ORD.		10/10/2018	ITG INC.	10.000	928	XXX	
74144T 10 8	T ROWE PRICE GROUP ORD.		10/10/2018	ITG INC.	30.000	3,047	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.		10/10/2018	ITG INC.	40.000	2,347	XXX	
743315 10 3	PROGRESSIVE ORD.		10/10/2018	ITG INC.	85.000	5,825	XXX	
74340W 10 3	PROLOGIS REIT		10/10/2018	ITG INC.	85.000	5,573	XXX	
743424 10 3	PROOFPOINT ORD.		10/10/2018	ITG INC.	10.000	943	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD.		10/10/2018	ITG INC.	10.000	709	XXX	
744320 10 2	PRUDENTIAL FINANCIAL ORD.		10/10/2018	ITG INC.	60.000	6,142	XXX	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD.		10/10/2018	ITG INC.	55.000	3,000	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD.		10/10/2018	VARIOUS	20.000	3,974	XXX	
745867 10 1	PULTEGROUP ORD.		10/10/2018	ITG INC.	45.000	1,061	XXX	
74736K 10 1	QORVO ORD.		10/10/2018	ITG INC.	15.000	1,055	XXX	
747525 10 3	QUALCOMM ORD.		10/10/2018	ITG INC.	135.000	9,010	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
749685 10 3	RPM ORD		10/10/2018	ITG INC	25.000	1,496	XXX	
751212 10 1	RALPH LAUREN CL A ORD		10/10/2018	ITG INC	10.000	1,170	XXX	
75281A 10 9	RANGE RESOURCES ORD		10/10/2018	ITG INC	40.000	693	XXX	
755111 50 7	RAYTHEON ORD		10/10/2018	ITG INC	30.000	5,928	XXX	
756109 10 4	REALTY INCOME REIT ORD		10/10/2018	ITG INC	40.000	2,293	XXX	
756577 10 2	RED HAT ORD		10/10/2018	ITG INC	20.000	2,354	XXX	
758849 10 3	REGENCY CENTERS REIT ORD		06/27/2018	ITG INC	15.000	942	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD		10/10/2018	ITG INC	10.000	3,820	XXX	
759351 60 4	REINSURANCE GROUP OF AMER ORD		10/10/2018	ITG INC	10.000	1,417	XXX	
759509 10 2	RELIANCE STEEL ORD		10/10/2018	ITG INC	10.000	821	XXX	
760759 10 0	REPUBLIC SERVICES ORD		05/15/2018	ITG INC	21.000	1,416	XXX	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		10/29/2018	VARIOUS	26.667	388	XXX	
76680R 20 6	RINGCENTRAL CL A ORD		10/10/2018	ITG INC	10.000	765	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD		10/10/2018	ITG INC	15.000	2,641	XXX	
778296 10 3	ROSS STORES ORD		10/10/2018	ITG INC	45.000	4,276	XXX	
780287 10 8	ROYAL GOLD ORD		10/10/2018	ITG INC	10.000	747	XXX	
78409V 10 4	S&P GLOBAL ORD		10/10/2018	ITG INC	30.000	5,465	XXX	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		10/10/2018	ITG INC	20.000	3,060	XXX	
784117 10 3	SEI INVESTMENTS ORD		10/10/2018	ITG INC	25.000	1,402	XXX	
78442P 10 6	SLM ORD		10/10/2018	ITG INC	90.000	959	XXX	
78454L 10 0	SM ENERGY ORD		10/10/2018	ITG INC	20.000	602	XXX	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		10/10/2018	ITG INC	40.000	2,052	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD		10/10/2018	ITG INC	10.000	3,012	XXX	
78573M 10 4	SABRE ORD		10/10/2018	ITG INC	50.000	1,154	XXX	
78667J 10 8	SAGE THERAPEUTICS ORD		10/10/2018	ITG INC	5.000	601	XXX	
79466L 30 2	SALESFORCE.COM ORD		10/10/2018	ITG INC	77.000	10,540	XXX	
803607 10 0	SAREPTA THERAPEUTICS ORD		10/10/2018	ITG INC	10.000	1,223	XXX	
80589M 10 2	SCANA ORD		10/10/2018	ITG INC	25.000	999	XXX	
806407 10 2	HENRY SCHEIN ORD		10/10/2018	ITG INC	25.000	2,045	XXX	
806857 10 8	SCHLUMBERGER ORD	C	10/10/2018	ITG INC	155.000	9,429	XXX	
808513 10 5	CHARLES SCHWAB ORD		10/10/2018	ITG INC	150.000	7,440	XXX	
812578 10 2	SEATTLE GENETICS ORD		10/10/2018	ITG INC	20.000	1,431	XXX	
81663A 10 5	SEMGROUP CL A ORD		12/12/2018	VARIOUS	600.000	10,180	XXX	
816851 10 9	SEMPRA ENERGY ORD		10/10/2018	ITG INC	30.000	3,464	XXX	
81721M 10 9	SENIOR HOUSING REIT ORD		10/10/2018	ITG INC	45.000	766	XXX	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD		10/10/2018	ITG INC	35.000	1,533	XXX	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD		10/10/2018	ITG INC	25.000	1,102	XXX	
81762P 10 2	SERVICENOW ORD		10/10/2018	ITG INC	35.000	6,025	XXX	
824348 10 6	SHERWIN WILLIAMS ORD		10/10/2018	ITG INC	10.000	4,148	XXX	
82669G 10 4	SIGNATURE BANK ORD		10/10/2018	ITG INC	10.000	1,155	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		10/10/2018	ITG INC	40.000	6,905	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	275.000	1,684	XXX	
83088M 10 2	SKYWORKS SOLUTIONS ORD		10/10/2018	ITG INC	30.000	2,600	XXX	
831865 20 9	A O SMITH ORD		08/08/2018	ITG INC	10.000	586	XXX	
833034 10 1	SNAP ON ORD		06/27/2018	ITG INC	5.000	811	XXX	
835495 10 2	SONOCO PRODUCTS ORD		10/10/2018	ITG INC	20.000	1,054	XXX	
842587 10 7	SOUTHERN ORD		10/10/2018	ITG INC	141.000	6,218	XXX	

Annual Statement for the year 2018 of the **WILSON MUTUAL INSURANCE COMPANY**

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
844741 10 8	SOUTHWEST AIRLINES ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,971	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD.		10/10/2018	ITG INC.	20.000	1,696	XXX	
848637 10 4	SPLUNK ORD.		10/10/2018	ITG INC.	30.000	2,954	XXX	
852234 10 3	SQUARE CL A ORD.		10/10/2018	ITG INC.	55.000	4,260	XXX	
854502 10 1	STANLEY BLACK AND DECKER ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,390	XXX	
855244 10 9	STARBUCKS ORD.		10/10/2018	ITG INC.	150.000	8,403	XXX	
85571B 10 5	STARWOOD PROPERTY REIT		10/10/2018	ITG INC.	50.000	1,047	XXX	
857477 10 3	STATE STREET ORD.		10/10/2018	ITG INC.	50.000	4,144	XXX	
858119 10 0	STEEL DYNAMICS ORD.		10/10/2018	ITG INC.	45.000	1,952	XXX	
85917A 10 0	STERLING BAN ORD.		10/10/2018	ITG INC.	45.000	988	XXX	
862121 10 0	STORE CAPITAL ORD.		10/10/2018	ITG INC.	35.000	984	XXX	
863667 10 1	STRYKER ORD.		10/10/2018	ITG INC.	45.000	7,702	XXX	
866674 10 4	SUN COMMUNITIES REIT ORD.		10/10/2018	ITG INC.	15.000	1,491	XXX	
867914 10 3	SUNTRUST BANKS ORD.		10/10/2018	ITG INC.	60.000	3,927	XXX	
871503 10 8	SYMANTEC ORD.		12/18/2018	VARIOUS	120.000	2,580	XXX	
871607 10 7	SYNOPSYS ORD.		10/10/2018	ITG INC.	15.000	1,302	XXX	
87161C 50 1	SYNOVUS FINANCIAL ORD.		10/10/2018	ITG INC.	20.000	903	XXX	
87165B 10 3	SYNCHRONY FINANCIAL ORD.		10/10/2018	ITG INC.	80.000	2,442	XXX	
871829 10 7	SYSCO ORD.		10/10/2018	ITG INC.	65.000	4,577	XXX	
87236Y 10 8	TD AMERITRADE HOLDING ORD.		10/10/2018	ITG INC.	55.000	2,795	XXX	
872590 10 4	T MOBILE US ORD.	C	10/10/2018	ITG INC.	60.000	3,998	XXX	
87336U 10 5	TABLEAU SOFTWARE CL A ORD.		10/10/2018	ITG INC.	10.000	964	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD.		10/10/2018	ITG INC.	20.000	2,354	XXX	
87612E 10 6	TARGET ORD.		10/10/2018	ITG INC.	65.000	5,539	XXX	
87612G 10 1	TARGA RESOURCES ORD.		10/10/2018	ITG INC.	45.000	2,558	XXX	
879360 10 5	TELEDYNE TECH ORD.		10/10/2018	ITG INC.	5.000	1,127	XXX	
879369 10 6	TELEFLEX ORD.		10/10/2018	ITG INC.	5.000	1,240	XXX	
880770 10 2	TERADYNE ORD.		10/10/2018	ITG INC.	35.000	1,136	XXX	
881569 10 7	TESARO ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	735	XXX	
88160R 10 1	TESLA ORD.		10/10/2018	ITG INC.	25.000	6,422	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD.		02/14/2018	VARIOUS	95.000	9,615	XXX	
883203 10 1	TEXTRON ORD.		01/30/2018	ITG INC.	6.000	361	XXX	
885160 10 1	THOR INDUSTRIES ORD.		10/10/2018	ITG INC.	10.000	788	XXX	
88579Y 10 1	3M ORD.		10/10/2018	ITG INC.	67.000	13,544	XXX	
886547 10 8	TIFFANY ORD.		10/10/2018	ITG INC.	15.000	1,656	XXX	
889478 10 3	TOLL BROTHERS ORD.		10/10/2018	ITG INC.	25.000	786	XXX	
891027 10 4	TORCHMARK ORD.		10/10/2018	ITG INC.	20.000	1,747	XXX	
891092 10 8	TORO ORD.		10/10/2018	ITG INC.	20.000	1,106	XXX	
891906 10 9	TOTAL SYSTEM SERVICES ORD.		10/10/2018	ITG INC.	20.000	1,827	XXX	
89400J 10 7	TRANSUNION ORD.		10/10/2018	ITG INC.	35.000	2,392	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,562	XXX	
896239 10 0	TRIMBLE ORD.		10/10/2018	ITG INC.	50.000	1,953	XXX	
896522 10 9	TRINITY INDUSTRIES ORD.		11/01/2018	ITG INC.	30.000	809	XXX	
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD.		10/10/2018	ITG INC.	140.000	6,248	XXX	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD.		10/10/2018	VARIOUS	100.000	4,283	XXX	
90138F 10 2	TWILIO CL A ORD.		10/10/2018	ITG INC.	10.000	680	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
90184L 10 2	TWITTER ORD.		10/10/2018.	ITG INC.	145.000	3,886	XXX	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.		10/10/2018.	ITG INC.	50.000	726	XXX	
90214J 10 1	2U ORD.		10/10/2018.	ITG INC.	10.000	666	XXX	
902252 10 5	TYLER TECHNOLOGIES ORD.		10/10/2018.	ITG INC.	5.000	1,064	XXX	
902494 10 3	TYSON FOODS CL A ORD.		10/10/2018.	ITG INC.	30.000	1,838	XXX	
902653 10 4	UDR REIT ORD.		10/10/2018.	ITG INC.	45.000	1,788	XXX	
902681 10 5	UGI ORD.		10/10/2018.	ITG INC.	35.000	1,934	XXX	
902973 30 4	US BANCORP ORD.		10/10/2018.	ITG INC.	210.000	11,201	XXX	
90384S 30 3	ULTA BEAUTY ORD.		10/10/2018.	VARIOUS.	9.000	2,177	XXX	
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD.		10/10/2018.	ITG INC.	5.000	1,427	XXX	
904214 10 3	UMPQUA HOLDINGS ORD.		10/10/2018.	ITG INC.	45.000	925	XXX	
904311 10 7	UNDER ARMOUR CL A ORD.		01/30/2018.	ITG INC.	18.000	255	XXX	
907818 10 8	UNION PACIFIC ORD.		10/10/2018.	ITG INC.	65.000	10,041	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD.		02/05/2018.	DEUTSCHE BANK SECURITIES, INC.	72.000	4,677	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD.		10/10/2018.	VARIOUS.	88.000	10,169	XXX	
911363 10 9	UNITED RENTAL ORD.		10/10/2018.	ITG INC.	10.000	1,449	XXX	
912008 10 9	US FOODS ORD.		10/10/2018.	ITG INC.	40.000	1,164	XXX	
912909 10 8	US STEEL ORD.		10/10/2018.	ITG INC.	35.000	983	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.		11/26/2018.	Unknown.	5.253	672	XXX	
91307C 10 2	UNITED THERAPEUTICS ORD.		10/10/2018.	ITG INC.	5.000	620	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD.		12/18/2018.	VARIOUS.	86.000	22,471	XXX	
91347P 10 5	UNIVERSAL DISPLAY ORD.		10/10/2018.	ITG INC.	5.000	539	XXX	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD.		10/10/2018.	ITG INC.	15.000	1,888	XXX	
91879Q 10 9	VAIL RESORTS ORD.		10/10/2018.	ITG INC.	5.000	1,194	XXX	
91913Y 10 0	VALERO ENERGY ORD.		10/10/2018.	ITG INC.	50.000	5,543	XXX	
92240G 10 1	VECTREN ORD.		10/10/2018.	ITG INC.	15.000	1,073	XXX	
922475 10 8	VEEVA SYSTEMS CL A ORD.		10/10/2018.	ITG INC.	25.000	2,235	XXX	
92276F 10 0	VENTAS REIT ORD.		10/10/2018.	ITG INC.	48.000	2,636	XXX	
92339V 10 0	VEREIT ORD.		10/10/2018.	ITG INC.	200.000	1,404	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.		10/10/2018.	ITG INC.	365.000	19,834	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD.		10/10/2018.	ITG INC.	30.000	5,293	XXX	
92553P 20 1	VIACOM CL B ORD.		10/10/2018.	ITG INC.	50.000	1,565	XXX	
925652 10 9	VICI PPTYS ORD.		10/10/2018.	ITG INC.	75.000	1,592	XXX	
92826C 83 9	VISA CL A ORD.		12/18/2018.	VARIOUS.	180.000	24,240	XXX	
92840M 10 2	VISTRA ENERGY ORD.		10/10/2018.	ITG INC.	85.000	2,117	XXX	
928563 40 2	VMWARE CL A ORD.		10/10/2018.	ITG INC.	10.000	1,433	XXX	
929089 10 0	VOYA FINANCIAL ORD.		10/10/2018.	ITG INC.	30.000	1,484	XXX	
92927K 10 2	WABCO HOLDINGS ORD.	C.	10/10/2018.	ITG INC.	10.000	1,120	XXX	
92936U 10 9	W P CAREY REIT ORD.		10/10/2018.	ITG INC.	20.000	1,276	XXX	
92939U 10 6	WEC ENERGY GROUP ORD.		10/10/2018.	ITG INC.	35.000	2,411	XXX	
929740 10 8	WABTEC ORD.		10/10/2018.	ITG INC.	15.000	1,493	XXX	
931142 10 3	WALMART ORD.		12/18/2018.	VARIOUS.	120.000	11,286	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD.		10/10/2018.	ITG INC.	100.000	7,232	XXX	
94106L 10 9	WASTE MANAGEMENT ORD.		10/10/2018.	ITG INC.	60.000	5,419	XXX	
942622 20 0	WATSCO ORD.		10/10/2018.	ITG INC.	5.000	841	XXX	
94419L 10 1	WAYFAIR CL A ORD.		10/10/2018.	ITG INC.	10.000	1,196	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
947890 10 9	WEBSTER FINANCIAL ORD		10/10/2018	ITG INC	15.000	925	XXX	
94946T 10 6	WELLCARE HEALTH ORD		10/10/2018	ITG INC	10.000	3,050	XXX	
949746 10 1	WELLS FARGO ORD		12/18/2018	VARIOUS	340.000	17,384	XXX	
95040Q 10 4	WELLTOWER ORD		10/10/2018	ITG INC	45.000	2,879	XXX	
955306 10 5	WEST PHARM SVC ORD		10/10/2018	ITG INC	15.000	1,727	XXX	
957638 10 9	WESTERN ALLIANCE ORD		10/10/2018	ITG INC	20.000	1,137	XXX	
958102 10 5	WESTERN DIGITAL ORD		10/10/2018	ITG INC	40.000	2,232	XXX	
958254 10 4	WESTERN GAS PARTNERS UNT		12/12/2018	RBC CAPITAL MARKETS	300.000	13,615	XXX	
96145D 10 5	WESTROCK ORD		08/08/2018	ITG INC	10.000	566	XXX	
96208T 10 4	WEX ORD		10/10/2018	ITG INC	5.000	889	XXX	
962166 10 4	WEYERHAEUSER REIT		10/10/2018	ITG INC	105.000	3,057	XXX	
966387 40 9	WHITING PETROLEUM ORD		10/10/2018	ITG INC	15.000	643	XXX	
969457 10 0	WILLIAMS ORD		12/12/2018	VARIOUS	2,235.000	62,758	XXX	
969904 10 1	WILLIAMS SONOMA ORD		10/10/2018	ITG INC	15.000	909	XXX	
97650W 10 8	WINTRUST FINANCIAL ORD		10/10/2018	ITG INC	15.000	1,298	XXX	
98138H 10 1	WORKDAY CL A ORD		10/10/2018	ITG INC	30.000	3,729	XXX	
98212B 10 3	WPX ENERGY ORD		10/10/2018	ITG INC	80.000	1,520	XXX	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD		10/10/2018	ITG INC	20.000	1,028	XXX	
983134 10 7	WYNN RESORTS ORD		10/10/2018	ITG INC	10.000	1,151	XXX	
983793 10 0	XPO LOGISTICS ORD		10/10/2018	ITG INC	25.000	2,556	XXX	
983919 10 1	XILINX ORD		10/10/2018	ITG INC	35.000	2,607	XXX	
984121 60 8	XEROX ORD		08/08/2018	ITG INC	20.000	530	XXX	
98850P 10 9	YUM CHINA ORD	C	10/10/2018	ITG INC	75.000	2,414	XXX	
98919V 10 5	ZAYO GROUP HOLDINGS ORD		10/10/2018	ITG INC	40.000	1,262	XXX	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD		10/10/2018	ITG INC	10.000	1,496	XXX	
98936J 10 1	ZENDESK ORD		10/10/2018	ITG INC	20.000	1,202	XXX	
98954M 20 0	ZILLOW GROUP CL C ORD		10/10/2018	ITG INC	25.000	959	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD		10/10/2018	ITG INC	30.000	3,713	XXX	
98978V 10 3	ZOETIS CL A ORD		10/10/2018	ITG INC	65.000	5,827	XXX	
98986T 10 8	ZYNGA CL A ORD		10/10/2018	ITG INC	155.000	656	XXX	
G01767 10 5	ALKERMES ORD	C	10/10/2018	ITG INC	30.000	1,276	XXX	
G0177J 10 8	ALLERGAN ORD	C	10/10/2018	ITG INC	50.000	9,175	XXX	
G02602 10 3	AMDOCS ORD		10/10/2018	ITG INC	25.000	1,572	XXX	
G0408V 10 2	AON CL A ORD	C	10/10/2018	ITG INC	25.000	3,779	XXX	
G0450A 10 5	ARCH CAPITAL GROUP ORD	C	10/10/2018	ITG INC	80.000	2,248	XXX	
G0585R 10 6	ASSURED GUARANTY ORD	C	10/10/2018	ITG INC	20.000	832	XXX	
G06242 10 4	ATLASSIAN CL A ORD	D	10/10/2018	ITG INC	15.000	1,180	XXX	
G0684D 10 7	ATHENE HOLDING CL A ORD	D	10/10/2018	ITG INC	30.000	1,515	XXX	
G1151C 10 1	ACCENTURE CL A ORD	C	10/10/2018	ITG INC	55.000	8,896	XXX	
G16962 10 5	BUNGE ORD		10/10/2018	ITG INC	25.000	1,687	XXX	
G29183 10 3	EATON ORD	C	10/10/2018	ITG INC	60.000	4,906	XXX	
G3223R 10 8	EVEREST RE GROUP ORD	C	10/10/2018	ITG INC	5.000	1,089	XXX	
G47567 10 5	IHS MARKIT ORD	D	10/10/2018	ITG INC	45.000	2,302	XXX	
G47791 10 1	INGERSOLL RAND ORD	C	10/10/2018	ITG INC	30.000	2,933	XXX	
G491BT 10 8	INVESCO ORD		10/10/2018	ITG INC	80.000	1,692	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	10/10/2018	ITG INC	10.000	1,620	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
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	10/10/2018	VARIOUS	136.000	4,678	XXX	
G5494J 10 3	LINDE ORD	D	10/31/2018	VARIOUS	97.000	10,966	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	10/10/2018	ITG INC.	110.000	1,913	XXX	
G6518L 10 8	NIELSEN HOLDINGS ORD	C	10/10/2018	ITG INC.	70.000	1,842	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		08/08/2018	ITG INC.	15.000	735	XXX	
G6700G 10 7	NVENT ELECTRIC PLC	C	10/10/2018	ITG INC.	30.000	774	XXX	
G7496G 10 3	RENAISSANCERE ORD	C	10/10/2018	ITG INC.	5.000	679	XXX	
G7S00T 10 4	PENTAIR ORD	C	04/30/2018	VARIOUS	13.000	260	XXX	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD	D	10/10/2018	ITG INC.	30.000	1,358	XXX	
G84720 10 4	STERIS ORD	D	10/10/2018	ITG INC.	15.000	1,575	XXX	
G96629 10 3	WILLIS TOWERS WATSON ORD	D	10/10/2018	ITG INC.	15.000	2,092	XXX	
H1467J 10 4	CHUBB ORD	D	10/10/2018	ITG INC.	75.000	9,934	XXX	
H8817H 10 0	TRANSOCEAN ORD	C	10/10/2018	ITG INC.	85.000	1,117	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	10/10/2018	ITG INC.	40.000	3,905	XXX	
N59465 10 9	MYLAN ORD		10/10/2018	ITG INC.	55.000	1,902	XXX	
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	10/10/2018	ITG INC.	70.000	5,472	XXX	
N72482 12 3	QIAGEN N.V.	D	10/10/2018	ITG INC.	45.000	1,555	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD		10/10/2018	ITG INC.	20.000	2,375	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						2,836,611	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/20/2018	Not Available	1,125.282	36,032	XXX	
464287 65 5	ISHARES:RUSS 2000 ETF		10/10/2018	ITG INC.	2,475.000	387,511	XXX	
9299999. Total - Common Stocks - Mutual Funds						423,542	XXX	0
9799997. Total - Common Stocks - Part 3						3,260,153	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						351,754	XXX	
9799999. Total - Common Stocks						3,611,907	XXX	0
9899999. Total - Preferred and Common Stocks						3,611,907	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						18,491,736	XXX	72,694

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179T 4P 7	G2 MA5330 - RMBS		12/01/2018	Paydown		3,292	3,292	3,368			(76)		(76)		3,292			0	18	07/20/2048
36213N HJ 8	GN 559233 - RMBS		12/01/2018	Paydown		10,386	10,386	10,906	10,609		(223)		(223)		10,386			0	358	04/15/2032
912810 FS 2	UNITED STATES TREASURY		05/02/2018	BNP Paribas		39,787	36,383	33,146	37,652	(4,417)	55		(4,362)		33,289		6,498	6,498	575	01/15/2026
912828 C9 9	UNITED STATES TREASURY		05/18/2018	Citigroup (SSB)		100,791	100,112	96,845	99,517	(3,613)	(144)		(3,758)		95,759		5,032	5,032	75	04/15/2019
912828 H4 5	UNITED STATES TREASURY		05/02/2018	MORGAN STANLEY CO.		101,731	105,132	97,827	102,132	(3,639)	94		(3,545)		98,587		3,145	3,145	208	01/15/2025
912828 JX 9	UNITED STATES TREASURY		03/05/2018	Bank of America		17,613	17,239	19,585	17,922	(827)	(85)		(912)		17,010		603	603	234	01/15/2019
912828 Q6 0	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		25,839	26,027	25,822	26,261	(502)	(13)		(515)		25,747		92	92	13	04/15/2021
912828 VM 9	UNITED STATES TREASURY		04/01/2018	MORGAN STANLEY CO.		21,148	21,205	20,276	21,100	(792)	3		(789)		20,312		836	836	51	07/15/2023
912828 WU 0	UNITED STATES TREASURY		03/05/2018	MORGAN STANLEY CO.		20,258	20,783	19,926	20,695	(777)	(0)		(777)		19,918		341	341	17	07/15/2024
0599999.	Total - Bonds - U.S. Government					340,845	340,559	327,699	335,888	(14,567)	(390)	0	(14,957)	0	324,299	0	16,546	16,546	1,549	XXX
Bonds - U.S. Political Subdivisions of States																				
429740 R9 6	HIGH POINT N C		03/01/2018	Call @ 100.00		570,000	570,000	561,855	569,682		318		318		570,000			0	11,756	03/01/2026
499512 Q9 5	KNOX CNTY TENN		07/17/2018	PERSHING DIV OF DLJ SEC LNDING		205,458	200,000	234,386	205,602		(2,274)		(2,274)		203,328		2,130	2,130	7,167	05/01/2019
2499999.	Total - Bonds - U.S. Political Subdivisions of States					775,458	770,000	796,241	775,284	0	(1,956)	0	(1,956)	0	773,328	0	2,130	2,130	18,923	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
3128M4 4Q 3	FH G03231 - RMBS		12/01/2018	Paydown		2,706	2,706	2,875	2,906		(203)		(203)		2,706			0	76	08/01/2037
3128M9 6X 5	FH G07786 - RMBS		12/01/2018	Paydown		8,883	8,883	9,413	9,356		(473)		(473)		8,883			0	164	08/01/2044
3128MJ X8 8	FH G08702 - RMBS		12/01/2018	Paydown		114,518	114,518	116,738			(1,896)		(1,896)		114,518		0	0	1,283	04/01/2046
3128MM P6 4	FH G18444 - RMBS		12/01/2018	Paydown		6,845	6,845	7,106	7,033		(188)		(188)		6,845		(0)	(0)	76	09/01/2027
3128MM UW 1	FH G18596 - RMBS		12/01/2018	Paydown		140,920	140,920	140,645			275		275		140,920		0	0	1,458	04/01/2031
3128P8 FX 4	FH C91982 - RMBS		12/01/2018	Paydown		6,398	6,398	6,424			(26)		(26)		6,398		(0)	(0)	50	03/01/2038
3128PT 6H 3	FH J14472 - RMBS		12/01/2018	Paydown		10,896	10,896	10,917	10,903		(6)		(6)		10,896		0	0	178	02/01/2026
3132GR ZL 8	FH Q06747 - RMBS		12/01/2018	Paydown		6,800	6,800	7,026	7,007		(207)		(207)		6,800			0	77	03/01/2042
3132MA CR 0	FH Q29380 - RMBS		12/01/2018	Paydown		9,240	9,240	9,805	9,861		(623)		(623)		9,240		0	0	140	11/01/2044
3132XY AM 9	FH Q55411 - RMBS		12/01/2018	Paydown		32,794	32,794	34,287			(1,494)		(1,494)		32,794			0	428	04/01/2048
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
3136AE PS 0	FNR 1363D PD - CMO/RMBS		12/01/2018	Paydown		17,422	17,422	16,932	17,011		411		411		17,422			0	165	05/25/2043
3136AE ZQ 3	FNR 1356B P - CMO/RMBS		12/01/2018	Paydown		25,679	25,679	25,382	25,405		274		274		25,679		(0)	(0)	292	06/25/2043
31371N XK 6	FN 257282 - RMBS		12/01/2018	Paydown		4,019	4,019	3,979	3,977		42		42		4,019		(0)	(0)	104	07/01/2028
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
3137B9 BZ 7	FHMS KF03 A - CMBS		12/25/2018	Paydown		9,203	9,203	9,203	9,203				0		9,203		0	0	100	01/25/2021
3138AB NC 9	FN AH9386 - RMBS		12/01/2018	Paydown		4,552	4,552	4,701			(149)		(149)		4,552		0	0	61	04/01/2041
3138EN HG 7	FN AL5630 - RMBS		12/01/2018	Paydown		7,720	7,720	8,193	8,147		(428)		(428)		7,720		0	0	125	08/01/2044
3138X3 BX 9	FN AU3653 - RMBS		12/01/2018	Paydown		1,861	1,861	1,957	1,947		(86)		(86)		1,861		0	0	34	09/01/2043
3138XW AM 0	FN AW6311 - RMBS		12/01/2018	Paydown		6,642	6,642	7,003	7,007		(365)		(365)		6,642			0	79	06/01/2044
3138XX H7 4	FN AW7453 - RMBS		12/01/2018	Paydown		10,532	10,532	11,218	11,207		(679)		(679)		10,532		0	0	248	09/01/2044
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2018	Paydown		7,628	7,628	8,085	8,000		(373)		(373)		7,628		0	0	143	12/01/2044
3140FP DG 1	FN BE3702 - RMBS		12/01/2018	Paydown		63,191	63,191	66,252	66,240		(3,050)		(3,050)		63,191		0	0	1,006	06/01/2047
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

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
31418R P7 0	FN AD4045 - RMBS		12/01/2018	Paydown		4,552	4,552	4,728	4,751		(200)		(200)		4,552			0	90	04/01/2040
517840 7B 4	LAS VEGAS VALLEY NEV WTR DIST		03/05/2018	NATL FINANCIAL SERVICES CORP (NFS)		263,221	225,000	260,856	256,802		(691)		(691)		256,110		7,110	7,110	3,000	12/01/2026
645918 YB 3	NEW JERSEY ECONOMIC DEV AUTH REV		12/15/2018	Maturity @ 100.00		50,000	50,000	53,062	50,435		(435)		(435)		50,000			0	2,500	12/15/2018
64990B FK 4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		03/06/2018	MORGAN STANLEY CO		114,954	100,000	116,947	112,989		(283)		(283)		112,706		2,248	2,248	3,431	07/01/2033
76218R JU 3	RHODE ISLAND CLEAN WTR FIN AGY REV		04/01/2018	Call @ 100.00		440,000	440,000	436,775	439,818		182		182		440,000			0	9,350	10/01/2025
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2018	Paydown		14,717	14,717	14,717	14,717				0		14,717		(0)	(0)	170	04/25/2042
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,558,183	1,488,384	1,567,787	1,231,447	0	(11,897)	0	(11,897)	0	1,545,417	0	12,766	12,766	27,259	XXX
Bonds - Industrial and Miscellaneous																				
02006W AD 1	ALLYA 142 A4 - ABS		08/15/2018	Paydown		50,000	50,000	49,995	49,999		1		1		50,000			0	411	01/15/2020
161571 GB 4	CHAIT 137 A - ABS		09/17/2018	VARIOUS		50,000	50,000	50,074	50,011		(11)		(11)		50,000			0	865	09/15/2020
254683 BQ 7	DCENT 153 A - ABS		09/17/2018	VARIOUS		50,000	50,000	50,537	50,173		(173)		(173)		50,000			0	544	03/15/2021
29366A AA 2	ELL 1 A1 - ABS		12/01/2018	Paydown		53,866	53,866	53,857	53,863		3		3		53,866		(0)	(0)	343	09/01/2023
41284A AD 0	HDMOT 141 A3 - ABS		02/01/2018	Paydown		1,290	1,290	1,290	1,290				0		1,290			0	1	09/16/2019
655044 AK 1	NOBLE ENERGY INC		05/01/2018	Call @ 101.41		26,366	26,000	26,325	26,205		(19)		(19)		26,186		179	179	731	05/01/2021
82652K AA 2	SRFC 171 A - ABS		12/20/2018	Paydown		25,361	25,361	25,359	25,359		2		2		25,361			0	310	03/20/2034
3899999.	Total - Bonds - Industrial and Miscellaneous					256,882	256,517	257,437	256,901	0	(198)	0	(198)	0	256,703	0	179	179	3,205	XXX
8399997.	Total - Bonds - Part 4					2,931,368	2,855,460	2,949,164	2,599,521	(14,567)	(14,441)	0	(29,008)	0	2,899,747	0	31,621	31,621	50,935	XXX
8399998.	Total - Bonds - Summary Item from Part 5					647,132	625,000	659,562			(4,843)		(4,843)		654,718		(7,587)	(7,587)	16,975	XXX
8399999.	Total - Bonds					3,578,500	3,480,460	3,608,726	2,599,521	(14,567)	(19,284)	0	(33,852)	0	3,554,465	0	24,035	24,035	67,910	XXX
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T ORD		08/08/2018	ITG INC	82.791	2,656	XXX	2,901	2,294	(182)			(182)		2,901		(245)	(245)	71	XXX
002824 10 0	ABBOTT LABORATORIES ORD		10/10/2018	VARIOUS	1,238.000	85,288	XXX	52,904	70,653	(17,749)			(17,749)		52,904		32,384	32,384	1,040	XXX
00287Y 10 9	ABBVIE ORD		06/27/2018	ITG INC	15.000	1,394	XXX	1,555					0		1,555		(161)	(161)		XXX
00508Y 10 2	ACUITY BRANDS ORD		05/15/2018	ITG INC	3.000	347	XXX	488	528	(40)			(40)		488		(141)	(141)	1	XXX
00751Y 10 6	ADVANCE AUTO PARTS ORD		01/30/2018	ITG INC	1.000	119	XXX	131	100	32			32		131		(13)	(13)	0	XXX
00773T 10 1	ADVANSIX ORD		05/15/2018	ITG INC	2.000	75	XXX	7	84	(77)			(77)		7		68	68		XXX
00817Y 10 8	AETNA ORD		11/28/2018	VARIOUS	324.000	66,724	XXX	35,535	58,446	(22,911)			(22,911)		35,535		31,189	31,189	533	XXX
008252 10 8	AFFILIATED MANAGERS GROUP ORD		08/08/2018	ITG INC	6.000	917	XXX	959	1,232	(272)			(272)		959		(42)	(42)	5	XXX
012653 10 1	ALBEMARLE ORD		01/30/2018	ITG INC	4.000	446	XXX	452	512	(60)			(60)		452		(6)	(6)	1	XXX
013872 10 6	ALCOA ORD		05/15/2018	ITG INC	12.000	608	XXX	230	646	(417)			(417)		230		378	378		XXX
02079K 30 5	ALPHABET CL A ORD		10/10/2018	ITG INC	25.000	27,303	XXX	18,586	26,335	(7,749)			(7,749)		18,586		8,717	8,717		XXX
021346 10 1	ALTABA INC		05/15/2018	ITG INC	30.000	2,284	XXX	366	2,096	(1,730)			(1,730)		366		1,918	1,918		XXX
02209S 10 3	ALTRIA GROUP ORD		06/27/2018	ITG INC	10.000	562	XXX	612					0		612		(50)	(50)		XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD		08/21/2018	ITG INC	28.000	1,085	XXX	1,123	1,457	(334)			(334)		1,123		(38)	(38)	8	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD		01/30/2018	ITG INC	25.000	1,716	XXX	1,804	1,839	(36)			(36)		1,804		(87)	(87)		XXX
031162 10 0	AMGEN ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	1,567	XXX	1,436	1,565	(129)			(129)		1,436		131	131	12	XXX
03349M 10 5	ANDEAVOR ORD		10/16/2018	VARIOUS	5.000	68	XXX	68	572	(504)			(504)		68			0	9	XXX
037411 10 5	APACHE ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	20.000	749	XXX	856	844	11			11		856		(107)	(107)	5	XXX
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD		01/30/2018	ITG INC	15.000	616	XXX	661	656	6			6		661		(45)	(45)		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
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	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
037833 10 0	APPLE ORD		10/02/2018	VARIOUS	119.000	23,524	XXX	7,768	20,138	(12,371)			(12,371)		7,768		15,756	15,756	157	XXX
05722G 10 0	BAKER HUGHES CL A ORD		01/30/2018	ITG INC.	11.000	347	XXX	365	348	17			17		365		(18)	(18)		XXX
075887 10 9	BECTON DICKINSON ORD		01/01/2018	Adjustment	0.553	123	XXX	118					0		118		5	5		XXX
075896 10 0	BED BATH AND BEYOND ORD		05/15/2018	ITG INC.	8.000	140	XXX	172	176	(4)			(4)		172		(32)	(32)	2	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD		10/10/2018	ITG INC.	23.000	4,901	XXX	4,609					0		4,609		292	292		XXX
086516 10 1	BEST BUY ORD		01/30/2018	ITG INC.	2.000	152	XXX	24	137	(113)			(113)		24		128	128		XXX
09075E 10 0	BIOVERATIV ORD	C	03/09/2018	Not Available	8.000	840	XXX	57	431	(375)			(375)		57		783	783		XXX
09857L 10 8	BOOKING HOLDINGS ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	7,072	XXX	7,155					0		7,155		(83)	(83)		XXX
099724 10 6	BORGWARNER ORD		12/18/2018	VARIOUS	647.000	24,912	XXX	27,711	33,055	(5,344)			(5,344)		27,711		(2,800)	(2,800)	332	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		12/18/2018	VARIOUS	409.000	18,186	XXX	22,399	18,530	(270)			(270)		22,399		(4,213)	(4,213)		XXX
11135F 10 1	BROADCOM ORD		08/08/2018	ITG INC.	6.000	1,321	XXX	1,444					0		1,444		(122)	(122)	11	XXX
115637 20 9	BROWN FORMAN CL B ORD		03/01/2018	Not Available	0.500	32	XXX	13	27	(15)			(15)		13		19	19	0	XXX
118230 10 1	BUCKEYE PARTNERS UNT		12/12/2018	Citigroup Global Markets Inc. NY	300.000	8,455	XXX	19,064	14,865	4,199			4,199		19,064		(10,610)	(10,610)	1,361	XXX
12503M 10 8	CBOE GLOBAL MARKETS ORD		08/08/2018	ITG INC.	8.000	741	XXX	802	997	(195)			(195)		802		(61)	(61)	4	XXX
12508E 10 1	CDK GLOBAL ORD		05/15/2018	ITG INC.	13.000	831	XXX	191	927	(736)			(736)		191		640	640	2	XXX
125523 10 0	CIGNA ORD		12/20/2018	Not Available	0.965	183	XXX	173					0		173		10	10		XXX
125896 10 0	CMS ENERGY ORD		01/30/2018	ITG INC.	26.000	1,153	XXX	1,231	1,230	1			1		1,231		(78)	(78)		XXX
12650T 10 4	CSRA ORD		04/10/2018	CORPORATE ACTION	15.000	619	XXX	178	449	(271)			(271)		178		441	441	3	XXX
126650 10 0	CVS HEALTH ORD		12/01/2018	ITG INC.	6.915	544	XXX	536					0		536		8	8		XXX
12673P 10 5	CA ORD		11/05/2018	Not Available	26.000	1,157	XXX	824	865	(41)			(41)		824		333	333	20	XXX
134429 10 9	CAMPBELL SOUP ORD		08/08/2018	ITG INC.	3.000	127	XXX	135	144	(9)			(9)		135		(9)	(9)	3	XXX
143658 30 0	CARNIVAL ORD		08/08/2018	ITG INC.	20.000	1,174	XXX	1,287	1,327	(41)			(41)		1,287		(113)	(113)	19	XXX
14575E 10 5	CARS.COM ORD		05/15/2018	ITG INC.	4.003	100	XXX	75	115	(40)			(40)		75		24	24		XXX
151020 10 4	CELGENE ORD		01/30/2018	ITG INC.	6.000	610	XXX	701	626	75			75		701		(91)	(91)		XXX
156700 10 6	CENTURYLINK ORD		01/30/2018	ITG INC.	28.002	497	XXX	500	467	33			33		500		(2)	(2)		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		10/10/2018	VARIOUS	67.000	20,806	XXX	16,991	22,509	(5,518)			(5,518)		16,991		3,815	3,815		XXX
163851 10 8	CHEMOURS ORD		05/15/2018	ITG INC.	7.000	360	XXX	68	350	(282)			(282)		68		292	292	1	XXX
165167 10 7	CHESAPEAKE ENERGY ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	85.000	255	XXX	326	337	(11)			(11)		326		(71)	(71)		XXX
166764 10 0	CHEVRON ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	1,166	XXX	1,042	1,252	(210)			(210)		1,042		125	125	11	XXX
171798 10 1	CIMAREX ENERGY ORD		12/18/2018	VARIOUS	369.000	35,421	XXX	41,253	45,022	(3,768)			(3,768)		41,253		(5,832)	(5,832)	148	XXX
172967 42 4	CITIGROUP ORD		10/10/2018	ITG INC.	890.000	62,246	XXX	46,231	66,225	(19,994)			(19,994)		46,231		16,015	16,015	970	XXX
191216 10 0	COCA-COLA ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	66.000	2,848	XXX	3,035	3,028	7			7		3,035		(187)	(187)		XXX
20030N 10 1	COMCAST CL A ORD		10/10/2018	VARIOUS	400.000	13,588	XXX	12,075	16,020	(3,945)			(3,945)		12,075		1,513	1,513	195	XXX
205887 10 2	CONAGRA BRANDS ORD		11/01/2018	Adjustment	0.990	35	XXX	35					0		35		0	0		XXX
206787 10 3	CONDUENT ORD		01/30/2018	ITG INC.	14.000	232	XXX	215	226	(12)			(12)		215		17	17		XXX
21036P 10 8	CONSTELLATION BRANDS CL A ORD		10/10/2018	ITG INC.	8.000	1,773	XXX	1,730					0		1,730		43	43		XXX
222070 20 3	COTY CL A ORD		08/08/2018	VARIOUS	980.003	13,904	XXX	21,969	19,492	2,477			2,477		21,969		(8,066)	(8,066)	1	XXX
233331 10 7	DTE ENERGY ORD		01/30/2018	ITG INC.	13.000	1,356	XXX	1,394	1,423	(29)			(29)		1,394		(38)	(38)	11	XXX
23355L 10 6	DXC TECHNOLOGY ORD		06/01/2018	VARIOUS	17.000	377	XXX	377	1,613	(1,236)			(1,236)		377			0	6	XXX
24703L 10 3	DELL TECHNOLOGIES CL C ORD		12/31/2018	VARIOUS	0.996	120	XXX	45	81	(36)			(36)		45		74	74		XXX
24906P 10 9	DENTSPLY SIRONA ORD		08/08/2018	ITG INC.	15.000	606	XXX	764	987	(224)			(224)		764		(158)	(158)	4	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
25179M 10 3	DEVON ENERGY ORD		10/10/2018	ITG INC	739.000	27,557	XXX	27,840	27,697	(2,328)			(2,328)		27,840		(283)	(283)	158	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		11/30/2018	Not Available	0.880	100	XXX	114					0		114		(14)	(14)	0	XXX
254687 10 6	WALT DISNEY ORD		10/10/2018	ITG INC	105.000	11,849	XXX	10,558	11,289	(731)			(731)		10,558		1,291	1,291	176	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		12/18/2018	VARIOUS	870.000	65,452	XXX	53,193	66,920	(13,727)			(13,727)		53,193		12,259	12,259	963	XXX
25470F 30 2	DISCOVERY SRS C ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	241	XXX	285					0		285		(44)	(44)		XXX
25470M 10 9	DISH NETWORK CL A ORD		03/27/2018	VARIOUS	22.000	898	XXX	1,088	1,051	37			37		1,088		(190)	(190)		XXX
257454 10 8	DOMINION ENERGY MIDSTREAM PARTNE UNT		08/01/2018	VARIOUS	1,300.000	19,520	XXX	37,539	39,585	(2,046)			(2,046)		37,539		(18,019)	(18,019)	781	XXX
260003 10 8	DOVER ORD		05/09/2018	VARIOUS	16.000	739	XXX	739	1,616	(877)			(877)		739			0	8	XXX
26138E 10 9	DR PEPPER SNAPPLE GROUP ORD	C	07/31/2018	VARIOUS	17.000	2,548	XXX	2,548	1,650	(364)			(364)		1,286		1,262	1,262	521	XXX
26884L 10 9	EQT ORD		11/13/2018	VARIOUS	20.000	729	XXX	729	1,138	(410)			(410)		729			0	2	XXX
26885B 10 0	EQT MIDSTREAM PARTNERS UNT		08/01/2018	RBC CAPITAL MARKETS	100.000	5,074	XXX	7,457	7,310	147			147		7,457		(2,383)	(2,383)	209	XXX
26885J 10 3	EQGP HOLDINGS UNT		12/12/2018	BARCLAYS CAPITAL LE	800.000	15,872	XXX	24,688	21,520	3,168			3,168		24,688		(8,816)	(8,816)	898	XXX
277432 10 0	EASTMAN CHEMICAL ORD		12/18/2018	VARIOUS	190.000	15,877	XXX	14,720	17,602	(2,881)			(2,881)		14,720		1,157	1,157	426	XXX
281020 10 7	EDISON INTERNATIONAL ORD		01/30/2018	ITG INC	15.000	936	XXX	1,187	949	238			238		1,187		(251)	(251)	9	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/12/2018	VARIOUS	400.000	4,747	XXX	7,095	7,040	55			55		7,095		(2,348)	(2,348)	344	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/12/2018	VARIOUS	400.000	10,324	XXX	10,871	10,604	267			267		10,871		(547)	(547)	428	XXX
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		12/20/2018	VARIOUS	54.000	4,996	XXX	1,946	4,031	(2,085)			(2,085)		1,946		3,050	3,050		XXX
30231G 10 2	EXXON MOBIL ORD		06/27/2018	ITG INC	35.000	2,863	XXX	2,868	2,927	(59)			(59)		2,868		(5)	(5)	56	XXX
303250 10 4	FAIR ISAAC ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	927	XXX	1,041					0		1,041		(114)	(114)		XXX
311900 10 4	FASTENAL ORD		01/03/2018	VARIOUS	44.000	2,401	XXX	1,966	2,406	(440)			(440)		1,966		434	434		XXX
313747 20 6	FEDERAL REIT ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	804	XXX	898	930	(32)			(32)		898		(94)	(94)	14	XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		12/18/2018	VARIOUS	213.000	19,711	XXX	19,869	17,501	1,401			1,401		19,869		(158)	(158)	115	XXX
336433 10 7	FIRST SOLAR ORD		05/15/2018	ITG INC	7.000	514	XXX	228	473	(245)			(245)		228		286	286		XXX
34354P 10 5	FLOWSERVE ORD		08/08/2018	ITG INC	10.000	460	XXX	481	421	59			59		481		(20)	(20)	6	XXX
345370 86 0	FORD MOTOR ORD		03/01/2018	VARIOUS	2,776.000	28,959	XXX	36,012	34,672	1,340			1,340		36,012		(7,053)	(7,053)	777	XXX
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		08/08/2018	ITG INC	15.000	849	XXX	937	1,027	(90)			(90)		937		(88)	(88)	6	XXX
354613 10 1	FRANKLIN RESOURCES ORD		09/21/2018	VARIOUS	522.000	17,141	XXX	20,500	22,618	(2,118)			(2,118)		20,500		(3,359)	(3,359)	1,836	XXX
35671D 85 7	FREEPORT MCMORAN ORD		01/30/2018	ITG INC	1.000	19	XXX	16	19	(3)			(3)		16		4	4		XXX
36174X 10 1	GGP ORD		09/28/2018	VARIOUS	45.000	970	XXX	1,004	1,053	(49)			(49)		1,004		(33)	(33)	35	XXX
36473H 10 4	GANNETT ORD		05/15/2018	ITG INC	13.000	148	XXX	114	156	(42)			(42)		114		34	34	2	XXX
366505 10 5	GARRETT MOTION ORD	C	10/01/2018	FRACTIONAL SHARES	0.500	9	XXX	2					0		2		7	7		XXX
369604 10 3	GENERAL ELECTRIC ORD		07/25/2018	VARIOUS	454.000	6,372	XXX	7,565	7,922	(357)			(357)		7,565		(1,193)	(1,193)	116	XXX
371927 10 4	GENESIS ENERGY UNT		12/12/2018	Citigroup Global Markets Inc. NY	300.000	6,409	XXX	9,268	6,705	2,563			2,563		9,268		(2,859)	(2,859)	630	XXX
375558 10 3	GILEAD SCIENCES ORD		10/10/2018	ITG INC	47.000	3,381	XXX	3,433	1,504	1			1		3,433		(52)	(52)	56	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		12/18/2018	VARIOUS	660.000	13,716	XXX	16,014	21,325	(5,311)			(5,311)		16,014		(2,298)	(2,298)	281	XXX
40414L 10 9	HCP REIT ORD		01/30/2018	ITG INC	44.000	1,046	XXX	1,179	1,148	32			32		1,179		(134)	(134)		XXX
410345 10 2	HANESBRANDS ORD		12/18/2018	VARIOUS	1,009.000	16,713	XXX	25,438	19,551	4,512			4,512		25,438		(8,724)	(8,724)	416	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/18/2018	VARIOUS	514.000	26,069	XXX	23,463	28,928	(5,465)			(5,465)		23,463		2,607	2,607	468	XXX
437076 10 2	HOME DEPOT ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	5.000	892	XXX	738	948	(210)			(210)		738		154	154	5	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/01/2018	VARIOUS	235.000	21,301	XXX	21,301	36,040	(14,739)			(14,739)		21,301			0	525	XXX
440452 10 0	HORMEL FOODS ORD		01/30/2018	ITG INC	18.000	625	XXX	617	655	(38)			(38)		617		8	8	3	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
44967H 10 1	ILG ORD	..	05/15/2018	ITG INC	6.000	201	XXX	62	171	(109)			(109)		62		139	139	1	XXX
452308 10 9	ILLINOIS TOOL ORD	..	08/08/2018	ITG INC	10.000	1,406	XXX	1,406	1,669	(263)			(263)		1,406		0	0	23	XXX
45688C 10 7	INGEVITY ORD	..	05/15/2018	ITG INC	2.000	160	XXX	53	141	(88)			(88)		53		107	107		XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD	..	06/27/2018	ITG INC	25.000	3,476	XXX	3,565	3,836	(271)			(271)		3,565		(88)	(88)	77	XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD	..	08/08/2018	ITG INC	8.000	1,077	XXX	1,110	1,221	(110)			(110)		1,110		(33)	(33)	17	XXX
46590V 10 0	JBG SMITH PROPERTIES ORD	..	05/15/2018	ITG INC	7.000	249	XXX	201	243	(42)			(42)		201		48	48	3	XXX
46625H 10 0	JPMORGAN CHASE ORD	..	12/01/2018	VARIOUS	424.000	48,395	XXX	23,604	45,343	(21,739)			(21,739)		23,604		24,791	24,791	594	XXX
478160 10 4	JOHNSON & JOHNSON ORD	..	05/15/2018	ITG INC	22.000	2,744	XXX	2,857	1,537	(99)			(99)		2,857		(113)	(113)	9	XXX
48203R 10 4	JUNIPER NETWORKS ORD	..	04/18/2018	VARIOUS	1,367.000	35,355	XXX	34,997	38,960	(3,963)			(3,963)		34,997		358	358	122	XXX
494368 10 3	KIMBERLY CLARK ORD	..	12/18/2018	VARIOUS	225.000	25,236	XXX	22,282	27,149	(4,866)			(4,866)		22,282		2,954	2,954	743	XXX
49446R 10 9	KIMCO REALTY REIT ORD	..	01/30/2018	ITG INC	25.000	391	XXX	439	454	(15)			(15)		439		(48)	(48)	7	XXX
49456B 10 1	KINDER MORGAN ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	45.000	691	XXX	835	813	22			22		835		(144)	(144)	6	XXX
500754 10 6	KRAFT HEINZ ORD	..	01/30/2018	ITG INC	14.000	1,103	XXX	1,080	1,089	(9)			(9)		1,080		23	23		XXX
501797 10 4	L BRANDS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	387	XXX	422	602	(181)			(181)		422		(35)	(35)	6	XXX
513272 10 4	LAMB WESTON HOLDINGS ORD	..	06/01/2018	ITG INC	13.000	875	XXX	214	734	(520)			(520)		214		661	661	5	XXX
524901 10 5	LEGG MASON ORD	..	05/15/2018	ITG INC	8.000	312	XXX	258	336	(77)			(77)		258		54	54	4	XXX
539830 10 9	LOCKHEED MARTIN ORD	..	06/27/2018	ITG INC	4.000	1,200	XXX	305	1,284	(979)			(979)		305		895	895	16	XXX
540424 10 8	LOEWS ORD	..	12/18/2018	VARIOUS	525.000	25,766	XXX	21,628	26,266	(4,638)			(4,638)		21,628		4,138	4,138	99	XXX
552953 10 1	MGM RESORTS INTERNATIONAL ORD	..	06/27/2018	ITG INC	39.000	1,131	XXX	1,314	1,302	12			12		1,314		(183)	(183)	9	XXX
56585A 10 2	MARATHON PETROLEUM ORD	..	10/01/2018	FRACTIONAL SHARES	2.700	198	XXX	28	178	(150)			(150)		28		170	170	4	XXX
571748 10 2	MARSH & MCLENNAN ORD	..	12/18/2018	VARIOUS	283.000	22,934	XXX	15,963	23,033	(7,070)			(7,070)		15,963		6,971	6,971	417	XXX
577081 10 2	MATTEL ORD	..	01/30/2018	ITG INC	32.000	511	XXX	585	492	93			93		585		(74)	(74)		XXX
580135 10 1	MCDONALD'S ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	1,117	XXX	1,059	1,205	(146)			(146)		1,059		59	59	7	XXX
58933Y 10 5	MERCK & CO ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	35.000	1,907	XXX	2,118					0		2,118		(211)	(211)		XXX
59156R 10 8	METLIFE ORD	..	10/10/2018	ITG INC	753.000	34,750	XXX	35,317	38,072	(2,755)			(2,755)		35,317		(566)	(566)	934	XXX
592688 10 5	METTLER TOLEDO ORD	..	08/08/2018	ITG INC	2.000	1,170	XXX	1,187	1,239	(52)			(52)		1,187		(17)	(17)		XXX
594837 30 4	MICRO FOCUS INTERNATIONAL ADR	C	05/15/2018	ITG INC	17.000	291	XXX	211	571	(360)			(360)		211		80	80	6	XXX
594918 10 4	MICROSOFT ORD	..	10/02/2018	VARIOUS	241.000	24,933	XXX	6,094	20,615	(14,521)			(14,521)		6,094		18,839	18,839	189	XXX
595112 10 3	MICRON TECHNOLOGY ORD	..	08/08/2018	ITG INC	7.000	372	XXX	374					0		374		(2)	(2)		XXX
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD.	..	01/30/2018	ITG INC	6.000	560	XXX	612	603	8			8		612		(52)	(52)	6	XXX
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	09/20/2018	VARIOUS	292.000	19,796	XXX	25,875	23,964	1,910			1,910		25,875		(6,078)	(6,078)	272	XXX
61166W 10 1	MONSANTO ORD	C	06/07/2018	Not Available	32.000	4,096	XXX	1,862	3,737	(1,875)			(1,875)		1,862		2,234	2,234	35	XXX
617446 44 8	MORGAN STANLEY ORD	..	10/10/2018	VARIOUS	940.000	48,490	XXX	29,980	49,322	(19,342)			(19,342)		29,980		18,510	18,510	335	XXX
626717 10 2	MURPHY OIL ORD	..	06/01/2018	ITG INC	15.000	461	XXX	414	466	(52)			(52)		414		47	47	8	XXX
631103 10 8	NASDAQ ORD	..	08/08/2018	ITG INC	9.000	825	XXX	174	691	(518)			(518)		174		651	651	6	XXX
63938C 10 8	NAVIENT ORD	..	06/27/2018	ITG INC	8.000	106	XXX	104	107	(2)			(2)		104		2	2	3	XXX
651229 10 6	NEWELL BRANDS ORD	..	08/08/2018	ITG INC	1.000	21	XXX	17	31	(14)			(14)		17		4	4	0	XXX
68389X 10 5	ORACLE ORD	..	05/15/2018	ITG INC	36.000	1,679	XXX	1,763	1,702	61			61		1,763		(84)	(84)	14	XXX
69331C 10 8	PG&E ORD	..	06/27/2018	ITG INC	51.000	2,164	XXX	2,423	986	166			166		2,423		(259)	(259)		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD	..	10/10/2018	VARIOUS	193.000	27,677	XXX	19,148	27,848	(8,700)			(8,700)		19,148		8,529	8,529	341	XXX
69351T 10 6	PPL ORD	..	04/02/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	83	XXX	92	93	(1)			(1)		92		(9)	(9)	2	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
701094 10 4	PARKER HANNIFIN ORD		10/10/2018	ITG INC.	200.000	34,424	XXX	18,673	39,916	(21,243)			(21,243)		18,673		15,751	15,751	436	XXX
703395 10 3	PATTERSON COMPANIES ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	8.000	175	XXX	312	289	23			23		312		(137)	(137)	2	XXX
713448 10 8	PEPSICO ORD		10/10/2018	ITG INC.	254.000	27,261	XXX	26,433	30,460	(4,026)			(4,026)		26,433		828	828	880	XXX
717081 10 3	PFIZER ORD		10/10/2018	VARIOUS	1,170.000	49,050	XXX	33,418	42,377	(8,959)			(8,959)		33,418		15,632	15,632	825	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		10/12/2018	VARIOUS	402.000	34,146	XXX	45,000	42,471	2,529			2,529		45,000		(10,854)	(10,854)	1,689	XXX
724479 10 0	PITNEY BOWES ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	19.000	209	XXX	262	212	50			50		262		(53)	(53)	4	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		04/11/2018	WELLS FARGO SECURITIES	400.000	9,664	XXX	10,512	8,256	2,256			2,256		10,512		(848)	(848)	120	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		04/11/2018	UBS SECURITIES LLC	500.000	12,432	XXX	12,982	10,975	2,007			2,007		12,982		(550)	(550)	150	XXX
74005P 10 4	PRAXAIR ORD	C	10/31/2018	VARIOUS	212.000	29,136	XXX	26,043	32,792	(6,749)			(6,749)		26,043		3,093	3,093	525	XXX
742718 10 9	PROCTER & GAMBLE ORD		10/10/2018	VARIOUS	323.000	26,290	XXX	27,078	29,677	(2,599)			(2,599)		27,078		(788)	(788)	601	XXX
74460D 10 9	PUBLIC STORAGE REIT ORD		01/30/2018	ITG INC.	5.000	964	XXX	1,040	1,045	(5)			(5)		1,040		(75)	(75)		XXX
74733V 10 0	QEP RESOURCES ORD		05/15/2018	ITG INC.	1.000	13	XXX	10	10	1			1		10		3	3		XXX
747545 10 1	QUALITY CARE PROPERTIES ORD		01/30/2018	ITG INC.	7.000	90	XXX	123	97	27			27		123		(33)	(33)		XXX
75281A 10 9	RANGE RESOURCES ORD		01/30/2018	ITG INC.	20.000	291	XXX	352	341	11			11		352		(62)	(62)		XXX
758849 10 3	REGENCY CENTERS REIT ORD		01/30/2018	ITG INC.	14.000	865	XXX	941	969	(28)			(28)		941		(75)	(75)		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		11/01/2018	Adjustment	0.670	17	XXX	15					0		15		2	2		XXX
774341 10 1	ROCKWELL COLLINS ORD		11/26/2018	VARIOUS	14.000	1,979	XXX	1,474	1,899	(425)			(425)		1,474		505	505	18	XXX
78573L 10 6	SABRA HEALTH CARE REIT ORD		05/15/2018	ITG INC.	6.004	120	XXX	138	113	25			25		138		(18)	(18)	3	XXX
786CVR 20 9	SAFEWAY CASA LAY CVR		02/26/2018	Not Available	14.000	13	XXX		14	(14)			(14)				13	13		XXX
786CVR 30 8	SAFEWAY INC CVR		04/09/2018	Not Available	14.000	0	XXX		14	(14)			(14)				0	0		XXX
806857 10 8	SCHLUMBERGER ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	6.000	396	XXX	420	404	16			16		420		(24)	(24)	6	XXX
811065 10 1	SCRIPPS NETWORKS INTERACTIV CL A ORD		03/12/2018	Not Available	7.000	639	XXX	307	598	(290)			(290)		307		332	332	2	XXX
81663A 10 5	SEMGROUP CL A ORD		08/02/2018	UBS SECURITIES LLC	400.000	9,978	XXX	10,810	12,080	(1,270)			(1,270)		10,810		(832)	(832)	378	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT	C	08/02/2018	WELLS FARGO SECURITIES	800.000	17,691	XXX	23,855	23,856	(1)			(1)		23,855		(6,163)	(6,163)	545	XXX
833034 10 1	SNAP ON ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	598	XXX	650	697	(48)			(48)		650		(52)	(52)	3	XXX
845467 10 9	SOUTHWSTN ENER ORD		01/30/2018	ITG INC.	39.000	174	XXX	320	218	102			102		320		(145)	(145)		XXX
871503 10 8	SYMANTEC ORD		06/27/2018	ITG INC.	24.000	504	XXX	633					0		633		(129)	(129)	1	XXX
872540 10 9	TJX ORD		11/07/2018	VARIOUS	493.000	53,166	XXX	28,280	33,566	(6,522)			(6,522)		28,280		24,886	24,886	522	XXX
87612G 10 1	TARGA RESOURCES ORD		08/03/2018	VARIOUS	500.000	24,019	XXX	22,325	24,210	(1,885)			(1,885)		22,325		1,694	1,694	637	XXX
87901J 10 5	TEGNA ORD		10/10/2018	ITG INC.	741.000	8,460	XXX	11,401	10,433	968			968		11,401		(2,941)	(2,941)	206	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		10/15/2018	VARIOUS	146.000	34,105	XXX	23,069	27,722	(4,654)			(4,654)		23,069		11,036	11,036	96	XXX
88579Y 10 1	3M ORD		06/27/2018	ITG INC.	5.000	992	XXX	1,011					0		1,011		(19)	(19)	7	XXX
887228 10 4	TIME ORD		02/02/2018	Not Available	6.000	111	XXX	56	111	(55)			(55)		56		55	55		XXX
887317 30 3	TIME WARNER ORD		06/15/2018	VARIOUS	58.000	5,880	XXX	1,637	5,305	(3,668)			(3,668)		1,637		4,244	4,244	47	XXX
89055F 10 3	TOPBUILD ORD		05/15/2018	ITG INC.	5.000	391	XXX	74	379	(305)			(305)		74		318	318		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		09/21/2018	VARIOUS	283.000	12,630	XXX	8,694	9,656	(962)			(962)		8,694		3,935	3,935	69	XXX
90384S 30 3	ULTA BEAUTY ORD		01/30/2018	ITG INC.	2.000	449	XXX	407	447	(40)			(40)		407		42	42		XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		12/18/2018	VARIOUS	71.000	5,692	XXX	4,767	3,977	10			10		4,767		926	926		XXX
913017 10 9	UNITED TECHNOLOGIES ORD		12/01/2018	VARIOUS	333.254	43,609	XXX	30,715	42,481	(11,798)			(11,798)		30,715		12,895	12,895	672	XXX
91704F 10 4	URBAN EDGE PROPERTIES ORD		05/15/2018	ITG INC.	8.000	163	XXX	126	204	(78)			(78)		126		37	37	2	XXX
918204 10 8	VF ORD		12/18/2018	VARIOUS	442.000	38,943	XXX	23,651	32,708	(9,057)			(9,057)		23,651		15,291	15,291	540	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
91913Y 10 0	VALERO ENERGY ORD	..	12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,066	XXX	1,663					0		1,663		(597)	(597)	12	XXX
91914J 10 2	VALERO ENERGY PARTNERS COM UNT	..	12/12/2018	Citigroup Global Markets Inc. NY	400.000	16,797	XXX	18,424	17,800	624			624		18,424		(1,627)	(1,627)	855	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	10/10/2018	ITG INC.	225.000	25,897	XXX	19,115	21,600	(2,485)			(2,485)		19,115		6,782	6,782		XXX
92532W 10 3	VERSUM MATERIALS ORD	..	05/29/2018	ITG INC.	7.000	272	XXX	80	265	(185)			(185)		80		191	191	1	XXX
92553P 20 1	VIACOM CL B ORD	..	06/27/2018	ITG INC.	10.000	301	XXX	345	308	37			37		345		(45)	(45)	6	XXX
931142 10 3	WALMART ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	1,045	XXX	947	1,185	(238)			(238)		947		98	98	6	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	16.000	1,078	XXX	1,086	1,162	(76)			(76)		1,086		(8)	(8)	6	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
962166 10 4	WEYERHAEUSER REIT	..	08/08/2018	ITG INC.	1.000	34	XXX	27	35	(9)			(9)		27		8	8	1	XXX
963320 10 6	WHIRLPOOL ORD	..	01/09/2018	WEEDEN + CO.	80.000	13,511	XXX	13,969	13,491	478			478		13,969		(458)	(458)		XXX
981558 10 9	WORLDPAY CL A ORD	..	12/18/2018	VARIOUS	321.000	30,138	XXX	12,884	23,610	(10,725)			(10,725)		12,884		17,254	17,254		XXX
98310W 10 8	WYNDHAM DESTINATIONS ORD	..	06/01/2018	VARIOUS	15.000	659	XXX	659	1,738	(1,079)			(1,079)		659			0	10	XXX
98850P 10 9	YUM CHINA ORD	C	05/15/2018	ITG INC.	17.000	630	XXX	139	680	(542)			(542)		139		491	491	2	XXX
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	8.000	880	XXX	993	965	28			28		993		(114)	(114)	2	XXX
G0084W 10 1	ADIENT ORD	D	05/15/2018	ITG INC.	4.000	223	XXX	84	315	(230)			(230)		84		139	139	1	XXX
G0177J 10 8	ALLERGAN ORD	C	05/15/2018	ITG INC.	12.000	1,830	XXX	2,064	1,963	101			101		2,064		(235)	(235)	9	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	12/18/2018	VARIOUS	590.000	15,683	XXX	16,687	19,092	(2,405)			(2,405)		16,687		(1,004)	(1,004)		XXX
G2709G 10 7	DELPHI TECHNOLOGIES ORD	D	05/15/2018	ITG INC.	8.000	404	XXX	174	420	(246)			(246)		174		230	230	1	XXX
G491BT 10 8	INVESCO ORD	..	08/08/2018	ITG INC.	25.000	636	XXX	741	914	(173)			(173)		741		(104)	(104)	15	XXX
G5960L 10 3	MEDTRONIC ORD	C	10/19/2018	VARIOUS	413.000	38,977	XXX	33,050	33,350	(300)			(300)		33,050		5,927	5,927	709	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD	C	08/08/2018	VARIOUS	26.000	809	XXX	1,010	946	64			64		1,010		(201)	(201)	10	XXX
G7945M 10 7	SEAGATE TECHNOLOGY ORD	C	10/10/2018	ITG INC.	27.000	1,179	XXX	1,078	1,130	(52)			(52)		1,078		101	101	68	XXX
G7S00T 10 4	PENTAIR ORD	C	04/30/2018	VARIOUS	13.000	387	XXX	387	918	(531)			(531)		387			0	9	XXX
G87110 10 5	TECHNIPFMC ORD	D	10/10/2018	ITG INC.	21.000	638	XXX	431	658	(226)			(226)		431		206	206	8	XXX
G98294 10 4	XL GROUP ORD	D	01/30/2018	ITG INC.	8.000	293	XXX	284	281	2			2		284		10	10	2	XXX
H1467J 10 4	CHUBB ORD	D	08/08/2018	ITG INC.	15.000	2,068	XXX	2,163	2,192	(29)			(29)		2,163		(95)	(95)	32	XXX
H84989 10 4	TE CONNECTIVITY ORD	C	10/10/2018	ITG INC.	34.000	2,750	XXX	1,146	3,231	(2,085)			(2,085)		1,146		1,603	1,603	44	XXX
H8817H 10 0	TRANSOCEAN ORD	C	05/15/2018	ITG INC.	6.000	80	XXX	70	64	6			6		70		10	10		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,801,652	XXX	1,561,423	1,847,034	(328,501)	0	0	(328,501)	0	1,560,161	0	241,491	241,491	30,614	XXX
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST	..	10/01/2018	Not Available	38,294.323	612,445	XXX	441,980	595,477	(153,496)			(153,496)		441,980		170,464	170,464	20,307	XXX
04314H 75 8	ARTISAN:SMALL CAP INST	..	10/01/2018	Not Available	12,085.454	469,762	XXX	319,164	375,978	(56,815)			(56,815)		319,164		150,598	150,598		XXX
78467Y 10 7	SPDR S&P MIDCAP 400 ETF	..	10/31/2018	ITG INC.	418.000	144,952	XXX	71,541	144,381	(72,841)			(72,841)		71,541		73,411	73,411	1,766	XXX
9299999.	Total - Common Stocks - Mutual Funds					1,227,159	XXX	832,685	1,115,837	(283,152)	0	0	(283,152)	0	832,685	0	394,474	394,474	22,074	XXX
9799997.	Total - Common Stocks - Part 4					3,028,811	XXX	2,394,108	2,962,871	(611,652)	0	0	(611,652)	0	2,392,846	0	635,965	635,965	52,687	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					346,502	XXX	351,754					0		351,754		(5,252)	(5,252)	1,728	XXX
9799999.	Total - Common Stocks					3,375,313	XXX	2,745,862	2,962,871	(611,652)	0	0	(611,652)	0	2,744,600	0	630,713	630,713	54,415	XXX
9899999.	Total - Preferred and Common Stocks					3,375,313	XXX	2,745,862	2,962,871	(611,652)	0	0	(611,652)	0	2,744,600	0	630,713	630,713	54,415	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					6,953,813	XXX	6,354,587	5,562,392	(626,219)	(19,284)	0	(645,504)	0	6,299,065	0	654,748	654,748	122,325	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
196632 D9 1	COLORADO SPRINGS COLO UTILS REV		03/29/2018	Unknown	08/23/2018	Bank of NYC	250,000	270,443	267,865	267,313		(3,129)		(3,129)			552	552	9,792	4,653
95639P AP 8	WEST VA ECONOMIC DEV AUTH LOTTERY REV		03/29/2018	Unknown	07/17/2018	UBS FINANCIAL SERVICES INC.	175,000	187,273	185,971	185,616		(1,657)		(1,657)			355	355	5,201	2,528
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessmen						425,000	457,715	453,836	452,929	0	(4,786)	0	(4,786)	0	0	907	907	14,993	7,181
Bonds - Industrial and Miscellaneous																				
05531F AV 5	BB&T CORP		03/29/2018	Unknown	05/02/2018	MORGAN STANLEY CO	200,000	201,846	193,296	201,790		(57)		(57)			(8,494)	(8,494)	1,982	1,583
3899999.	Total - Bonds - Industrial and Miscellaneous						200,000	201,846	193,296	201,790	0	(57)	0	(57)	0	0	(8,494)	(8,494)	1,982	1,583
8399998.	Total - Bonds						625,000	659,562	647,132	654,718	0	(4,843)	0	(4,843)	0	0	(7,587)	(7,587)	16,975	8,764
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T ORD		06/15/2018	VARIOUS	08/08/2018	VARIOUS	46.555	1,592	1,496	1,592				0			(96)	(96)	23	
00817Y 10 8	AETNA ORD		09/13/2018	VARIOUS	10/10/2018	ITG INC.	54.000	10,996	10,983	10,996				0			(12)	(12)		
03349M 10 5	ANDEAVOR ORD		08/08/2018	ITG INC.	10/04/2018	Unknown	5.000	755	755	755				0				0	3	
03755L 10 4	APERGY CORPORATION		05/09/2018	Unknown	06/27/2018	ITG INC.	8.000	143	321	143				0			178	178		
03965L 10 0	ARCONIC ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/27/2018	ITG INC.	40.000	938	708	938				0			(229)	(229)	2	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		02/28/2018	VARIOUS	10/10/2018	ITG INC.	107.000	22,434	22,800	22,434				0			367	367		
09857L 10 8	BOOKING HOLDINGS ORD		05/15/2018	ITG INC.	12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	2,060	1,768	2,060				0			(292)	(292)		
099724 10 6	BORGWARNER ORD		09/24/2018	WEEDEN + CO.	10/10/2018	ITG INC.	173.000	7,667	6,673	7,667				0			(994)	(994)		
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	10/10/2018	ITG INC.	51.000	2,306	2,292	2,306				0			(14)	(14)		
11135F 10 1	BROADCOM ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	08/08/2018	ITG INC.	4.000	1,008	881	1,008				0			(128)	(128)	7	
124857 20 2	CBS CL B ORD		01/30/2018	ITG INC.	06/27/2018	ITG INC.	10.000	587	565	587				0			(22)	(22)	4	
126650 10 0	CVS HEALTH ORD		09/25/2018	VARIOUS	10/10/2018	ITG INC.	269.000	21,079	21,227	21,079				0			147	147		
134429 10 9	CAMPBELL SOUP ORD		01/30/2018	ITG INC.	08/08/2018	ITG INC.	15.000	695	619	695				0			(76)	(76)	7	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		05/15/2018	ITG INC.	10/10/2018	ITG INC.	5.000	1,350	1,551	1,350				0			201	201		
171798 10 1	CIMAREX ENERGY ORD		04/25/2018	WEEDEN + CO.	10/10/2018	ITG INC.	40.000	3,999	3,883	3,999				0			(117)	(117)	13	
20030N 10 1	COMCAST CL A ORD		06/27/2018	ITG INC.	10/10/2018	ITG INC.	100.000	3,275	3,427	3,275				0			152	152	76	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		09/21/2018	WEEDEN + CO.	10/10/2018	VARIOUS	34.000	7,543	7,481	7,543				0			(63)	(63)	16	
24703L 10 3	DELL TECHNOLOGIES CL C ORD		10/10/2018	ITG INC.	12/31/2018	Unknown	45.000	4,162	4,946	4,162				0			785	785		
24906P 10 9	DENTSPLY SIRONA ORD		01/30/2018	ITG INC.	06/27/2018	ITG INC.	5.000	307	223	307				0			(84)	(84)	0	
25179M 10 3	DEVON ENERGY ORD		08/08/2018	VARIOUS	10/10/2018	ITG INC.	581.000	23,578	21,665	23,578				0			(1,913)	(1,913)	109	
254687 10 6	WALT DISNEY ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	10/10/2018	ITG INC.	15.000	1,517	1,693	1,517				0			176	176	13	
25470F 30 2	DISCOVERY SRS C ORD		06/27/2018	VARIOUS	08/08/2018	VARIOUS	37.000	959	859	959				0			(101)	(101)		
25746U 10 9	DOMINION ENERGY ORD		01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	678	622	678				0			(55)	(55)	8	
26884L 10 9	EQT ORD		10/10/2018	ITG INC.	11/13/2018	Unknown	40.000	1,826	1,826	1,826				0				0		
26885J 10 3	EQGP HOLDINGS UNT		04/11/2018	RBC CAPITAL MARKETS	12/12/2018	BARCLAYS CAPITAL LE	100.000	2,351	1,984	2,351				0			(367)	(367)	88	
29265N 10 8	ENERGEN ORD		10/10/2018	ITG INC.	11/29/2018	Unknown	20.000	1,652	1,652	1,652				0				0		
29414D 10 0	ENVISION HEALTHCARE ORD		01/30/2018	ITG INC.	10/11/2018	CORPORATE ACTION	12.000	438	552	438				0			114	114		
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		10/10/2018	ITG INC.	12/20/2018	Unknown	65.000	6,167	6,013	6,167				0			(154)	(154)		
33616C 10 0	FIRST REPUBLIC BANK ORD		01/16/2018	WEEDEN + CO.	10/10/2018	ITG INC.	22.000	1,938	2,043	1,938				0			105	105	12	

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
36174X 10 1	GGP ORD	C	01/30/2018	ITG INC.	09/01/2018	VARIOUS	13.000	301	273	301				0			(28)	(28)	4	
375558 10 3	GILEAD SCIENCES ORD	..	03/07/2018	VARIOUS	10/10/2018	ITG INC.	59.000	4,625	4,411	4,625				0			(214)	(214)	101	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD	..	07/26/2018	WEEDEN + CO.	10/10/2018	ITG INC.	465.000	9,946	9,667	9,946				0			(278)	(278)	65	
410345 10 2	HANESBRANDS ORD	..	08/20/2018	VARIOUS	10/10/2018	ITG INC.	61.000	1,257	1,084	1,257				0			(173)	(173)		
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD	..	09/21/2018	WEEDEN + CO.	10/10/2018	ITG INC.	149.000	7,568	7,252	7,568				0			(316)	(316)		
423452 10 1	HELMERICH AND PAYNE ORD	..	01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	507	475	507				0			(32)	(32)	5	
438516 10 6	HONEYWELL INTERNATIONAL ORD.	..	10/01/2018	VARIOUS	10/29/2018	VARIOUS	235.000	21,064	23,953	21,064				0			2,889	2,889		
45337C 10 2	INCYTE ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/27/2018	ITG INC.	15.000	1,321	1,000	1,321				0			(321)	(321)		
49271V 10 0	KEURIG DR PEPPER ORD	C	07/10/2018	Unknown	08/08/2018	ITG INC.	17.000	1,286	403	1,286				0			(883)	(883)		
539830 10 9	LOCKHEED MARTIN ORD	..	01/30/2018	ITG INC.	06/27/2018	ITG INC.	1.000	350	300	350				0			(50)	(50)	4	
571748 10 2	MARSH & MCLENNAN ORD	..	09/18/2018	WEEDEN + CO.	11/15/2018	ITG INC.	37.000	3,101	2,999	3,101				0			(102)	(102)	15	
59156R 10 8	METLIFE ORD	..	09/21/2018	VARIOUS	10/10/2018	ITG INC.	372.000	18,689	17,168	18,689				0			(1,521)	(1,521)	391	
595112 10 3	MICRON TECHNOLOGY ORD	..	05/15/2018	ITG INC.	08/08/2018	ITG INC.	13.000	698	690	698				0			(8)	(8)		
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	02/21/2018	WEEDEN + CO.	09/21/2018	WEEDEN + CO.	74.000	5,841	4,803	5,841				0			(1,038)	(1,038)	91	
61166W 10 1	MONSANTO ORD	C	01/30/2018	ITG INC.	06/07/2018	Not Available	8.000	975	1,024	975				0			49	49	4	
617446 44 8	MORGAN STANLEY ORD	..	05/15/2018	ITG INC.	06/27/2018	ITG INC.	35.000	1,909	1,687	1,909				0			(222)	(222)		
62944T 10 5	NVR ORD	..	09/24/2018	WEEDEN + CO.	10/10/2018	ITG INC.	10.000	26,286	23,492	26,286				0			(2,793)	(2,793)		
640268 10 8	NEKTAR THERAPEUTICS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	05/15/2018	ITG INC.	10.000	1,064	830	1,064				0			(233)	(233)		
651229 10 6	NEWELL BRANDS ORD	..	01/30/2018	ITG INC.	08/08/2018	ITG INC.	19.000	485	393	485				0			(92)	(92)	9	
682680 10 3	ONEOK ORD	..	06/27/2018	ITG INC.	08/08/2018	ITG INC.	15.000	1,052	1,026	1,052				0			(26)	(26)	12	
69351T 10 6	PPL ORD	..	01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	16.000	506	444	506				0			(63)	(63)	7	
713448 10 8	PEPSICO ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	10/10/2018	ITG INC.	21.000	2,277	2,254	2,277				0			(23)	(23)	39	
715347 10 0	PERSPECTA ORD	..	06/01/2018	Unknown	06/27/2018	VARIOUS	8.500	51	174	51				0			123	123	0	
72348P 10 4	PINNACLE FOODS ORD	..	10/10/2018	ITG INC.	10/26/2018	Not Available	20.000	1,315	1,322	1,315				0			7	7		
742718 10 9	PROCTER & GAMBLE ORD	..	06/27/2018	ITG INC.	10/10/2018	ITG INC.	65.000	5,104	5,293	5,104				0			188	188	47	
78410G 10 4	SBA COMMUNICATIONS CORPORATION	..	06/27/2018	VARIOUS	08/08/2018	ITG INC.	9.000	1,525	1,419	1,525				0			(106)	(106)		
78486Q 10 1	SVB FINANCIAL GROUP ORD	..	05/15/2018	ITG INC.	06/27/2018	ITG INC.	4.000	1,278	1,181	1,278				0			(97)	(97)		
80589M 10 2	SCANA ORD	..	01/30/2018	ITG INC.	06/27/2018	ITG INC.	13.000	541	481	541				0			(61)	(61)	8	
806407 10 2	HENRY SCHEIN ORD	..	01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	939	792	939				0			(148)	(148)		
882508 10 4	TEXAS INSTRUMENTS ORD	..	09/12/2018	VARIOUS	10/10/2018	ITG INC.	200.000	21,077	19,846	21,077				0			(1,232)	(1,232)	167	
896522 10 9	TRINITY INDUSTRIES ORD	..	10/10/2018	ITG INC.	11/01/2018	Unknown	30.000	1,124	1,124	1,124				0				0	4	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	06/25/2018	VARIOUS	09/25/2018	VARIOUS	354.000	15,321	15,788	15,321				0			467	467	88	
90184L 10 2	TWITTER ORD	..	06/27/2018	ITG INC.	08/08/2018	ITG INC.	60.000	2,674	1,916	2,674				0			(757)	(757)		
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD	..	02/01/2018	VARIOUS	10/10/2018	ITG INC.	324.000	22,016	25,570	22,016				0			3,553	3,553		
962166 10 4	WEYERHAEUSER REIT	..	01/30/2018	ITG INC.	08/08/2018	ITG INC.	19.000	698	653	698				0			(45)	(45)	12	
98310W 10 8	WYNDHAM DESTINATIONS ORD	..	06/01/2018	Unknown	06/27/2018	ITG INC.	15.000	297	679	297				0			382	382	6	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD.	..	06/01/2018	Unknown	06/27/2018	ITG INC.	15.000	362	904	362				0			542	542	4	

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
G6518L 10 8	NIELSEN HOLDINGS ORD	C	05/15/2018	ITG INC.	08/08/2018	ITG INC.	28.000	859	608	859				0			(251)	(251)	10	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/27/2018	ITG INC.	16.000	865	784	865				0			(81)	(81)		
G6700G 10 7	NVENT ELECTRIC PLC	C	04/30/2018	Unknown	05/15/2018	ITG INC.	13.000	127	327	127				0			200	200		
G87110 10 5	TECHNIPFMC ORD	D	01/30/2018	ITG INC.	06/27/2018	ITG INC.	20.000	649	645	649				0			(5)	(5)	5	
G98294 10 4	XL GROUP ORD	D	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	09/12/2018	CORPORATE ACTION	20.000	1,109	1,152	1,109				0			43	43	4	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							323,040	317,793	323,040	0	0	0	0	0	0	(5,247)	(5,247)	1,482	0
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST	..	02/01/2018	Not Available	10/01/2018	Not Available	1,819.341	28,714	28,709	28,714				0			(5)	(5)	246	
9299999.	Total - Common Stocks - Mutual Funds							28,714	28,709	28,714	0	0	0	0	0	0	(5)	(5)	246	0
9799998.	Total - Common Stocks							351,754	346,502	351,754	0	0	0	0	0	0	(5,252)	(5,252)	1,728	0
9899999.	Total - Preferred and Common Stocks							351,754	346,502	351,754	0	0	0	0	0	0	(5,252)	(5,252)	1,728	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,011,315	993,634	1,006,472	0	(4,843)	0	(4,843)	0	0	(12,838)	(12,838)	18,702	8,764

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
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

urities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB an

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administative 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 $…..268,483 Book/Adjusted Carrying Value $…..268,483
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

ecurities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets pag

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity 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 $.....268,483 Book/Adjusted Carrying Value $.....268,483

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Oostburg State Bank	Oostburg, WI					(3,512)	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			1,064	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(2,448)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,448)	XXX
0599999. Total Cash		XXX	XXX	0	0	(2,448)	XXX

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

1. January	(122,346)	4. April	105,944	7. July	113,627	10. October	(364,472)
2. February	(55,423)	5. May	180,021	8. August	3,187,590	11. November	(93,651)
3. March	207,919	6. June	(243,583)	9. September	(123,919)	12. December	(2,448)

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		1,621,082	3,889	106
8699999. Total - All Other Money Market Mutual Funds						1,621,082	3,889	106
8899999. Total - Cash Equivalents						1,621,082	3,889	106

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property and Casualty	233,743	221,942		
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	B	Property and Casualty	550,835	536,734		
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	784,578	758,675	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

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK