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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

PHENIX MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 23175 | Employer's ID Number..... 02-0178290

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

Incorporated/Organized..... January 4, 1886 | Commenced Business..... January 4, 1886

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	EDWARD FRANCIS CARON	GRADY BRENDAN CAMPBELL	HENRY LYON HUNTINGTON
DAVID LYNN KAUFMAN	ROBERT LEE MCCRACKEN	THOMAS JOSEPH OBROKTA JR.	PAMELA PULEO
CHARLES DONOVAN STAPLETON	MICHAEL LEE WISEMAN		

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

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

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

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,354,639	4.6	2,354,639		2,354,639	4.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	240,829	0.5	240,829		240,829	0.5
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,061,907	2.1	1,061,907		1,061,907	2.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	977,138	1.9	977,138		977,138	1.9
1.43 Revenue and assessment obligations	9,284,338	18.2	9,284,338		9,284,338	18.2
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,622,360	3.2	1,622,360		1,622,360	3.2
1.512 Issued or guaranteed by FNMA and FHLMC	4,043,389	7.9	4,043,389		4,043,389	7.9
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	101,511	0.2	101,511		101,511	0.2
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	4,561,310	8.9	4,561,310		4,561,310	8.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	10,357,331	20.3	10,357,331		10,357,331	20.3
2.2 Unaffiliated non-U.S. securities (including Canada)	3,260,281	6.4	3,260,281		3,260,281	6.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	3,227,481	6.3	3,227,481		3,227,481	6.3
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	4,817,771	9.4	4,817,771		4,817,771	9.4
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	1,525,380	3.0	1,525,380		1,525,380	3.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	175,000	0.3	175,000		175,000	0.3
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	914,969	1.8	914,969		914,969	1.8
11. Other invested assets	2,575,504	5.0	2,575,504		2,575,504	5.0
12. Total invested assets	51,101,140	100.0	51,101,140	0	51,101,140	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,591,784
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	66,405	
	8.2 Totals, Part 3, Column 9		66,405
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		1,525,379
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,525,379

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		2,652,019
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)	109,844	109,844
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	(186,359)	
	5.2 Totals, Part 3, Column 9		(186,359)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,575,504
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,575,504

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		35,575,647
2.	Cost of bonds and stocks acquired, Part 3, Column 7		21,708,352
3.	Accrual of discount		19,762
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	55,302	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(1,522,915)	
	4.4 Part 4, Column 11	(1,993,175)	(3,460,788)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,253,684
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		9,984,782
7.	Deduct amortization of premium		201,586
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)		45,910,287
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		45,910,287

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	3,977,000	3,898,076	3,868,699	3,869,845
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,977,000	3,898,076	3,868,699	3,869,845
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	951,912	971,212	984,623	875,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	977,138	987,287	1,055,646	900,000
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	13,780,062	13,957,667	14,302,860	13,038,576
Industrial and Miscellaneous,	8. United States	14,918,641	14,817,104	14,982,115	14,841,987
SVO Identified Funds, Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	3,260,281	3,173,559	3,274,235	3,250,000
	11. Totals	18,178,922	17,990,663	18,256,349	18,091,987
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	37,865,034	37,804,906	38,468,176	36,775,408
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	7,883,091	7,883,091	8,474,130	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	2,189	2,189	2,705	
	22. Other Countries	159,972	159,972	179,145	
	23. Totals	8,045,253	8,045,253	8,655,979	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	8,045,253	8,045,253	8,655,979	
	26. Total Stocks	8,045,253	8,045,253	8,655,979	
	27. Total Bonds and Stocks	45,910,287	45,850,159	47,124,155	

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	146,505	1,618,630	1,415,896	435,477	360,491	XXX	3,977,000	10.5	2,358,497	8.9	3,977,000	
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	146,505	1,618,630	1,415,896	435,477	360,491	XXX	3,977,000	10.5	2,358,497	8.9	3,977,000	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		419,924	416,744	115,243		XXX	951,912	2.5	1,277,321	4.8	951,912	
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	419,924	416,744	115,243	0	XXX	951,912	2.5	1,277,321	4.8	951,912	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	252,213	266,470	458,455			XXX	977,138	2.6	1,300,522	4.9	977,138	
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	252,213	266,470	458,455	0	0	XXX	977,138	2.6	1,300,522	4.9	977,138	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,030,712	6,984,523	4,194,308	1,004,934	565,584	XXX	13,780,063	36.4	11,390,156	43.0	13,780,063	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,030,712	6,984,523	4,194,308	1,004,934	565,584	XXX	13,780,063	36.4	11,390,156	43.0	13,780,063	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	1,664,380	5,997,628	5,018,974	831,139	695,926	XXX	14,208,046	37.5	7,327,470	27.6	12,020,854	2,187,192
6.2 NAIC 2	327,334	1,206,426	1,943,356	106,125	387,635	XXX	3,970,876	10.5	2,847,397	10.7	3,527,863	443,013
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	1,991,714	7,204,053	6,962,330	937,264	1,083,562	XXX	18,178,922	48.0	10,174,867	38.4	15,548,717	2,630,205
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) 3,093,811	15,287,175	11,504,377	2,386,793	1,622,002	0	33,894,158	89.5	XXX	XXX	31,706,966	2,187,192
11.2 NAIC 2	(d) 327,334	1,206,426	1,943,356	106,125	387,635	0	3,970,876	10.5	XXX	XXX	3,527,863	443,013
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	3,421,145	16,493,601	13,447,733	2,492,918	2,009,637	0	(b) 37,865,034	100.0	XXX	XXX	35,234,829	2,630,205
11.8 Line 11.7 as a % of Col. 7	9.0	43.6	35.5	6.6	5.3	0.0	100.0	XXX	XXX	XXX	93.1	6.9
12. Total Bonds Prior Year												
12.1 NAIC 1	1,671,973	11,214,383	7,269,385	1,813,179	1,685,046		XXX	XXX	23,653,966	89.3	21,060,896	2,593,070
12.2 NAIC 2		893,962	1,847,055	106,380			XXX	XXX	2,847,397	10.7	2,604,472	242,926
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	1,671,973	12,108,345	9,116,440	1,919,559	1,685,046	0	XXX	XXX	(b) 26,501,363	100.0	23,665,367	2,835,996
12.8 Line 12.7 as a % of Col. 9	6.3	45.7	34.4	7.2	6.4	0.0	XXX	XXX	100.0	XXX	89.3	10.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,005,509	13,385,899	11,504,377	2,386,793	1,424,388		31,706,966	83.7	21,060,896	79.5	31,706,966	XXX
13.2 NAIC 2	327,334	962,010	1,744,759	106,125	387,635		3,527,863	9.3	2,604,472	9.8	3,527,863	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	3,332,843	14,347,909	13,249,136	2,492,918	1,812,023	0	35,234,829	93.1	23,665,367	89.3	35,234,829	XXX
13.8 Line 13.7 as a % of Col. 7	9.5	40.7	37.6	7.1	5.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.8	37.9	35.0	6.6	4.8	0.0	93.1	XXX	XXX	XXX	93.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	88,302	1,901,276			197,614		2,187,192	5.8	2,593,070	9.8	XXX	2,187,192
14.2 NAIC 2		244,415	198,597				443,013	1.2	242,926	0.9	XXX	443,013
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	88,302	2,145,691	198,597	0	197,614	0	2,630,205	6.9	2,835,996	10.7	XXX	2,630,205
14.8 Line 14.7 as a % of Col. 7	3.4	81.6	7.6	0.0	7.5	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	5.7	0.5	0.0	0.5	0.0	6.9	XXX	XXX	XXX	XXX	6.9

(a) Includes $.....2,630,205 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....634,683 current year of bonds with Z designations, $.....524,585 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	35,977	938,717	953,993	123,580	302,374	XXX	2,354,639	6.2	2,358,497	8.9	2,354,639	
1.2 Residential Mortgage-Backed Securities	110,529	679,913	461,903	311,898	58,118	XXX	1,622,360	4.3		0.0	1,622,360	
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	146,505	1,618,630	1,415,896	435,477	360,491	XXX	3,977,000	10.5	2,358,497	8.9	3,977,000	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		419,924	416,744	115,243		XXX	951,912	2.5	1,277,321	4.8	951,912	
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	419,924	416,744	115,243	0	XXX	951,912	2.5	1,277,321	4.8	951,912	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	252,213	266,470	458,455			XXX	977,138	2.6	1,300,522	4.9	977,138	
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	252,213	266,470	458,455	0	0	XXX	977,138	2.6	1,300,522	4.9	977,138	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	551,609	5,440,468	3,117,195	105,842	420,048	XXX	9,635,162	25.4	7,905,156	29.8	9,635,162	
5.2 Residential Mortgage-Backed Securities	479,103	1,544,056	1,077,113	899,092	145,536	XXX	4,144,900	10.9	3,485,000	13.2	4,144,900	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	1,030,712	6,984,523	4,194,308	1,004,934	565,584	XXX	13,780,063	36.4	11,390,156	43.0	13,780,063	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	928,433	4,057,948	4,115,646	937,264	1,083,562	XXX	11,122,853	29.4	7,048,030	26.6	10,230,809	892,044
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	99,425	1,615,202	2,846,684			XXX	4,561,310	12.0	1,786,085	6.7	3,325,895	1,235,415
6.4 Other Loan-Backed and Structured Securities	963,856	1,530,903				XXX	2,494,759	6.6	1,340,753	5.1	1,992,013	502,746
6.5 Totals	1,991,714	7,204,053	6,962,330	937,264	1,083,562	XXX	18,178,922	48.0	10,174,867	38.4	15,548,717	2,630,205
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	1,768,231	11,123,528	9,062,033	1,281,928	1,805,984	XXX	25,041,704	66.1	XXX	XXX	24,149,661	892,044
11.2 Residential Mortgage-Backed Securities	589,632	2,223,969	1,539,016	1,210,989	203,654	XXX	5,767,261	15.2	XXX	XXX	5,767,261	0
11.3 Commercial Mortgage-Backed Securities	99,425	1,615,202	2,846,684	0	0	XXX	4,561,310	12.0	XXX	XXX	3,325,895	1,235,415
11.4 Other Loan-Backed and Structured Securities	963,856	1,530,903	0	0	0	XXX	2,494,759	6.6	XXX	XXX	1,992,013	502,746
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	3,421,145	16,493,601	13,447,733	2,492,918	2,009,637	0	37,865,034	100.0	XXX	XXX	35,234,829	2,630,205
11.8 Line 11.7 as a % of Col. 7	9.0	43.6	35.5	6.6	5.3	0.0	100.0	XXX	XXX	XXX	93.1	6.9
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	668,380	8,324,858	7,919,706	1,369,967	1,606,614	XXX	XXX	XXX	19,889,526	75.1	19,197,328	692,198
12.2 Residential Mortgage-Backed Securities	520,806	1,484,506	886,304	514,953	78,431	XXX	XXX	XXX	3,485,000	13.2	3,485,000	
12.3 Commercial Mortgage-Backed Securities	29,203	1,474,537	282,344			XXX	XXX	XXX	1,786,085	6.7	533,053	1,253,031
12.4 Other Loan-Backed and Structured Securities	453,584	824,444	28,086	34,639		XXX	XXX	XXX	1,340,753	5.1	449,986	890,766
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	1,671,973	12,108,345	9,116,440	1,919,559	1,685,046	0	XXX	XXX	26,501,363	100.0	23,665,367	2,835,996
12.8 Line 12.7 as a % of Col. 9	6.3	45.7	34.4	7.2	6.4	0.0	XXX	XXX	100.0	XXX	89.3	10.7
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	1,768,231	10,627,695	8,863,436	1,281,928	1,608,369	XXX	24,149,661	63.8	19,197,328	72.4	24,149,661	XXX
13.2 Residential Mortgage-Backed Securities	589,632	2,223,969	1,539,016	1,210,989	203,654	XXX	5,767,261	15.2	3,485,000	13.2	5,767,261	XXX
13.3 Commercial Mortgage-Backed Securities	82,823	396,389	2,846,684			XXX	3,325,895	8.8	533,053	2.0	3,325,895	XXX
13.4 Other Loan-Backed and Structured Securities	892,157	1,099,857				XXX	1,992,013	5.3	449,986	1.7	1,992,013	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	3,332,843	14,347,909	13,249,136	2,492,918	1,812,023	0	35,234,829	93.1	23,665,367	89.3	35,234,829	XXX
13.8 Line 13.7 as a % of Col. 7	9.5	40.7	37.6	7.1	5.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.8	37.9	35.0	6.6	4.8	0.0	93.1	XXX	XXX	XXX	93.1	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations		495,832	198,597		197,614	XXX	892,044	2.4	692,198	2.6	XXX	892,044
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	16,602	1,218,813				XXX	1,235,415	3.3	1,253,031	4.7	XXX	1,235,415
14.4 Other Loan-Backed and Structured Securities	71,700	431,046				XXX	502,746	1.3	890,766	3.4	XXX	502,746
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	88,302	2,145,691	198,597	0	197,614	0	2,630,205	6.9	2,835,996	10.7	XXX	2,630,205
14.8 Line 14.7 as a % of Col. 7	3.4	81.6	7.6	0.0	7.5	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	5.7	0.5	0.0	0.5	0.0	6.9	XXX	XXX	XXX	XXX	6.9

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	980,984		980,984	
2. Cost of cash equivalents acquired	30,490,761		30,490,761	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0		0	
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	30,644,471		30,644,471	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	827,275	0	827,275	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	827,275	0	827,275	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
2 story office building (50' x 85') and lot (25,770 sq ft)		Concord	NH	09/10/2010	01/24/2001	2,367,828		1,525,380	1,375,300	66,405			(66,405)		262,272	131,426
0299999. Properties Occupied by the Reporting Entity - Administrative						2,367,828	0	1,525,380	1,375,300	66,405	0	0	(66,405)	0	262,272	131,426
0399999. Total - Properties Occupied by the Reporting Entity						2,367,828	0	1,525,380	1,375,300	66,405	0	0	(66,405)	0	262,272	131,426
0699999. Totals						2,367,828	0	1,525,380	1,375,300	66,405	0	0	(66,405)	0	262,272	131,426

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 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsy	Aberdeen Asset Management Inc.		08/24/2017		1,250,000	1,180,337	1,180,337	(153,361)					54,870		0.160
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		02/28/2011		1,050,000	1,391,156	1,391,156	(32,998)					53,599		0.850
	STCE SC 2016 Mill ICF, LLC		Atlanta	Georgia	STCE SC Manager, LLC		10/03/2016		2,000	1,275	1,275								0.001
	MPC SC 2017 Mill ICF, LLC		Atlanta	Georgia	STCE SC Manager, LLC		05/30/2017		2,736	2,736	2,736								0.001
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliat									2,304,736	2,575,504	2,575,504	(186,359)	0	0	0	0	108,468	0	XXX
4499999. Subtotal - Unaffiliated									2,304,736	2,575,504	2,575,504	(186,359)	0	0	0	0	108,468	0	XXX
4699999. Totals									2,304,736	2,575,504	2,575,504	(186,359)	0	0	0	0	108,468	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	Pennsylvai	Aberdeen Asset Management Inc.	08/24/2017			54,870		0.160
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware.	Crescent Capital Group LP	02/28/2011			53,599		0.850
	MPC SC 2017 Mill ICF, LLC	Atlanta	Georgia	STCE SC Manager, LLC	05/30/2017			1,376		0.001
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	109,844	0	XXX
4499999. Subtotal - Unaffiliated							0	109,844	0	XXX
4699999. Totals							0	109,844	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in B./A.C.V.	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due & Accrued	Interest: 20 Amount Rec. During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FD 5	UNITED STATES TREASURY				1	30,316	122.712	28,778	23,452	29,126	575	(600)			3.625	0.703	AO	182	841	10/02/2014	04/15/2028
912810 FH 6	UNITED STATES TREASURY				1	62,065	127.207	58,701	46,146	58,846	1,132	(1,174)			3.875	0.887	AO	383	1,770	06/10/2014	04/15/2029
912810 FQ 6	UNITED STATES TREASURY				1	19,486	128.228	18,268	14,246	18,855	349	(334)			3.375	0.641	AO	103	476	08/04/2014	04/15/2032
912810 FR 4	UNITED STATES TREASURY				1	72,065	108.122	72,523	67,076	73,102	1,645	(800)			2.375	1.015	JJ	736	1,568	12/04/2013	01/15/2025
912810 FS 2	UNITED STATES TREASURY				1	44,070	106.726	51,670	48,414	51,057	1,188	176			2.000	2.470	JJ	447	953	09/03/2010	01/15/2026
912810 PS 1	UNITED STATES TREASURY				1	33,706	110.393	34,606	31,348	34,499	769	(315)			2.375	1.188	JJ	344	733	12/04/2013	01/15/2027
912810 PV 4	UNITED STATES TREASURY				1	39,352	106.189	38,452	36,211	40,124	888	(423)			1.750	0.474	JJ	293	624	06/08/2017	01/15/2028
912810 PZ 5	UNITED STATES TREASURY				1	41,056	113.810	48,256	42,400	45,879	1,040	(15)			2.500	2.451	JJ	490	1,043	05/17/2010	01/15/2029
912810 QF 8	UNITED STATES TREASURY				1	15,877	117.523	13,749	11,699	15,925	287	(173)			2.125	0.406	FA	94	245	11/29/2012	02/15/2040
912810 QP 6	UNITED STATES TREASURY				1	20,727	118.078	20,452	17,321	21,110	425	(155)			2.125	0.943	FA	139	363	11/12/2014	02/15/2041
912810 QV 3	UNITED STATES TREASURY				1	42,967	90.724	45,688	50,359	47,095	1,235	139			0.750	1.135	FA	143	372	05/06/2014	02/15/2042
912810 RA 8	UNITED STATES TREASURY				1	29,686	87.633	28,915	32,996	31,955	809	38			0.625	0.777	FA	78	203	08/22/2016	02/15/2043
912810 RF 7	UNITED STATES TREASURY				1	55,388	103.234	56,005	54,251	58,518	1,331	(149)			1.375	0.995	FA	282	735	03/02/2016	02/15/2044
912810 RL 4	UNITED STATES TREASURY				1	44,663	89.401	48,001	53,692	48,305	1,317	174			0.750	1.228	FA	152	397	11/04/2015	02/15/2045
912810 RR 1	UNITED STATES TREASURY				1	42,203	94.797	40,575	42,802	43,671	1,050	(28)			1.000	0.912	FA	162	421	06/06/2017	02/15/2046
912810 RW 0	UNITED STATES TREASURY				1	19,615	91.790	19,346	21,076	20,419	517	20			0.875	1.007	FA	70	181	05/04/2017	02/15/2047
912810 SB 5	UNITED STATES TREASURY				1	15,003	94.764	14,576	15,382	15,376	373	0			1.000	1.001	FA	58	77	03/05/2018	02/15/2048
912828 2L 3	UNITED STATES TREASURY				1	68,901	94.866	68,647	72,362	70,600	1,336	127			0.375	0.674	JJ	125	191	05/18/2018	07/15/2027
912828 3R 9	UNITED STATES TREASURY				1	48,759	95.432	48,917	51,258	49,894	1,031	103			0.500	0.812	JJ	118	127	05/18/2018	01/15/2028
912828 4H 0	UNITED STATES TREASURY				1	29,949	98.339	30,034	30,541	30,395	425	21			0.625	0.740	AO	41	95	05/18/2018	04/15/2023
912828 B2 5	UNITED STATES TREASURY				1	83,593	98.437	85,808	87,171	88,264	2,138	(215)			0.625	0.357	JJ	252	533	03/02/2016	01/15/2024
912828 H4 5	UNITED STATES TREASURY				1	83,741	95.758	86,898	90,748	89,603	2,226	186			0.250	0.474	JJ	105	223	09/28/2016	01/15/2025
912828 K3 3	UNITED STATES TREASURY				1	66,667	97.751	68,609	70,188	70,447	1,722	(201)			0.125	(0.179)	AO	19	87	09/28/2016	04/15/2020
912828 LA 6	UNITED STATES TREASURY				1	36,741	99.673	35,413	35,529	35,977	871	(664)			1.875	(0.108)	JJ	308	656	10/02/2014	07/15/2019
912828 MF 4	UNITED STATES TREASURY				1	47,542	99.358	47,636	47,944	50,393	1,176	(126)			1.375	1.091	JJ	305	649	07/29/2011	01/15/2020
912828 N7 1	UNITED STATES TREASURY				1	94,839	97.337	93,229	95,780	98,954	2,349	(449)			0.625	0.125	JJ	277	589	08/22/2016	01/15/2026
912828 NM 8	UNITED STATES TREASURY				1	70,005	99.795	69,427	69,570	72,947	1,706	(475)			1.250	0.517	JJ	402	856	09/28/2016	07/15/2020
912828 PP 9	UNITED STATES TREASURY				1	79,668	99.544	79,398	79,762	82,027	1,957	(655)			1.125	0.246	JJ	415	883	11/05/2015	01/15/2021
912828 Q6 0	UNITED STATES TREASURY				1	92,997	97.238	92,423	95,048	96,002	2,331	(417)			0.125	(0.329)	AO	25	119	06/08/2017	04/15/2021
912828 QV 5	UNITED STATES TREASURY				1	87,644	98.908	88,777	89,757	92,317	2,202	(404)			0.625	0.144	JJ	259	552	05/16/2016	07/15/2021
912828 S5 0	UNITED STATES TREASURY				1	78,904	93.883	78,541	83,659	82,519	2,052	149			0.125	0.316	JJ	48	104	06/08/2017	07/15/2026
912828 SA 9	UNITED STATES TREASURY				1	90,838	97.067	92,180	94,965	97,641	2,329	(115)			0.125	(0.004)	JJ	55	117	05/16/2016	01/15/2022
912828 TE 0	UNITED STATES TREASURY				1	92,563	97.129	96,124	98,965	99,989	2,427	63			0.125	0.195	JJ	57	122	05/16/2016	07/15/2022
912828 UH 1	UNITED STATES TREASURY				1	96,091	96.585	95,230	98,597	102,329	2,418	(306)			0.125	(0.203)	JJ	57	121	05/16/2016	01/15/2023
912828 V4 9	UNITED STATES TREASURY				1	40,362	94.983	39,808	41,910	41,846	1,028	8			0.375	0.395	JJ	73	155	06/08/2017	01/15/2027
912828 VM 9	UNITED STATES TREASURY				1	95,631	97.775	100,930	103,227	102,518	2,533	153			0.375	0.537	JJ	179	381	05/20/2014	07/15/2023
912828 WU 0	UNITED STATES TREASURY				1	91,905	95.893	97,016	101,171	98,855	2,481	205			0.125	0.348	JJ	58	124	03/06/2015	07/15/2024
912828 X3 9	UNITED STATES TREASURY				1	40,175	96.737	40,371	41,733	41,711	1,023	7			0.125	0.142	AO	11	51	05/04/2017	04/15/2022
912828 XL 9	UNITED STATES TREASURY				1	98,851	96.404	102,524	106,349	105,552	2,609	100			0.375	0.479	JJ	184	394	03/02/2016	07/15/2025
0199999. U.S. Government - Issuer Obligations						2,244,612	XXX	2,276,503	2,295,103	2,354,639	55,302	(6,523)	0	0	XXX	XXX	XXX	7,527	18,128	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1	352,082	102.461	352,593	344,124	351,748		(334)			4.000	3.567	MON	1,147	4,604	07/25/2018	07/20/2048
36179T 7L 3	G2 MA5399 - RMBS			4	1	770,432	103.550	768,057	741,726	769,665		(768)			4.500	3.861	MON	2,781	8,370	08/30/2018	08/20/2048
36179T Z5 7	G2 MA5264 - RMBS			4	1	501,573	102.461	500,924	488,892	500,948		(625)			4.000	3.515	MON	1,630	8,181	07/12/2018	06/20/2048
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,624,087	XXX	1,621,574	1,574,742	1,622,360	0	(1,727)	0	0	XXX	XXX	XXX	5,558	21,155	XXX	XXX
0599999. Total - U.S. Government						3,868,699	XXX	3,898,076	3,869,845	3,977,000	55,302	(8,250)	0	0	XXX	XXX	XXX	13,085	39,283	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B PX 4	CALIFORNIA ST			2	1FE	149,091	107.221	160,832	150,000	149,192		19			5.000	5.040	AO	1,875	7,500	07/24/2013	10/01/2041
13063C ZY 9	CALIFORNIA ST			2	1FE	135,328	107.079	133,849	125,000	132,881		(899)			4.000	3.070	MS	1,667	5,000	03/10/2016	09/01/2032
605580 5X 3	MISSISSIPPI ST			1	1FE	171,284	113.760	170,640	150,000	165,742		(1,011)			5.245	4.118	MN	1,311	7,868	01/20/2012	11/01/2034
68609B X6 9	OREGON ST			2	1FE	238,144	114.537	229,074	200,000	233,365		(3,394)			5.000	2.800	FA	4,167	10,000	07/26/2017	08/01/2042
93974D BG 2	WASHINGTON ST			2	1FE	113,375	110.612	110,612	100,000	107,176		(1,428)			5.000	3.300	FA	2,083	5,000	05/20/2014	08/01/2035
97705L 6G 7	WISCONSIN ST			2	1FE	177,402	110.804	166,206	150,000	163,556		(3,330)			5.000	2.511	MN	1,250	7,500	08/06/2014	11/01/2025
1199999. U.S. States, Territories & Possessions - Issuer Obligations						984,623	XXX	971,212	875,000	951,912	0	(10,044)	0	0	XXX	XXX	XXX	12,353	42,868	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						984,623	XXX	971,212	875,000	951,912	0	(10,044)	0	0	XXX	XXX	XXX	12,353	42,868	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
12343E CT 5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1FE	180,750	116.061	174,092	150,000	176,934		(2,704)			5.000	2.665	MS	2,500	8,792	07/21/2017	09/01/2032
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	119,544	106.826	106,826	100,000	106,982		(2,431)			6.450	3.028	FA	2,437	3,225	10/08/2014	02/15/2035
358775 4X 9	FRISCO TEX			2	1FE	177,219	109.177	163,766	150,000	159,489		(2,217)			5.000	2.867	FA	2,833	3,750	03/15/2012	02/15/2024
521841 MY 9	LEANDER TEX INDPT SCH DIST			2	1FE	239,540	101.939	219,169	215,000	216,903		(2,977)			5.000	3.547	FA	4,061	10,750	03/26/2010	08/15/2025
521841 NN 2	LEANDER TEX INDPT SCH DIST			2	1FE	38,995	101.914	35,670	35,000	35,310		(485)			5.000	3.547	FA	661	1,750	03/26/2010	08/15/2025
783244 ET 9	RUTHERFORD CNTY TENN			2	1FE	180,173	115.367	173,051	150,000	169,987		(2,258)			5.000	2.670	AO	1,875	7,500	04/30/2015	04/01/2028
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1FE	119,425	114.715	114,715	100,000	111,534		(1,871)			5.000	2.770	FA	1,889	5,000	06/24/2014	08/15/2026
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,055,646	XXX	987,287	900,000	977,138	0	(14,943)	0	0	XXX	XXX	XXX	16,256	40,767	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,055,646	XXX	987,287	900,000	977,138	0	(14,943)	0	0	XXX	XXX	XXX	16,256	40,767	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 DP 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	164,108	110.096	165,144	150,000	157,934		(1,364)			5.000	3.860	MS	2,500	7,500	02/11/2014	03/01/2033
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
047870 NV 8	ATLANTA GA WTR & WASTEWTR REV			2	1FE	120,839	117.611	117,611	100,000	118,308		(1,817)			5.000	2.660	MN	833	5,000	08/02/2017	11/01/2033
13077C XZ 2	CALIFORNIA ST UNIV REV			2	1FE	161,207	106.268	159,402	150,000	154,674		(1,131)			4.000	3.130	MN	1,000	6,000	09/26/2012	11/01/2028
155048 CN 9	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	241,546	108.785	217,570	200,000	215,677		(4,846)			5.000	2.350	FA	4,167	10,000	05/08/2013	02/01/2026
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	113,963	112.763	112,763	100,000	109,779		(1,290)			5.000	3.350	MS	1,667	5,000	07/23/2015	09/01/2040
18085P PF 5	CLARK CNTY NEV ARPT REV				1FE	170,661	108.700	163,050	150,000	158,719		(2,317)			5.000	3.230	JJ	3,750	7,500	06/13/2013	07/01/2022
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	142,821	107.014	133,768	125,000	138,952		(1,681)			4.000	2.367	JJ	2,500	5,000	08/04/2016	07/01/2032
196632 C9 2	COLORADO SPRINGS COLO UTILS REV			2	1FE	191,634	105.657	174,334	165,000	170,573		(2,211)			5.000	3.126	MN	1,054	8,250	09/09/2010	11/15/2024
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	158,576	111.961	167,942	150,000	154,307		(720)			5.000	4.240	MS	2,500	3,750	12/18/2013	03/01/2033
20281P JN 3	COMMONWEALTH FING AUTH PA REV			2	1FE	166,980	110.295	165,443	150,000	161,490		(1,208)			5.000	3.650	JD	625	7,500	04/10/2015	06/01/2032
24917D AD 5	DENVER COLO CITY & CNTY DEDICATED TAX RE				1FE	150,000	99.419	149,129	150,000	150,000					1.825	1.824	FA	1,141	1,369	03/24/2016	08/01/2019
249182 FF 8	DENVER COLO CITY & CNTY ARPT REV			2	1FE	156,290	108.733	163,100	150,000	153,036		(705)			5.000	4.425	MN	958	7,500	12/11/2013	11/15/2027
254845 HF 0	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1FE	178,245	110.311	165,467	150,000	161,060		(2,144)			5.000	2.908	AO	1,875	7,500	03/14/2012	10/01/2025
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	403,106	106.951	401,066	375,000	384,234		(3,019)			5.000	4.070	MN	3,125	18,750	12/13/2011	11/01/2036

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
454898 QY 6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			1	1FE	181,796	118.859	178,289	150,000	179,220		(561)			5.594	4.257	JJ	4,196	4,196	04/01/2015	01/01/2042
455141 GJ 4	INDIANA TRANSN FIN AUTH HWY REV				1FE	198,040	108.799	179,518	165,000	176,066		(2,585)			5.500	3.646	JD	756	9,075	10/13/2011	12/01/2022
455160 AQ 4	INDIANA UNIV LEASE PUR			2	1FE	166,589	111.529	167,294	150,000	158,567		(1,362)			5.000	3.589	JD	625	7,500	02/05/2014	06/01/2030
46246K 3E 0	IOWA FIN AUTH REV			2	1FE	300,480	116.484	285,386	245,000	289,099		(5,244)			5.000	2.391	FA	5,104	12,250	10/13/2016	08/01/2032
485429 Z4 9	KANSAS ST DEV FIN AUTH REV			1	1FE	106,550	104.802	104,802	100,000	105,842		(462)			4.291	3.606	AO	906	4,291	06/07/2017	04/15/2029
516391 AP 4	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1FE	155,880	106.911	160,367	150,000	151,719		(636)			5.000	4.510	JJ	3,750	7,500	05/25/2011	07/01/2028
517039 TM 5	LAREDO TEX WTRWKS SWR SYS REV			2	1FE	123,508	114.811	114,811	100,000	118,244		(2,324)			5.000	2.230	MS	1,667	5,000	08/23/2016	03/01/2030
546486 AM 3	LOUISIANA ST HWY IMPT REV			2	1FE	180,314	111.987	167,981	150,000	164,256		(2,972)			5.000	2.719	JD	333	7,500	03/14/2013	06/15/2025
56045R ED 7	MAINE MUN BD BK				1FE	483,952	108.435	444,584	410,000	433,122		(7,727)			5.000	2.910	MN	3,417	20,500	10/11/2011	11/01/2021
56185P CF 8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	116,184	117.540	117,540	100,000	113,571		(1,422)			5.000	3.121	AO	1,250	5,000	02/02/2017	10/01/2028
57586E JU 6	MASSACHUSETTS ST HEALTH & EDL FACS AUTH			1	1FE	217,746	115.466	230,932	200,000	207,562		(992)			5.250	4.417	FA	3,967	5,250	06/18/2009	02/15/2024
586200 QK 6	MEMPHIS TENN SAN SEW SYS REV			2	1FE	167,298	105.256	157,884	150,000	154,679		(2,567)			5.000	3.150	AO	1,875	7,500	09/19/2013	10/01/2023
592098 M6 1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	172,140	111.105	166,658	150,000	161,766		(1,852)			5.000	3.118	JJ	3,750	3,750	05/29/2014	07/01/2032
592646 6R 9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1FE	172,710	111.370	167,055	150,000	163,658		(1,657)			5.000	3.250	AO	1,875	7,500	05/30/2014	10/01/2027
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	113,425	109.757	109,757	100,000	108,668		(1,348)			5.000	3.330	AO	1,250	5,000	04/21/2015	10/01/2031
59333P K4 9	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	122,492	111.707	117,292	105,000	115,887		(1,710)			5.000	3.021	AO	1,313	5,250	12/16/2014	10/01/2025
64971Q 3D 3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	173,226	110.972	166,458	150,000	162,299		(2,035)			5.000	2.968	MN	1,250	7,500	04/30/2014	11/01/2027
64971W TV 2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	174,957	112.393	168,590	150,000	166,401		(1,869)			5.000	3.019	FA	3,125	3,750	04/21/2015	02/01/2033
64985H JE 8	NEW YORK ST ENVIRONMENTAL FACS CORP REV			1	1FE	145,907	98.866	148,299	150,000	148,237		456			2.306	2.735	MN	442	3,459	11/04/2014	11/15/2021
64990C 3C 3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	263,510	108.529	260,470	240,000	247,207		(2,439)			5.000	3.837	AO	3,000	12,000	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
64990E CK 1	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	171,101	110.497	165,746	150,000	160,375		(1,881)			5.000	3.126	JD	333	7,500	04/16/2014	12/15/2028
64990E CL 9	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	169,199	110.417	165,626	150,000	159,446		(1,705)			5.000	3.288	JD	333	7,500	04/10/2014	12/15/2029
67760H JQ 5	OHIO ST TPK COMMN TPK REV			2	1FE	171,567	110.338	165,507	150,000	160,964		(1,901)			5.000	3.097	FA	2,833	3,750	06/02/2014	02/15/2027
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	174,926	116.445	174,668	150,000	163,899		(1,978)			5.500	3.435	JD	688	8,250	05/20/2014	12/01/2032
71884A VH 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	450,000	105.191	473,360	450,000	450,000					4.957	4.957	JJ	11,153	22,307	05/18/2011	07/01/2025
73358W KN 3	PORT AUTH N Y & N J				1FE	143,808	98.700	148,050	150,000	147,295		684			2.250	2.900	JD	281	3,375	11/04/2014	12/01/2021
73358W TM 6	PORT AUTH N Y & N J				1FE	117,798	111.960	111,960	100,000	109,967		(1,980)			5.000	2.710	MS	1,667	5,000	11/12/2014	09/01/2023
746189 PR 4	PURDUE UNIV IND UNIV REVS			2	1FE	111,943	104.622	104,622	100,000	102,031		(998)			5.000	3.597	JJ	2,500	2,500	02/11/2010	07/01/2024
795576 FP 7	SALT LAKE CITY UTAH ARPT REV			2	1FE	262,246	114.576	257,796	225,000	256,719		(3,217)			5.000	3.100	JJ	5,625	1,250	05/16/2017	07/01/2030
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	114,559	113.203	113,203	100,000	109,876		(1,362)			5.000	3.280	JD	417	5,000	05/26/2015	12/01/2035
833102 ZC 3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1FE	111,794	111.736	111,736	100,000	108,306		(1,039)			5.000	3.631	JD	417	5,000	06/19/2015	12/01/2040
880591 EH 1	TENNESSEE VALLEY AUTHORITY	SD			1	249,144	125.237	250,474	200,000	240,829		(1,276)			5.250	3.815	MS	3,092	10,500	09/06/2011	09/15/2039
882806 AU 6	TEXAS TECH UNIV REVS			2	1FE	276,183	100.395	250,988	250,000	250,417		(3,368)			5.000	3.610	FA	4,722	12,500	03/24/2010	02/15/2025
914119 B8 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	152,375	114.841	143,551	125,000	142,079		(2,648)			5.000	2.500	JD	521	6,250	12/03/2014	06/01/2025
91412F 7X 9	UNIVERSITY CALIF REVS			1,2	1FE	170,271	101.310	151,965	150,000	151,192		(3,140)			6.270	4.080	MN	1,202	9,405	03/05/2012	05/15/2031
916277 KQ 8	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV			1	1FE	210,598	106.170	212,340	200,000	203,879		(1,012)			4.650	4.050	JJ	4,650	9,300	06/09/2011	07/01/2022
928075 FE 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1FE	160,854	104.713	157,070	150,000	152,118		(1,343)			5.000	4.021	JJ	3,750	7,500	08/18/2011	07/01/2034
93974C 6K 1	WASHINGTON ST			2	1FE	119,497	111.358	111,358	100,000	109,995		(2,302)			5.000	2.415	FA	2,083	5,000	09/10/2014	02/01/2025
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	117,723	113.871	113,871	100,000	111,616		(1,670)			5.000	2.950	AO	1,250	5,000	02/12/2015	04/01/2030
977100 FD 3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1FE	175,602	113.841	170,762	150,000	171,852		(2,652)			5.000	2.789	MN	1,250	7,500	07/24/2017	05/01/2036

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
97712D QR 0	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1FE	108,522	101.593	101,593	100,000	106,568		(785)			4.000	3.000	MN	511	4,000	06/09/2016	11/15/2039
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						10,156,040	XXX	9,879,696	9,015,000	9,635,162	0	(103,660)	0	0	XXX	XXX	XXX	121,989	399,526	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																					
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 Q9 4	FH G08479 - RMBS			4	1	70,432	100.742	68,680	68,174	70,467		69			3.500	2.989	MON	199	2,410	02/23/2012	03/01/2042
3128MJ S8 4	FH G08542 - RMBS			4	1	122,965	102.430	122,322	119,420	124,277		613			4.000	3.342	MON	398	4,843	08/28/2013	08/01/2043
3128MJ XR 6	FH G08687 - RMBS			4	1	118,711	100.329	113,743	113,370	119,289		337			3.500	2.777	MON	331	4,016	03/29/2016	01/01/2046
3128P8 FX 4	FH C91982 - RMBS			4	1	488,093	101.268	492,282	486,118	487,952		(141)			3.500	3.421	MON	1,418	8,571	05/24/2018	03/01/2038
3128PT 3K 9	FH J14402 - RMBS			4	1	29,885	101.288	30,218	29,834	29,840		(2)			3.500	3.468	MON	87	1,138	01/20/2011	02/01/2026
3128PT VD 4	FH J14212 - RMBS			4	1	102,944	101.299	104,102	102,767	102,762		(22)			3.500	3.473	MON	300	3,642	01/20/2011	01/01/2026
31292K 6A 0	FH C03565 - RMBS			4	1	27,289	102.892	27,861	27,078	27,333		24			4.000	3.843	MON	90	1,099	06/14/2011	12/01/2040
31292S AH 3	FH C09008 - RMBS			4	1	96,444	98.362	91,753	93,281	96,349		19			3.000	2.536	MON	233	2,822	07/19/2012	08/01/2042
312943 DJ 9	FH A94605 - RMBS			4	1	44,395	102.894	45,325	44,051	44,433		30			4.000	3.853	MON	147	1,785	06/14/2011	10/01/2040
312946 B9 6	FH A97264 - RMBS			4	1	44,605	102.894	45,639	44,356	44,616		20			4.000	3.904	MON	148	1,795	06/14/2011	02/01/2041
3132GR ZL 8	FH Q06747 - RMBS			4	1	96,017	100.742	93,628	92,938	95,904		134			3.500	3.016	MON	271	3,290	02/23/2012	03/01/2042
3132GT R4 1	FH Q08307 - RMBS			4	1	84,167	100.741	81,874	81,272	84,273		132			3.500	2.946	MON	237	2,878	04/27/2012	05/01/2042
3132J8 TV 2	FH Q17363 - RMBS			4	1	87,541	98.283	84,209	85,680	87,442		53			3.000	2.711	MON	214	2,600	05/22/2013	04/01/2043
3132JP P2 2	FH Q22241 - RMBS			4	1	581,474	102.442	569,256	555,686	581,151		1,522			4.000	3.263	MON	1,852	22,274	10/08/2013	10/01/2043
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
3132QM LQ 2	FH Q31234 - RMBS			4	1	125,437	100.396	120,257	119,783	125,659		440			3.500	2.811	MON	349	4,249	02/24/2015	02/01/2045
3132QU 3B 7	FH Q37993 - RMBS			4	1	234,535	102.090	224,791	220,189	235,285		1,432			4.000	2.939	MON	734	8,958	01/19/2016	12/01/2045
3136A5 YC 4	FNR 1230M ED - CMO/RMBS			4	1	102,357	99.318	99,605	100,289	101,511		(51)			2.500	2.072	MON	209	2,545	04/19/2012	04/25/2031
3138A5 TA 0	FN AH4144 - RMBS			4	1	72,342	101.222	72,680	71,803	71,958		(44)			3.500	3.352	MON	209	2,555	01/13/2011	01/01/2026
3138A9 PS 7	FN AH7632 - RMBS			4	1	459,474	102.826	471,428	458,471	459,058		(82)			4.000	3.965	MON	1,528	14,020	07/27/2011	08/01/2041
3138EK JA 4	FN AL2956 - RMBS			4	1	92,890	98.660	87,398	88,585	91,419		(227)			2.500	1.505	MON	185	2,254	12/13/2012	01/01/2028
3138EN 7M 5	FN AL6299 - RMBS			4	1	154,135	100.378	146,956	146,403	154,404		693			3.500	2.701	MON	427	5,186	01/13/2015	01/01/2045
3138ET DZ 6	FN AL8219 - RMBS			4	1	108,102	102.121	103,008	100,868	108,320		526			4.000	2.851	MON	336	4,089	04/20/2016	02/01/2046
3138WG EZ 3	FN AS6451 - RMBS			4	1	80,512	100.413	77,334	77,016	80,282		95			3.500	2.897	MON	225	2,719	01/22/2016	01/01/2046
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	157,691	100.378	149,327	148,765	156,457		422			3.500	2.742	MON	434	5,249	01/15/2015	12/01/2044
31410L UV 2	FN 890796 - RMBS			4	1	187,583	100.887	185,026	183,400	187,657		74			3.500	3.142	MON	535	5,420	01/17/2018	12/01/2045
31418A YP 7	FN MA1617 - RMBS			4	1	94,997	100.066	91,921	91,861	94,351		(112)			3.000	2.199	MON	230	2,806	10/11/2013	10/01/2028
31418S U3 1	FN AD5101 - RMBS			4	1	51,984	101.315	52,276	51,597	51,729		(28)			3.500	3.329	MON	150	1,852	01/13/2011	12/01/2025
31418V KJ 0	FN AD7496 - RMBS			4	1	80,583	101.222	80,961	79,983	80,247		(53)			3.500	3.304	MON	233	2,844	01/13/2011	01/01/2026
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						4,146,820	XXX	4,077,971	4,023,576	4,144,900	0	7,277	0	0	XXX	XXX	XXX	12,178	133,617	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						14,302,860	XXX	13,957,667	13,038,576	13,780,062	0	(96,383)	0	0	XXX	XXX	XXX	134,167	533,143	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC.			1,2	2FE	199,650	95.919	191,838	200,000	199,763		33			3.600	3.621	MN	940	7,200	05/05/2015	05/14/2025
00507U AS 0	ACTAVIS FUNDING SCS		C	1,2	2FE	97,437	97.622	97,622	100,000	98,200		250			3.800	4.132	MS	1,119	3,800	10/26/2015	03/15/2025
009279 AC 4	AIRBUS GROUP SE		C	1,2	1FE	197,538	94.962	189,924	200,000	197,614		45			3.950	4.021	AO	1,778	7,900	04/05/2017	04/10/2047
010392 FC 7	ALABAMA POWER CO	SD		1	1FE	295,248	100.048	300,144	300,000	298,983		555			3.375	3.577	AO	2,531	10,125	06/22/2011	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP.			2	1FE	100,310	97.110	97,110	100,000	100,267		(28)			3.300	3.263	MN	532	3,300	05/18/2017	05/03/2027
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC.		C	1,2	2FE	199,666	94.263	188,526	200,000	199,752		30			3.650	3.670	FA	3,042	7,300	01/13/2016	02/01/2026
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC.		C	1	2FE	166,407	88.960	133,440	150,000	165,137		(346)			4.625	3.985	FA	2,891	6,938	02/10/2015	02/01/2044
06406H CW 7	BANK OF NEW YORK MELLON CORP.			2	1FE	204,756	99.480	198,960	200,000	200,886		(1,120)			2.300	1.565	MS	1,406	2,300	04/06/2016	09/11/2019
07274N AL 7	BAYER US FINANCE II LLC		C	1,2	2FE	198,542	95.475	190,950	200,000	198,597		55			4.375	4.463	JD	389	4,132	06/19/2018	12/15/2028
125896 BK 5	CMS ENERGY CORP.			1,2	2FE	110,386	104.364	104,364	100,000	106,489		(2,082)			5.050	2.747	MS	1,487	5,050	02/07/2017	03/15/2022
126650 CL 2	CVS HEALTH CORP.			1,2	2FE	197,988	97.450	194,900	200,000	198,594		184			3.875	3.998	JJ	3,466	7,750	07/13/2015	07/20/2025
151020 AS 3	CELGENE CORP.			1,2	2FE	149,921	96.266	144,399	150,000	149,948		7			3.875	3.881	FA	2,196	5,813	09/29/2015	08/15/2025
166764 AH 3	CHEVRON CORP.			1,2	1FE	244,873	99.843	249,608	250,000	247,426		523			3.191	3.441	JD	155	7,978	10/08/2013	06/24/2023
172967 FT 3	CITIGROUP INC.				2FE	215,372	102.173	204,346	200,000	208,287		(2,567)			4.500	3.060	JJ	4,175	9,000	02/24/2016	01/14/2022
20030N BM 2	COMCAST CORP.			1,2	1FE	249,060	96.420	241,050	250,000	249,205		35			4.200	4.228	FA	3,967	10,500	08/05/2014	08/15/2034
21688A AF 9	RABOBANK NEDERLAND (NEW YORK BRANCH)		C		1FE	201,752	98.265	196,530	200,000	201,162		(422)			2.500	2.208	JJ	2,250	2,500	11/27/2017	01/19/2021
22546Q AN 7	CREDIT SUISSE AG (NEW YORK BRANCH)		C		1FE	201,604	99.704	199,408	200,000	200,213		(400)			2.300	2.035	MN	422	4,600	03/29/2016	05/28/2019
23636T AA 8	DANONE SA.		C	1	2FE	237,450	98.212	245,530	250,000	244,415		1,490			3.000	3.695	JD	333	7,500	12/18/2013	06/15/2022
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC.			1,2	2FE	99,874	95.674	95,674	100,000	99,902		22			2.950	2.975	MS	828	2,942	09/07/2017	03/20/2023
26441C AL 9	DUKE ENERGY CORP.			1,2	2FE	155,320	100.902	151,353	150,000	153,257		(652)			3.950	3.430	AO	1,251	5,925	09/15/2015	10/15/2023
26442U AG 9	DUKE ENERGY PROGRESS LLC.			1,2	1FE	249,953	101.015	252,538	250,000	249,958		5			3.700	3.702	MS	3,649		08/06/2018	09/01/2028
31428X BM 7	FEDEX CORP.			1,2	2FE	199,196	95.086	190,172	200,000	199,344		68			3.300	3.346	MS	1,943	6,600	01/03/2017	03/15/2027
369604 BH 5	GENERAL ELECTRIC CO.			1	2FE	223,284	81.558	163,116	200,000	222,498		(526)			4.500	3.802	MS	2,750	9,000	06/19/2017	03/11/2044
38141E C2 3	GOLDMAN SACHS & CO.			1,2	1FE	204,506	97.757	195,514	200,000	202,733		(462)			3.850	3.564	JJ	3,700	7,700	12/09/2014	07/08/2024
40428H PR 7	HSBC USA INC.		C		1FE	199,804	98.990	197,980	200,000	199,953		32			2.350	2.371	MS	1,514	2,350	02/26/2015	03/05/2020
46625H JE 1	JPMORGAN CHASE & CO.				1FE	201,928	99.206	198,412	200,000	201,095		(213)			3.250	3.093	MS	1,769	3,250	10/30/2015	09/23/2022
49456B AE 1	KINDER MORGAN INC.			1,2	2FE	124,746	99.424	124,280	125,000	124,951		52			3.050	3.094	JD	318	3,813	11/24/2014	12/01/2019
58013M EZ 3	MCDONALD'S CORP.			1,2	2FE	106,534	100.441	100,441	100,000	106,125		(255)			4.700	4.181	JD	287	4,700	05/09/2017	12/09/2035
582839 AJ 5	MEAD JOHNSON NUTRITION CO.		C	1	1FE	100,175	99.708	99,708	100,000	100,123		(52)			3.000	2.932	MN	383	3,000	02/15/2018	11/15/2020
58933Y AT 2	MERCK & CO INC.			1,2	1FE	248,563	96.043	240,108	250,000	248,672		30			3.700	3.732	FA	3,623	9,250	02/05/2015	02/10/2045
61761J 3R 8	MORGAN STANLEY.			1	1FE	201,742	92.463	184,926	200,000	201,384		(160)			3.125	3.022	JJ	2,674	6,250	09/08/2016	07/27/2026
655844 BZ 0	NORFOLK SOUTHERN CORP.			1,2	2FE	249,445	100.026	250,065	250,000	249,464		19			3.800	3.827	FA	3,932		07/30/2018	08/01/2028
666807 BG 6	NORTHROP GRUMMAN CORP.			1	2FE	142,026	98.413	147,620	150,000	145,790		823			3.250	3.925	FA	2,031	4,875	01/22/2014	08/01/2023
66989H AD 0	NOVARTIS CAPITAL CORP.		C	1	1FE	224,042	102.168	204,336	200,000	206,429		(3,732)			4.400	1.904	AO	1,638	8,800	03/20/2015	04/24/2020
69353R FG 8	PNC BANK NA.			2	1FE	469,595	95.389	476,945	500,000	470,128		533			3.100	3.908	AO	2,842		10/23/2018	10/25/2027
713448 BY 3	PEPSICO INC.			1	1FE	238,633	98.992	247,480	250,000	245,328		1,372			2.750	3.376	MS	2,215	6,875	10/08/2013	03/05/2022
717081 EP 4	PFIZER INC.			1,2	1FE	99,841	100.379	100,379	100,000	99,846		5			3.600	3.619	MS	1,140		09/04/2018	09/15/2028
74005P BD 5	PRAXAIR INC.		C	1,2	1FE	249,595	89.927	224,818	250,000	249,640		9			3.550	3.559	MN	1,331	8,875	01/29/2015	11/07/2042
751212 AB 7	RALPH LAUREN CORP.			1,2	1FE	199,590	98.924	197,848	200,000	199,862		66			2.625	2.669	FA	1,940	2,625	08/13/2015	08/18/2020
75625Q AB 5	RECKITT BENCKISER TREASURY SERVICES PLC.		C	1,2	1FE	252,668	100.644	251,610	250,000	251,417		(286)			3.625	3.488	MS	2,517	9,063	03/26/2014	09/21/2023
774341 AB 7	ROCKWELL COLLINS INC.			1	2FE	230,666	101.073	202,146	200,000	202,383		(4,331)			5.250	3.000	JJ	4,842	10,500	11/04/2011	07/15/2019
855244 AR 0	STARBUCKS CORP.			1,2	2FE	249,720	99.190	247,975	250,000	249,717		(3)			4.000	4.014	MN	1,278	2,639	08/08/2018	11/15/2028
863667 AB 7	STRYKER CORP.			1	1FE	256,233	101.545	253,863	250,000	250,843		(780)			4.375	4.040	JJ	5,043	10,938	01/31/2011	01/15/2020
892331 AD 1	TOYOTA MOTOR CORP.		C		1FE	500,000	101.196	505,980	500,000	500,000					3.669	3.669	JJ	8,204		07/10/2018	07/20/2028

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in 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.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
90131H AE 5	21ST CENTURY FOX AMERICA INC.			1,2	2FE	100,237	100.921	100,921	100,000	100,146		(23)			3.700	3.671	MS	1,089	3,700	09/24/2014	09/15/2024
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
904764 BC 0	UNILEVER CAPITAL CORP.		C	1,2	1FE	247,555	98.879	247,198	250,000	247,627		72			3.500	3.622	MS	2,406	4,375	09/04/2018	03/22/2028
913017 BV 0	UNITED TECHNOLOGIES CORP.			1	2FE	246,003	97.924	244,810	250,000	248,286		467			3.100	3.314	JD	646	7,750	10/08/2013	06/01/2022
91324P CU 4	UNITEDHEALTH GROUP INC.			1	1FE	97,945	97.911	97,911	100,000	98,508		563			2.125	2.829	MS	626	2,125	02/16/2018	03/15/2021
91324P DJ 8	UNITEDHEALTH GROUP INC.			1	1FE	150,492	100.862	151,293	150,000	150,490		(2)			3.500	3.420	JD	233		12/21/2018	06/15/2023
91324P DK 5	UNITEDHEALTH GROUP INC.			1	1FE	100,350	101.090	101,090	100,000	100,346		(4)			3.850	3.806	JD	171	1,882	09/26/2018	06/15/2028
92826C AE 2	VISA INC.			1,2	1FE	357,734	103.421	361,974	350,000	357,255		(322)			4.150	3.973	JD	686	14,525	06/07/2017	12/14/2035
931142 CB 7	WAL MART STORES INC.				1FE	229,028	115.196	230,392	200,000	224,678		(1,005)			5.250	4.212	MS	3,500	10,500	04/23/2014	09/01/2035
94948Q AF 7	WELLESLEY COLLEGE			1	1FE	200,000	99.739	199,478	200,000	200,000					2.421	2.420	JJ	2,421	2,421	03/29/2012	07/01/2019
949746 SA 0	WELLS FARGO & CO.				1FE	199,812	96.878	193,756	200,000	199,903		31			2.100	2.120	JJ	1,808	2,100	07/18/2016	07/26/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						11,174,551	XXX	10,903,377	11,075,000	11,122,853	0	(12,376)	0	0	XXX	XXX	XXX	111,087	296,731	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06035R AR 7	BANK 18BK14 A3 - CMBS			4	1FE	201,991	101.669	203,339	200,000	201,938		(53)			3.966	3.855	MON	661	1,983	09/18/2018	09/17/2060
06540T AC 4	BANK 18BK11 A2 - CMBS			4	1FE	403,999	100.322	401,288	400,000	403,720		(279)			3.784	3.672	MON	1,261	10,091	04/13/2018	03/17/2061
17291D AD 5	CGCMT 18C5 A4 - CMBS			4	1FE	205,991	104.614	209,227	200,000	205,712		(279)			4.228	3.881	MON	705	4,228	06/07/2018	06/12/2051
17325G AD 8	CGCMT 16C3 A4 - CMBS			4	1FE	191,813	97.033	194,067	200,000	192,138		325			3.154	3.747	MON	526	2,103	08/08/2018	11/18/2049
17326F AD 9	CGCMT 17C4 A4 - CMBS			4	1FE	98,215	98.639	98,639	100,000	98,274		59			3.471	3.718	MON	289	1,157	08/10/2018	10/17/2050
23305Y AD 1	DBUBS 11LC3 A4 - CMBS			4	1FE	218,357	102.244	221,061	216,210	216,579		(244)			4.551	4.438	MON	820	10,908	08/11/2011	08/12/2044
36250S AE 9	GSMS 18GS10 A5 - CMBS			4	1FE	514,983	103.248	516,241	500,000	514,425		(558)			4.155	3.807	MON	1,731	8,656	07/18/2018	07/12/2051
46591A AZ 8	JPMDB 18C8 A3 - CMBS			4	1FE	504,998	101.897	509,487	500,000	504,714		(284)			3.944	3.832	MON	1,644	9,861	05/23/2018	06/16/2051
92935J BC 8	WFRBS 11C2 A4 - CMBS			4	1FE	499,131	102.653	493,612	480,855	484,422		(2,253)			4.869	4.383	MON	1,951	23,470	06/15/2011	02/15/2044
92936C AJ 8	WFRBS 11C4 A4 - CMBS			4	1FE	757,479	103.660	777,447	750,000	750,994		(1,004)			4.902	4.801	MON	3,064	36,765	07/21/2011	06/17/2044
95000M BP 5	WFCM 16C36 A4 - CMBS			4	1FE	283,241	96.585	265,608	275,000	281,551		(794)			3.065	2.722	MON	702	8,429	10/21/2016	11/18/2059
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FE	201,989	101.340	202,680	200,000	201,861		(128)			3.948	3.838	MON	658	4,606	04/30/2018	05/17/2051
95001R AW 9	WFCM 18C48 A4 - CMBS			4	1FE	504,996	102.199	510,995	500,000	504,983		(12)			4.037	3.913	MON	1,682		12/07/2018	01/17/2052
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						4,587,183	XXX	4,603,691	4,522,065	4,561,310	0	(5,504)	0	0	XXX	XXX	XXX	15,694	122,256	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02007D AC 4	ALLYA 152 A4 - ABS			4	1FE	63,276	99.802	63,154	63,280	63,279		1			1.840	1.849	MON	52	1,212	09/10/2015	06/15/2020
03065T AD 4	AMCAR 164 A3 - ABS			4	1FE	80,792	99.480	80,376	80,796	80,795		1			1.530	1.537	MON	79	1,284	10/05/2016	07/08/2021
14312Q AD 8	CARMX 164 A4 - ABS			4	1FE	124,997	97.622	122,028	125,000	124,999		1			1.600	1.606	MON	89	2,000	10/19/2016	06/15/2022
17119B AD 9	CCART 16B A4 - ABS			4	1FE	199,963	98.927	197,853	200,000	199,987		11			1.870	1.883	MON	166	3,740	10/26/2016	02/15/2022
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	249,883	101.414	253,535	250,000	249,896		13			3.290	3.299	MN	868	3,975	06/13/2018	05/23/2025
254683 CE 3	DCENT 182 A - ABS			4	1FE	300,000	99.215	297,645	300,000	300,000					2.785	2.801	MON	348	5,532	03/08/2018	08/15/2025
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	174,968	100.705	176,233	175,000	174,962		(6)			3.170	3.199	MON	247	4,099	03/13/2018	03/15/2025
38014B AC 3	GMALT 181 A2B - ABS			4	1FE	193,655	99.933	193,525	193,655	193,655					2.670	2.530	MON	172	3,716	02/13/2018	04/20/2020
44890Y AE 6	HART 15B A4 - ABS			4	1FE	54,405	99.757	54,285	54,417	54,416		3			1.480	1.491	MON	36	851	04/15/2015	06/15/2021
65474V AL 5	NMOTR 16A A2 - ABS			4	1FE	499,929	99.331	496,655	500,000	500,011		23			1.540	1.554	MON	342	5,775	07/12/2016	06/15/2021
82652K AA 2	SRFC 171 A - ABS			4	1FE	52,772	99.097	52,298	52,775	52,772					2.910	2.911	MON	47	1,607	03/13/2017	03/20/2034
92348P AC 6	VZOT 172 C - ABS			4	1FE	249,975	98.915	247,286	250,000	249,988		8			2.380	2.395	MON	182	5,950	06/13/2017	12/20/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,494,615	XXX	2,483,595	2,494,923	2,494,759	0	55	0	0	XXX	XXX	XXX	2,913	44,180	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						18,256,349	XXX	17,990,663	18,091,987	18,178,922	0	(17,824)	0	0	XXX	XXX	XXX	129,694	463,167	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						25,615,471	XXX	25,018,075	24,160,103	25,041,704	55,302	(147,545)	0	0	XXX	XXX	XXX	269,212	798,019	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						5,770,907	XXX	5,699,545	5,598,318	5,767,260	0	5,550	0	0	XXX	XXX	XXX	17,736	154,772	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						4,587,183	XXX	4,603,691	4,522,065	4,561,310	0	(5,504)	0	0	XXX	XXX	XXX	15,694	122,256	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,494,615	XXX	2,483,595	2,494,923	2,494,759	0	55	0	0	XXX	XXX	XXX	2,913	44,180	XXX	XXX
8399999. Grand Total - Bonds						38,468,176	XXX	37,804,906	36,775,408	37,865,034	55,302	(147,444)	0	0	XXX	XXX	XXX	305,555	1,119,226	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001055 10 2	AFLAC ORD			124.000	5,649	45.560	5,649	5,880		32		(231)		(231)		L	10/09/2018
00206R 10 2	AT&T ORD			1,184.000	33,791	28.540	33,791	39,676				(5,884)		(5,884)		L	10/09/2018
002824 10 0	ABBOTT LABORATORIES ORD			278.000	20,108	72.330	20,108	328		311		4,242		4,242		L	05/29/1992
00287Y 10 9	ABBVIE ORD			276.000	25,444	92.190	25,444	2,807		883		(842)		(842)		L	12/18/2018
003654 10 0	ABIOMED ORD			8.000	2,600	325.040	2,600	3,161				(560)		(560)		L	10/09/2018
00507V 10 9	ACTIVISION BLIZZARD ORD			146.000	6,799	46.570	6,799	8,054		25		(3,492)		(3,492)		L	10/09/2018
00724F 10 1	ADOBE ORD			95.000	21,493	226.240	21,493	24,146				(2,653)		(2,653)		L	10/09/2018
00751Y 10 6	ADVANCE AUTO PARTS ORD			14.000	2,204	157.460	2,204	2,365	1			(160)		(160)		L	10/09/2018
007903 10 7	ADVANCED MICRO DEVICES ORD			176.000	3,249	18.460	3,249	4,796				(1,547)		(1,547)		L	10/09/2018
00846U 10 1	AGILENT TECHNOLOGIES ORD			62.000	4,183	67.460	4,183	4,304	10			(122)		(122)		L	10/09/2018
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			43.000	6,882	160.050	6,882	7,066	47			(184)		(184)		L	10/09/2018
00971T 10 1	AKAMAI TECHNOLOGIES ORD			32.000	1,955	61.080	1,955	2,078				(124)		(124)		L	10/09/2018
012653 10 1	ALBEMARLE ORD			21.000	1,618	77.070	1,618	2,043	7			(425)		(425)		L	10/09/2018
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			20.000	2,305	115.240	2,305	2,519	19			(215)		(215)		L	10/09/2018
015351 10 9	ALEXION PHARMACEUTICALS ORD			42.000	4,089	97.360	4,089	5,485				(1,396)		(1,396)		L	10/09/2018
016255 10 1	ALIGN TECHNOLOGY ORD			15.000	3,141	209.430	3,141	5,115				(1,973)		(1,973)		L	10/09/2018
018581 10 8	ALLIANCE DATA SYSTEMS ORD			7.000	1,051	150.080	1,051	1,615		8		(565)		(565)		L	08/08/2018
020002 10 1	ALLSTATE ORD			66.000	5,454	82.630	5,454	6,379	30	17		(926)		(926)		L	10/09/2018
02005N 10 0	ALLY FINANCIAL ORD			81.000	1,835	22.660	1,835	2,166		12		(330)		(330)		L	10/09/2018
02079K 10 7	ALPHABET CL C ORD			50.000	51,781	1,035.610	51,781	56,820				(5,040)		(5,040)		L	10/09/2018
02079K 30 5	ALPHABET CL A ORD			49.000	51,203	1,044.960	51,203	38,820				(1,852)		(1,852)		L	06/12/2018
02209S 10 3	ALTRIA GROUP ORD			336.000	16,595	49.390	16,595	21,205	269			(4,610)		(4,610)		L	10/09/2018
023135 10 6	AMAZON COM ORD			66.000	99,130	1,501.970	99,130	65,928				5,124		5,124		L	10/09/2018
023608 10 2	AMEREN ORD			47.000	3,066	65.230	3,066	3,118		22		(52)		(52)		L	10/09/2018
02376R 10 2	AMERICAN AIRLINES GROUP ORD			80.000	2,569	32.110	2,569	2,685		8		(116)		(116)		L	10/09/2018
025537 10 1	AMERICAN ELECTRIC POWER ORD			96.000	7,175	74.740	7,175	7,014		64		161		161		L	10/09/2018
025816 10 9	AMERICAN EXPRESS ORD			115.000	10,962	95.320	10,962	12,267				(1,305)		(1,305)		L	10/09/2018
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			172.000	6,779	39.410	6,779	9,259		55		(2,480)		(2,480)		L	10/09/2018
03027X 10 0	AMERICAN TOWER REIT			84.000	13,288	158.190	13,288	12,403	71			885		885		L	10/09/2018
030420 10 3	AMERICAN WATER WORKS ORD			34.000	3,086	90.770	3,086	3,080		15		6		6		L	10/09/2018
03073E 10 5	AMERISOURCEBERGEN ORD			31.000	2,306	74.400	2,306	2,819		12		(512)		(512)		L	10/09/2018
03076C 10 6	AMERIPRISE FINANCE ORD			27.000	2,818	104.370	2,818	4,024		24		(1,206)		(1,206)		L	10/09/2018
031100 10 0	AMETEK ORD			45.000	3,047	67.700	3,047	3,456		6		(410)		(410)		L	10/09/2018
031162 10 0	AMGEN ORD			114.000	22,192	194.670	22,192	23,485		150		(1,293)		(1,293)		L	10/09/2018
032095 10 1	AMPHENOL CL A ORD			57.000	4,618	81.020	4,618	5,141	13			(523)		(523)		L	10/09/2018
032511 10 7	ANADARKO PETROLEUM ORD			99.000	4,340	43.840	4,340	6,991		30		(2,651)		(2,651)		L	10/09/2018
032654 10 5	ANALOG DEVICES ORD			71.000	6,094	85.830	6,094	6,161		34		(67)		(67)		L	10/09/2018
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			246.000	2,416	9.820	2,416	2,509	74			(93)		(93)		L	10/09/2018
03662Q 10 5	ANSYS ORD			17.000	2,430	142.940	2,430	2,819				(389)		(389)		L	10/09/2018
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT			1,375.000	29,411	21.390	29,411	42,753		2,141		(9,785)		(9,785)		L	04/11/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
036752 10 3	ANTHEM ORD			42.000	11,030	262.630	11,030	11,726		32		(696)		(696)		L	10/09/2018
037411 10 5	APACHE ORD			73.000	1,916	26.250	1,916	3,600		18		(1,683)		(1,683)		L	10/09/2018
037833 10 0	APPLE ORD			770.000	121,460	157.740	121,460	143,829		1,049		(39,805)		(39,805)		L	10/09/2018
038222 10 5	APPLIED MATERIAL ORD			196.000	6,417	32.740	6,417	7,003		39		(586)		(586)		L	10/09/2018
039483 10 2	ARCHER DANIELS MIDLAND ORD			108.000	4,425	40.970	4,425	5,558		36		(1,133)		(1,133)		L	10/09/2018
040413 10 6	ARISTA NETWORKS ORD			12.000	2,528	210.700	2,528	2,864				(336)		(336)		L	10/09/2018
049560 10 5	ATMOS ENERGY ORD			21.000	1,947	92.720	1,947	2,034		11		(87)		(87)		L	10/09/2018
052769 10 6	AUTODESK ORD			42.000	5,402	128.610	5,402	6,001				(599)		(599)		L	10/09/2018
053015 10 3	AUTOMATIC DATA PROCESSING ORD			71.000	9,310	131.120	9,310	10,661	56			(1,351)		(1,351)		L	10/09/2018
053332 10 2	AUTOZONE ORD			5.000	4,192	838.340	4,192	3,913				279		279		L	10/09/2018
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			26.000	4,525	174.050	4,525	4,710	38			(184)		(184)		L	10/09/2018
054937 10 7	BB AND T ORD			151.000	6,541	43.320	6,541	7,465		61		(924)		(924)		L	10/09/2018
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
05722G 10 0	BAKER HUGHES CL A ORD			80.000	1,720	21.500	1,720	2,611		14		(891)		(891)		L	10/09/2018
058498 10 6	BALL ORD			66.000	3,035	45.980	3,035	3,018		7		17		17		L	10/09/2018
060505 10 4	BANK OF AMERICA ORD			1,293.000	31,860	24.640	31,860	38,777		227		(6,918)		(6,918)		L	10/09/2018
064058 10 0	BANK OF NEW YORK MELLON ORD			174.000	8,190	47.070	8,190	9,090		49		(900)		(900)		L	10/09/2018
071813 10 9	BAXTER INTERNATIONAL ORD			81.000	5,331	65.820	5,331	209	15	57		96		96		L	10/01/1990
075887 10 9	BECTON DICKINSON ORD			44.000	9,914	225.320	9,914	11,022		34		(1,108)		(1,108)		L	10/09/2018
084670 70 2	BERKSHIRE HATHWAY CL B ORD			292.000	59,621	204.180	59,621	58,531				(1,038)		(1,038)		L	12/18/2018
086516 10 1	BEST BUY ORD			46.000	2,436	52.960	2,436	3,282		21		(846)		(846)		L	10/09/2018
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			34.000	2,895	85.150	2,895	3,546				(650)		(650)		L	10/09/2018
09062X 10 3	BIOGEN ORD			38.000	11,435	300.920	11,435	13,094				(1,659)		(1,659)		L	10/09/2018
09247X 10 1	BLACKROCK ORD			24.000	9,428	392.820	9,428	9,478		13		(51)		(51)		L	12/18/2018
097023 10 5	BOEING ORD			89.000	28,703	322.500	28,703	34,305		152		(5,603)		(5,603)		L	10/09/2018
09857L 10 8	BOOKING HOLDINGS ORD			9.000	15,502	1,722.420	15,502	16,631				(1,129)		(1,129)		L	12/18/2018
099724 10 6	BORGWARNER ORD			200.000	6,948	34.740	6,948	6,098		136		(3,270)		(3,270)		L	02/10/2016
101121 10 1	BOSTON PROPERTIES REIT ORD			29.000	3,264	112.550	3,264	3,489	28			(225)		(225)		L	10/09/2018
101137 10 7	BOSTON SCIENTIFIC ORD			267.000	9,436	35.340	9,436	9,991				(555)		(555)		L	10/09/2018
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			182.998	5,578	30.480	5,578	9,137				(3,969)		(3,969)		L	06/15/2018
110122 10 8	BRISTOL MYERS SQUIBB ORD			266.000	13,827	51.980	13,827	571		697		(2,474)		(2,474)		L	06/09/1987
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			22.000	2,118	96.250	2,118	2,763	11			(646)		(646)		L	10/09/2018
11135F 10 1	BROADCOM ORD			71.000	18,054	254.280	18,054	13,607		393		204		204		L	10/09/2018
115637 20 9	BROWN FORMAN CL B ORD			55.000	2,617	47.580	2,617	2,760	9			(143)		(143)		L	10/09/2018
118230 10 1	BUCKEYE PARTNERS UNT			1,800.000	52,182	28.990	52,182	77,228		5,264		(19,565)		(19,565)		L	08/03/2018
122017 10 6	BURLINGTON STORES ORD			13.000	2,115	162.670	2,115	2,096				18		18		L	12/18/2018
124857 20 2	CBS CL B ORD			63.000	2,754	43.720	2,754	3,616	11			(861)		(861)		L	10/09/2018
12503M 10 8	CBOE GLOBAL MARKETS ORD			21.000	2,054	97.830	2,054	2,130		7		(75)		(75)		L	10/09/2018
12504L 10 9	CBRE GROUP CL A ORD			62.000	2,482	40.040	2,482	2,555				(73)		(73)		L	10/09/2018
12514G 10 8	CDW ORD			29.000	2,350	81.050	2,350	2,450		9		(99)		(99)		L	10/09/2018
125269 10 0	CF INDUSTRIES HOLDINGS ORD			45.000	1,958	43.510	1,958	2,467		14		(509)		(509)		L	10/09/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
12541W 20 9	CH ROBINSON WORLDWIDE ORD			26.000	2,186	84.090	2,186	2,503		13		(316)		(316)		L	10/09/2018
125523 10 0	CIGNA ORD			63.340	12,030	189.920	12,030	12,724				(695)		(695)		L	12/20/2018
12572Q 10 5	CME GROUP CL A ORD			55.000	10,347	188.120	10,347	9,964	96	39		382		382		L	10/09/2018
125896 10 0	CMS ENERGY ORD			54.000	2,681	49.650	2,681	2,736		19		(55)		(55)		L	10/09/2018
126408 10 3	CSX ORD			158.000	9,817	62.130	9,817	11,790		35		(1,973)		(1,973)		L	10/09/2018
126650 10 0	CVS HEALTH ORD			203.000	13,301	65.520	13,301	15,837		83		(2,537)		(2,537)		L	11/28/2018
127097 10 3	CABOT OIL & GAS ORD			84.000	1,877	22.350	1,877	2,051		6		(174)		(174)		L	10/09/2018
127387 10 8	CADENCE DESIGN SYSTEMS ORD			54.000	2,348	43.480	2,348	2,231				117		117		L	10/09/2018
14040H 10 5	CAPITAL ONE FINANCIAL ORD			92.000	6,954	75.590	6,954	8,833		37		(1,879)		(1,879)		L	10/09/2018
14149Y 10 8	CARDINAL HEALTH ORD			60.000	2,676	44.600	2,676	3,263	29			(587)		(587)		L	10/09/2018
143130 10 2	CARMAX ORD			35.000	2,196	62.730	2,196	2,478				(282)		(282)		L	10/09/2018
143658 30 0	CARNIVAL ORD			79.000	3,895	49.300	3,895	4,782		40		(887)		(887)		L	10/09/2018
149123 10 1	CATERPILLAR ORD			112.000	14,232	127.070	14,232	16,741		96		(2,509)		(2,509)		L	10/09/2018
150870 10 3	CELANESE ORD			26.000	2,339	89.970	2,339	2,652		14		(313)		(313)		L	10/09/2018
151020 10 4	CELGENE ORD			135.000	8,652	64.090	8,652	11,714				(3,062)		(3,062)		L	10/09/2018
15135B 10 1	CENTENE ORD			40.000	4,612	115.300	4,612	5,720				(1,108)		(1,108)		L	10/09/2018
15189T 10 7	CENTERPOINT ENERGY ORD			96.000	2,710	28.230	2,710	2,701		27		9		9		L	10/09/2018
156700 10 6	CENTURYLINK ORD			185.000	2,803	15.150	2,803	3,892		100		(1,090)		(1,090)		L	10/09/2018
156782 10 4	CERNER ORD			61.000	3,199	52.440	3,199	3,878				(680)		(680)		L	10/09/2018
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			40.000	11,399	284.970	11,399	7,385				(2,040)		(2,040)		L	02/10/2016
16411R 20 8	CHENIERE ENERGY ORD			44.000	2,604	59.190	2,604	2,903				(299)		(299)		L	10/09/2018
166764 10 0	CHEVRON ORD			298.000	32,419	108.790	32,419	36,945		279		(4,526)		(4,526)		L	12/18/2018
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			4.000	1,727	431.790	1,727	1,788				(61)		(61)		L	10/09/2018
171340 10 2	CHURCH AND DWIGHT ORD			47.000	3,091	65.760	3,091	2,793		10		298		298		L	10/09/2018
171798 10 1	CIMAREX ENERGY ORD			60.000	3,699	61.650	3,699	5,022		35		(3,622)		(3,622)		L	02/25/2016
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	2,323	77.420	2,323	2,341	16			(19)		(19)		L	10/09/2018
17275R 10 2	CISCO SYSTEMS ORD			766.000	33,191	43.330	33,191	36,385				(3,194)		(3,194)		L	10/09/2018
172908 10 5	CINTAS ORD			16.000	2,688	167.990	2,688	3,125		33		(437)		(437)		L	10/09/2018
172967 42 4	CITIGROUP ORD			409.000	21,293	52.060	21,293	15,218		630		(9,141)		(9,141)		L	02/25/2016
174610 10 5	CITIZENS FINANCIAL GROUP ORD			283.000	8,414	29.730	8,414	11,609		76		(3,195)		(3,195)		L	08/08/2018
177376 10 0	CITRIX SYSTEMS ORD			26.000	2,664	102.460	2,664	2,768		9		(104)		(104)		L	10/09/2018
189054 10 9	CLOROX ORD			24.000	3,699	154.140	3,699	3,607		23		92		92		L	10/09/2018
191216 10 0	COCA-COLA ORD			562.000	26,611	47.350	26,611	26,091		219		520		520		L	10/09/2018
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			113.000	7,173	63.480	7,173	8,360		23		(1,187)		(1,187)		L	10/09/2018
194162 10 3	COLGATE PALMOLIVE ORD			138.000	8,214	59.520	8,214	8,981		58		(767)		(767)		L	10/09/2018
20030N 10 1	COMCAST CL A ORD			744.000	25,333	34.050	25,333	18,794	141	431		(3,769)		(3,769)		L	10/09/2018
200340 10 7	COMERICA ORD			33.000	2,267	68.690	2,267	3,034	20			(767)		(767)		L	10/09/2018
205887 10 2	CONAGRA BRANDS ORD			76.000	1,623	21.360	1,623	2,704		16		(1,081)		(1,081)		L	10/09/2018
20605P 10 1	CONCHO RESOURCES ORD			37.000	3,803	102.790	3,803	5,919				(2,116)		(2,116)		L	10/09/2018
20825C 10 4	CONOCOPHILLIPS ORD			174.000	10,849	62.350	10,849	13,817		53		(2,968)		(2,968)		L	10/09/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
209115 10 4	CONSOLIDATED EDISON ORD			58.000	4,435	76.460	4,435	4,335		64		100		100		L	10/09/2018
21036P 10 8	CONSTELLATION BRANDS CL A ORD			26.000	4,181	160.820	4,181	4,597		2		(416)		(416)		L	12/18/2018
216648 40 2	COOPER ORD			10.000	2,545	254.500	2,545	2,597				(52)		(52)		L	10/09/2018
217204 10 6	COPART ORD			39.000	1,863	47.780	1,863	2,007				(144)		(144)		L	10/09/2018
219350 10 5	CORNING ORD			155.000	4,683	30.210	4,683	5,310		28		(628)		(628)		L	10/09/2018
22160K 10 5	COSTCO WHOLESALE ORD			79.000	16,093	203.710	16,093	16,806		71		(713)		(713)		L	10/09/2018
22160N 10 9	COSTAR GROUP ORD			7.000	2,361	337.340	2,361	2,686				(325)		(325)		L	10/09/2018
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			80.000	8,690	108.630	8,690	8,886		90		(196)		(196)		L	10/09/2018
231021 10 6	CUMMINS ORD			29.000	3,876	133.640	3,876	4,374		33		(499)		(499)		L	10/09/2018
23331A 10 9	D R HORTON ORD			67.000	2,322	34.660	2,322	2,640		10		(318)		(318)		L	10/09/2018
233331 10 7	DTE ENERGY ORD			36.000	3,971	110.300	3,971	4,091	34			(121)		(121)		L	10/09/2018
23355L 10 6	DXC TECHNOLOGY ORD			54.000	2,871	53.170	2,871	4,819	10	4		(1,948)		(1,948)		L	10/09/2018
235851 10 2	DANAHER ORD			103.000	10,621	103.120	10,621	10,994	16			(373)		(373)		L	10/09/2018
237194 10 5	DARDEN RESTAURANTS ORD			23.000	2,297	99.860	2,297	2,499				(202)		(202)		L	10/09/2018
244199 10 5	DEERE ORD			62.000	9,249	149.170	9,249	9,329	47			(80)		(80)		L	10/09/2018
24703L 20 2	DELL TECHNOLOGIES CL C ORD			24.619	1,059	43.000	1,059	1,289				(230)		(230)		L	10/09/2018
247361 70 2	Delta Air Lines, Inc			106.000	5,289	49.900	5,289	5,392		37		(103)		(103)		L	10/09/2018
25179M 10 3	DEVON ENERGY ORD			225.000	5,072	22.540	5,072	8,180		65		(3,571)		(3,571)		L	04/20/2018
252131 10 7	DEXCOM ORD			16.000	1,917	119.800	1,917	1,960				(43)		(43)		L	10/09/2018
25278X 10 9	DIAMONDBACK ENERGY ORD			20.000	1,854	92.700	1,854	2,703		3		(849)		(849)		L	10/09/2018
253868 10 3	DIGITAL REALTY REIT ORD			39.000	4,155	106.550	4,155	4,357	39			(202)		(202)		L	10/09/2018
254687 10 6	WALT DISNEY ORD			243.000	26,645	109.650	26,645	22,590	214	260		(306)		(306)		L	10/09/2018
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			114.000	6,724	58.980	6,724	6,844		171		(2,045)		(2,045)		L	09/20/2017
25470F 10 4	DISCOVERY SRS A ORD			205.000	5,072	24.740	5,072	5,105				(33)		(33)		L	01/30/2018
25470F 30 2	DISCOVERY SRS C ORD			67.000	1,546	23.080	1,546	1,996				(450)		(450)		L	10/09/2018
256677 10 5	DOLLAR GENERAL ORD			52.000	5,620	108.080	5,620	5,466				154		154		L	10/09/2018
256746 10 8	DOLLAR TREE ORD			46.000	4,155	90.320	4,155	3,812				343		343		L	10/09/2018
25746U 10 9	DOMINION ENERGY ORD			126.000	9,004	71.460	9,004	9,245		105		(241)		(241)		L	10/09/2018
25754A 20 1	DOMINOS PIZZA ORD			8.000	1,984	247.990	1,984	2,274		4		(290)		(290)		L	10/09/2018
260003 10 8	DOVER ORD			28.000	1,987	70.950	1,987	2,399		13		(412)		(412)		L	10/09/2018
26078J 10 0	DOWDUPONT ORD			378.000	20,215	53.480	20,215	22,989		144		(2,774)		(2,774)		L	10/09/2018
26441C 20 4	DUKE ENERGY ORD			117.000	10,097	86.300	10,097	9,624		109		473		473		L	10/09/2018
26875P 10 1	EOG RESOURCES ORD			95.000	8,285	87.210	8,285	12,574		21		(4,289)		(4,289)		L	10/09/2018
26884L 10 9	EQT ORD			52.000	982	18.890	982	1,313		2		(331)		(331)		L	10/09/2018
26885B 10 0	EQM MIDSTREAM PARTNERS UNT			250.000	10,813	43.250	10,813	17,148		971		(6,032)		(6,032)		L	04/11/2018
269246 40 1	E TRADE FINANCIAL ORD			50.000	2,194	43.880	2,194	2,659		7		(465)		(465)		L	10/09/2018
277432 10 0	EASTMAN CHEMICAL ORD			108.000	7,896	73.110	7,896	6,720	67	242		(2,109)		(2,109)		L	09/30/2016
278642 10 3	EBAY ORD			182.000	5,109	28.070	5,109	6,059				(950)		(950)		L	10/09/2018
278865 10 0	ECOLAB ORD			41.000	6,041	147.350	6,041	6,354	19			(312)		(312)		L	10/09/2018
281020 10 7	EDISON INTERNATIONAL ORD			61.000	3,463	56.770	3,463	4,298	37			(835)		(835)		L	10/09/2018
28176E 10 8	EDWARDS LIFESCIENCES ORD			40.000	6,127	153.170	6,127	5,918				209		209		L	10/09/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
285512 10 9	ELECTRONIC ARTS ORD			58.000	4,577	78.910	4,577	6,351				(1,774)		(1,774)		L	10/09/2018
291011 10 4	EMERSON ELECTRIC ORD			351.000	20,972	59.750	20,972	1,902		683		(3,489)		(3,489)		L	09/10/1987
29273V 10 0	ENERGY TRANSFER UNT			9,353.000	123,553	13.210	123,553	152,661		12,716		(26,950)		(26,950)		L	04/11/2018
29336T 10 0	ENLINK MIDSTREAM COM UNT			3,925.000	37,248	9.490	37,248	68,443		4,161		(31,832)		(31,832)		L	06/27/2017
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT			2,575.000	28,351	11.010	28,351	39,384		2,535		(8,880)		(8,880)		L	12/12/2018
29364G 10 3	ENTERGY ORD			124.000	10,673	86.070	10,673	10,208		113		465		465		L	08/08/2018
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			3,325.000	81,762	24.590	81,762	89,012		5,702		(6,384)		(6,384)		L	06/27/2017
294429 10 5	EQUIFAX ORD			23.000	2,142	93.130	2,142	2,928		9		(786)		(786)		L	10/09/2018
29444U 70 0	EQUINIX REIT ORD			15.000	5,288	352.560	5,288	6,249		34		(961)		(961)		L	10/09/2018
294600 10 1	EQUITRANS MIDSTREAM ORD			541.000	10,831	20.020	10,831	11,989				(1,158)		(1,158)		L	12/12/2018
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			69.000	4,555	66.010	4,555	4,524	37			31		31		L	10/09/2018
297178 10 5	ESSEX PROPERTY REIT ORD			49.000	12,015	245.210	12,015	11,711	91	182		305		305		L	06/12/2018
30034W 10 6	EVERGY ORD			52.000	2,952	56.770	2,952	2,932		25		20		20		L	10/09/2018
30040W 10 8	EVERSOURCE ENERGY ORD			61.000	3,967	65.040	3,967	3,866		31		102		102		L	10/09/2018
30161N 10 1	EXELON ORD			187.000	8,434	45.100	8,434	7,847		99		587		587		L	10/09/2018
30212P 30 3	EXPEDIA GROUP ORD			23.000	2,591	112.650	2,591	2,792		7		(201)		(201)		L	10/09/2018
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			33.000	2,247	68.090	2,247	2,350		15		(103)		(103)		L	10/09/2018
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			23.000	2,081	90.480	2,081	2,004		20		78		78		L	10/09/2018
30231G 10 2	EXXON MOBIL ORD			689.000	46,983	68.190	46,983	1,881		2,225		(10,645)		(10,645)		L	12/17/1999
302491 30 3	FMC ORD			25.000	1,849	73.960	1,849	2,175	10			(326)		(326)		L	10/09/2018
30303M 10 2	FACEBOOK CL A ORD			387.000	50,732	131.090	50,732	47,933				(14,804)		(14,804)		L	10/09/2018
311900 10 4	FASTENAL ORD			55.000	2,876	52.290	2,876	3,061		22		(185)		(185)		L	10/09/2018
31428X 10 6	FEDEX ORD			47.000	7,583	161.330	7,583	10,799	31			(3,216)		(3,216)		L	10/09/2018
315616 10 2	F5 NETWORKS ORD			11.000	1,782	162.030	1,782	1,945				(163)		(163)		L	10/09/2018
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			63.000	6,461	102.550	6,461	6,793		20		(332)		(332)		L	10/09/2018
316773 10 0	FIFTH THIRD BANCORP ORD			130.000	3,059	23.530	3,059	3,701	29			(642)		(642)		L	10/09/2018
32008D 10 6	FIRST DATA CL A ORD			105.000	1,776	16.910	1,776	2,499				(723)		(723)		L	10/09/2018
33616C 10 0	FIRST REPUBLIC BANK ORD			162.000	14,078	86.900	14,078	14,899		115		(22)		(22)		L	01/16/2018
337738 10 8	FISERV ORD			79.000	5,806	73.490	5,806	6,381				(575)		(575)		L	10/09/2018
337932 10 7	FIRSTENERGY ORD			94.000	3,530	37.550	3,530	3,606		34		(76)		(76)		L	10/09/2018
339041 10 5	FLEETCOR TECHNOLOGIES ORD			17.000	3,157	185.720	3,157	3,658				(501)		(501)		L	10/09/2018
345370 86 0	FORD MOTOR ORD			755.000	5,776	7.650	5,776	6,765		113		(989)		(989)		L	10/09/2018
34959E 10 9	FORTINET ORD			27.000	1,902	70.430	1,902	2,229				(328)		(328)		L	10/09/2018
34959J 10 8	FORTIVE ORD			57.000	3,857	67.660	3,857	4,686		4		(829)		(829)		L	10/09/2018
35671D 85 7	FREEPORT MCMORAN ORD			280.000	2,887	10.310	2,887	3,693		14		(806)		(806)		L	10/09/2018
363576 10 9	ARTHUR J GALLAGHER ORD			34.000	2,506	73.700	2,506	2,564		14		(58)		(58)		L	10/09/2018
366505 10 5	GARRETT MOTION ORD		C	8.000	99	12.340	99	104				(5)		(5)		L	01/23/2017
366651 10 7	GARTNER ORD			17.000	2,173	127.840	2,173	2,593				(420)		(420)		L	10/09/2018
369550 10 8	GENERAL DYNAMICS ORD			50.000	7,861	157.210	7,861	10,209				(2,348)		(2,348)		L	10/09/2018
369604 10 3	GENERAL ELECTRIC ORD			2,112.000	15,988	7.570	15,988	1,973	21	1,310		(20,867)		(20,867)		L	05/22/1987
370334 10 4	GENERAL MILLS ORD			115.000	4,478	38.940	4,478	4,980				(501)		(501)		L	10/09/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
37045V 10 0	GENERAL MOTORS ORD			254.000	8,496	33.450	8,496	8,296		97		201		201		L	10/09/2018
371927 10 4	GENESIS ENERGY UNT			3,000.000	55,410	18.470	55,410	88,249		6,300		(14,015)		(14,015)		L	01/12/2018
372460 10 5	GENUINE PARTS ORD			27.000	2,593	96.020	2,593	2,648	19			(56)		(56)		L	10/09/2018
375558 10 3	GILEAD SCIENCES ORD			250.000	15,638	62.550	15,638	18,920		336		(3,283)		(3,283)		L	10/09/2018
37940X 10 2	GLOBAL PAYMENTS ORD			30.000	3,094	103.130	3,094	3,529		0		(435)		(435)		L	10/09/2018
380237 10 7	GODADDY CL A ORD			30.000	1,969	65.620	1,969	2,271				(302)		(302)		L	10/09/2018
38141G 10 4	GOLDMAN SACHS GROUP ORD			69.000	11,526	167.050	11,526	7,327		173		(4,882)		(4,882)		L	12/18/2018
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			313.000	6,388	20.410	6,388	6,418		182		(3,725)		(3,725)		L	10/22/2014
384802 10 4	WW GRAINGER ORD			8.000	2,259	282.360	2,259	2,683		11		(424)		(424)		L	10/09/2018
400110 10 2	GRUBHUB ORD			17.000	1,306	76.810	1,306	2,184				(878)		(878)		L	10/09/2018
40412C 10 1	HCA HEALTHCARE ORD			54.000	6,720	124.450	6,720	7,538		19		(818)		(818)		L	10/09/2018
40414L 10 9	HCP REIT ORD			92.000	2,570	27.930	2,570	2,385		34		185		185		L	10/09/2018
40434L 10 5	HP ORD			312.000	6,384	20.460	6,384	7,794	50			(1,410)		(1,410)		L	10/09/2018
406216 10 1	HALLIBURTON ORD			170.000	4,519	26.580	4,519	7,160		31		(2,641)		(2,641)		L	10/09/2018
410345 10 2	HANESBRANDS ORD			270.000	3,383	12.530	3,383	6,301		127		(2,081)		(2,081)		L	08/22/2018
413875 10 5	HARRIS ORD			23.000	3,097	134.650	3,097	3,825		16		(728)		(728)		L	10/09/2018
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			205.000	9,112	44.450	9,112	9,085	62	215		(2,425)		(2,425)		L	03/13/2017
418056 10 7	HASBRO ORD			22.000	1,788	81.250	1,788	2,216		14		(428)		(428)		L	10/09/2018
426281 10 1	JACK HENRY AND ASSOCIATES ORD			14.000	1,771	126.520	1,771	2,192		5		(421)		(421)		L	10/09/2018
427866 10 8	HERSHEY FOODS ORD			27.000	2,894	107.180	2,894	2,833		19		61		61		L	10/09/2018
42809H 10 7	HESS ORD			51.000	2,066	40.500	2,066	3,702		13		(1,636)		(1,636)		L	10/09/2018
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			294.000	3,884	13.210	3,884	4,616	33			(732)		(732)		L	10/09/2018
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			54.000	3,877	71.800	3,877	4,063		8		(186)		(186)		L	10/09/2018
436106 10 8	HOLLYFRONTIER ORD			31.000	1,585	51.120	1,585	2,128		10		(543)		(543)		L	10/09/2018
436440 10 1	HOLOGIC ORD			53.000	2,178	41.100	2,178	2,192				(14)		(14)		L	10/09/2018
437076 10 2	HOME DEPOT ORD			187.000	32,130	171.820	32,130	36,607		193		(4,477)		(4,477)		L	10/09/2018
438516 10 6	HONEYWELL INTERNATIONAL ORD			88.000	11,627	132.120	11,627	9,842		72		1,784		1,784		L	01/23/2017
440452 10 0	HORMEL FOODS ORD			53.000	2,262	42.680	2,262	2,159		10		103		103		L	10/09/2018
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			142.000	2,367	16.670	2,367	2,863	36			(496)		(496)		L	10/09/2018
444859 10 2	HUMANA ORD			22.000	6,303	286.480	6,303	7,373	11			(1,071)		(1,071)		L	10/09/2018
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			16.000	1,489	93.040	1,489	1,891		4		(402)		(402)		L	10/09/2018
446150 10 4	HUNTINGTON BANCSHARES ORD			211.000	2,515	11.920	2,515	3,260	30			(745)		(745)		L	10/09/2018
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			9.000	1,713	190.310	1,713	2,329		8		(617)		(617)		L	10/09/2018
44919P 50 8	IAC INTERACTIVE ORD			14.000	2,563	183.040	2,563	2,824				(261)		(261)		L	10/09/2018
45167R 10 4	IDEX ORD			14.000	1,768	126.260	1,768	2,008		6		(241)		(241)		L	10/09/2018
45168D 10 4	IDEXX LABORATORIES ORD			17.000	3,162	186.020	3,162	3,806				(644)		(644)		L	10/09/2018
452308 10 9	ILLINOIS TOOL ORD			65.000	8,235	126.690	8,235	8,897	65			(662)		(662)		L	10/09/2018
452327 10 9	ILLUMINA ORD			28.000	8,398	299.930	8,398	9,065				(667)		(667)		L	10/09/2018
45337C 10 2	INCYTE ORD			33.000	2,098	63.590	2,098	2,162				(63)		(63)		L	10/09/2018
458140 10 0	INTEL ORD			751.000	35,244	46.930	35,244	484		901		578		578		L	06/06/1993

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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
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			110.000	8,286	75.330	8,286	8,366		26		(79)		(79)		L	10/09/2018
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			149.000	16,937	113.670	16,937	21,940		234		(5,003)		(5,003)		L	10/09/2018
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			19.000	2,551	134.270	2,551	2,514	14			37		37		L	12/18/2018
460146 10 3	INTERNATIONAL PAPER ORD			79.000	3,188	40.360	3,188	3,527		40		(339)		(339)		L	10/09/2018
461202 10 3	INTUIT ORD			48.000	9,449	196.850	9,449	10,592				(1,143)		(1,143)		L	10/09/2018
46120E 60 2	INTUITIVE SURGICAL ORD			21.000	10,057	478.920	10,057	11,156				(1,098)		(1,098)		L	10/09/2018
46266C 10 5	IQVIA HOLDINGS ORD			31.000	3,601	116.170	3,601	3,949				(348)		(348)		L	10/09/2018
46625H 10 0	JPMORGAN CHASE ORD			474.000	46,272	97.620	46,272	15,509		1,179		(4,418)		(4,418)		L	09/30/2016
478160 10 4	JOHNSON & JOHNSON ORD			343.000	44,264	129.050	44,264	47,749		309		(3,485)		(3,485)		L	10/09/2018
482480 10 0	KLA TENCOR ORD			30.000	2,685	89.490	2,685	2,975		23		(290)		(290)		L	10/09/2018
485170 30 2	KANSAS CITY SOUTHERN ORD			20.000	1,909	95.450	1,909	2,191	7			(282)		(282)		L	10/09/2018
487836 10 8	KELLOGG ORD			48.000	2,736	57.010	2,736	3,312		27		(576)		(576)		L	10/09/2018
493267 10 8	KEYCORP ORD			205.000	3,030	14.780	3,030	4,192		35		(1,162)		(1,162)		L	10/09/2018
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			36.000	2,235	62.080	2,235	2,321				(86)		(86)		L	10/09/2018
494368 10 3	KIMBERLY CLARK ORD			67.000	7,634	113.940	7,634	5,226	67	291		(450)		(450)		L	06/20/2012
49456B 10 1	KINDER MORGAN CL P ORD			1,067.000	16,410	15.380	16,410	18,260		73		(1,849)		(1,849)		L	12/12/2018
500255 10 4	KOHL'S ORD			32.000	2,123	66.340	2,123	2,270		20		(148)		(148)		L	10/09/2018
500754 10 6	KRAFT HEINZ ORD			116.000	4,993	43.040	4,993	6,505		73		(1,513)		(1,513)		L	10/09/2018
501044 10 1	KROGER ORD			153.000	4,208	27.500	4,208	4,273		21		(66)		(66)		L	10/09/2018
502413 10 7	L3 TECHNOLOGIES ORD			16.000	2,779	173.660	2,779	3,347		13		(568)		(568)		L	10/09/2018
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			20.000	2,527	126.360	2,527	3,446				(919)		(919)		L	10/09/2018
512807 10 8	LAM RESEARCH ORD			30.000	4,085	136.170	4,085	4,334		33		(249)		(249)		L	10/09/2018
513272 10 4	LAMB WESTON HOLDINGS ORD			28.000	2,060	73.560	2,060	2,090		5		(30)		(30)		L	10/09/2018
517834 10 7	LAS VEGAS SANDS ORD			70.000	3,644	52.050	3,644	4,080		53		(437)		(437)		L	10/09/2018
518439 10 4	ESTEE LAUDER CL A ORD			43.000	5,594	130.100	5,594	6,035		18		(440)		(440)		L	10/09/2018
526057 10 4	LENNAR CL A ORD			56.000	2,192	39.150	2,192	2,482		2		(290)		(290)		L	10/09/2018
532457 10 8	ELI LILLY ORD			156.000	18,052	115.720	18,052	18,012		88		41		41		L	10/09/2018
534187 10 9	LINCOLN NATIONAL ORD			42.000	2,155	51.310	2,155	2,945				(790)		(790)		L	10/09/2018
539830 10 9	LOCKHEED MARTIN ORD			40.000	10,474	261.840	10,474	13,893		88		(3,419)		(3,419)		L	10/09/2018
540424 10 8	LOEWS ORD			241.000	10,970	45.520	10,970	8,906		60		(1,087)		(1,087)		L	02/10/2016
548661 10 7	LOWE'S COMPANIES ORD			135.000	12,469	92.360	12,469	14,739		65		(2,271)		(2,271)		L	10/09/2018
550021 10 9	LULULEMON ATHLETICA ORD		C	18.000	2,189	121.610	2,189	2,705				(516)		(516)		L	10/09/2018
55261F 10 4	M&T BANK ORD			29.000	4,151	143.130	4,151	4,911		29		(760)		(760)		L	10/09/2018
552953 10 1	MGM RESORTS INTERNATIONAL ORD			98.000	2,377	24.260	2,377	2,680		12		(303)		(303)		L	10/09/2018
55336V 10 0	MPLX COM UNT			1,950.000	59,085	30.300	59,085	67,802		3,068		(10,568)		(10,568)		L	12/12/2018
55354G 10 0	MSCI ORD			17.000	2,506	147.430	2,506	2,838		10		(332)		(332)		L	10/09/2018
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			700.000	39,942	57.060	39,942	49,364		2,655		(9,716)		(9,716)		L	06/27/2017
565849 10 6	MARATHON OIL ORD			164.000	2,352	14.340	2,352	3,763		8		(1,411)		(1,411)		L	10/09/2018
56585A 10 2	MARATHON PETROLEUM ORD			130.000	7,671	59.010	7,671	7,671				0		0		L	12/18/2018
570535 10 4	MARKEL ORD			2.000	2,076	1,038.050	2,076	2,383				(307)		(307)		L	10/09/2018
571748 10 2	MARSH & MCLENNAN ORD			84.000	6,699	79.750	6,699	3,913		133		(138)		(138)		L	10/25/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			55.000	5,971	108.560	5,971	6,588		23		(617)		(617)		L	10/09/2018
573284 10 6	MARTIN MARIETTA MATERIALS ORD			12.000	2,062	171.870	2,062	2,171		6		(108)		(108)		L	10/09/2018
574599 10 6	MASCO ORD			60.000	1,754	29.240	1,754	2,035		7		(280)		(280)		L	10/09/2018
57636Q 10 4	MASTERCARD CL A ORD			149.000	28,109	188.650	28,109	31,256				(3,147)		(3,147)		L	10/09/2018
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			53.000	2,695	50.850	2,695	2,802		24		(107)		(107)		L	10/09/2018
579780 20 6	MCCORMICK ORD			24.000	3,342	139.240	3,342	3,260	14			82		82		L	10/09/2018
580135 10 1	MCDONALD'S ORD			127.000	22,551	177.570	22,551	21,570		147		982		982		L	10/09/2018
58155Q 10 3	MCKESSON ORD			39.000	4,308	110.470	4,308	5,337	15			(1,029)		(1,029)		L	10/09/2018
58933Y 10 5	MERCK & CO ORD			433.000	33,086	76.410	33,086	31,328	238			1,758		1,758		L	10/09/2018
59156R 10 8	METLIFE ORD			270.000	11,086	41.060	11,086	8,981		448		(2,565)		(2,565)		L	02/10/2016
592688 10 5	METTLER TOLEDO ORD			4.000	2,262	565.580	2,262	2,364				(101)		(101)		L	10/09/2018
594918 10 4	MICROSOFT ORD			1,179.000	119,751	101.570	119,751	110,291		1,063		(671)		(671)		L	10/09/2018
595017 10 4	MICROCHIP TECHNOLOGY ORD			44.000	3,164	71.920	3,164	2,965		16		199		199		L	10/09/2018
595112 10 3	MICRON TECHNOLOGY ORD			204.000	6,473	31.730	6,473	4,074				(1,916)		(1,916)		L	05/31/2017
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			21.000	2,010	95.700	2,010	2,100		19		(90)		(90)		L	10/09/2018
608190 10 4	MOHAWK INDUSTRIES ORD			13.000	1,520	116.960	1,520	2,089				(568)		(568)		L	10/09/2018
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD			33.000	1,853	56.160	1,853	2,037		14		(184)		(184)		L	10/09/2018
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			235.000	9,407	40.030	9,407	10,051	61			(644)		(644)		L	10/09/2018
61174X 10 9	MONSTER BEVERAGE ORD			77.000	3,790	49.220	3,790	4,355				(565)		(565)		L	10/09/2018
615369 10 5	MOODYS ORD			32.000	4,481	140.040	4,481	5,173		14		(692)		(692)		L	10/09/2018
617446 44 8	MORGAN STANLEY ORD			293.000	11,617	39.650	11,617	6,804		331		(3,756)		(3,756)		L	02/25/2016
61945C 10 3	MOSAIC ORD			67.000	1,957	29.210	1,957	2,218		2		(261)		(261)		L	10/09/2018
620076 30 7	MOTOROLA SOLUTIONS ORD			31.000	3,566	115.040	3,566	3,858	18			(292)		(292)		L	10/09/2018
629377 50 8	NRG ENERGY ORD			59.000	2,336	39.600	2,336	2,208		2		128		128		L	10/09/2018
62944T 10 5	NVR ORD			5.000	12,185	2,436.990	12,185	13,050				(865)		(865)		L	09/24/2018
637071 10 1	NATIONAL OILWELL VARCO ORD			74.000	1,902	25.700	1,902	3,364		4		(1,462)		(1,462)		L	10/09/2018
64110D 10 4	NETAPP ORD			51.000	3,043	59.670	3,043	4,067				(1,024)		(1,024)		L	10/09/2018
64110L 10 6	NETFLIX ORD			70.000	18,736	267.660	18,736	23,414				(4,745)		(4,745)		L	10/09/2018
651639 10 6	NEWMONT MINING ORD			104.000	3,604	34.650	3,604	3,132		15		471		471		L	10/09/2018
65339F 10 1	NEXTERA ENERGY ORD			74.000	12,863	173.820	12,863	11,580		164		1,283		1,283		L	06/12/2018
654106 10 3	NIKE CL B ORD			244.000	18,090	74.140	18,090	19,625	54			(1,535)		(1,535)		L	10/09/2018
655044 10 5	NOBLE ENERGY ORD			93.000	1,745	18.760	1,745	3,025		10		(1,281)		(1,281)		L	10/09/2018
655844 10 8	NORFOLK SOUTHERN ORD			54.000	8,075	149.540	8,075	9,812		43		(1,737)		(1,737)		L	10/09/2018
665859 10 4	NORTHERN TRUST ORD			38.000	3,176	83.590	3,176	2,951	21	36		(721)		(721)		L	10/09/2018
666807 10 2	NORTHROP GRUMMAN ORD			27.000	6,612	244.900	6,612	8,484		32		(1,871)		(1,871)		L	10/09/2018
670346 10 5	NUCOR ORD			61.000	3,160	51.810	3,160	3,886	24			(726)		(726)		L	10/09/2018
67066G 10 4	NVIDIA ORD			107.000	14,285	133.500	14,285	6,533		57		(5,808)		(5,808)		L	12/18/2018
67103H 10 7	O'REILLY AUTOMOTIVE ORD			15.000	5,165	344.330	5,165	5,184				(19)		(19)		L	10/09/2018
674599 10 5	OCCIDENTAL PETROLEUM ORD			125.000	7,673	61.380	7,673	10,280	98			(2,608)		(2,608)		L	10/09/2018
681919 10 6	OMNICOM GROUP ORD			43.000	3,149	73.240	3,149	3,084	26			66		66		L	10/09/2018
682680 10 3	ONEOK ORD			379.000	20,447	53.950	20,447	23,778		68		(3,331)		(3,331)		L	12/13/2018

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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
68389X 10 5	ORACLE ORD			511.000	23,072	45.150	23,072	24,978		97		(1,906)		(1,906)		L	10/09/2018
69331C 10 8	PG&E ORD			100.000	2,375	23.750	2,375	4,856				(2,481)		(2,481)		L	10/09/2018
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			127.000	14,848	116.910	14,848	13,434		444		(3,477)		(3,477)		L	04/27/2017
693506 10 7	PPG INDUSTRIES ORD			46.000	4,703	102.230	4,703	4,534		22		169		169		L	10/09/2018
69351T 10 6	PPL ORD			136.000	3,853	28.330	3,853	4,138	56			(286)		(286)		L	10/09/2018
69370C 10 0	PTC ORD			22.000	1,824	82.900	1,824	2,184				(360)		(360)		L	10/09/2018
693718 10 8	PACCAR ORD			66.000	3,771	57.140	3,771	4,380	132	18		(609)		(609)		L	10/09/2018
697435 10 5	PALO ALTO NETWORKS ORD			18.000	3,390	188.350	3,390	3,822				(432)		(432)		L	10/09/2018
701094 10 4	PARKER HANNIFIN ORD			73.000	10,887	149.140	10,887	6,609		215		(3,682)		(3,682)		L	02/10/2016
704326 10 7	PAYCHEX ORD			62.000	4,039	65.150	4,039	4,496		35		(456)		(456)		L	10/09/2018
70450Y 10 3	PAYPAL HOLDINGS ORD			227.000	19,088	84.090	19,088	18,339				750		750		L	12/18/2018
713448 10 8	PEPSICO ORD			221.000	24,416	110.480	24,416	22,910	163	562		(1,008)		(1,008)		L	12/18/2018
717081 10 3	PFIZER ORD			945.000	41,249	43.650	41,249	1,264		1,285		7,021		7,021		L	04/16/2003
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			252.000	16,824	66.760	16,824	12,943	287	1,853		(9,800)		(9,800)		L	09/10/2010
718546 10 4	PHILLIPS 66 ORD			46.000	3,963	86.150	3,963	5,414		37		(1,451)		(1,451)		L	10/09/2018
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			675.000	28,424	42.110	28,424	32,896		1,982		(6,912)		(6,912)		L	06/27/2017
723787 10 7	PIONEER NATURAL RESOURCE ORD			32.000	4,209	131.520	4,209	6,014				(1,805)		(1,805)		L	10/09/2018
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			1,700.000	34,068	20.040	34,068	42,149		1,680		(1,732)		(1,732)		L	12/12/2018
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			2,250.000	45,225	20.100	45,225	55,576		2,220		(4,247)		(4,247)		L	12/12/2018
74144T 10 8	T ROWE PRICE GROUP ORD			46.000	4,247	92.320	4,247	4,968		32		(721)		(721)		L	10/09/2018
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			55.000	2,429	44.170	2,429	3,312		30		(883)		(883)		L	10/09/2018
742718 10 9	PROCTER & GAMBLE ORD			406.000	37,320	91.920	37,320	1,045		1,154		16		16		L	12/31/2005
743315 10 3	PROGRESSIVE ORD			113.000	6,817	60.330	6,817	8,118				(1,301)		(1,301)		L	10/09/2018
74340W 10 3	PROLOGIS REIT			122.000	7,164	58.720	7,164	8,183		59		(1,019)		(1,019)		L	10/09/2018
744320 10 2	PRUDENTIAL FINANCIAL ORD			82.000	6,687	81.550	6,687	8,689		74		(2,002)		(2,002)		L	10/09/2018
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			98.000	5,101	52.050	5,101	5,300		44		(199)		(199)		L	10/09/2018
74460D 10 9	PUBLIC STORAGE REIT ORD			29.000	5,870	202.410	5,870	5,828		58		42		42		L	10/09/2018
74736K 10 1	QORVO ORD			23.000	1,397	60.730	1,397	1,970				(573)		(573)		L	08/08/2018
747525 10 3	QUALCOMM ORD			288.000	16,390	56.910	16,390	20,200		179		(3,810)		(3,810)		L	10/09/2018
74834L 10 0	QUEST DIAGNOSTICS ORD			27.000	2,248	83.270	2,248	2,797				(549)		(549)		L	10/09/2018
754730 10 9	RAYMOND JAMES ORD			26.000	1,935	74.410	1,935	2,466				(531)		(531)		L	10/09/2018
755111 50 7	RAYTHEON ORD			47.000	7,207	153.350	7,207	9,616	41			(2,409)		(2,409)		L	10/09/2018
756109 10 4	REALTY INCOME REIT ORD			57.000	3,593	63.040	3,593	3,339	13	25		254		254		L	10/09/2018
756577 10 2	RED HAT ORD			35.000	6,147	175.640	6,147	4,298				1,850		1,850		L	10/09/2018
75886F 10 7	REGENERON PHARMACEUTICALS ORD			16.000	5,976	373.500	5,976	6,281				(305)		(305)		L	10/09/2018
7591EP 10 0	REGIONS FINANCIAL ORD			214.000	2,863	13.380	2,863	3,980	30			(1,117)		(1,117)		L	10/09/2018
760759 10 0	REPUBLIC SERVICES ORD			43.000	3,100	72.090	3,100	3,133	16			(33)		(33)		L	10/09/2018
761152 10 7	RESMED ORD			28.000	3,188	113.870	3,188	2,977		10		212		212		L	10/09/2018
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			13.997	288	20.550	288	308				(21)		(21)		L	01/23/2017
773903 10 9	ROCKWELL AUTOMAT ORD			24.000	3,612	150.480	3,612	4,401		23		(790)		(790)		L	10/09/2018
776696 10 6	ROPER TECHNOLOGIES ORD			20.000	5,330	266.520	5,330	5,786				(456)		(456)		L	10/09/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
778296 10 3	ROSS STORES ORD			69.000	5,741	83.200	5,741	5,914		31		(173)		(173)		L	06/12/2018
78409V 10 4	S&P GLOBAL ORD			49.000	8,327	169.940	8,327	9,204		25		(877)		(877)		L	10/09/2018
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			98.000	15,865	161.890	15,865	15,473				392		392		L	08/08/2018
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			40.000	1,804	45.110	1,804	2,124		3		(320)		(320)		L	10/09/2018
78486Q 10 1	SVB FINANCIAL GROUP ORD			11.000	2,089	189.920	2,089	3,477				(1,388)		(1,388)		L	10/09/2018
79466L 30 2	SALESFORCE.COM ORD			137.000	18,765	136.970	18,765	20,346				(1,581)		(1,581)		L	10/09/2018
806407 10 2	HENRY SCHEIN ORD			30.000	2,356	78.520	2,356	2,634				(279)		(279)		L	10/09/2018
806857 10 8	SCHLUMBERGER ORD		C	262.000	9,453	36.080	9,453	2,684	131	587		(8,203)		(8,203)		L	09/21/1984
808513 10 5	CHARLES SCHWAB ORD			233.000	9,676	41.530	9,676	12,158		30		(2,481)		(2,481)		L	10/09/2018
81663A 10 5	SEMGROUP CL A ORD			2,500.000	34,450	13.780	34,450	60,533		3,733		(33,110)		(33,110)		L	12/12/2018
816851 10 9	SEMPRA ENERGY ORD			53.000	5,734	108.190	5,734	6,170	47			(436)		(436)		L	10/09/2018
81762P 10 2	SERVICENOW ORD			34.000	6,054	178.050	6,054	6,168				(115)		(115)		L	10/09/2018
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		C	1,700.000	27,897	16.410	27,897	50,166		2,428		(22,797)		(22,797)		L	06/28/2017
824348 10 6	SHERWIN WILLIAMS ORD			17.000	6,689	393.460	6,689	7,221		15		(532)		(532)		L	10/09/2018
82481R 10 6	SHIRE ADS REP 3 ORD		C	1.000	174	174.040	174	15		32		19		19		L	10/01/1990
828806 10 9	SIMON PROP GRP REIT ORD			60.000	10,079	167.990	10,079	10,507		120		(427)		(427)		L	10/09/2018
83088M 10 2	SKYWORKS SOLUTIONS ORD			35.000	2,346	67.020	2,346	3,099		13		(753)		(753)		L	10/09/2018
832696 40 5	JM SMUCKER ORD			22.000	2,057	93.490	2,057	2,244		19		(187)		(187)		L	10/09/2018
842587 10 7	SOUTHERN ORD			197.000	8,652	43.920	8,652	8,694		118		(41)		(41)		L	10/09/2018
844741 10 8	SOUTHWEST AIRLINES ORD			102.000	4,741	46.480	4,741	6,069	16			(1,328)		(1,328)		L	10/09/2018
848637 10 4	SPLUNK ORD			29.000	3,041	104.850	3,041	3,022				19		19		L	10/09/2018
852234 10 3	SQUARE CL A ORD			56.000	3,141	56.090	3,141	4,823				(1,682)		(1,682)		L	10/09/2018
854502 10 1	STANLEY BLACK AND DECKER ORD			30.000	3,592	119.740	3,592	4,041		20		(449)		(449)		L	10/09/2018
855244 10 9	STARBUCKS ORD			255.000	16,422	64.400	16,422	14,719		92		1,703		1,703		L	10/09/2018
857477 10 3	STATE STREET ORD			73.000	4,604	63.070	4,604	6,305	34			(1,701)		(1,701)		L	10/09/2018
863667 10 1	STRYKER ORD			56.000	8,778	156.750	8,778	9,861	29			(1,083)		(1,083)		L	10/09/2018
867914 10 3	SUNTRUST BANKS ORD			90.000	4,540	50.440	4,540	6,004		45		(1,464)		(1,464)		L	10/09/2018
871503 10 8	SYMANTEC ORD			120.000	2,267	18.895	2,267	2,390		9		(123)		(123)		L	10/09/2018
871607 10 7	SYNOPSYS ORD			29.000	2,443	84.240	2,443	2,635				(192)		(192)		L	10/09/2018
87165B 10 3	SYNCHRONY FINANCIAL ORD			155.000	3,636	23.460	3,636	138		112		(2,348)		(2,348)		L	05/22/1987
871829 10 7	SYSCO ORD			93.000	5,827	62.660	5,827	6,678				(851)		(851)		L	10/09/2018
87236Y 10 8	TD AMERITRADE HOLDING ORD			55.000	2,693	48.960	2,693	2,918		17		(226)		(226)		L	10/09/2018
872540 10 9	TJX ORD			343.000	15,346	44.740	15,346	8,351		254		2,233		2,233		L	02/10/2016
872590 10 4	T MOBILE US ORD		C	60.000	3,817	63.610	3,817	4,108				(292)		(292)		L	10/09/2018
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			40.000	4,118	102.940	4,118	4,998				(880)		(880)		L	08/08/2018
876030 10 7	TAPESTRY ORD			56.000	1,890	33.750	1,890	2,676		19		(786)		(786)		L	10/09/2018
87612E 10 6	TARGET ORD			104.000	6,873	66.090	6,873	8,910		67		(2,036)		(2,036)		L	10/09/2018
87612G 10 1	TARGA RESOURCES ORD			1,843.000	66,385	36.020	66,385	81,496		6,477		(22,792)		(22,792)		L	12/12/2018
879369 10 6	TELEFLEX ORD			9.000	2,326	258.480	2,326	2,248		3		78		78		L	10/09/2018
88160R 10 1	TESLA ORD			27.000	8,986	332.800	8,986	7,096				1,890		1,890		L	10/09/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
882508 10 4	TEXAS INSTRUMENTS ORD			181.000	17,105	94.500	17,105	18,160		219		(1,056)		(1,056)		L	12/18/2018
883203 10 1	TEXTRON ORD			49.000	2,254	45.990	2,254	3,447	1			(1,193)		(1,193)		L	10/09/2018
883556 10 2	THERMO FISHER SCIENTIFIC ORD			82.000	18,351	223.790	18,351	12,148	14	54		2,781		2,781		L	08/18/2017
88579Y 10 1	3M ORD			93.000	17,720	190.540	17,720	19,570		126		(1,850)		(1,850)		L	10/09/2018
886547 10 8	TIFFANY ORD			24.000	1,932	80.510	1,932	2,951	13			(1,019)		(1,019)		L	10/09/2018
891906 10 9	TOTAL SYSTEM SERVICES ORD			35.000	2,845	81.290	2,845	3,336	5			(491)		(491)		L	10/09/2018
892356 10 6	TRACTOR SUPPLY ORD			24.000	2,003	83.440	2,003	2,137		7		(135)		(135)		L	10/09/2018
893641 10 0	TRANSDIGM GROUP ORD			10.000	3,401	340.060	3,401	3,512				(112)		(112)		L	10/09/2018
89400J 10 7	TRANSUNION ORD			36.000	2,045	56.800	2,045	2,582		3		(537)		(537)		L	10/09/2018
89417E 10 9	TRAVELERS COMPANIES ORD			53.000	6,347	119.750	6,347	6,975		41		(628)		(628)		L	10/09/2018
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD			203.000	9,768	48.120	9,768	9,239				530		530		L	10/09/2018
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD			95.000	4,539	47.780	4,539	4,301				238		238		L	10/09/2018
90184L 10 2	TWITTER ORD			137.000	3,937	28.740	3,937	4,011				(74)		(74)		L	10/09/2018
902494 10 3	TYSON FOODS CL A ORD			34.000	1,816	53.400	1,816	2,039		23		(223)		(223)		L	08/08/2018
902653 10 4	UDR REIT ORD			52.000	2,060	39.620	2,060	2,097				(36)		(36)		L	10/09/2018
902973 30 4	US BANCORP ORD			251.000	11,471	45.700	11,471	13,544	93			(2,073)		(2,073)		L	10/09/2018
90384S 30 3	ULTA BEAUTY ORD			12.000	2,938	244.840	2,938	3,308				(370)		(370)		L	10/09/2018
907818 10 8	UNION PACIFIC ORD			144.000	19,905	138.230	19,905	118		441		595		595		L	10/01/1991
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD			84.000	7,033	83.730	7,033	5,543				1,490		1,490		L	02/05/2018
911312 10 6	UNITED PARCEL SERVICE CL B ORD			99.000	9,655	97.530	9,655	11,675		90		(2,020)		(2,020)		L	10/09/2018
911363 10 9	UNITED RENTAL ORD			16.000	1,640	102.530	1,640	2,444				(804)		(804)		L	10/09/2018
913017 10 9	UNITED TECHNOLOGIES ORD			134.000	14,268	106.480	14,268	11,334		346		(2,831)		(2,831)		L	11/26/2018
91324P 10 2	UNITEDHEALTH GRP ORD			137.000	34,129	249.120	34,129	36,410		96		(2,280)		(2,280)		L	12/18/2018
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			17.000	1,982	116.560	1,982	2,169		2		(187)		(187)		L	10/09/2018
918204 10 8	VF ORD			98.000	6,991	71.340	6,991	3,517		185		(261)		(261)		L	05/29/2012
91913Y 10 0	VALERO ENERGY ORD			50.000	3,749	74.970	3,749	5,784		40		(2,035)		(2,035)		L	10/09/2018
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			18.000	2,040	113.310	2,040	2,068				(28)		(28)		L	12/18/2018
922475 10 8	VEEVA SYSTEMS CL A ORD			24.000	2,144	89.320	2,144	2,264				(120)		(120)		L	10/09/2018
92276F 10 0	VENTAS REIT ORD			69.000	4,043	58.590	4,043	3,752	55			291		291		L	10/09/2018
92343E 10 2	VERISIGN ORD			20.000	2,966	148.290	2,966	2,961				5		5		L	10/09/2018
92343V 10 4	VERIZON COMMUNICATIONS ORD			674.000	37,892	56.220	37,892	35,508		312		2,384		2,384		L	10/09/2018
92345Y 10 6	VERISK ANALYTICS ORD			96.000	10,468	109.040	10,468	8,094				1,252		1,252		L	08/02/2017
92532F 10 0	VERTEX PHARMACEUTICALS ORD			50.000	8,286	165.710	8,286	9,284				(998)		(998)		L	10/09/2018
92553P 20 1	VIACOM CL B ORD			69.000	1,773	25.700	1,773	2,265	14			(492)		(492)		L	10/09/2018
92826C 83 9	VISA CL A ORD			262.000	34,568	131.940	34,568	4,441		231		4,695		4,695		L	12/17/2010
92840M 10 2	VISTRA ENERGY ORD			80.000	1,831	22.890	1,831	2,026				(194)		(194)		L	10/09/2018
928563 40 2	VMWARE CL A ORD			14.000	1,920	137.130	1,920	2,084	375			(164)		(164)		L	10/09/2018
929042 10 9	VORNADO REALTY REIT ORD			34.000	2,109	62.030	2,109	2,428		21		(319)		(319)		L	10/09/2018
929160 10 9	VULCAN MATERIALS ORD			26.000	2,569	98.800	2,569	2,838		7		(269)		(269)		L	10/09/2018
92939U 10 6	WEC ENERGY GROUP ORD			62.000	4,294	69.260	4,294	4,282		34		12		12		L	10/09/2018
931142 10 3	WALMART ORD			233.000	21,704	93.150	21,704	22,622	121			(918)		(918)		L	10/09/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			138.000	9,430	68.330	9,430	323		232		(592)		(592)		L	02/04/1991
94106L 10 9	WASTE MANAGEMENT ORD			71.000	6,318	88.990	6,318	6,481		33		(163)		(163)		L	10/09/2018
941848 10 3	WATERS ORD			15.000	2,830	188.650	2,830	2,723				107		107		L	10/09/2018
94946T 10 6	WELLCARE HEALTH ORD			10.000	2,361	236.090	2,361	3,112				(751)		(751)		L	10/09/2018
949746 10 1	WELLS FARGO ORD			707.000	32,579	46.080	32,579	37,853		304		(5,274)		(5,274)		L	10/09/2018
95040Q 10 4	WELLTOWER ORD			73.000	5,067	69.410	5,067	4,671		64		396		396		L	10/09/2018
958102 10 5	WESTERN DIGITAL ORD			59.000	2,181	36.970	2,181	3,211	30			(1,030)		(1,030)		L	10/09/2018
958254 10 4	WESTERN GAS PARTNERS UNT			1,000.000	42,230	42.230	42,230	51,758		2,924		(5,048)		(5,048)		L	12/12/2018
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT			1,325.000	36,742	27.730	36,742	55,512		3,041		(12,495)		(12,495)		L	06/27/2017
96145D 10 5	WESTROCK ORD			50.000	1,888	37.760	1,888	2,262		23		(374)		(374)		L	10/09/2018
962166 10 4	WEYERHAEUSER REIT			147.000	3,213	21.860	3,213	4,489		50		(1,276)		(1,276)		L	10/09/2018
969457 10 0	WILLIAMS ORD			4,236.000	93,404	22.050	93,404	122,360		4,228		(30,969)		(30,969)		L	12/12/2018
98138H 10 1	WORKDAY CL A ORD			29.000	4,631	159.680	4,631	3,819				812		812		L	10/09/2018
981558 10 9	WORLDPAY CL A ORD			99.000	7,567	76.430	7,567	3,184				285		285		L	03/18/2014
983134 10 7	WYNN RESORTS ORD			20.000	1,978	98.910	1,978	2,379		15		(401)		(401)		L	10/09/2018
983793 10 0	XPO LOGISTICS ORD			25.000	1,426	57.040	1,426	2,701				(1,275)		(1,275)		L	10/09/2018
98389B 10 0	XCEL ENERGY ORD			99.000	4,878	49.270	4,878	4,853	38			25		25		L	10/09/2018
983919 10 1	XILINX ORD			50.000	4,259	85.170	4,259	3,883		18		376		376		L	10/09/2018
98419M 10 0	XYLEM ORD			35.000	2,335	66.720	2,335	2,605		7		(270)		(270)		L	10/09/2018
988498 10 1	YUM BRANDS ORD			62.000	5,699	91.920	5,699	5,654		22		45		45		L	10/09/2018
98850P 10 9	YUM CHINA ORD		C	72.000	2,414	33.530	2,414	2,411		9		4		4		L	10/09/2018
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			40.000	4,149	103.720	4,149	5,077	10			(928)		(928)		L	10/09/2018
98978V 10 3	ZOETIS CL A ORD			186.000	15,910	85.540	15,910	251		94		2,511		2,511		L	07/01/2013
G0177J 10 8	ALLERGAN ORD		C	66.000	8,822	133.660	8,822	12,683		48		(3,862)		(3,862)		L	10/09/2018
G0408V 10 2	AON CL A ORD		C	44.000	6,396	145.360	6,396	6,914		18		(518)		(518)		L	10/09/2018
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	75.000	2,004	26.720	2,004	2,166				(162)		(162)		L	10/09/2018
G0750C 10 8	AXALTA COATING SYSTEMS ORD			237.000	5,551	23.420	5,551	6,700				(2,119)		(2,119)		L	07/28/2016
G1151C 10 1	ACCENTURE CL A ORD		C	105.000	14,806	141.010	14,806	17,725		153		(2,919)		(2,919)		L	10/09/2018
G29183 10 3	EATON ORD		C	85.000	5,836	68.660	5,836	7,220		56		(1,384)		(1,384)		L	10/09/2018
G47567 10 5	IHS MARKIT ORD		D	74.000	3,550	47.970	3,550	3,932				(382)		(382)		L	10/09/2018
G47791 10 1	INGERSOLL RAND ORD		C	48.000	4,379	91.230	4,379	4,911		25		(532)		(532)		L	10/09/2018
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	179.000	5,307	29.650	5,307	6,269	47			(961)		(961)		L	10/09/2018
G5494J 10 3	LINDE ORD		D	103.000	16,072	156.040	16,072	12,665		54		3,407		3,407		L	12/18/2018
G5960L 10 3	MEDTRONIC ORD		C	240.000	21,830	90.960	21,830	15,393	120	461		2,450		2,450		L	10/27/2017
G6095L 10 9	APTIV ORD		D	52.000	3,202	61.570	3,202	3,982		11		(780)		(780)		L	10/09/2018
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			40.000	1,696	42.390	1,696	2,159				(464)		(464)		L	10/09/2018
G96629 10 3	WILLIS TOWERS WATSON ORD		D	26.000	3,948	151.860	3,948	3,708	16			241		241		L	10/09/2018
H1467J 10 4	CHUBB ORD		D	76.000	9,818	129.180	9,818	10,382	55			(564)		(564)		L	10/09/2018
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	63.000	5,239	83.160	5,239	6,282		63		(1,043)		(1,043)		L	10/09/2018
N59465 10 9	MYLAN ORD			100.000	2,740	27.400	2,740	3,462				(722)		(722)		L	10/09/2018
N6596X 10 9	NXP SEMICONDUCTORS ORD		C	67.000	4,910	73.280	4,910	5,426	17			(517)		(517)		L	10/09/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			33.000	3,227	97.790	3,227	4,062	23			(835)		(835)		L	10/09/2018
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					4,817,771	XXX	4,817,771	4,947,124	4,716	109,138	0	(754,419)	0	(754,419)	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			29,195.121	902,713	30.920	902,713	1,090,011		947		(211,854)		(211,854)		U	11/20/2018
04314H 85 7	ARTISAN:INTL VAL INST			64,608.247	2,006,086	31.050	2,006,086	2,235,189		114,143		(491,669)		(491,669)		L	11/19/2015
464287 65 5	ISHARES:RUSS 2000 ETF			2,380.000	318,682	133.900	318,682	383,656		1,117		(64,974)		(64,974)		L	10/09/2018
9299999. Total - Common Stocks - Mutual Funds					3,227,481	XXX	3,227,481	3,708,855	0	116,208	0	(768,496)	0	(768,496)	0	XXX	XXX
9799999. Total - Common Stock					8,045,253	XXX	8,045,253	8,655,979	4,716	225,345	0	(1,522,915)	0	(1,522,915)	0	XXX	XXX
9899999. Total Common and Preferred Stock					8,045,253	XXX	8,045,253	8,655,979	4,716	225,345	0	(1,522,915)	0	(1,522,915)	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 $.....902,713.

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		356,797	348,732	775
36179T 7L 3	G2 MA5399 - RMBS		09/01/2018	VARIOUS		777,508	748,538	1,774
36179T Z5 7	G2 MA5264 - RMBS		07/12/2018	WELLS FARGO SECURITIES LLC		511,849	498,908	998
912810 SB 5	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		15,003	15,009	8
912828 2L 3	UNITED STATES TREASURY		05/18/2018	BNP Paribas		39,023	40,774	53
912828 3R 9	UNITED STATES TREASURY		05/18/2018	VARIOUS		48,759	50,227	56
912828 4H 0	UNITED STATES TREASURY		05/18/2018	BNP Paribas		29,949	30,116	19
0599999. Total - Bonds - U.S. Government						1,778,888	1,732,305	3,683
Bonds - U.S. Political Subdivisions of States								
235308 RA 3	DALLAS TEX INDPT SCH DIST		03/23/2018	VARIOUS		109,412	100,000	681
358775 4X 9	FRISCO TEX		03/23/2018	VARIOUS		161,706	150,000	792
783244 ET 9	RUTHERFORD CNTY TENN		03/23/2018	VARIOUS		172,245	150,000	3,583
2499999. Total - Bonds - U.S. Political Subdivisions of States						443,363	400,000	5,056
Bonds - U.S. Special Revenue and Special Assessment								
196632 C9 2	COLORADO SPRINGS COLO UTILS REV		03/23/2018	VARIOUS		172,784	165,000	2,933
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/23/2018	VARIOUS		155,026	150,000	458
20281P JN 3	COMMONWEALTH FING AUTH PA REV		03/23/2018	VARIOUS		162,698	150,000	2,333
24917D AD 5	DENVER COLO CITY & CNTY DEDICATED TAX RE		03/23/2018	VARIOUS		150,000	150,000	395
254845 HF 0	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		03/23/2018	VARIOUS		163,203	150,000	3,583
3128P8 FX 4	FH C91982 - RMBS		06/01/2018	WELLS FARGO SECURITIES LLC		510,364	508,299	593
3138A9 PS 7	FN AH7632 - RMBS		03/23/2018	VARIOUS		543,994	543,202	1,328
31410L UV 2	FN 890796 - RMBS		02/01/2018	FIRST UNION CAP MKTS (FED MBS)		213,889	209,118	244
454898 QY 6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		03/23/2018	VARIOUS		179,781	150,000	1,911
455160 AQ 4	INDIANA UNIV LEASE PUR		03/23/2018	VARIOUS		159,929	150,000	2,333
57586E JU 6	MASSACHUSETTS ST HEALTH & EDL FACS AUTH		03/23/2018	VARIOUS		208,554	200,000	1,108
592098 M6 1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		03/23/2018	VARIOUS		163,619	150,000	1,708
592646 6R 9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		03/23/2018	VARIOUS		165,315	150,000	3,583
64971Q 3D 3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/23/2018	VARIOUS		164,335	150,000	2,958
64971W TV 2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/23/2018	VARIOUS		168,271	150,000	1,083
64985H JE 8	NEW YORK ST ENVIRONMENTAL FACS CORP REV		03/23/2018	VARIOUS		147,781	150,000	1,230
64990E CK 1	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/23/2018	VARIOUS		162,257	150,000	2,042
64990E CL 9	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/23/2018	VARIOUS		161,151	150,000	2,042
67760H JQ 5	OHIO ST TPK COMMN TPK REV		03/23/2018	VARIOUS		162,865	150,000	792
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV		03/23/2018	VARIOUS		165,877	150,000	2,567
73358W KN 3	PORT AUTH N Y & N J		03/23/2018	VARIOUS		146,611	150,000	1,050
746189 PR 4	PURDUE UNIV IND UNIV REVS		03/23/2018	VARIOUS		103,029	100,000	1,139
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,331,332	4,125,619	37,415
Bonds - Industrial and Miscellaneous								
06035R AR 7	BANK 18BK14 A3 - CMBS		09/18/2018	MORGAN STANLEY CO		201,991	200,000	573
06406H CW 7	BANK OF NEW YORK MELLON CORP		03/23/2018	VARIOUS		202,006	200,000	153
06540T AC 4	BANK 18BK11 A2 - CMBS		04/13/2018	MORGAN STANLEY CO		403,999	400,000	1,051
07274N AL 7	BAYER US FINANCE II LLC	C	06/19/2018	JP MORGAN SECURITIES INC		198,542	200,000	
17291D AD 5	CGCMT 18C5 A4 - CMBS		06/07/2018	Citigroup (SSB)		205,991	200,000	470
17305E GM 1	CCCIT 18A3 A3 - ABS		06/13/2018	Citigroup (SSB)		249,883	250,000	366
17325G AD 8	CGCMT 16C3 A4 - CMBS		08/08/2018	WELLS FARGO SECURITIES LLC		191,813	200,000	158
17326F AD 9	CGCMT 17C4 A4 - CMBS		08/10/2018	Citigroup (SSB)		98,215	100,000	125

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
21688A AF 9	RABOBANK NEDERLAND (NEW YORK BRANCH)	C	03/23/2018	VARIOUS		201,585	200,000	889
22546Q AN 7	CREDIT SUISSE AG (NEW YORK BRANCH)	C	03/23/2018	VARIOUS		200,613	200,000	1,469
254683 CE 3	DCENT 182 A - ABS		03/08/2018	MERRILL LYNCH PIERCE FENNER		300,000	300,000	
26442U AG 9	DUKE ENERGY PROGRESS LLC		08/06/2018	JP MORGAN SECURITIES INC		249,953	250,000	
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		174,968	175,000	
36250S AE 9	GSMS 18GS10 A5 - CMBS		07/18/2018	GOLDMAN		514,983	500,000	1,674
38014B AC 3	GMALT 181 A2B - ABS		02/13/2018	DEUTSCHE BANK SECURITIES, INC		250,000	250,000	
40428H PR 7	HSBC USA INC	C	03/23/2018	VARIOUS		199,921	200,000	235
46591A AZ 8	JPMDB 18C8 A3 - CMBS		05/23/2018	JP MORGAN SECURITIES INC		504,998	500,000	767
46625H JE 1	JPMORGAN CHASE & CO		03/23/2018	VARIOUS		201,309	200,000	
582839 AJ 5	MEAD JOHNSON NUTRITION CO	C	02/15/2018	MORGAN STANLEY CO		100,175	100,000	792
65474V AL 5	NMOTR 16A A2 - ABS		03/23/2018	VARIOUS		499,988	500,000	171
655844 BZ 0	NORFOLK SOUTHERN CORP		07/30/2018	MERRILL LYNCH PIERCE FENNER		249,445	250,000	
66989H AD 0	NOVARTIS CAPITAL CORP	C	03/23/2018	VARIOUS		210,161	200,000	3,642
69353R FG 8	PNC BANK NA		10/23/2018	PERSHING DIV OF DLJ SEC LNDING		469,595	500,000	
717081 EP 4	PFIZER INC		09/04/2018	Citigroup (SSB)		99,841	100,000	
751212 AB 7	RALPH LAUREN CORP		03/23/2018	VARIOUS		199,796	200,000	510
855244 AR 0	STARBUCKS CORP		08/08/2018	MORGAN STANLEY CO		249,720	250,000	
892331 AD 1	TOYOTA MOTOR CORP	C	07/10/2018	JP MORGAN SECURITIES INC		500,000	500,000	
904764 BC 0	UNILEVER CAPITAL CORP	C	09/04/2018	GOLDMAN		247,555	250,000	4,010
91324P CU 4	UNITEDHEALTH GROUP INC		02/16/2018	DEUTSCHE BANK SECURITIES, INC		97,945	100,000	921
91324P DJ 8	UNITEDHEALTH GROUP INC		12/21/2018	US BANCORP INVESTMENTS INC		150,492	150,000	160
91324P DK 5	UNITEDHEALTH GROUP INC		09/26/2018	US BANCORP INVESTMENTS INC		100,350	100,000	1,059
94948Q AF 7	WELLESLEY COLLEGE		03/23/2018	VARIOUS		200,000	200,000	1,103
949746 SA 0	WELLS FARGO & CO		03/23/2018	VARIOUS		199,872	200,000	665
95001J AW 7	WFCM 18C44 A4 - CMBS		04/30/2018	WELLS FARGO SECURITIES LLC		201,989	200,000	351
95001R AW 9	WFCM 18C48 A4 - CMBS		12/07/2018	WELLS FARGO SECURITIES LLC		504,996	500,000	1,065
3899999. Total - Bonds - Industrial and Miscellaneous						9,082,688	9,075,000	22,380
8399997. Total - Bonds - Part 3						15,636,271	15,332,924	68,533
8399998. Total - Bonds - Summary Item from Part 5						1,851,660	1,850,000	16,402
8399999. Total - Bonds						17,487,931	17,182,924	84,935
Common Stocks - Industrial and Miscellaneous								
001055 10 2	AFLAC ORD		10/09/2018	GOLDMAN	124.000	5,880	XXX	
00206R 10 2	AT&T ORD		10/09/2018	ITG INC	1,184.000	39,676	XXX	
00287Y 10 9	ABBVIE ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	2,496	XXX	
003654 10 0	ABIOMED ORD		10/09/2018	ITG INC	8.000	3,161	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		10/09/2018	ITG INC	73.000	5,668	XXX	
00724F 10 1	ADOBE ORD		10/09/2018	ITG INC	95.000	24,146	XXX	
00751Y 10 6	ADVANCE AUTO PARTS ORD		10/09/2018	GOLDMAN	14.000	2,365	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		10/09/2018	ITG INC	176.000	4,796	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD		10/09/2018	GOLDMAN	62.000	4,304	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		10/09/2018	GOLDMAN	43.000	7,066	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES ORD		10/09/2018	ITG INC	32.000	2,078	XXX	
012653 10 1	ALBEMARLE ORD		10/09/2018	GOLDMAN	21.000	2,043	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		10/09/2018	GOLDMAN	20.000	2,519	XXX	

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015351 10 9	ALEXION PHARMACEUTICALS ORD		10/09/2018	ITG INC	42.000	5,485	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		10/09/2018	ITG INC	15.000	5,115	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		08/08/2018	ITG INC	44.000	10,153	XXX	
020002 10 1	ALLSTATE ORD		10/09/2018	VARIOUS	66.000	6,379	XXX	
02005N 10 0	ALLY FINANCIAL ORD		10/09/2018	GOLDMAN	81.000	2,166	XXX	
02079K 10 7	ALPHABET CL C ORD		10/09/2018	ITG INC	50.000	56,820	XXX	
02079K 30 5	ALPHABET CL A ORD		06/12/2018	ITG INC	20.000	22,866	XXX	
02209S 10 3	ALTRIA GROUP ORD		10/09/2018	ITG INC	336.000	21,205	XXX	
023135 10 6	AMAZON COM ORD		10/09/2018	ITG INC	24.000	44,888	XXX	
023608 10 2	AMEREN ORD		10/09/2018	GOLDMAN	47.000	3,118	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		10/09/2018	ITG INC	80.000	2,685	XXX	
025537 10 1	AMERICAN ELECTRIC POWER ORD		10/09/2018	GOLDMAN	96.000	7,014	XXX	
025816 10 9	AMERICAN EXPRESS ORD		10/09/2018	GOLDMAN	115.000	12,267	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		10/09/2018	GOLDMAN	172.000	9,259	XXX	
03027X 10 0	AMERICAN TOWER REIT		10/09/2018	ITG INC	84.000	12,403	XXX	
030420 10 3	AMERICAN WATER WORKS ORD		10/09/2018	GOLDMAN	34.000	3,080	XXX	
03073E 10 5	AMERISOURCEBERGEN ORD		10/09/2018	GOLDMAN	31.000	2,819	XXX	
03076C 10 6	AMERIPRISE FINANCE ORD		10/09/2018	GOLDMAN	27.000	4,024	XXX	
031100 10 0	AMETEK ORD		10/09/2018	GOLDMAN	45.000	3,456	XXX	
031162 10 0	AMGEN ORD		10/09/2018	ITG INC	125.000	25,751	XXX	
032095 10 1	AMPHENOL CL A ORD		10/09/2018	GOLDMAN	57.000	5,141	XXX	
032511 10 7	ANADARKO PETROLEUM ORD		10/09/2018	ITG INC	99.000	6,991	XXX	
032654 10 5	ANALOG DEVICES ORD		10/09/2018	ITG INC	71.000	6,161	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		10/09/2018	GOLDMAN	246.000	2,509	XXX	
03662Q 10 5	ANSYS ORD		10/09/2018	ITG INC	17.000	2,819	XXX	
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT		04/11/2018	UBS SECURITIES LLC	200.000	5,074	XXX	
036752 10 3	ANTHEM ORD		10/09/2018	GOLDMAN	42.000	11,726	XXX	
037411 10 5	APACHE ORD		10/09/2018	GOLDMAN	73.000	3,600	XXX	
037833 10 0	APPLE ORD		10/09/2018	ITG INC	555.000	125,918	XXX	
038222 10 5	APPLIED MATERIAL ORD		10/09/2018	ITG INC	196.000	7,003	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD		10/09/2018	ITG INC	108.000	5,558	XXX	
040413 10 6	ARISTA NETWORKS ORD		10/09/2018	GOLDMAN	12.000	2,864	XXX	
049560 10 5	ATMOS ENERGY ORD		10/09/2018	GOLDMAN	21.000	2,034	XXX	
052769 10 6	AUTODESK ORD		10/09/2018	ITG INC	42.000	6,001	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD		10/09/2018	ITG INC	71.000	10,661	XXX	
053332 10 2	AUTOZONE ORD		10/09/2018	GOLDMAN	5.000	3,913	XXX	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD		10/09/2018	GOLDMAN	26.000	4,710	XXX	
054937 10 7	BB AND T ORD		10/09/2018	GOLDMAN	151.000	7,465	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		12/12/2018	Citigroup Global Markets Inc. NY	100.000	1,694	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		10/09/2018	GOLDMAN	80.000	2,611	XXX	
058498 10 6	BALL ORD		10/09/2018	GOLDMAN	66.000	3,018	XXX	
060505 10 4	BANK OF AMERICA ORD		10/09/2018	GOLDMAN	1,516.000	45,465	XXX	
064058 10 0	BANK OF NEW YORK MELLON ORD		10/09/2018	GOLDMAN	174.000	9,090	XXX	
075887 10 9	BECTON DICKINSON ORD		10/09/2018	GOLDMAN	44.000	11,022	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		12/18/2018	VARIOUS	219.000	46,188	XXX	
086516 10 1	BEST BUY ORD		10/09/2018	GOLDMAN	46.000	3,282	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.		10/09/2018	ITG INC.	34.000	3,546	XXX	
09062X 10 3	BIOGEN ORD.		10/09/2018	ITG INC.	38.000	13,094	XXX	
09247X 10 1	BLACKROCK ORD.		12/18/2018	VARIOUS	24.000	9,478	XXX	
097023 10 5	BOEING ORD.		10/09/2018	GOLDMAN	89.000	34,305	XXX	
09857L 10 8	BOOKING HOLDINGS ORD.		12/18/2018	VARIOUS	9.000	16,631	XXX	
101121 10 1	BOSTON PROPERTIES REIT ORD.		10/09/2018	GOLDMAN	29.000	3,489	XXX	
101137 10 7	BOSTON SCIENTIFIC ORD.		10/09/2018	ITG INC.	267.000	9,991	XXX	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	85.000	3,801	XXX	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD.		10/09/2018	GOLDMAN	22.000	2,763	XXX	
11135F 10 1	BROADCOM ORD.		10/09/2018	ITG INC.	32.000	7,831	XXX	
115637 20 9	BROWN FORMAN CL B ORD.		10/09/2018	ITG INC.	55.000	2,760	XXX	
118230 10 1	BUCKEYE PARTNERS UNT		08/03/2018	VARIOUS	1,400.000	51,927	XXX	
122017 10 6	BURLINGTON STORES ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	2,096	XXX	
124857 20 2	CBS CL B ORD.		10/09/2018	GOLDMAN	63.000	3,616	XXX	
12503M 10 8	CBOE GLOBAL MARKETS ORD.		10/09/2018	ITG INC.	21.000	2,130	XXX	
12504L 10 9	CBRE GROUP CL A ORD.		10/09/2018	GOLDMAN	62.000	2,555	XXX	
12514G 10 8	CDW ORD.		10/09/2018	ITG INC.	29.000	2,450	XXX	
125269 10 0	CF INDUSTRIES HOLDINGS ORD.		10/09/2018	GOLDMAN	45.000	2,467	XXX	
12541W 20 9	CH ROBINSON WORLDWIDE ORD.		10/09/2018	ITG INC.	26.000	2,503	XXX	
125509 10 9	CIGNA ORD.		10/09/2018	GOLDMAN	39.000	8,348	XXX	
125523 10 0	CIGNA ORD.		12/20/2018	VARIOUS	24.340	4,376	XXX	
12572Q 10 5	CME GROUP CL A ORD.		10/09/2018	ITG INC.	55.000	9,964	XXX	
125896 10 0	CMS ENERGY ORD.		10/09/2018	ITG INC.	54.000	2,736	XXX	
126408 10 3	CSX ORD.		10/09/2018	ITG INC.	158.000	11,790	XXX	
126650 10 0	CVS HEALTH ORD.		11/28/2018	VARIOUS	253.701	19,837	XXX	
127097 10 3	CABOT OIL & GAS ORD.		10/09/2018	GOLDMAN	84.000	2,051	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS ORD.		10/09/2018	ITG INC.	54.000	2,231	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD.		10/09/2018	GOLDMAN	92.000	8,833	XXX	
14149Y 10 8	CARDINAL HEALTH ORD.		10/09/2018	GOLDMAN	60.000	3,263	XXX	
143130 10 2	CARMAX ORD.		10/09/2018	GOLDMAN	35.000	2,478	XXX	
143658 30 0	CARNIVAL ORD.		10/09/2018	GOLDMAN	79.000	4,782	XXX	
149123 10 1	CATERPILLAR ORD.		10/09/2018	GOLDMAN	112.000	16,741	XXX	
150870 10 3	CELANESE ORD.		10/09/2018	GOLDMAN	26.000	2,652	XXX	
151020 10 4	CELGENE ORD.		10/09/2018	ITG INC.	135.000	11,714	XXX	
15135B 10 1	CENTENE ORD.		10/09/2018	GOLDMAN	40.000	5,720	XXX	
15189T 10 7	CENTERPOINT ENERGY ORD.		10/09/2018	GOLDMAN	96.000	2,701	XXX	
156700 10 6	CENTURYLINK ORD.		10/09/2018	GOLDMAN	185.000	3,892	XXX	
156782 10 4	CERNER ORD.		10/09/2018	ITG INC.	61.000	3,878	XXX	
16411R 20 8	CHENIERE ENERGY ORD.		10/09/2018	ITG INC.	44.000	2,903	XXX	
166764 10 0	CHEVRON ORD.		12/18/2018	VARIOUS	298.000	36,945	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD.		10/09/2018	GOLDMAN	4.000	1,788	XXX	
171340 10 2	CHURCH AND DWIGHT ORD.		10/09/2018	GOLDMAN	47.000	2,793	XXX	
172062 10 1	CINCINNATI FINANCIAL ORD.		10/09/2018	ITG INC.	30.000	2,341	XXX	
17275R 10 2	CISCO SYSTEMS ORD.		10/09/2018	ITG INC.	766.000	36,385	XXX	
172908 10 5	CINTAS ORD.		10/09/2018	ITG INC.	16.000	3,125	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.		08/08/2018	ITG INC.	283.000	11,609	XXX	

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177376 10 0	CITRIX SYSTEMS ORD.		10/09/2018	ITG INC.	26.000	2,768	XXX	
189054 10 9	CLOROX ORD.		10/09/2018	ITG INC.	24.000	3,607	XXX	
191216 10 0	COCA-COLA ORD.		10/09/2018	ITG INC.	562.000	26,091	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.		10/09/2018	ITG INC.	113.000	8,360	XXX	
194162 10 3	COLGATE PALMOLIVE ORD.		10/09/2018	ITG INC.	138.000	8,981	XXX	
20030N 10 1	COMCAST CL A ORD.		10/09/2018	ITG INC.	151.000	5,353	XXX	
200340 10 7	COMERICA ORD.		10/09/2018	GOLDMAN.	33.000	3,034	XXX	
205887 10 2	CONAGRA BRANDS ORD.		10/09/2018	ITG INC.	76.000	2,704	XXX	
20605P 10 1	CONCHO RESOURCES ORD.		10/09/2018	GOLDMAN.	37.000	5,919	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		10/09/2018	GOLDMAN.	222.000	17,629	XXX	
209115 10 4	CONSOLIDATED EDISON ORD.		10/09/2018	VARIOUS.	58.000	4,335	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD.		12/18/2018	VARIOUS.	26.000	4,597	XXX	
216648 40 2	COOPER ORD.		10/09/2018	GOLDMAN.	10.000	2,597	XXX	
217204 10 6	COPART ORD.		10/09/2018	ITG INC.	39.000	2,007	XXX	
219350 10 5	CORNING ORD.		10/09/2018	GOLDMAN.	155.000	5,310	XXX	
22160K 10 5	COSTCO WHOLESALE ORD.		10/09/2018	ITG INC.	79.000	16,806	XXX	
22160N 10 9	COSTAR GROUP ORD.		10/09/2018	ITG INC.	7.000	2,686	XXX	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.		10/09/2018	GOLDMAN.	80.000	8,886	XXX	
231021 10 6	CUMMINS ORD.		10/09/2018	GOLDMAN.	29.000	4,374	XXX	
23331A 10 9	D R HORTON ORD.		10/09/2018	ITG INC.	67.000	2,640	XXX	
233331 10 7	DTE ENERGY ORD.		10/09/2018	GOLDMAN.	36.000	4,091	XXX	
23355L 10 6	DXC TECHNOLOGY ORD.		10/09/2018	VARIOUS.	54.000	4,819	XXX	
235851 10 2	DANAHER ORD.		10/09/2018	GOLDMAN.	103.000	10,994	XXX	
237194 10 5	DARDEN RESTAURANTS ORD.		10/09/2018	GOLDMAN.	23.000	2,499	XXX	
244199 10 5	DEERE ORD.		10/09/2018	GOLDMAN.	62.000	9,329	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD.		12/27/2018	ITG INC.	24.619	1,289	XXX	
247361 70 2	DELTA AIR LINES ORD.		10/09/2018	GOLDMAN.	106.000	5,392	XXX	
25179M 10 3	DEVON ENERGY ORD.		04/20/2018	VARIOUS.	102.000	3,550	XXX	
252131 10 7	DEXCOM ORD.		10/09/2018	ITG INC.	16.000	1,960	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		10/09/2018	ITG INC.	20.000	2,703	XXX	
253868 10 3	DIGITAL REALTY REIT ORD.		10/09/2018	GOLDMAN.	39.000	4,357	XXX	
254687 10 6	WALT DISNEY ORD.		10/09/2018	GOLDMAN.	88.000	10,287	XXX	
25470F 10 4	DISCOVERY COMMUNICATIONS SRS A ORD.		01/30/2018	ITG INC.	205.000	5,105	XXX	
25470F 30 2	DISCOVERY SRS C ORD.		10/09/2018	ITG INC.	67.000	1,996	XXX	
256677 10 5	DOLLAR GENERAL ORD.		10/09/2018	GOLDMAN.	52.000	5,466	XXX	
256746 10 8	DOLLAR TREE ORD.		10/09/2018	ITG INC.	46.000	3,812	XXX	
25746U 10 9	DOMINION ENERGY ORD.		10/09/2018	GOLDMAN.	126.000	9,245	XXX	
25754A 20 1	DOMINOS PIZZA ORD.		10/09/2018	GOLDMAN.	8.000	2,274	XXX	
260003 10 8	DOVER ORD.		10/09/2018	GOLDMAN.	28.000	2,399	XXX	
26078J 10 0	DOWDUPONT ORD.		10/09/2018	ITG INC.	378.000	22,989	XXX	
26441C 20 4	DUKE ENERGY ORD.		10/09/2018	GOLDMAN.	117.000	9,624	XXX	
26875P 10 1	EOG RESOURCES ORD.		10/09/2018	GOLDMAN.	95.000	12,574	XXX	
26884L 10 9	EQT ORD.		11/13/2018	GOLDMAN.	52.000	1,313	XXX	
26885B 10 0	EQT MIDSTREAM PARTNERS UNT.		04/11/2018	RBC CAPITAL MARKETS.	100.000	5,879	XXX	
269246 40 1	E TRADE FINANCIAL ORD.		10/09/2018	ITG INC.	50.000	2,659	XXX	
278642 10 3	EBAY ORD.		10/09/2018	ITG INC.	182.000	6,059	XXX	
278865 10 0	ECOLAB ORD.		10/09/2018	GOLDMAN.	41.000	6,354	XXX	

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281020 10 7	EDISON INTERNATIONAL ORD.		10/09/2018	GOLDMAN	61.000	4,298	XXX	
28176E 10 8	EDWARDS LIFESCIENCES ORD.		10/09/2018	GOLDMAN	40.000	5,918	XXX	
285512 10 9	ELECTRONIC ARTS ORD.		10/09/2018	ITG INC.	58.000	6,351	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	1,100.000	14,560	XXX	
29364G 10 3	ENTERGY ORD.		08/08/2018	ITG INC.	125.000	10,290	XXX	
294429 10 5	EQUIFAX ORD.		10/09/2018	ITG INC.	23.000	2,928	XXX	
29444U 70 0	EQUINIX REIT ORD.		10/09/2018	ITG INC.	15.000	6,249	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD.		12/12/2018	VARIOUS	541.600	12,005	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.		10/09/2018	GOLDMAN	69.000	4,524	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD.		06/12/2018	ITG INC.	82.000	19,597	XXX	
30034W 10 6	EVERGY ORD.		10/09/2018	GOLDMAN	52.000	2,932	XXX	
30040W 10 8	EVERSOURCE ENERGY ORD.		10/09/2018	GOLDMAN	61.000	3,866	XXX	
30161N 10 1	EXELON ORD.		10/09/2018	ITG INC.	187.000	7,847	XXX	
30212P 30 3	EXPEDIA GROUP ORD.		10/09/2018	ITG INC.	23.000	2,792	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD.		10/09/2018	ITG INC.	33.000	2,350	XXX	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD.		10/09/2018	GOLDMAN	23.000	2,004	XXX	
302491 30 3	FMC ORD.		10/09/2018	GOLDMAN	25.000	2,175	XXX	
30303M 10 2	FACEBOOK CL A ORD.		10/09/2018	VARIOUS	222.000	36,420	XXX	
311900 10 4	FASTENAL ORD.		10/09/2018	ITG INC.	55.000	3,061	XXX	
31428X 10 6	FEDEX ORD.		10/09/2018	GOLDMAN	47.000	10,799	XXX	
315616 10 2	F5 NETWORKS ORD.		10/09/2018	ITG INC.	11.000	1,945	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.		10/09/2018	GOLDMAN	63.000	6,793	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD.		10/09/2018	ITG INC.	130.000	3,701	XXX	
32008D 10 6	FIRST DATA CL A ORD.		10/09/2018	ITG INC.	105.000	2,499	XXX	
33616C 10 0	FIRST REPUBLIC BANK ORD.		01/16/2018	VARIOUS	48.000	4,222	XXX	
337738 10 8	FISERV ORD.		10/09/2018	ITG INC.	79.000	6,381	XXX	
337932 10 7	FIRSTENERGY ORD.		10/09/2018	GOLDMAN	94.000	3,606	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD.		10/09/2018	GOLDMAN	17.000	3,658	XXX	
345370 86 0	FORD MOTOR ORD.		10/09/2018	GOLDMAN	755.000	6,765	XXX	
34959E 10 9	FORTINET ORD.		10/09/2018	ITG INC.	27.000	2,229	XXX	
34959J 10 8	FORTIVE ORD.		10/09/2018	GOLDMAN	57.000	4,686	XXX	
35671D 85 7	FREEPORT MCMORAN ORD.		10/09/2018	GOLDMAN	280.000	3,693	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD.		10/09/2018	GOLDMAN	34.000	2,564	XXX	
366505 10 5	GARRETT MOTION ORD.	C	10/01/2018	VARIOUS	8.800	114	XXX	
366651 10 7	GARTNER ORD.		10/09/2018	GOLDMAN	17.000	2,593	XXX	
369550 10 8	GENERAL DYNAMICS ORD.		10/09/2018	GOLDMAN	50.000	10,209	XXX	
370334 10 4	GENERAL MILLS ORD.		10/09/2018	GOLDMAN	115.000	4,980	XXX	
37045V 10 0	GENERAL MOTORS ORD.		10/09/2018	ITG INC.	254.000	8,296	XXX	
371927 10 4	GENESIS ENERGY UNT		01/12/2018	BARCLAYS CAPITAL LE	775.000	19,696	XXX	
372460 10 5	GENUINE PARTS ORD.		10/09/2018	GOLDMAN	27.000	2,648	XXX	
375558 10 3	GILEAD SCIENCES ORD.		10/09/2018	VARIOUS	250.000	18,920	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD.		10/09/2018	GOLDMAN	30.000	3,529	XXX	
380237 10 7	GODADDY CL A ORD.		10/09/2018	GOLDMAN	30.000	2,271	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	2,397	XXX	
384802 10 4	WW GRAINGER ORD.		10/09/2018	GOLDMAN	8.000	2,683	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
400110 10 2	GRUBHUB ORD.		10/09/2018	GOLDMAN	17.000	2,184	XXX	
40412C 10 1	HCA HEALTHCARE ORD.		10/09/2018	GOLDMAN	54.000	7,538	XXX	
40414L 10 9	HCP REIT ORD.		10/09/2018	GOLDMAN	92.000	2,385	XXX	
40434L 10 5	HP ORD.		10/09/2018	ITG INC.	312.000	7,794	XXX	
406216 10 1	HALLIBURTON ORD.		10/09/2018	ITG INC.	170.000	7,160	XXX	
410345 10 2	HANESBRANDS ORD.		08/22/2018	VARIOUS	78.000	1,450	XXX	
413875 10 5	HARRIS ORD.		10/09/2018	GOLDMAN	23.000	3,825	XXX	
418056 10 7	HASBRO ORD.		10/09/2018	ITG INC.	22.000	2,216	XXX	
426281 10 1	JACK HENRY AND ASSOCIATES ORD.		10/09/2018	ITG INC.	14.000	2,192	XXX	
427866 10 8	HERSHEY FOODS ORD.		10/09/2018	GOLDMAN	27.000	2,833	XXX	
42809H 10 7	HESS ORD.		10/09/2018	GOLDMAN	51.000	3,702	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD.		10/09/2018	GOLDMAN	294.000	4,616	XXX	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD.		10/09/2018	GOLDMAN	54.000	4,063	XXX	
436106 10 8	HOLLYFRONTIER ORD.		10/09/2018	GOLDMAN	31.000	2,128	XXX	
436440 10 1	HOLOGIC ORD.		10/09/2018	ITG INC.	53.000	2,192	XXX	
437076 10 2	HOME DEPOT ORD.		10/09/2018	GOLDMAN	187.000	36,607	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/29/2018	VARIOUS	88.000	9,842	XXX	
440452 10 0	HORMEL FOODS ORD.		10/09/2018	ITG INC.	53.000	2,159	XXX	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD.		10/09/2018	GOLDMAN	142.000	2,863	XXX	
444859 10 2	HUMANA ORD.		10/09/2018	GOLDMAN	22.000	7,373	XXX	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD.		10/09/2018	ITG INC.	16.000	1,891	XXX	
446150 10 4	HUNTINGTON BANCSHARES ORD.		10/09/2018	ITG INC.	211.000	3,260	XXX	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD.		10/09/2018	GOLDMAN	9.000	2,329	XXX	
44919P 50 8	IAC INTERACTIVE ORD.		10/09/2018	ITG INC.	14.000	2,824	XXX	
45167R 10 4	IDEX ORD.		10/09/2018	GOLDMAN	14.000	2,008	XXX	
45168D 10 4	IDEXX LABORATORIES ORD.		10/09/2018	ITG INC.	17.000	3,806	XXX	
452308 10 9	ILLINOIS TOOL ORD.		10/09/2018	GOLDMAN	65.000	8,897	XXX	
452327 10 9	ILLUMINA ORD.		10/09/2018	ITG INC.	28.000	9,065	XXX	
45337C 10 2	INCYTE ORD.		10/09/2018	ITG INC.	33.000	2,162	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.		10/09/2018	GOLDMAN	110.000	8,366	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.		10/09/2018	ITG INC.	149.000	21,940	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	2,514	XXX	
460146 10 3	INTERNATIONAL PAPER ORD.		10/09/2018	GOLDMAN	79.000	3,527	XXX	
461202 10 3	INTUIT ORD.		10/09/2018	ITG INC.	48.000	10,592	XXX	
46120E 60 2	INTUITIVE SURGICAL ORD.		10/09/2018	ITG INC.	21.000	11,156	XXX	
46266C 10 5	IQVIA HOLDINGS ORD.		10/09/2018	GOLDMAN	31.000	3,949	XXX	
478160 10 4	JOHNSON & JOHNSON ORD.		10/09/2018	GOLDMAN	343.000	47,749	XXX	
482480 10 0	KLA TENCOR ORD.		10/09/2018	ITG INC.	30.000	2,975	XXX	
485170 30 2	KANSAS CITY SOUTHERN ORD.		10/09/2018	GOLDMAN	20.000	2,191	XXX	
487836 10 8	KELLOGG ORD.		10/09/2018	GOLDMAN	48.000	3,312	XXX	
493267 10 8	KEYCORP ORD.		10/09/2018	ITG INC.	205.000	4,192	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.		10/09/2018	GOLDMAN	36.000	2,321	XXX	
49456B 10 1	KINDER MORGAN CL P ORD.		12/12/2018	VARIOUS	1,067.000	18,260	XXX	
500255 10 4	KOHL'S ORD.		10/09/2018	GOLDMAN	32.000	2,270	XXX	
500754 10 6	KRAFT HEINZ ORD.		10/09/2018	ITG INC.	116.000	6,505	XXX	
501044 10 1	KROGER ORD.		10/09/2018	ITG INC.	153.000	4,273	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
502413 10 7	L3 TECHNOLOGIES ORD		10/09/2018	GOLDMAN	16.000	3,347	XXX	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		10/09/2018	GOLDMAN	20.000	3,446	XXX	
512807 10 8	LAM RESEARCH ORD		10/09/2018	ITG INC	30.000	4,334	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD		10/09/2018	GOLDMAN	28.000	2,090	XXX	
517834 10 7	LAS VEGAS SANDS ORD		10/09/2018	ITG INC	70.000	4,080	XXX	
518439 10 4	ESTEE LAUDER CL A ORD		10/09/2018	GOLDMAN	43.000	6,035	XXX	
526057 10 4	LENNAR CL A ORD		10/09/2018	ITG INC	56.000	2,482	XXX	
532457 10 8	ELI LILLY ORD		10/09/2018	GOLDMAN	156.000	18,012	XXX	
534187 10 9	LINCOLN NATIONAL ORD		10/09/2018	GOLDMAN	42.000	2,945	XXX	
539830 10 9	LOCKHEED MARTIN ORD		10/09/2018	GOLDMAN	40.000	13,893	XXX	
548661 10 7	LOWE'S COMPANIES ORD		10/09/2018	GOLDMAN	135.000	14,739	XXX	
550021 10 9	LULULEMON ATHLETICA ORD	C	10/09/2018	ITG INC	18.000	2,705	XXX	
55261F 10 4	M&T BANK ORD		10/09/2018	GOLDMAN	29.000	4,911	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL ORD		10/09/2018	GOLDMAN	98.000	2,680	XXX	
55336V 10 0	MPLX COM UNT		12/12/2018	VARIOUS	1,200.000	43,051	XXX	
55354G 10 0	MSCI ORD		10/09/2018	GOLDMAN	17.000	2,838	XXX	
565849 10 6	MARATHON OIL ORD		10/09/2018	ITG INC	164.000	3,763	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	130.000	7,671	XXX	
570535 10 4	MARKEL ORD		10/09/2018	GOLDMAN	2.000	2,383	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		10/09/2018	ITG INC	55.000	6,588	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS ORD		10/09/2018	GOLDMAN	12.000	2,171	XXX	
574599 10 6	MASCO ORD		10/09/2018	GOLDMAN	60.000	2,035	XXX	
57636Q 10 4	MASTERCARD CL A ORD		10/09/2018	GOLDMAN	149.000	31,256	XXX	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		10/09/2018	ITG INC	53.000	2,802	XXX	
579780 20 6	MCCORMICK ORD		10/09/2018	GOLDMAN	24.000	3,260	XXX	
580135 10 1	MCDONALD'S ORD		10/09/2018	ITG INC	127.000	21,570	XXX	
58155Q 10 3	MCKESSON ORD		10/09/2018	GOLDMAN	39.000	5,337	XXX	
58933Y 10 5	MERCK & CO ORD		10/09/2018	GOLDMAN	433.000	31,328	XXX	
592688 10 5	METTLER TOLEDO ORD		10/09/2018	GOLDMAN	4.000	2,364	XXX	
594918 10 4	MICROSOFT ORD		10/09/2018	ITG INC	957.000	102,902	XXX	
595017 10 4	MICROCHIP TECHNOLOGY ORD		10/09/2018	ITG INC	44.000	2,965	XXX	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD		10/09/2018	GOLDMAN	21.000	2,100	XXX	
608190 10 4	MOHAWK INDUSTRIES ORD		10/09/2018	GOLDMAN	13.000	2,089	XXX	
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		10/09/2018	ITG INC	33.000	2,037	XXX	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD		10/09/2018	ITG INC	235.000	10,051	XXX	
61174X 10 9	MONSTER BEVERAGE ORD		10/09/2018	ITG INC	77.000	4,355	XXX	
615369 10 5	MOODYS ORD		10/09/2018	GOLDMAN	32.000	5,173	XXX	
61945C 10 3	MOSAIC ORD		10/09/2018	GOLDMAN	67.000	2,218	XXX	
620076 30 7	MOTOROLA SOLUTIONS ORD		10/09/2018	GOLDMAN	31.000	3,858	XXX	
629377 50 8	NRG ENERGY ORD		10/09/2018	GOLDMAN	59.000	2,208	XXX	
62944T 10 5	NVR ORD		09/24/2018	WEEDEN + CO	6.000	15,697	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD		10/09/2018	GOLDMAN	74.000	3,364	XXX	
64110D 10 4	NETAPP ORD		10/09/2018	ITG INC	51.000	4,067	XXX	
64110L 10 6	NETFLIX ORD		10/09/2018	ITG INC	78.000	26,490	XXX	
651639 10 6	NEWMONT MINING ORD		10/09/2018	GOLDMAN	104.000	3,132	XXX	
65339F 10 1	NEXTERA ENERGY ORD		06/12/2018	ITG INC	140.000	21,907	XXX	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
654106 10 3	NIKE CL B ORD		10/09/2018	GOLDMAN	244.000	19,625	XXX	
655044 10 5	NOBLE ENERGY ORD		10/09/2018	GOLDMAN	93.000	3,025	XXX	
655844 10 8	NORFOLK SOUTHERN ORD		10/09/2018	GOLDMAN	54.000	9,812	XXX	
665859 10 4	NORTHERN TRUST ORD		10/09/2018	ITG INC	18.000	1,900	XXX	
666807 10 2	NORTHROP GRUMMAN ORD		10/09/2018	GOLDMAN	27.000	8,484	XXX	
670346 10 5	NUCOR ORD		10/09/2018	GOLDMAN	61.000	3,886	XXX	
67066G 10 4	NVIDIA ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	13.000	1,903	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE ORD		10/09/2018	ITG INC	15.000	5,184	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/09/2018	GOLDMAN	125.000	10,280	XXX	
681919 10 6	OMNICOM GROUP ORD		10/09/2018	GOLDMAN	43.000	3,084	XXX	
682680 10 3	ONEOK ORD		12/13/2018	VARIOUS	379.000	23,778	XXX	
68389X 10 5	ORACLE ORD		10/09/2018	GOLDMAN	511.000	24,978	XXX	
69331C 10 8	PG&E ORD		10/09/2018	GOLDMAN	100.000	4,856	XXX	
693506 10 7	PPG INDUSTRIES ORD		10/09/2018	GOLDMAN	46.000	4,534	XXX	
69351T 10 6	PPL ORD		10/09/2018	ITG INC	136.000	4,138	XXX	
69370C 10 0	PTC ORD		10/09/2018	ITG INC	22.000	2,184	XXX	
693718 10 8	PACCAR ORD		10/09/2018	ITG INC	66.000	4,380	XXX	
697435 10 5	PALO ALTO NETWORKS ORD		10/09/2018	GOLDMAN	18.000	3,822	XXX	
704326 10 7	PAYCHEX ORD		10/09/2018	ITG INC	62.000	4,496	XXX	
70450Y 10 3	PAYPAL HOLDINGS ORD		12/18/2018	VARIOUS	227.000	18,339	XXX	
713448 10 8	PEPSICO ORD		12/18/2018	VARIOUS	75.000	7,916	XXX	
718546 10 4	PHILLIPS 66 ORD		10/09/2018	GOLDMAN	81.000	9,533	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD		10/09/2018	GOLDMAN	32.000	6,014	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	
74144T 10 8	T ROWE PRICE GROUP ORD		10/09/2018	ITG INC	46.000	4,968	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD		10/09/2018	ITG INC	55.000	3,312	XXX	
743315 10 3	PROGRESSIVE ORD		10/09/2018	ITG INC	113.000	8,118	XXX	
74340W 10 3	PROLOGIS REIT		10/09/2018	GOLDMAN	122.000	8,183	XXX	
744320 10 2	PRUDENTIAL FINANCIAL ORD		10/09/2018	GOLDMAN	82.000	8,689	XXX	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD		10/09/2018	GOLDMAN	98.000	5,300	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD		10/09/2018	GOLDMAN	29.000	5,828	XXX	
74736K 10 1	QORVO ORD		08/08/2018	ITG INC	23.000	1,970	XXX	
747525 10 3	QUALCOMM ORD		10/09/2018	ITG INC	288.000	20,200	XXX	
74834L 10 0	QUEST DIAGNOSTICS ORD		10/09/2018	GOLDMAN	27.000	2,797	XXX	
754730 10 9	RAYMOND JAMES ORD		10/09/2018	GOLDMAN	26.000	2,466	XXX	
755111 50 7	RAYTHEON ORD		10/09/2018	ITG INC	47.000	9,616	XXX	
756109 10 4	REALTY INCOME REIT ORD		10/09/2018	GOLDMAN	57.000	3,339	XXX	
756577 10 2	RED HAT ORD		10/09/2018	GOLDMAN	35.000	4,298	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD		10/09/2018	ITG INC	16.000	6,281	XXX	
7591EP 10 0	REGIONS FINANCIAL ORD		10/09/2018	ITG INC	214.000	3,980	XXX	
760759 10 0	REPUBLIC SERVICES ORD		10/09/2018	GOLDMAN	43.000	3,133	XXX	
761152 10 7	RESMED ORD		10/09/2018	GOLDMAN	28.000	2,977	XXX	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		10/29/2018	VARIOUS	14.667	323	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD		10/09/2018	GOLDMAN	24.000	4,401	XXX	
776696 10 6	ROPER TECHNOLOGIES ORD		10/09/2018	GOLDMAN	20.000	5,786	XXX	
778296 10 3	ROSS STORES ORD		06/12/2018	ITG INC	69.000	5,914	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
78409V 10 4	S&P GLOBAL ORD		10/09/2018	GOLDMAN	49.000	9,204	XXX	
78410G 10 4	SBA COMMUNICATIONS CORPORATION		08/08/2018	ITG INC	106.000	16,752	XXX	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		10/09/2018	ITG INC	40.000	2,124	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD		10/09/2018	ITG INC	11.000	3,477	XXX	
79466L 30 2	SALESFORCE.COM ORD		10/09/2018	GOLDMAN	137.000	20,346	XXX	
806407 10 2	HENRY SCHEIN ORD		10/09/2018	ITG INC	30.000	2,634	XXX	
808513 10 5	CHARLES SCHWAB ORD		10/09/2018	GOLDMAN	233.000	12,158	XXX	
81663A 10 5	SEMGROUP CL A ORD		12/12/2018	VARIOUS	600.000	10,180	XXX	
816851 10 9	SEMPRA ENERGY ORD		10/09/2018	GOLDMAN	53.000	6,170	XXX	
81762P 10 2	SERVICENOW ORD		10/09/2018	GOLDMAN	34.000	6,168	XXX	
824348 10 6	SHERWIN WILLIAMS ORD		10/09/2018	GOLDMAN	17.000	7,221	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		10/09/2018	GOLDMAN	60.000	10,507	XXX	
83088M 10 2	SKYWORKS SOLUTIONS ORD		10/09/2018	ITG INC	35.000	3,099	XXX	
832696 40 5	JM SMUCKER ORD		10/09/2018	GOLDMAN	22.000	2,244	XXX	
842587 10 7	SOUTHERN ORD		10/09/2018	ITG INC	197.000	8,694	XXX	
844741 10 8	SOUTHWEST AIRLINES ORD		10/09/2018	GOLDMAN	102.000	6,069	XXX	
848637 10 4	SPLUNK ORD		10/09/2018	ITG INC	29.000	3,022	XXX	
852234 10 3	SQUARE CL A ORD		10/09/2018	GOLDMAN	56.000	4,823	XXX	
854502 10 1	STANLEY BLACK AND DECKER ORD		10/09/2018	GOLDMAN	30.000	4,041	XXX	
855244 10 9	STARBUCKS ORD		10/09/2018	ITG INC	255.000	14,719	XXX	
857477 10 3	STATE STREET ORD		10/09/2018	GOLDMAN	73.000	6,305	XXX	
863667 10 1	STRYKER ORD		10/09/2018	GOLDMAN	56.000	9,861	XXX	
867914 10 3	SUNTRUST BANKS ORD		10/09/2018	ITG INC	90.000	6,004	XXX	
871503 10 8	SYMANTEC ORD		10/09/2018	ITG INC	120.000	2,390	XXX	
871607 10 7	SYNOPSYS ORD		10/09/2018	ITG INC	29.000	2,635	XXX	
871829 10 7	SYSCO ORD		10/09/2018	ITG INC	93.000	6,678	XXX	
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/09/2018	ITG INC	55.000	2,918	XXX	
872590 10 4	T MOBILE US ORD	C	10/09/2018	ITG INC	60.000	4,108	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		08/08/2018	ITG INC	40.000	4,998	XXX	
876030 10 7	TAPESTRY ORD		10/09/2018	GOLDMAN	56.000	2,676	XXX	
87612E 10 6	TARGET ORD		10/09/2018	ITG INC	104.000	8,910	XXX	
87612G 10 1	TARGA RESOURCES ORD		12/12/2018	VARIOUS	143.000	6,862	XXX	
879369 10 6	TELEFLEX ORD		10/09/2018	GOLDMAN	9.000	2,248	XXX	
88160R 10 1	TESLA ORD		10/09/2018	ITG INC	27.000	7,096	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD		12/18/2018	VARIOUS	184.000	18,484	XXX	
883203 10 1	TEXTRON ORD		10/09/2018	GOLDMAN	49.000	3,447	XXX	
88579Y 10 1	3M ORD		10/09/2018	GOLDMAN	93.000	19,570	XXX	
886547 10 8	TIFFANY ORD		10/09/2018	GOLDMAN	24.000	2,951	XXX	
891906 10 9	TOTAL SYSTEM SERVICES ORD		10/09/2018	GOLDMAN	35.000	3,336	XXX	
892356 10 6	TRACTOR SUPPLY ORD		10/09/2018	ITG INC	24.000	2,137	XXX	
893641 10 0	TRANSDIGM GROUP ORD		10/09/2018	GOLDMAN	10.000	3,512	XXX	
89400J 10 7	TRANSUNION ORD		10/09/2018	GOLDMAN	36.000	2,582	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD		10/09/2018	GOLDMAN	53.000	6,975	XXX	
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		10/09/2018	ITG INC	203.000	9,239	XXX	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		10/09/2018	ITG INC	95.000	4,301	XXX	
90184L 10 2	TWITTER ORD		10/09/2018	GOLDMAN	137.000	4,011	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
902494 10 3	TYSON FOODS CL A ORD.		08/08/2018.	ITG INC.	34.000	2,039	XXX	
902653 10 4	UDR REIT ORD.		10/09/2018.	GOLDMAN.	52.000	2,097	XXX	
902973 30 4	US BANCORP ORD.		10/09/2018.	GOLDMAN.	251.000	13,544	XXX	
90384S 30 3	ULTA BEAUTY ORD.		10/09/2018.	ITG INC.	12.000	3,308	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD.		02/05/2018.	VARIOUS.	84.000	5,543	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD.		10/09/2018.	GOLDMAN.	134.000	15,803	XXX	
911363 10 9	UNITED RENTAL ORD.		10/09/2018.	GOLDMAN.	16.000	2,444	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.		11/26/2018.	VARIOUS.	12.008	1,537	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD.		12/18/2018.	VARIOUS.	137.000	36,410	XXX	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD.		10/09/2018.	GOLDMAN.	17.000	2,169	XXX	
91913Y 10 0	VALERO ENERGY ORD.		10/09/2018.	GOLDMAN.	84.000	9,716	XXX	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD.		12/18/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	2,068	XXX	
922475 10 8	VEEVA SYSTEMS CL A ORD.		10/09/2018.	GOLDMAN.	24.000	2,264	XXX	
92276F 10 0	VENTAS REIT ORD.		10/09/2018.	GOLDMAN.	69.000	3,752	XXX	
92343E 10 2	VERISIGN ORD.		10/09/2018.	ITG INC.	20.000	2,961	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.		10/09/2018.	ITG INC.	674.000	35,508	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD.		10/09/2018.	ITG INC.	50.000	9,284	XXX	
92553P 20 1	VIACOM CL B ORD.		10/09/2018.	ITG INC.	69.000	2,265	XXX	
92840M 10 2	VISTRA ENERGY ORD.		10/09/2018.	GOLDMAN.	80.000	2,026	XXX	
928563 40 2	VMWARE CL A ORD.		10/09/2018.	GOLDMAN.	14.000	2,084	XXX	
929042 10 9	VORNADO REALTY REIT ORD.		10/09/2018.	GOLDMAN.	34.000	2,428	XXX	
929160 10 9	VULCAN MATERIALS ORD.		10/09/2018.	GOLDMAN.	26.000	2,838	XXX	
92939U 10 6	WEC ENERGY GROUP ORD.		10/09/2018.	ITG INC.	62.000	4,282	XXX	
931142 10 3	WALMART ORD.		10/09/2018.	ITG INC.	233.000	22,622	XXX	
94106L 10 9	WASTE MANAGEMENT ORD.		10/09/2018.	ITG INC.	71.000	6,481	XXX	
941848 10 3	WATERS ORD.		10/09/2018.	GOLDMAN.	15.000	2,723	XXX	
94946T 10 6	WELLCARE HEALTH ORD.		10/09/2018.	GOLDMAN.	10.000	3,112	XXX	
949746 10 1	WELLS FARGO ORD.		10/09/2018.	GOLDMAN.	707.000	37,853	XXX	
95040Q 10 4	WELLTOWER ORD.		10/09/2018.	GOLDMAN.	73.000	4,671	XXX	
958102 10 5	WESTERN DIGITAL ORD.		10/09/2018.	ITG INC.	59.000	3,211	XXX	
958254 10 4	WESTERN GAS PARTNERS UNT.		12/12/2018.	RBC CAPITAL MARKETS.	300.000	13,615	XXX	
96145D 10 5	WESTROCK ORD.		10/09/2018.	GOLDMAN.	50.000	2,262	XXX	
962166 10 4	WEYERHAEUSER REIT.		10/09/2018.	GOLDMAN.	147.000	4,489	XXX	
969457 10 0	WILLIAMS ORD.		12/12/2018.	VARIOUS.	2,286.000	64,917	XXX	
98138H 10 1	WORKDAY CL A ORD.		10/09/2018.	ITG INC.	29.000	3,819	XXX	
983134 10 7	WYNN RESORTS ORD.		10/09/2018.	ITG INC.	20.000	2,379	XXX	
983793 10 0	XPO LOGISTICS ORD.		10/09/2018.	GOLDMAN.	25.000	2,701	XXX	
98389B 10 0	XCEL ENERGY ORD.		10/09/2018.	ITG INC.	99.000	4,853	XXX	
983919 10 1	XILINX ORD.		10/09/2018.	ITG INC.	50.000	3,883	XXX	
98419M 10 0	XYLEM ORD.		10/09/2018.	GOLDMAN.	35.000	2,605	XXX	
988498 10 1	YUM BRANDS ORD.		10/09/2018.	GOLDMAN.	62.000	5,654	XXX	
98850P 10 9	YUM CHINA ORD.	C.	10/09/2018.	GOLDMAN.	72.000	2,411	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD.		10/09/2018.	GOLDMAN.	40.000	5,077	XXX	
G0177J 10 8	ALLERGAN ORD.	C.	10/09/2018.	GOLDMAN.	66.000	12,683	XXX	
G0408V 10 2	AON CL A ORD.	C.	10/09/2018.	GOLDMAN.	44.000	6,914	XXX	
G0450A 10 5	ARCH CAPITAL GROUP ORD.	C.	10/09/2018.	ITG INC.	75.000	2,166	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
G1151C 10 1	ACCENTURE CL A ORD	C	10/09/2018	GOLDMAN	105.000	17,725	XXX	
G29183 10 3	EATON ORD	C	10/09/2018	ITG INC	85.000	7,220	XXX	
G47567 10 5	IHS MARKIT ORD	D	10/09/2018	ITG INC	74.000	3,932	XXX	
G47791 10 1	INGERSOLL RAND ORD	C	10/09/2018	GOLDMAN	48.000	4,911	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	10/09/2018	GOLDMAN	179.000	6,269	XXX	
G5494J 10 3	LINDE ORD	D	12/18/2018	VARIOUS	103.000	12,665	XXX	
G6095L 10 9	APTIV ORD	D	10/09/2018	GOLDMAN	52.000	3,982	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		10/09/2018	GOLDMAN	40.000	2,159	XXX	
G96629 10 3	WILLIS TOWERS WATSON ORD	D	10/09/2018	ITG INC	26.000	3,708	XXX	
H1467J 10 4	CHUBB ORD	D	10/09/2018	GOLDMAN	76.000	10,382	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	10/09/2018	GOLDMAN	63.000	6,282	XXX	
N59465 10 9	MYLAN ORD		10/09/2018	ITG INC	100.000	3,462	XXX	
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	10/09/2018	ITG INC	67.000	5,426	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD		10/09/2018	GOLDMAN	33.000	4,062	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						3,591,954	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/20/2018	Not Available	1,500.377	48,042	XXX	
464287 65 5	ISHARES:RUSS 2000 ETF		10/09/2018	ITG INC	2,380.000	383,656	XXX	
9299999. Total - Common Stocks - Mutual Funds						431,698	XXX	0
9799997. Total - Common Stocks - Part 3						4,023,652	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						196,769	XXX	
9799999. Total - Common Stocks						4,220,421	XXX	0
9899999. Total - Preferred and Common Stocks						4,220,421	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						21,708,352	XXX	84,935

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		4,608	4,608	4,715			(107)		(107)		4,608			0	25	07/20/2048
36179T 7L 3	G2 MA5399 - RMBS	..	12/01/2018	Paydown		6,812	6,812	7,076			(264)		(264)		6,812			0	29	08/20/2048
36179T Z5 7	G2 MA5264 - RMBS	..	12/01/2018	Paydown		10,016	10,016	10,276			(260)		(260)		10,016		0	0	72	06/20/2048
912828 B2 5	UNITED STATES TREASURY	..	03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		10,618	10,575	10,385	10,695	(395)	(4)		(399)		10,297		321	321	42	01/15/2024
912828 C9 9	UNITED STATES TREASURY	..	05/18/2018	Citigroup (SSB)		116,705	117,058	113,324	116,301	(3,777)	(150)		(3,927)		112,374		4,331	4,331	87	04/15/2019
912828 JX 9	UNITED STATES TREASURY	..	03/05/2018	Bank of America		35,226	34,477	37,238	35,841	(1,962)	(119)		(2,081)		33,760		1,466	1,466	467	01/15/2019
912828 PP 9	UNITED STATES TREASURY	..	03/05/2018	BARCLAYS BZWSIFED		11,562	11,279	11,755	11,851	(659)	(20)		(678)		11,173		389	389	81	01/15/2021
912828 Q6 0	UNITED STATES TREASURY	..	03/05/2018	JPMORGAN CHASE BANK/RBS		10,336	10,411	10,535	10,682	(253)	(15)		(268)		10,415		(79)	(79)	5	04/15/2021
0599999.	Total - Bonds - U.S. Government					205,883	205,236	205,303	185,371	(7,046)	(937)	0	(7,983)	0	199,455	0	6,428	6,428	808	XXX
Bonds - U.S. States, Territories and Possessions																				
57582P LJ 7	MASSACHUSETTS ST	..	08/01/2018	Call @ 100.00		200,000	200,000	227,626	203,069		(3,069)		(3,069)		200,000			0	10,000	08/01/2022
1799999.	Total - Bonds - U.S. States, Territories & Possessions					200,000	200,000	227,626	203,069	0	(3,069)	0	(3,069)	0	200,000	0	0	0	10,000	XXX
Bonds - U.S. Political Subdivisions of States																				
440673 A7 6	HORRY CNTY S C SCH DIST	..	08/23/2018	OPPENHEIMER & CO. INC.		203,446	200,000	231,222	204,489		(2,486)		(2,486)		202,003		1,443	1,443	9,889	03/01/2019
499512 Q9 5	KNOX CNTY TENN	..	07/17/2018	PERSHING DIV OF DLJ SEC LNDING		256,823	250,000	292,983	257,003		(2,843)		(2,843)		254,160		2,663	2,663	8,958	05/01/2019
64966M PH 6	NEW YORK N Y	..	02/01/2018	Call @ 100.00		55,000	55,000	59,824	55,059		(59)		(59)		55,000			0	1,375	02/01/2023
64966M PJ 2	NEW YORK N Y	..	02/01/2018	Call @ 100.00		235,000	235,000	255,612	235,253		(253)		(253)		235,000			0	5,875	02/01/2023
2499999.	Total - Bonds - U.S. Political Subdivisions of States					750,269	740,000	839,640	751,804	0	(5,641)	0	(5,641)	0	746,163	0	4,106	4,106	26,097	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
047870 NC 0	ATLANTA GA WTR & WASTEWTR REV	..	03/05/2018	BONY + VINNING SPARKS IBG L P.		114,012	100,000	116,349	112,450		(273)		(273)		112,177		1,835	1,835	1,750	11/01/2034
13078H AS 1	CALIFORNIA STATEWIDE CMNTYS DEV AUTH POL	..	12/01/2018	Maturity @ 100.00		175,000	175,000	175,000	175,000				0		175,000			0	2,006	04/01/2028
15504R FY 0	CENTRAL PUGET SOUND WASH REGL TRAN AUTH	..	03/05/2018	BARCLAYS CAPITAL INC.		204,092	175,000	201,416	198,610		(481)		(481)		198,129		5,963	5,963	3,063	11/01/2029
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 Q9 4	FH G08479 - RMBS	..	12/01/2018	Paydown		8,613	8,613	8,898	8,894		(281)		(281)		8,613		0	0	131	03/01/2042
3128MJ S8 4	FH G08542 - RMBS	..	12/01/2018	Paydown		21,520	21,520	22,159	22,286		(770)		(770)		21,520		(0)	(0)	348	08/01/2043
3128MJ XR 6	FH G08687 - RMBS	..	12/01/2018	Paydown		17,502	17,502	18,327	18,364		(862)		(862)		17,502			0	267	01/01/2046
3128P8 FX 4	FH C91982 - RMBS	..	12/01/2018	Paydown		22,181	22,181	22,271			(90)		(90)		22,181		(0)	(0)	173	03/01/2038
3128PT 3K 9	FH J14402 - RMBS	..	12/01/2018	Paydown		46,397	46,397	46,476	46,409		(13)		(13)		46,397		0	0	615	02/01/2026
3128PT VD 4	FH J14212 - RMBS	..	12/01/2018	Paydown		16,381	16,381	16,409	16,384		(3)		(3)		16,381		0	0	267	01/01/2026
31292K 6A 0	FH C03565 - RMBS	..	12/01/2018	Paydown		5,138	5,138	5,178	5,182		(44)		(44)		5,138		0	0	91	12/01/2040
31292S AH 3	FH C09008 - RMBS	..	12/01/2018	Paydown		9,791	9,791	10,123	10,111		(321)		(321)		9,791			0	135	08/01/2042
312943 DJ 9	FH A94605 - RMBS	..	12/01/2018	Paydown		7,272	7,272	7,329	7,330		(58)		(58)		7,272		0	0	125	10/01/2040
312946 B9 6	FH A97264 - RMBS	..	12/01/2018	Paydown		6,543	6,543	6,580	6,579		(36)		(36)		6,543		0	0	110	02/01/2041
3132GR ZL 8	FH Q06747 - RMBS	..	12/01/2018	Paydown		13,601	13,600	14,051	14,015		(414)		(414)		13,600		0	0	154	03/01/2042
3132GT R4 1	FH Q08307 - RMBS	..	12/01/2018	Paydown		12,208	12,208	12,643	12,639		(431)		(431)		12,208		(0)	(0)	184	05/01/2042
3132J8 TV 2	FH Q17363 - RMBS	..	12/01/2018	Paydown		12,686	12,686	12,961	12,939		(255)		(255)		12,686			0	152	04/01/2043
3132JP P2 2	FH Q22241 - RMBS	..	12/01/2018	Paydown		14,053	14,053	14,705	14,659		(606)		(606)		14,053			0	258	10/01/2043
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
3132QM LQ 2	FH Q31234 - RMBS	..	12/01/2018	Paydown		20,798	20,798	21,780	21,743		(951)		(951)		20,798			0	324	02/01/2045

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
3132QU 3B 7	FH Q37993 - RMBS		12/01/2018	Paydown		49,453	49,453	52,675	52,522		(3,069)		(3,069)		49,453			0	820	12/01/2045
3136A5 YC 4	FNR 1230M ED - CMO/RMBS		12/01/2018	Paydown		19,492	19,492	19,894	19,739		(246)		(246)		19,492		0	0	209	04/25/2031
3138A5 TA 0	FN AH4144 - RMBS		12/01/2018	Paydown		15,644	15,644	15,762	15,688		(43)		(43)		15,644		0	0	264	01/01/2026
3138A9 PS 7	FN AH7632 - RMBS		12/01/2018	Paydown		84,731	84,731	84,916			(123)		(123)		84,731		0	0	706	08/01/2041
3138EK JA 4	FN AL2956 - RMBS		12/01/2018	Paydown		20,598	20,598	21,599	21,310		(714)		(714)		20,598		(0)	(0)	246	01/01/2028
3138EN 7M 5	FN AL6299 - RMBS		12/01/2018	Paydown		22,632	22,632	23,828	23,763		(1,134)		(1,134)		22,632		0	0	369	01/01/2045
3138ET DZ 6	FN AL8219 - RMBS		12/01/2018	Paydown		17,623	17,623	18,887	18,833		(1,211)		(1,211)		17,623		0	0	301	02/01/2046
3138WG EZ 3	FN AS6451 - RMBS		12/01/2018	Paydown		8,477	8,477	8,862	8,826		(350)		(350)		8,477		0	0	152	01/01/2046
3138XX H7 4	FN AW7453 - RMBS		12/01/2018	Paydown		10,532	10,532	11,218	11,207		(680)		(680)		10,532		0	0	248	09/01/2044
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2018	Paydown		15,255	15,255	16,170	16,001		(746)		(746)		15,255			0	286	12/01/2044
31410L UV 2	FN 890796 - RMBS		12/01/2018	Paydown		25,719	25,719	26,305			(587)		(587)		25,719			0	338	12/01/2045
31418A YP 7	FN MA1617 - RMBS		12/01/2018	Paydown		22,132	22,132	22,887	22,758		(624)		(624)		22,132			0	279	10/01/2028
31418S U3 1	FN AD5101 - RMBS		12/01/2018	Paydown		17,946	17,946	18,080	18,001		(55)		(55)		17,946		0	0	247	12/01/2025
31418V KJ 0	FN AD7496 - RMBS		12/01/2018	Paydown		16,706	16,706	16,831	16,772		(66)		(66)		16,706		0	0	242	01/01/2026
59333P T4 0	MIAMI-DADE CNTY FLA AVIATION REV		01/17/2018	DAVIDSON (D.A.) & CO. INC.		119,035	100,000	124,514	121,542		(110)		(110)		121,432		(2,397)	(2,397)	1,500	10/01/2030
626207 YL 2	MUNICIPAL ELEC AUTH GA		10/15/2018	MORGAN STANLEY CO.		267,348	260,000	293,855	268,642		(2,966)		(2,966)		265,676		1,672	1,672	13,578	04/01/2020
649902 5G 4	NEW YORK ST DORM AUTH ST PERS INCOME TAX		08/23/2018	UBS FINANCIAL SERVICES INC.		215,932	200,000	232,608	211,929		(2,328)		(2,328)		209,600		6,332	6,332	9,500	03/15/2022
914301 J6 4	UNIVERSITY HOUSTON TEX UNIV REVS		08/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		253,878	250,000	274,438	253,544		(2,085)		(2,085)		251,459		2,418	2,418	13,056	02/15/2026
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,949,042	1,859,746	2,035,203	1,823,888	0	(24,120)	0	(24,120)	0	1,933,220	0	15,823	15,823	52,797	XXX
Bonds - Industrial and Miscellaneous																				
02007D AC 4	ALLYA 152 A4 - ABS		12/15/2018	Paydown		36,720	36,720	36,718	36,720		1		1		36,720			0	562	06/15/2020
03065T AD 4	AMCAR 164 A3 - ABS		12/08/2018	Paydown		44,204	44,204	44,202	44,203		1		1		44,204			0	536	07/08/2021
126802 CR 6	CABMT 132 A2 - ABS		08/15/2018	VARIOUS		350,000	350,000	350,000	350,000				0		350,000			0	5,777	08/16/2021
20826F AA 4	CONOCOPHILLIPS CO.		06/11/2018	Not Available		235,595	250,000	229,925	238,384		959		959		239,343		(3,748)	(3,748)	10,433	12/15/2022
23305Y AD 1	DBUBS 11LC3 A4 - CMBS		12/01/2018	Paydown		33,790	33,790	34,126	33,886		(96)		(96)		33,790		0	0	661	08/12/2044
25152R XA 6	DEUTSCHE BANK AG (LONDON BRANCH)	C	02/27/2018	MORGAN STANLEY CO.		194,738	200,000	204,624	203,291		(75)		(75)		203,216		(8,478)	(8,478)	1,871	05/30/2024
38014B AC 3	GMALT 181 A2B - ABS		12/20/2018	Paydown		56,345	56,345	56,345					0		56,345			0	764	04/20/2020
44890Y AE 6	HART 15B A4 - ABS		12/15/2018	Paydown		45,583	45,583	45,573	45,580		3		3		45,583		0	0	575	06/15/2021
82652K AA 2	SRFC 171 A - ABS		12/20/2018	Paydown		38,041	38,041	38,039	38,039		3		3		38,041		(0)	(0)	465	03/20/2034
92935J BC 8	WFRBS 11C2 A4 - CMBS		12/01/2018	Paydown		14,187	14,187	14,727	14,359		(172)		(172)		14,187		(0)	(0)	320	02/15/2044
3899999.	Total - Bonds - Industrial and Miscellaneous					1,049,205	1,068,872	1,054,279	1,004,462	0	624	0	624	0	1,061,431	0	(12,226)	(12,226)	21,964	XXX
8399997.	Total - Bonds - Part 4					4,154,399	4,073,854	4,362,051	3,968,593	(7,046)	(33,143)	0	(40,188)	0	4,140,269	0	14,130	14,130	111,666	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,853,120	1,850,000	1,851,660			(1,237)		(1,237)		1,850,423		2,697	2,697	32,558	XXX
8399999.	Total - Bonds					6,007,519	5,923,854	6,213,711	3,968,593	(7,046)	(34,379)	0	(41,425)	0	5,990,692	0	16,827	16,827	144,224	XXX
Common Stocks - Industrial and Miscellaneous																				
002824 10 0	ABBOTT LABORATORIES ORD		10/09/2018	VARIOUS	4,130.000	294,171	XXX	35,643	235,699	(200,057)			(200,057)		35,643		258,529	258,529	3,469	XXX
00287Y 10 9	ABBVIE ORD		10/09/2018	GOLDMAN	1,165.000	110,161	XXX	1,474	112,667	(111,193)			(111,193)		1,474		108,687	108,687	3,064	XXX
00817Y 10 8	AETNA ORD		11/28/2018	VARIOUS	157.000	32,366	XXX	18,314	28,321	(10,007)			(10,007)		18,314		14,052	14,052	258	XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD		10/09/2018	GOLDMAN	37.000	8,408	XXX	8,537					0		8,537		(129)	(129)	21	XXX
02079K 30 5	ALPHABET CL A ORD		10/09/2018	ITG INC.	4.000	4,581	XXX	4,573					0		4,573		7	7		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
021346 10 1	ALTABA INC.		10/09/2018	ITG INC.	1.000	62	XXX	33	70	(36)			(36)		33		28	28		XXX
031162 10 0	AMGEN ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	2,042	XXX	2,266					0		2,266		(224)	(224)	15	XXX
037833 10 0	APPLE ORD.		12/18/2018	VARIOUS	81.000	15,561	XXX	11,041	10,661	(3,705)			(3,705)		11,041		4,520	4,520	116	XXX
060505 10 4	BANK OF AMERICA ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	223.000	5,447	XXX	6,688					0		6,688		(1,241)	(1,241)		XXX
071813 10 9	BAXTER INTERNATIONAL ORD.		10/09/2018	GOLDMAN	1,193.000	87,052	XXX	3,083	77,116	(74,032)			(74,032)		3,083		83,969	83,969	835	XXX
099724 10 6	BORGWARNER ORD.		10/09/2018	GOLDMAN	181.000	7,401	XXX	8,074	9,247	(1,173)			(1,173)		8,074		(673)	(673)	92	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.		10/09/2018	ITG INC.	88.000	4,027	XXX	5,171	5,160	11			11		5,171		(1,145)	(1,145)		XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD.		10/09/2018	GOLDMAN	679.000	42,926	XXX	1,458	41,609	(40,151)			(40,151)		1,458		41,468	41,468	815	XXX
118230 10 1	BUCKEYE PARTNERS UNT		12/12/2018	Citigroup Global Markets Inc. NY	400.000	11,273	XXX	25,301	19,820	5,481			5,481		25,301		(14,028)	(14,028)	1,815	XXX
126650 10 0	CVS HEALTH ORD.		12/01/2018	ITG INC.	50.701	4,028	XXX	4,000					0		4,000		28	28		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD.		10/09/2018	ITG INC.	21.000	6,775	XXX	5,391	7,055	(1,664)			(1,664)		5,391		1,384	1,384		XXX
171798 10 1	CIMAREX ENERGY ORD.		10/09/2018	GOLDMAN	160.000	16,069	XXX	18,874	19,522	(647)			(647)		18,874		(2,806)	(2,806)	64	XXX
172967 42 4	CITIGROUP ORD.		10/09/2018	ITG INC.	350.000	25,158	XXX	15,552	26,044	(10,492)			(10,492)		15,552		9,606	9,606	382	XXX
20825C 10 4	CONOCOPHILLIPS ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	2,969	XXX	3,812					0		3,812		(843)	(843)	15	XXX
222070 20 3	COTY CL A ORD.		06/30/2018	VARIOUS	469.004	6,586	XXX	10,817	9,328	1,488			1,488		10,817		(4,231)	(4,231)		XXX
25179M 10 3	DEVON ENERGY ORD.		10/09/2018	ITG INC.	250.000	9,875	XXX	9,524	10,350	(826)			(826)		9,524		351	351	55	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD.		10/09/2018	ITG INC.	422.000	32,314	XXX	25,960	32,460	(6,500)			(6,500)		25,960		6,354	6,354	464	XXX
257454 10 8	DOMINION ENERGY MIDSTREAM PARTNE		08/02/2018	VARIOUS	1,325.000	19,473	XXX	37,792	40,346	(2,554)			(2,554)		37,792		(18,319)	(18,319)	797	XXX
26885B 10 0	EQT MIDSTREAM PARTNERS UNT		08/01/2018	RBC CAPITAL MARKETS	175.000	8,879	XXX	13,147	12,793	355			355		13,147		(4,268)	(4,268)	366	XXX
26885J 10 3	EQGP HOLDINGS UNT		12/12/2018	BARCLAYS CAPITAL LE	850.000	16,864	XXX	24,990	22,865	2,125			2,125		24,990		(8,126)	(8,126)	955	XXX
277432 10 0	EASTMAN CHEMICAL ORD.		10/09/2018	ITG INC.	9.000	781	XXX	704	834	(129)			(129)		704		77	77	20	XXX
291011 10 4	EMERSON ELECTRIC ORD.		10/09/2018	GOLDMAN	3,179.000	241,505	XXX	17,227	221,545	(204,318)			(204,318)		17,227		224,279	224,279	4,625	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/12/2018	WELLS FARGO SECURITIES	300.000	3,342	XXX	5,231	5,280	(49)			(49)		5,231		(1,889)	(1,889)	318	XXX
29364G 10 3	ENTERGY ORD.		10/09/2018	GOLDMAN	1.000	83	XXX	82					0		82		1	1		XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT.		12/12/2018	VARIOUS	400.000	10,298	XXX	10,708	10,604	104			104		10,708		(410)	(410)	299	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD.		11/13/2018	Not Available	0.600	12	XXX	16					0		16		(4)	(4)		XXX
297178 10 5	ESSEX PROPERTY REIT ORD.		08/08/2018	ITG INC.	33.000	7,912	XXX	7,887					0		7,887		25	25	61	XXX
30231G 10 2	EXXON MOBIL ORD.		10/09/2018	ITG INC.	161.000	13,926	XXX	439	13,466	(13,027)			(13,027)		439		13,487	13,487	388	XXX
311900 10 4	FASTENAL ORD.		01/03/2018	VARIOUS	31.000	1,691	XXX	1,385	1,695	(310)			(310)		1,385		306	306		XXX
345370 86 0	FORD MOTOR ORD.		03/01/2018	VARIOUS	1,535.000	16,006	XXX	19,669	19,172	497			497		19,669		(3,663)	(3,663)	430	XXX
354613 10 1	FRANKLIN RESOURCES ORD.		09/21/2018	VARIOUS	257.000	8,377	XXX	8,628	11,136	(2,508)			(2,508)		8,628		(251)	(251)	948	XXX
366505 10 5	GARRETT MOTION ORD.	C	10/05/2018	Not Available	0.800	14	XXX	10					0		10		4	4		XXX
369604 10 3	GENERAL ELECTRIC ORD.		10/09/2018	ITG INC.	2,470.000	33,443	XXX	2,307	43,102	(40,794)			(40,794)		2,307		31,136	31,136	889	XXX
371927 10 4	GENESIS ENERGY UNT		12/12/2018	Citigroup Global Markets Inc. NY	200.000	4,273	XXX	6,162	4,470	1,692			1,692		6,162		(1,889)	(1,889)	420	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD.		10/09/2018	ITG INC.	173.000	3,738	XXX	5,199	5,590	(390)			(390)		5,199		(1,461)	(1,461)	73	XXX
410345 10 2	HANESBRANDS ORD.		10/09/2018	GOLDMAN	343.000	5,961	XXX	8,942	7,172	1,770			1,770		8,942		(2,981)	(2,981)	154	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP		10/09/2018	VARIOUS	125.000	6,861	XXX	5,690	7,035	(1,345)			(1,345)		5,690		1,171	1,171	91	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/01/2018	VARIOUS	88.000	10,280	XXX	10,280	13,496	(3,216)			(3,216)		10,280			0	197	XXX
458140 10 0	INTEL ORD.		10/09/2018	ITG INC.	484.000	22,525	XXX	312	22,341	(22,030)			(22,030)		312		22,213	22,213	436	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
46625H 10 0	JPMORGAN CHASE ORD		10/02/2018	VARIOUS	121.000	14,117	XXX	4,070	12,940	(8,869)			(8,869)		4,070		10,047	10,047	106	XXX
48203R 10 4	JUNIPER NETWORKS ORD		04/17/2018	VARIOUS	706.000	18,241	XXX	19,115	20,121	(1,006)			(1,006)		19,115		(875)	(875)	69	XXX
494368 10 3	KIMBERLY CLARK ORD		10/09/2018	VARIOUS	136.000	15,327	XXX	14,577	16,410	(1,833)			(1,833)		14,577		750	750	369	XXX
540424 10 8	LOEWS ORD		10/09/2018	GOLDMAN	102.000	5,172	XXX	4,825	5,103	(278)			(278)		4,825		347	347	19	XXX
571748 10 2	MARSH & MCLENNAN ORD		10/09/2018	GOLDMAN	142.000	11,824	XXX	8,532	11,557	(3,025)			(3,025)		8,532		3,292	3,292	165	XXX
59156R 10 8	METLIFE ORD		10/09/2018	GOLDMAN	249.000	11,810	XXX	12,047	12,589	(543)			(543)		12,047		(237)	(237)	309	XXX
594918 10 4	MICROSOFT ORD		12/18/2018	VARIOUS	201.000	20,722	XXX	10,290	12,489	(8,373)			(8,373)		10,290		10,431	10,431	137	XXX
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		09/20/2018	VARIOUS	166.000	11,254	XXX	14,610	13,624	986			986		14,610		(3,356)	(3,356)	155	XXX
61166W 10 1	MONSANTO ORD	C	06/07/2018	Not Available	1,700.000	217,600	XXX	1,920	198,526	(196,606)			(196,606)		1,920		215,680	215,680	1,836	XXX
617446 44 8	MORGAN STANLEY ORD		10/09/2018	VARIOUS	352.000	19,232	XXX	8,814	18,469	(9,655)			(9,655)		8,814		10,417	10,417	57	XXX
62944T 10 5	NVR ORD		10/09/2018	GOLDMAN	1.000	2,373	XXX	2,648					0		2,648		(274)	(274)		XXX
64110L 10 6	NETFLIX ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	2,423	XXX	3,201					0		3,201		(779)	(779)		XXX
65339F 10 1	NEXTERA ENERGY ORD		10/09/2018	GOLDMAN	66.000	11,465	XXX	10,328					0		10,328		1,138	1,138	73	XXX
67066G 10 4	NVIDIA ORD		10/09/2018	ITG INC.	15.000	3,983	XXX	2,471	2,903	(431)			(431)		2,471		1,512	1,512	7	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		10/09/2018	VARIOUS	32.000	5,046	XXX	2,378	4,617	(2,239)			(2,239)		2,378		2,667	2,667	14	XXX
701094 10 4	PARKER HANNIFIN ORD		10/09/2018	GOLDMAN	42.000	7,491	XXX	5,053	8,382	(3,330)			(3,330)		5,053		2,438	2,438	92	XXX
713448 10 8	PEPSICO ORD		10/09/2018	ITG INC.	46.000	4,973	XXX	4,850	5,516	(666)			(666)		4,850		123	123	159	XXX
717081 10 3	PFIZER ORD		10/09/2018	VARIOUS	4,582.000	206,839	XXX	31,830	165,960	(134,130)			(134,130)		31,830		175,009	175,009	4,509	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		10/12/2018	GOLDMAN	957.000	80,980	XXX	66,329	101,107	(34,778)			(34,778)		66,329		14,652	14,652	3,491	XXX
718546 10 4	PHILLIPS 66 ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	2,956	XXX	4,119					0		4,119		(1,163)	(1,163)	28	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		12/12/2018	Citigroup Global Markets Inc. NY	100.000	4,575	XXX	4,874	5,235	(362)			(362)		4,874		(299)	(299)	294	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		04/11/2018	WELLS FARGO SECURITIES	400.000	9,664	XXX	10,070	8,256	1,814			1,814		10,070		(406)	(406)	120	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		04/11/2018	UBS SECURITIES LLC	500.000	12,432	XXX	12,625	10,975	1,650			1,650		12,625		(193)	(193)	150	XXX
74005P 10 4	PRAXAIR ORD	C	10/31/2018	VARIOUS	104.000	12,977	XXX	11,502	16,087	(4,584)			(4,584)		11,502		1,474	1,474	257	XXX
742718 10 9	PROCTER & GAMBLE ORD		10/09/2018	VARIOUS	939.000	77,134	XXX	25,113	86,275	(61,162)			(61,162)		25,113		52,021	52,021	1,983	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		11/01/2018	Adjustment	0.670	17	XXX	15					0		15		2	2		XXX
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		10/09/2018	ITG INC.	8.000	1,247	XXX	1,279					0		1,279		(32)	(32)		XXX
806857 10 8	SCHLUMBERGER ORD	C	10/09/2018	ITG INC.	125.000	7,887	XXX	1,281	8,424	(7,143)			(7,143)		1,281		6,607	6,607	188	XXX
81663A 10 5	SEMGROUP CL A ORD		08/01/2018	UBS SECURITIES LLC	350.000	8,815	XXX	9,068	10,570	(1,502)			(1,502)		9,068		(253)	(253)	331	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT	C	08/02/2018	WELLS FARGO SECURITIES	875.000	19,350	XXX	25,220	26,093	(872)			(872)		25,220		(5,871)	(5,871)	596	XXX
82481R 10 6	SHIRE ADS REP 3 ORD	C	10/09/2018	ITG INC.	187.000	32,429	XXX	2,778	29,007	(26,229)			(26,229)		2,778		29,651	29,651	167	XXX
872540 10 9	TJX ORD		12/18/2018	VARIOUS	213.000	16,924	XXX	11,111	12,578	(1,467)			(1,467)		11,111		5,813	5,813	190	XXX
87612G 10 1	TARGA RESOURCES ORD		08/03/2018	VARIOUS	575.000	27,893	XXX	25,244	27,842	(2,598)			(2,598)		25,244		2,649	2,649	774	XXX
87901J 10 5	TEGNA ORD		10/09/2018	ITG INC.	409.000	4,847	XXX	5,815	5,759	57			57		5,815		(969)	(969)	115	XXX
882508 10 4	TEXAS INSTRUMENTS ORD		10/09/2018	ITG INC.	3.000	309	XXX	324					0		324		(15)	(15)	4	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		10/15/2018	VARIOUS	28.000	6,756	XXX	4,329	5,317	(988)			(988)		4,329		2,428	2,428	18	XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		10/17/2018	VARIOUS	160.000	7,140	XXX	3,977	5,459	(1,482)			(1,482)		3,977		3,163	3,163	39	XXX
907818 10 8	UNION PACIFIC ORD		10/09/2018	GOLDMAN	2,752.000	446,864	XXX	2,263	369,043	(366,780)			(366,780)		2,263		444,601	444,601	6,220	XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		10/09/2018	ITG INC.	33.000	2,687	XXX	2,230	2,224	6			6		2,230		456	456		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
911312 10 6	UNITED PARCEL SERVICE CL B ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	3,396	XXX	4,128					0		4,128		(731)	(731)	32	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		12/01/2018	VARIOUS	174.008	23,258	XXX	15,893	22,197	(6,305)			(6,305)		15,893		7,365	7,365	292	XXX
918204 10 8	VF ORD		10/09/2018	VARIOUS	190.000	17,553	XXX	9,646	14,060	(4,414)			(4,414)		9,646		7,907	7,907	228	XXX
91913Y 10 0	VALERO ENERGY ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34.000	2,415	XXX	3,933					0		3,933		(1,518)	(1,518)	27	XXX
91914J 10 2	VALERO ENERGY PARTNERS COM UNT		12/12/2018	Citigroup Global Markets Inc. NY	400.000	16,797	XXX	18,308	17,800	508			508		18,308		(1,511)	(1,511)	855	XXX
92345Y 10 6	VERISK ANALYTICS ORD		10/09/2018	ITG INC.	45.000	5,425	XXX	3,900	4,320	(420)			(420)		3,900		1,525	1,525		XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		10/09/2018	ITG INC.	1,725.000	126,872	XXX	4,037	125,270	(121,232)			(121,232)		4,037		122,835	122,835	2,139	XXX
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT		04/11/2018	RBC CAPITAL MARKETS	100.000	3,284	XXX	4,190	3,716	474			474		4,190		(906)	(906)	55	XXX
963320 10 6	WHIRLPOOL ORD		01/09/2018	WEEDEN + CO.	46.000	7,769	XXX	7,014	7,757	(744)			(744)		7,014		755	755		XXX
981558 10 9	WORLDPAY CL A ORD		10/09/2018	VARIOUS	124.000	12,206	XXX	4,413	9,120	(4,707)			(4,707)		4,413		7,793	7,793		XXX
98978V 10 3	ZOETIS CL A ORD		12/18/2018	VARIOUS	172.000	15,533	XXX	232	12,391	(12,158)			(12,158)		232		15,300	15,300	71	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD		12/18/2018	VARIOUS	131.000	2,861	XXX	3,706	4,239	(533)			(533)		3,706		(845)	(845)		XXX
G5960L 10 3	MEDTRONIC ORD	C	10/19/2018	GOLDMAN	54.000	5,194	XXX	4,417	4,361	57			57		4,417		776	776	104	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,781,831	XXX	887,337	2,572,758	(1,763,526)	0	0	(1,763,526)	0	887,337	0	1,894,495	1,894,495	49,787	XXX
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST		10/01/2018	Not Available	29,035.713	464,371	XXX	316,922	451,505	(134,583)			(134,583)		316,922		147,449	147,449	15,398	XXX
04314H 75 8	ARTISAN:SMALL CAP INST		10/01/2018	Not Available	13,738.342	534,009	XXX	339,380	427,400	(88,020)			(88,020)		339,380		194,629	194,629		XXX
9299999.	Total - Common Stocks - Mutual Funds					998,380	XXX	656,302	878,905	(222,603)	0	0	(222,603)	0	656,302	0	342,078	342,078	15,398	XXX
9799997.	Total - Common Stocks - Part 4					3,780,212	XXX	1,543,639	3,451,664	(1,986,129)	0	0	(1,986,129)	0	1,543,639	0	2,236,573	2,236,573	65,184	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					197,052	XXX	196,769					0		196,769		284	284	958	XXX
9799999.	Total - Common Stocks					3,977,264	XXX	1,740,407	3,451,664	(1,986,129)	0	0	(1,986,129)	0	1,740,407	0	2,236,857	2,236,857	66,142	XXX
9899999.	Total - Preferred and Common Stocks					3,977,264	XXX	1,740,407	3,451,664	(1,986,129)	0	0	(1,986,129)	0	1,740,407	0	2,236,857	2,236,857	66,142	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					9,984,782	XXX	7,954,118	7,420,257	(1,993,175)	(34,379)	0	(2,027,554)	0	7,731,099	0	2,253,684	2,253,684	210,366	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																				
604129 HM 1	MINNESOTA ST		03/23/2018	Unknown	05/24/2018	WELLS FARGO BANK, N.A./SIG	250,000	250,043	250,025	250,002		(41)		(41)			23	23	6,181	3,889
1799999.	Total - Bonds - U.S. States, Territories & Possessions						250,000	250,043	250,025	250,002	0	(41)	0	(41)	0	0	23	23	6,181	3,889
Bonds - U.S. Special Revenue and Special Assessment																				
29270C WA 9	ENERGY NORTHWEST WASH ELEC REV		03/23/2018	Unknown	05/24/2018	MORGAN STANLEY CO	250,000	251,430	250,705	250,472		(958)		(958)			233	233	5,139	2,847
46246K A4 4	IOWA FIN AUTH REV		03/23/2018	Unknown	08/01/2018	Call @ 100.00	250,000	250,302	250,000	250,000		(302)		(302)				0	6,875	1,986
81533P HP 8	SEDGWICK CNTY KANS PUB BLDG COMMN REV		03/23/2018	Unknown	05/25/2018	PERSHING DIV OF DLJ SEC LNDING	250,000	250,046	251,195	250,022		(24)		(24)			1,173	1,173	4,132	1,806
81533P HR 4	SEDGWICK CNTY KANS PUB BLDG COMMN REV		03/23/2018	Unknown	05/25/2018	PERSHING DIV OF DLJ SEC LNDING	250,000	249,849	251,195	249,928		78		78			1,267	1,267	4,132	1,806
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessmen						1,000,000	1,001,626	1,003,095	1,000,421	0	(1,205)	0	(1,205)	0	0	2,674	2,674	20,278	8,444
Bonds - Industrial and Miscellaneous																				
53944V AA 7	LLOYDS BANK PLC	C	03/23/2018	Unknown	11/27/2018	Maturity @ 100.00	200,000	199,996	200,000	200,000		4		4				0	4,600	1,482
717081 DG 5	PFIZER INC		03/23/2018	Unknown	06/15/2018	Maturity @ 100.00	200,000	199,995	200,000	200,000		5		5				0	1,500	817
90261X HH 8	UBS AG (STAMFORD BRANCH)	C	03/23/2018	Unknown	03/26/2018	Maturity @ 100.00	200,000	200,000	200,000	200,000		0		0				0		1,770
3899999.	Total - Bonds - Industrial and Miscellaneous						600,000	599,991	600,000	600,000	0	9	0	9	0	0	0	0	6,100	4,069
8399998.	Total - Bonds						1,850,000	1,851,660	1,853,120	1,850,423	0	(1,237)	0	(1,237)	0	0	2,697	2,697	32,558	16,402
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T ORD		06/12/2018	ITG INC	08/08/2018	ITG INC	134.000	4,598	4,343	4,598				0			(255)	(255)	67	
00817Y 10 8	AETNA ORD		09/13/2018	VARIOUS	10/09/2018	GOLDMAN	38.000	7,732	7,741	7,732				0			9	9		
09857L 10 8	BOOKING HOLDINGS ORD		06/12/2018	ITG INC	08/08/2018	ITG INC	1.000	2,131	2,062	2,131				0			(69)	(69)		
099724 10 6	BORGWARNER ORD		07/26/2018	WEEDEN + CO	10/09/2018	GOLDMAN	126.000	5,596	5,152	5,596				0			(444)	(444)	21	
126650 10 0	CVS HEALTH ORD		09/18/2018	CREDIT SUISSE SECURITIES (USA)	10/09/2018	ITG INC	6.000	474	477	474				0			3	3		
12673P 10 5	CA ORD		10/09/2018	ITG INC	11/05/2018	Not Available	61.000	2,685	2,715	2,685				0			30	30		
171798 10 1	CIMAREX ENERGY ORD		04/25/2018	WEEDEN + CO	10/09/2018	GOLDMAN	21.000	2,100	2,109	2,100				0			9	9	7	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		09/25/2018	WEEDEN + CO	10/09/2018	VARIOUS	36.000	7,885	8,060	7,885				0			175	175	9	
24703L 10 3	DELL TECHNOLOGIES CL C ORD		10/09/2018	ITG INC	12/27/2018	Unknown	38.000	3,594	4,214	3,594				0			619	619		
25179M 10 3	DEVON ENERGY ORD		08/08/2018	VARIOUS	10/09/2018	ITG INC	326.000	13,226	12,877	13,226				0			(349)	(349)	61	
25470F 10 4	DISCOVERY SRS A ORD		08/08/2018	ITG INC	10/09/2018	ITG INC	328.000	8,462	10,611	8,462				0			2,148	2,148		
26884L 10 9	EQT ORD		10/09/2018	GOLDMAN	11/13/2018	Unknown	52.000	2,413	2,413	2,413				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	
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		10/09/2018	ITG INC	12/20/2018	Unknown	100.000	9,651	9,251	9,651				0			(400)	(400)		
30225T 10 2	EXTRA SPACE STORAGE REIT ORD		06/12/2018	ITG INC	08/08/2018	ITG INC	175.000	17,241	16,420	17,241				0			(821)	(821)	151	
30303M 10 2	FACEBOOK CL A ORD		06/12/2018	ITG INC	08/08/2018	ITG INC	83.000	15,946	15,396	15,946				0			(550)	(550)		
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		09/21/2018	WEEDEN + CO	10/09/2018	GOLDMAN	82.000	4,165	4,152	4,165				0			(13)	(13)		
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/01/2018	VARIOUS	10/29/2018	Unknown	88.000	10,165	10,165	10,165				0				0		
571748 10 2	MARSH & MCLENNAN ORD		09/18/2018	WEEDEN + CO	10/09/2018	GOLDMAN	20.000	1,676	1,665	1,676				0			(11)	(11)		
59156R 10 8	METLIFE ORD		09/21/2018	VARIOUS	10/09/2018	GOLDMAN	205.000	10,305	9,723	10,305				0			(582)	(582)	221	
595112 10 3	MICRON TECHNOLOGY ORD		01/30/2018	ITG INC	10/09/2018	ITG INC	31.000	1,291	1,310	1,291				0			19	19		
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		02/21/2018	WEEDEN + CO	09/21/2018	WEEDEN + CO	40.000	3,157	2,596	3,157				0			(561)	(561)	49	

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
65249B 20 8	NEWS CL B ORD		06/12/2018	ITG INC.	08/08/2018	ITG INC.	320.000	5,267	4,861	5,267				0			(406)	(406)		
743315 10 3	PROGRESSIVE ORD		06/12/2018	ITG INC.	08/08/2018	ITG INC.	61.000	3,831	3,776	3,831				0			(54)	(54)		
74460D 10 9	PUBLIC STORAGE REIT ORD		06/12/2018	ITG INC.	08/08/2018	ITG INC.	15.000	3,219	3,271	3,219				0			52	52		
774341 10 1	ROCKWELL COLLINS ORD		10/09/2018	GOLDMAN	11/26/2018	Unknown	32.000	4,324	4,523	4,324				0			199	199	11	
882508 10 4	TEXAS INSTRUMENTS ORD		03/15/2018	VARIOUS	10/09/2018	ITG INC.	31.000	3,393	3,189	3,393				0			(204)	(204)	38	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		06/25/2018	VARIOUS	09/25/2018	VARIOUS	198.000	8,563	8,830	8,563				0			267	267	49	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		02/01/2018	VARIOUS	10/09/2018	ITG INC.	140.000	9,555	11,399	9,555				0			1,843	1,843		
9099999. Total - Common Stocks - Industrial and Miscellaneous								174,997	175,284	174,997	0	0	0	0	0	0	287	287	772	0
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST		02/01/2018	Not Available	10/01/2018	Not Available	1,379.470	21,771	21,768	21,771				0			(3)	(3)	186	
9299999. Total - Common Stocks - Mutual Funds								21,771	21,768	21,771	0	0	0	0	0	0	(3)	(3)	186	0
9799998. Total - Common Stocks								196,769	197,052	196,769	0	0	0	0	0	0	284	284	958	0
9899999. Total - Preferred and Common Stocks								196,769	197,052	196,769	0	0	0	0	0	0	284	284	958	0
9999999. Total - Bonds, Preferred and Common Stocks								2,048,428	2,050,172	2,047,192	0	(1,237)	0	(1,237)	0	0	2,980	2,980	33,516	16,402

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 $…..237,230 Book/Adjusted Carrying Value $…..237,230
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 $.....237,230 Book/Adjusted Carrying Value $.....237,230

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							
Merrimack County Savings Bank	Concord, NH					85,941	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			1,353	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	87,294	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	87,294	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	XXX
0599999. Total Cash		XXX	XXX	0	0	87,694	XXX

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

1. January	2,595,855	4. April	583,105	7. July	(1,132,864)	10. October	386,723
2. February	583,186	5. May	453,671	8. August	(1,065,251)	11. November	281,575
3. March	691,678	6. June	426,268	9. September	221,883	12. December	87,294

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								
09248U 61 9	BLKRK LQ:TEMPFUND INSTL		10/27/2016	2.550		104	0	2
25160K 20 7	DWS GVT MM SRS INST		07/11/2016	2.420		8	0	
316175 10 8	FIDELITY IMM:GOVT I		12/31/2018	2.240		826,507	2,924	3
38141W 23 2	GOLDMAN:FS MM INST		07/11/2016	2.580		153	0	3
38141W 36 4	GOLDMAN:FS PRM O INST		07/11/2016	2.580		46	0	1
52470G 88 2	WA INST LIQUID RSV I		08/18/2017	2.500		452	1	9
61747C 71 5	MORG STAN I LQ:PR I		07/11/2016	2.600		5	0	
8699999. Total - All Other Money Market Mutual Funds						827,275	2,925	18
8899999. Total - Cash Equivalents						827,275	2,925	18

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 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	O	Property & Casualty	402,871	404,152		
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Property & Casualty			450,117	460,575
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	402,871	404,152	450,117	460,575

DETAILS OF WRITE-INS

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

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