40932201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

MICO INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period)
NAIC Company Code..... 40932
Employer's ID Number..... 31-1022150

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

Incorporated/Organized..... November 30, 1981
Commenced Business..... December 3, 1981

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 — 614-225-8211
(Street and Number) (City or Town, State, Country and Zip Code) (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 — 614-225-8211
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: MOTORISTSINSURANCEGROUP.COM

Statutory Statement Contact: AMY E KUHLMAN — 614-225-8285
(Name) (Area Code) (Telephone Number) (Extension)

ACCOUNTING@MOTORISTSGROUP.COM — 614-225-8330
(E-Mail Address) (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. THOMAS JOSEPH OBROKTA JR.	PRESIDENT

OTHER

GREGORY ARTHUR BURTON — EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,421,160	12.4	1,421,160		1,421,160	12.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	226,957	2.0	226,957		226,957	2.0
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		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	2,030,815	17.7	2,030,815		2,030,815	17.7
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	128,454	1.1	128,454		128,454	1.1
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	769,890	6.7	769,890		769,890	6.7
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	3,202,733	27.9	3,202,733		3,202,733	27.9
2.2 Unaffiliated non-U.S. securities (including Canada)	639,976	5.6	639,976		639,976	5.6
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	715,958	6.2	715,958		715,958	6.2
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	943,267	8.2	943,267		943,267	8.2
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		0.0			0	0.0
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		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	999,401	8.7	999,401		999,401	8.7
11. Other invested assets	405,193	3.5	405,193		405,193	3.5
12. Total invested assets	11,483,804	100.0	11,483,804	0	11,483,804	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
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		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		399,193
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)	15,611	15,611
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	(9,611)	
	5.2 Totals, Part 3, Column 9		(9,611)
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)		405,193
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		405,193

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		10,467,449
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,897,621
3.	Accrual of discount		3,422
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	28,498	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(236,142)	
	4.4 Part 4, Column 11	(338,590)	(546,234)
5.	Total gain (loss) on disposals, Part 4, Column 19		350,016
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,055,681
7.	Deduct amortization of premium		37,384
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)		10,079,209
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		10,079,209

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	1,454,421	1,377,386	1,447,811	1,393,927
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,454,421	1,377,386	1,447,811	1,393,927
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	2,352,965	2,290,660	2,370,344	2,243,572
Industrial and Miscellaneous,	8. United States	3,972,623	3,946,996	4,004,606	3,939,680
SVO Identified Funds, Bank Loans	9. Canada	68,734	68,730	69,467	65,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	571,242	566,119	581,355	550,000
	11. Totals	4,612,599	4,581,844	4,655,427	4,554,680
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	8,419,985	8,249,891	8,473,583	8,192,178
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	1,626,025	1,626,025	1,723,201	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	33,199	33,199	35,039	
	23. Totals	1,659,225	1,659,225	1,758,240	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,659,225	1,659,225	1,758,240	
	26. Total Stocks	1,659,225	1,659,225	1,758,240	
	27. Total Bonds and Stocks	10,079,209	9,909,115	10,231,823	

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	7,078	1,205,919	175,837		65,587	XXX	1,454,421	17.3	1,466,553	17.6	1,454,421	
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	7,078	1,205,919	175,837	0	65,587	XXX	1,454,421	17.3	1,466,553	17.6	1,454,421	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						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	272,173	718,991	542,179	698,219	121,403	XXX	2,352,965	27.9	2,400,920	28.9	2,352,965	
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	272,173	718,991	542,179	698,219	121,403	XXX	2,352,965	27.9	2,400,920	28.9	2,352,965	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	303,067	2,472,071	458,446	244,254	512,391	XXX	3,990,230	47.4	4,054,518	48.7	3,487,360	502,870
6.2 NAIC 2		299,476	149,990	68,734	104,169	XXX	622,369	7.4	399,377	4.8	622,369	
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	303,067	2,771,546	608,437	312,988	616,561	XXX	4,612,599	54.8	4,453,895	53.5	4,109,729	502,870
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) 582,318	4,396,981	1,176,463	942,473	699,382	0	7,797,616	92.6	XXX	XXX	7,294,746	502,870
11.2 NAIC 2	(d) 0	299,476	149,990	68,734	104,169	0	622,369	7.4	XXX	XXX	622,369	0
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	582,318	4,696,456	1,326,453	1,011,207	803,551	0	(b) 8,419,985	100.0	XXX	XXX	7,917,115	502,870
11.8 Line 11.7 as a % of Col. 7	6.9	55.8	15.8	12.0	9.5	0.0	100.0	XXX	XXX	XXX	94.0	6.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	597,242	4,405,802	1,245,833	911,443	761,670		XXX	XXX	7,921,992	95.2	7,264,065	657,926
12.2 NAIC 2		99,955	299,422				XXX	XXX	399,377	4.8	399,377	
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	597,242	4,505,757	1,545,255	911,443	761,670	0	XXX	XXX	(b) 8,321,369	100.0	7,663,443	657,926
12.8 Line 12.7 as a % of Col. 9	7.2	54.1	18.6	11.0	9.2	0.0	XXX	XXX	100.0	XXX	92.1	7.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	582,318	3,996,436	1,074,138	942,473	699,382		7,294,746	86.6	7,264,065	87.3	7,294,746	XXX
13.2 NAIC 2		299,476	149,990	68,734	104,169		622,369	7.4	399,377	4.8	622,369	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	582,318	4,295,911	1,224,128	1,011,207	803,551	0	7,917,115	94.0	7,663,443	92.1	7,917,115	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	54.3	15.5	12.8	10.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.9	51.0	14.5	12.0	9.5	0.0	94.0	XXX	XXX	XXX	94.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1		400,545	102,325				502,870	6.0	657,926	7.9	XXX	502,870
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
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	0	400,545	102,325	0	0	0	502,870	6.0	657,926	7.9	XXX	502,870
14.8 Line 14.7 as a % of Col. 7	0.0	79.7	20.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	4.8	1.2	0.0	0.0	0.0	6.0	XXX	XXX	XXX	XXX	6.0

(a) Includes $.....400,545 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year of bonds with Z designations, $..........0 prior year of bonds with Z designations 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		1,184,554	171,018		65,587	XXX	1,421,160	16.9	1,406,691	16.9	1,421,160	
1.2 Residential Mortgage-Backed Securities	7,078	21,364	4,819			XXX	33,261	0.4	59,862	0.7	33,261	
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	7,078	1,205,919	175,837	0	65,587	XXX	1,454,421	17.3	1,466,553	17.6	1,454,421	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						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	50,568			176,389		XXX	226,957	2.7	228,981	2.8	226,957	
5.2 Residential Mortgage-Backed Securities	221,604	718,991	542,179	521,830	121,403	XXX	2,126,008	25.2	2,171,939	26.1	2,126,008	
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	272,173	718,991	542,179	698,219	121,403	XXX	2,352,965	27.9	2,400,920	28.9	2,352,965	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	149,991	1,359,485	400,326	312,988	616,561	XXX	2,839,351	33.7	2,698,720	32.4	2,839,351	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	15,291	546,488	208,110			XXX	769,890	9.1	789,030	9.5	416,999	352,890
6.4 Other Loan-Backed and Structured Securities	137,785	865,573				XXX	1,003,358	11.9	966,146	11.6	853,379	149,979
6.5 Totals	303,067	2,771,546	608,437	312,988	616,561	XXX	4,612,599	54.8	4,453,895	53.5	4,109,729	502,870
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	200,559	2,544,040	571,345	489,377	682,148	XXX	4,487,468	53.3	XXX	XXX	4,487,468	0
11.2 Residential Mortgage-Backed Securities	228,682	740,356	546,998	521,830	121,403	XXX	2,159,269	25.6	XXX	XXX	2,159,269	0
11.3 Commercial Mortgage-Backed Securities	15,291	546,488	208,110	0	0	XXX	769,890	9.1	XXX	XXX	416,999	352,890
11.4 Other Loan-Backed and Structured Securities	137,785	865,573	0	0	0	XXX	1,003,358	11.9	XXX	XXX	853,379	149,979
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	582,318	4,696,456	1,326,453	1,011,207	803,551	0	8,419,985	100.0	XXX	XXX	7,917,115	502,870
11.8 Line 11.7 as a % of Col. 7	6.9	55.8	15.8	12.0	9.5	0.0	100.0	XXX	XXX	XXX	94.0	6.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	49,953	2,542,151	570,137	491,215	680,936	XXX	XXX	XXX	4,334,393	52.1	4,280,393	54,000
12.2 Residential Mortgage-Backed Securities	284,866	883,537	562,435	420,228	80,735	XXX	XXX	XXX	2,231,801	26.8	2,231,801	
12.3 Commercial Mortgage-Backed Securities	7,426	368,921	412,683			XXX	XXX	XXX	789,030	9.5	435,426	353,604
12.4 Other Loan-Backed and Structured Securities	254,997	711,149				XXX	XXX	XXX	966,146	11.6	715,823	250,322
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	597,242	4,505,757	1,545,255	911,443	761,670	0	XXX	XXX	8,321,369	100.0	7,663,443	657,926
12.8 Line 12.7 as a % of Col. 9	7.2	54.1	18.6	11.0	9.2	0.0	XXX	XXX	100.0	XXX	92.1	7.9
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	200,559	2,544,040	571,345	489,377	682,148	XXX	4,487,468	53.3	4,280,393	51.4	4,487,468	XXX
13.2 Residential Mortgage-Backed Securities	228,682	740,356	546,998	521,830	121,403	XXX	2,159,269	25.6	2,231,801	26.8	2,159,269	XXX
13.3 Commercial Mortgage-Backed Securities	15,291	295,922	105,785			XXX	416,999	5.0	435,426	5.2	416,999	XXX
13.4 Other Loan-Backed and Structured Securities	137,785	715,594				XXX	853,379	10.1	715,823	8.6	853,379	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	582,318	4,295,911	1,224,128	1,011,207	803,551	0	7,917,115	94.0	7,663,443	92.1	7,917,115	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	54.3	15.5	12.8	10.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.9	51.0	14.5	12.0	9.5	0.0	94.0	XXX	XXX	XXX	94.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						XXX	0	0.0	54,000	0.6	XXX	0
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities		250,566	102,325			XXX	352,890	4.2	353,604	4.2	XXX	352,890
14.4 Other Loan-Backed and Structured Securities		149,979				XXX	149,979	1.8	250,322	3.0	XXX	149,979
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	0	400,545	102,325	0	0	0	502,870	6.0	657,926	7.9	XXX	502,870
14.8 Line 14.7 as a % of Col. 7	0.0	79.7	20.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	4.8	1.2	0.0	0.0	0.0	6.0	XXX	XXX	XXX	XXX	6.0

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	634,640		634,640	
2. Cost of cash equivalents acquired	1,499,040		1,499,040	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	17		17	
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	1,135,609		1,135,609	
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)	998,088	0	998,088	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	998,088	0	998,088	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		175,000	405,193	405,193	(9,611)					15,611		0.250
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliat									175,000	405,193	405,193	(9,611)	0	0	0	0	15,611	0	XXX
4499999. Subtotal - Unaffiliated									175,000	405,193	405,193	(9,611)	0	0	0	0	15,611	0	XXX
4699999. Totals									175,000	405,193	405,193	(9,611)	0	0	0	0	15,611	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										
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007			15,611		0.250
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	15,611	0	XXX
4499999. Subtotal - Unaffiliated							0	15,611	0	XXX
4699999. Totals							0	15,611	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 QV 3	UNITED STATES TREASURY				1	20,411	90.724	20,306	22,382	21,489	549	34			0.750	0.952	FA	63	165	12/06/2016	02/15/2042
912810 RF 7	UNITED STATES TREASURY				1	22,769	103.234	22,402	21,700	23,608	532	(67)			1.375	0.962	FA	113	294	12/06/2016	02/15/2044
912810 RL 4	UNITED STATES TREASURY				1	19,455	89.401	19,200	21,477	20,490	527	33			0.750	0.959	FA	61	159	12/06/2016	02/15/2045
912828 B2 5	UNITED STATES TREASURY				1	42,262	98.437	42,672	43,350	43,964	1,063	(121)			0.625	0.328	JJ	125	267	12/06/2016	01/15/2024
912828 H4 5	UNITED STATES TREASURY				1	40,228	95.758	40,893	42,705	42,290	1,048	68			0.250	0.421	JJ	49	105	12/06/2016	01/15/2025
912828 N4 8	UNITED STATES TREASURY				1	50,740	98.574	49,287	50,000	50,307		(150)			1.750	1.437	JD	2	1,313	01/26/2016	12/31/2020
912828 N4 8	UNITED STATES TREASURY	SD			1	152,221	98.574	147,861	150,000	150,920		(451)			1.750	1.437	JD	7	3,938	01/26/2016	12/31/2020
912828 PP 9	UNITED STATES TREASURY	SD			1	984,899	99.544	920,559	924,776	983,328	22,688	(13,461)			1.125	(0.406)	JJ	4,806	10,238	02/21/2013	01/15/2021
912828 WU 0	UNITED STATES TREASURY				1	40,085	95.893	40,849	42,598	42,163	1,045	78			0.125	0.320	JJ	25	52	12/06/2016	07/15/2024
912828 XL 9	UNITED STATES TREASURY				1	40,664	96.404	41,119	42,653	42,601	1,046	8			0.375	0.395	JJ	74	157	12/06/2016	07/15/2025
0199999. U.S. Government - Issuer Obligations						1,413,734	XXX	1,345,148	1,361,640	1,421,160	28,498	(14,029)	0	0	XXX	XXX	XXX	5,326	16,688	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38377R VK 8	GNR 10166F GP - CMO/RMBS			4	1	34,077	99.851	32,238	32,286	33,261		1			3.000	1.830	MON	81	987	04/20/2012	04/20/2039
0299999. U.S. Government - Residential Mortgage-Backed Securities						34,077	XXX	32,238	32,286	33,261	0	1	0	0	XXX	XXX	XXX	81	987	XXX	XXX
0599999. Total - U.S. Government						1,447,811	XXX	1,377,386	1,393,927	1,454,421	28,498	(14,028)	0	0	XXX	XXX	XXX	5,406	17,675	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																					
18085P LL 6	CLARK CNTY NEV ARPT REV	SD		1,2	1FE	56,991	101.869	50,935	50,000	50,568		(1,099)			6.881	4.557	JJ	1,720	3,441	05/10/2012	07/01/2042
593791 EM 4	MIAMI UNIV OHIO GEN RCPTS	SD		1	1FE	63,886	128.712	64,356	50,000	61,362		(438)			6.772	4.778	MS	1,129	3,386	06/07/2012	09/01/2035
709221 TF 2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	SD		1	1FE	117,839	123.375	123,375	100,000	115,027		(488)			5.848	4.645	JD	487	5,848	06/07/2012	12/01/2037
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						238,716	XXX	238,666	200,000	226,957	0	(2,024)	0	0	XXX	XXX	XXX	3,336	12,675	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																					
3128MJ Q9 4	FH G08479 - RMBS			4	1	52,824	100.742	51,510	51,130	52,850		52			3.500	2.989	MON	149	1,807	02/23/2012	03/01/2042
3128MJ S4 3	FH G08538 - RMBS			4	1	65,868	100.731	66,010	65,531	65,836		10			3.500	3.433	MON	191	2,318	08/06/2013	07/01/2043
3128MJ X8 8	FH G08702 - RMBS			4	1	182,105	100.298	174,261	173,744	182,583		452			3.500	2.799	MON	507	6,151	04/14/2016	04/01/2046
3128P8 FX 4	FH C91982 - RMBS			4	1	234,660	101.268	236,674	233,711	234,592		(68)			3.500	3.421	MON	682	4,120	05/24/2018	03/01/2038
31292S AH 3	FH C09008 - RMBS			4	1	40,608	98.362	38,633	39,276	40,568		8			3.000	2.536	MON	98	1,188	07/19/2012	08/01/2042
3132QU G3 1	FH Q37417 - RMBS			4	1	109,666	100.339	106,558	106,198	109,626		177			3.500	3.049	MON	310	3,760	12/17/2015	11/01/2045
3132WH PS 8	FH Q44032 - RMBS			4	1	206,099	98.348	196,106	199,400	205,950		212			3.000	2.525	MON	499	6,054	10/27/2016	10/01/2041
3136A4 DA 4	FNR 1224A AC - CMO/RMBS			4	1	16,302	99.333	15,796	15,902	16,055		(37)			2.500	1.875	MON	33	408	04/19/2012	05/25/2030
3136A5 YC 4	FNR 1230M ED - CMO/RMBS			4	1	25,589	99.318	24,901	25,072	25,378		(13)			2.500	2.072	MON	52	636	04/19/2012	04/25/2031
3136A6 CK 8	FNR 1245A PH - CMO/RMBS			4	1	22,927	100.308	21,604	21,537	22,034		(87)			3.500	1.812	MON	63	778	05/09/2012	12/25/2039
3137A8 RX 8	FHR 3841L JK - CMO/RMBS			4	1	1,753	99.979	1,685	1,685	1,689		(3)			3.000	1.291	MON	4	60	04/25/2012	10/15/2038
3138MQ 4E 0	FN AQ8920 - RMBS			4	1	61,807	98.661	58,634	59,430	60,968		(148)			2.500	1.677	MON	124	1,514	02/06/2013	01/01/2028
3138WD 3Z 2	FN AS4415 - RMBS			4	1	446,641	100.378	418,938	417,360	443,921		(168)			3.500	2.599	MON	1,217	14,690	09/27/2016	02/01/2045
3138WE KK 4	FN AS4797 - RMBS			4	1	62,098	100.373	59,168	58,948	62,293		262			3.500	2.698	MON	172	2,091	04/07/2015	04/01/2045
3138WF TA 4	FN AS5944 - RMBS			4	1	81,549	100.347	78,029	77,759	81,186		108			3.500	2.873	MON	227	2,745	10/19/2015	10/01/2045
31397Q LT 3	FNR 114E PK - CMO/RMBS			4	1	18,530	99.585	17,541	17,614	18,027		(69)			3.000	1.781	MON	44	542	05/02/2012	04/25/2040
31398V 7F 7	FHR 3649C BW - CMO/RMBS			4	1	12,295	101.882	11,790	11,572	12,011		16			4.000	2.121	MON	39	475	05/01/2012	03/15/2025
3140F1 YB 2	FN BC6105 - RMBS			4	1	172,143	100.285	164,707	164,239	172,732		922			3.500	2.781	MON	479	5,876	05/23/2016	06/01/2046
3140FP DG 1	FN BE3702 - RMBS			4	1	318,162	101.973	309,450	303,463	317,710		(398)			4.000	3.265	MON	1,012	12,233	12/06/2017	06/01/2047

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
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities					2,131,629	XXX	2,051,994	2,043,572	2,126,008	0	1,229	0	0	XXX	XXX	XXX	5,901	67,446	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					2,370,344	XXX	2,290,660	2,243,572	2,352,965	0	(795)	0	0	XXX	XXX	XXX	9,237	80,121	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
035242 AA 4	ANHEUSER-BUSCH INBEV FINANCE INC.		C	1	2FE	49,313	95.178	47,589	50,000	49,694		71			2.625	2.786	JJ	598	1,313	03/25/2013	01/17/2023
05531F AV 5	BB&T CORP.			2	1FE	50,689	97.373	48,687	50,000	50,341		(146)			2.050	1.742	MN	145	1,025	08/02/2016	05/10/2021
05567L T3 1	BNP PARIBAS SA.		C		1FE	50,360	103.477	51,739	50,000	50,095		(43)			5.000	4.901	JJ	1,153	2,500	10/26/2011	01/15/2021
06051G HD 4	BANK OF AMERICA CORP.			1,2,5	1FE	54,000	93.415	50,444	54,000	54,000					3.419	3.419	JD	56	1,846	12/12/2017	12/20/2028
06406H BY 4	BANK OF NEW YORK MELLON CORP.			2	1FE	100,571	101.155	101,155	100,000	100,178		(63)			3.550	3.480	MS	966	3,550	10/26/2011	09/23/2021
10373Q AJ 9	BP CAPITAL MARKETS AMERICA INC.		C	1	1FE	51,177	99.133	49,567	50,000	50,468		(131)			3.245	2.948	MN	248	1,623	03/12/2013	05/06/2022
126650 CJ 7	CVS HEALTH CORP.			1,2	2FE	49,963	99.098	49,549	50,000	49,988		7			2.800	2.816	JJ	626	1,400	07/13/2015	07/20/2020
17275R AR 3	CISCO SYSTEMS INC.			1	1FE	50,113	99.859	49,930	50,000	50,004		(24)			2.125	2.077	MS	354	1,063	03/06/2014	03/01/2019
172967 KV 2	CITIGROUP INC.				2FE	49,965	97.146	48,573	50,000	49,981		7			2.350	2.365	FA	486	1,175	07/26/2016	08/02/2021
20030N BH 3	COMCAST CORP.			1	1FE	101,402	99.318	99,318	100,000	101,148		(60)			4.250	4.140	JJ	1,960	4,250	05/15/2014	01/15/2033
25243Y AH 2	DIAGEO CAPITAL PLC.		C	1	1FE	61,785	120.723	60,362	50,000	60,234		(381)			5.875	4.224	MS	743	2,938	08/18/2014	09/30/2036
25243Y AU 3	DIAGEO CAPITAL PLC.		C	1,2	1FE	49,878	97.010	48,505	50,000	49,943		12			2.625	2.653	AO	226	1,313	04/24/2013	04/29/2023
263901 AC 4	DUKE ENERGY INDIANA INC.			1	1FE	53,948	101.318	50,659	50,000	50,788		(495)			3.750	2.697	JJ	865	1,875	02/03/2012	07/15/2020
31428X BM 7	FEDEX CORP.			1,2	2FE	50,266	95.086	47,543	50,000	50,231		(25)			3.300	3.234	MS	486	1,650	05/17/2017	03/15/2027
341081 EU 7	FLORIDA POWER & LIGHT CO.			1	1FE	84,325	113.151	84,863	75,000	82,872		(312)			5.400	4.498	MS	1,350	4,050	11/19/2013	09/01/2035
341099 CM 9	DUKE ENERGY FLORIDA LLC.			1	1FE	55,523	101.903	50,952	50,000	50,894		(693)			4.550	3.076	AO	569	2,275	08/25/2011	04/01/2020
369550 AU 2	GENERAL DYNAMICS CORP.			1,2	1FE	47,871	97.568	48,784	50,000	49,090		220			2.250	2.749	MN	144	1,125	01/28/2013	11/15/2022
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORPORATION.				2FE	49,927	94.508	47,254	50,000	49,970		8			3.150	3.168	MS	499	1,575	03/15/2013	09/07/2022
38141G GQ 1	GOLDMAN SACHS GROUP INC.				1FE	51,352	103.809	51,905	50,000	50,413		(147)			5.250	4.904	JJ	1,123	2,625	08/02/2011	07/27/2021
404280 AK 5	HSBC HOLDINGS PLC.	SD	C		1FE	106,702	103.411	103,411	100,000	101,823		(754)			5.100	4.244	AO	1,218	5,100	08/11/2011	04/05/2021
452308 AR 0	ILLINOIS TOOL WORKS INC.			1,2	1FE	47,557	98.437	49,219	50,000	47,779		54			3.900	4.198	MS	650	1,950	08/07/2014	09/01/2042
452308 AU 3	ILLINOIS TOOL WORKS INC.			1	1FE	49,936	99.843	49,922	50,000	49,998		13			1.950	1.977	MS	325	975	02/18/2014	03/01/2019
46625H HZ 6	JPMORGAN CHASE & CO.				1FE	50,912	102.913	51,457	50,000	50,258		(102)			4.625	4.392	MN	328	2,313	08/11/2011	05/10/2021
585055 AW 6	MEDTRONIC INC.		C	1,2	1FE	51,149	102.275	51,138	50,000	51,039		(26)			4.500	4.355	MS	663	2,250	05/13/2014	03/15/2042
58933Y AJ 4	MERCK & CO INC.			1	1FE	98,819	101.528	101,528	100,000	98,926		25			4.150	4.221	MN	496	4,150	05/14/2014	05/18/2043
595620 AL 9	MIDAMERICAN ENERGY CO.			1,2	1FE	110,483	109.470	109,470	100,000	109,559		(225)			4.800	4.169	MS	1,413	4,800	07/30/2014	09/15/2043
61747W AL 3	MORGAN STANLEY.			1	1FE	52,012	104.799	52,400	50,000	50,617		(220)			5.500	4.983	JJ	1,169	2,750	08/03/2011	07/28/2021
67021C AM 9	NSTAR ELECTRIC CO.			1,2	1FE	95,888	97.474	97,474	100,000	95,990		102			3.200	3.763	MN	409	1,600	10/02/2018	05/15/2027
674599 CE 3	OCCIDENTAL PETROLEUM CORP.			1,2	1FE	50,647	96.923	48,462	50,000	50,284		(69)			2.700	2.545	FA	510	1,350	05/02/2013	02/15/2023
693476 BL 6	PNC FUNDING CORP.				1FE	52,619	101.837	50,919	50,000	50,546		(323)			4.375	3.671	FA	851	2,188	10/26/2011	08/11/2020
713448 BY 3	PEPSICO INC.			1	1FE	51,738	98.992	49,496	50,000	50,665		(200)			2.750	2.313	MS	443	1,375	04/29/2013	03/05/2022
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO.			1	1FE	52,378	100.798	50,399	50,000	50,484		(287)			3.500	2.885	FA	661	1,750	10/18/2011	08/15/2020
822582 AY 8	SHELL INTERNATIONAL FINANCE BV.		C	1	1FE	107,111	103.943	103,943	100,000	106,499		(150)			4.550	4.127	FA	1,757	4,550	08/14/2014	08/12/2043
842400 FR 9	SOUTHERN CALIFORNIA EDISON CO.			1,2	1FE	53,498	100.867	50,434	50,000	50,889		(391)			3.875	3.022	JD	161	1,938	08/29/2011	06/01/2021
85771P AF 9	EQUINOR ASA.		C	1	1FE	53,882	99.734	49,867	50,000	51,447		(453)			3.150	2.167	JJ	691	1,575	05/02/2013	01/23/2022
893526 DF 7	TRANSCANADA PIPELINES LIMITED.		C	1	2FE	69,467	105.738	68,730	65,000	68,734		(159)			5.600	5.055	MS	920	3,640	11/19/2013	03/31/2034
90131H CB 9	21ST CENTURY FOX AMERICA INC.			1,2	2FE	49,911	98.049	49,025	50,000	49,924		8			3.375	3.397	MN	216	1,688	05/17/2017	11/15/2026
907818 DZ 8	UNION PACIFIC CORP.			1,2	1FE	98,473	93.582	93,582	100,000	98,590		29			4.150	4.240	JJ	1,914	4,150	08/07/2014	01/15/2045

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
913017 BT 5	UNITED TECHNOLOGIES CORP.			1	2FE	104,583	94.474	94,474	100,000	104,169		(103)			4.500	4.218	JD	375	4,500	08/14/2014	06/01/2042
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
92343V BR 4	VERIZON COMMUNICATIONS INC.			1	2FE	49,838	106.436	53,218	50,000	49,913		16			5.150	5.192	MS	758	2,575	09/11/2013	09/15/2023
927804 FN 9	VIRGINIA ELECTRIC AND POWER CO.			1,2	2FE	49,844	97.505	48,753	50,000	49,929		16			2.750	2.786	MS	405	1,375	03/11/2013	03/15/2023
931427 AQ 1	WALGREENS BOOTS ALLIANCE INC.			1,2	2FE	49,804	94.089	47,045	50,000	49,835		19			3.450	3.501	JD	144	1,725	05/17/2017	06/01/2026
94974B EV 8	WELLS FARGO & CO.				1FE	52,930	102.402	51,201	50,000	50,786		(329)			4.600	3.863	AO	575	2,300	08/23/2011	04/01/2021
983919 AG 6	XILINX INC.			1	1FE	49,739	99.777	49,889	50,000	49,989		54			2.125	2.236	MS	313	1,063	03/05/2014	03/15/2019
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,872,689	XXX	2,813,915	2,794,000	2,839,351	0	(5,654)	0	0	XXX	XXX	XXX	30,131	104,678	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12626L AE 2	COMM 13CR11 A4 - CMBS.			4	1FE	205,994	104.132	208,264	200,000	202,924		(609)			4.258	3.920	MON	710	8,516	10/02/2013	08/12/2050
23305Y AD 1	DBUBS 11LC3 A4 - CMBS.			4	1FE	109,179	102.244	110,530	108,105	108,290		(122)			4.551	4.438	MON	410	5,454	08/11/2011	08/12/2044
23312L AS 7	DBJPM 16C1 A4 - CMBS.			4	1FE	107,574	98.197	98,197	100,000	105,785		(753)			3.276	2.387	MON	273	3,276	07/28/2016	05/12/2049
23312V AF 3	DBJPM 16C3 A5 - CMBS.			4	1FE	102,999	95.416	95,416	100,000	102,325		(287)			2.890	2.553	MON	241	2,890	07/26/2016	08/12/2049
617459 AD 4	MSC 11C2 A4 - CMBS.			4	1FE	51,344	103.250	51,625	50,000	50,301		(159)			4.661	4.345	MON	194	2,330	08/11/2011	06/17/2044
92936C AJ 8	WFRBS 11C4 A4 - CMBS.			4	1FE	201,994	103.660	207,319	200,000	200,265		(268)			4.902	4.801	MON	817	9,804	07/21/2011	06/17/2044
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						779,084	XXX	771,352	758,105	769,890	0	(2,197)	0	0	XXX	XXX	XXX	2,645	32,270	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05522R CQ 9	BACCT 141 A - ABS.			4	1FE	75,325	100.008	75,006	75,000	75,029		(250)			2.835	1.850	MON	89	1,768	06/26/2017	06/15/2021
14041N FG 1	COMET 165 A - ABS.			4	1FE	99,970	97.027	97,027	100,000	99,984		6			1.660	1.674	MON	74	1,660	08/18/2016	06/17/2024
161571 HJ 6	CHAIT 171 A - ABS.			4	1FE	100,309	100.049	100,049	100,000	100,593		244			2.755	2.195	MON	115	2,276	06/13/2017	01/18/2022
17305E GM 1	CCCIT 18A3 A3 - ABS.			4	1FE	99,953	101.414	101,414	100,000	99,958		5			3.290	3.299	MN	347	1,590	06/13/2018	05/23/2025
254683 CD 5	DCENT 181 A - ABS.			4	1FE	99,996	100.258	100,258	100,000	99,991		(5)			3.030	3.054	MON	135	2,281	03/08/2018	08/15/2025
29366A AA 2	ELL 1 A1 - ABS.			4	1FE	34,335	98.859	33,948	34,340	34,339					2.040	2.042	JD	58	826	09/15/2011	09/01/2023
34528Q EC 4	FORDF 155 A - ABS.			4	1FE	100,594	99.142	99,142	100,000	100,275		(173)			2.390	2.220	MON	106	2,390	02/15/2017	08/15/2022
34528Q GD 0	FORDF 182 A - ABS.			4	1FE	99,982	100.705	100,705	100,000	99,978		(4)			3.170	3.199	MON	141	2,342	03/13/2018	03/15/2025
34531F AA 1	FORDR 17REV1 A - ABS.			4	1FE	149,968	98.561	147,842	150,000	149,979		6			2.620	2.639	MON	175	3,930	02/22/2017	08/15/2028
65477X AE 4	NALT 16B A4 - ABS.			4	1FE	43,229	99.877	43,181	43,234	43,234		2			1.610	1.622	MON	31	705	09/13/2016	01/18/2022
98161P AE 3	WOART 16B A4 - ABS.			4	1FE	99,994	98.007	98,007	100,000	99,997		1			1.480	1.486	MON	66	1,480	09/07/2016	11/15/2022
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,003,655	XXX	996,578	1,002,575	1,003,358	0	(168)	0	0	XXX	XXX	XXX	1,336	21,249	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,655,427	XXX	4,581,844	4,554,680	4,612,599	0	(8,019)	0	0	XXX	XXX	XXX	34,111	158,197	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						4,525,138	XXX	4,397,728	4,355,640	4,487,468	28,498	(21,707)	0	0	XXX	XXX	XXX	38,793	134,041	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,165,706	XXX	2,084,232	2,075,858	2,159,269	0	1,230	0	0	XXX	XXX	XXX	5,981	68,434	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						779,084	XXX	771,352	758,105	769,890	0	(2,197)	0	0	XXX	XXX	XXX	2,645	32,270	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,003,655	XXX	996,578	1,002,575	1,003,358	0	(168)	0	0	XXX	XXX	XXX	1,336	21,249	XXX	XXX
8399999. Grand Total - Bonds						8,473,583	XXX	8,249,891	8,192,178	8,419,985	28,498	(22,842)	0	0	XXX	XXX	XXX	48,754	255,993	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 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001055 10 2	AFLAC ORD.			36.000	1,640	45.560	1,640	1,605		9		35		35		L	11/16/2018
00123Q 10 4	AGNC INVESTMENT REIT ORD.			22.000	386	17.540	386	388	4	4		(2)		(2)		L	11/16/2018
00130H 10 5	AES ORD.			32.000	463	14.460	463	497				(34)		(34)		L	11/16/2018
00206R 10 2	AT&T ORD.			345.000	9,846	28.540	9,846	10,421				(574)		(574)		L	12/18/2018
002824 10 0	ABBOTT LABORATORIES ORD.			69.000	4,991	72.330	4,991	2,865		77		1,053		1,053		L	07/14/2016
00287Y 10 9	ABBVIE ORD.			61.000	5,624	92.190	5,624	5,584				40		40		L	11/16/2018
003654 10 0	ABIOMED ORD.			3.000	975	325.040	975	959				16		16		L	11/16/2018
00507V 10 9	ACTIVISION BLIZZARD ORD.			31.000	1,444	46.570	1,444	1,579				(136)		(136)		L	11/16/2018
00724F 10 1	ADOBE ORD.			20.000	4,525	226.240	4,525	4,778				(253)		(253)		L	11/16/2018
00766T 10 0	AECOM ORD.			8.000	212	26.500	212	264				(52)		(52)		L	11/16/2018
007903 10 7	ADVANCED MICRO DEVICES ORD.			43.000	794	18.460	794	889				(95)		(95)		L	11/16/2018
00846U 10 1	AGILENT TECHNOLOGIES ORD.			16.000	1,079	67.460	1,079	1,040	3			39		39		L	11/16/2018
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.			11.000	1,761	160.050	1,761	1,803	12			(42)		(42)		L	11/16/2018
00971T 10 1	AKAMAI TECHNOLOGIES ORD.			8.000	489	61.080	489	559				(70)		(70)		L	11/16/2018
011659 10 9	ALASKA AIR GROUP ORD.			6.000	365	60.850	365	408		2		(43)		(43)		L	11/16/2018
012653 10 1	ALBEMARLE ORD.			6.000	462	77.070	462	606	2			(144)		(144)		L	11/16/2018
013872 10 6	ALCOA ORD.			9.000	239	26.580	239	324				(84)		(84)		L	11/16/2018
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD.			5.000	576	115.240	576	614	5			(38)		(38)		L	11/16/2018
015351 10 9	ALEXION PHARMACEUTICALS ORD.			11.000	1,071	97.360	1,071	1,305				(234)		(234)		L	11/16/2018
016255 10 1	ALIGN TECHNOLOGY ORD.			4.000	838	209.430	838	902				(64)		(64)		L	11/16/2018
018581 10 8	ALLIANCE DATA SYSTEMS ORD.			3.000	450	150.080	450	594				(144)		(144)		L	11/16/2018
020002 10 1	ALLSTATE ORD.			17.000	1,405	82.630	1,405	1,522	8			(117)		(117)		L	11/16/2018
02005N 10 0	ALLY FINANCIAL ORD.			20.000	453	22.660	453	507				(53)		(53)		L	11/16/2018
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD.			5.000	365	72.910	365	366				(1)		(1)		L	11/16/2018
02079K 10 7	ALPHABET CL C ORD.			13.000	13,463	1,035.610	13,463	13,800				(337)		(337)		L	11/16/2018
02079K 30 5	ALPHABET CL A ORD.			12.000	12,540	1,044.960	12,540	9,085				(101)		(101)		L	08/17/2017
02209S 10 3	ALTRIA GROUP ORD.			90.000	4,445	49.390	4,445	5,029	72			(583)		(583)		L	12/18/2018
023135 10 6	AMAZON COM ORD.			17.000	25,533	1,501.970	25,533	27,088				(1,555)		(1,555)		L	11/16/2018
023608 10 2	AMEREN ORD.			12.000	783	65.230	783	832		6		(49)		(49)		L	11/16/2018
02376R 10 2	AMERICAN AIRLINES GROUP ORD.			20.000	642	32.110	642	735				(93)		(93)		L	11/16/2018
025537 10 1	AMERICAN ELECTRIC POWER ORD.			24.000	1,794	74.740	1,794	1,849				(55)		(55)		L	11/16/2018
025816 10 9	AMERICAN EXPRESS ORD.			29.000	2,764	95.320	2,764	3,175				(410)		(410)		L	11/16/2018
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD.			43.000	1,695	39.410	1,695	1,847		14		(152)		(152)		L	11/16/2018
03027X 10 0	AMERICAN TOWER REIT.			20.000	3,164	158.190	3,164	3,280	17			(116)		(116)		L	11/16/2018
030420 10 3	AMERICAN WATER WORKS ORD.			9.000	817	90.770	817	839				(22)		(22)		L	11/16/2018
03076C 10 6	AMERIPRISE FINANCE ORD.			7.000	731	104.370	731	886				(155)		(155)		L	11/16/2018
031100 10 0	AMETEK ORD.			11.000	745	67.700	745	818		2		(74)		(74)		L	11/16/2018
031162 10 0	AMGEN ORD.			26.000	5,061	194.670	5,061	5,049				12		12		L	11/16/2018
032095 10 1	AMPHENOL CL A ORD.			13.000	1,053	81.020	1,053	1,154	3			(101)		(101)		L	11/16/2018
032511 10 7	ANADARKO PETROLEUM ORD.			25.000	1,096	43.840	1,096	1,410		8		(314)		(314)		L	11/16/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
032654 10 5	ANALOG DEVICES ORD.			18.000	1,545	85.830	1,545	1,611		9		(66)		(66)		L	11/16/2018
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.			61.000	599	9.820	599	610	18			(11)		(11)		L	11/16/2018
03662Q 10 5	ANSYS ORD.			4.000	572	142.940	572	633				(61)		(61)		L	11/16/2018
036752 10 3	ANTHEM ORD.			11.000	2,889	262.630	2,889	3,150		8		(261)		(261)		L	11/16/2018
037411 10 5	APACHE ORD.			19.000	499	26.250	499	711				(213)		(213)		L	11/16/2018
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD.			8.000	351	43.880	351	363				(12)		(12)		L	12/18/2018
037833 10 0	APPLE ORD.			177.000	27,920	157.740	27,920	24,296		217		(4,562)		(4,562)		L	11/16/2018
038222 10 5	APPLIED MATERIAL ORD.			48.000	1,572	32.740	1,572	1,700		10		(128)		(128)		L	11/16/2018
03852U 10 6	ARAMARK ORD.			12.000	348	28.970	348	364				(16)		(16)		L	12/18/2018
039483 10 2	ARCHER DANIELS MIDLAND ORD.			27.000	1,106	40.970	1,106	1,253		9		(146)		(146)		L	11/16/2018
03965L 10 0	ARCONIC ORD.			21.000	354	16.860	354	423				(69)		(69)		L	11/16/2018
040413 10 6	ARISTA NETWORKS ORD.			3.000	632	210.700	632	718				(86)		(86)		L	11/16/2018
042735 10 0	ARROW ELECTRONICS ORD.			5.000	345	68.950	345	375				(31)		(31)		L	11/16/2018
04685W 10 3	ATHENAHEALTH ORD.			2.000	264	131.930	264	263				1		1		L	11/16/2018
052769 10 6	AUTODESK ORD.			11.000	1,415	128.610	1,415	1,475				(60)		(60)		L	11/16/2018
053015 10 3	AUTOMATIC DATA PROCESSING ORD.			4.000	524	131.120	524	586	14			(62)		(62)		L	11/16/2018
053332 10 2	AUTOZONE ORD.			2.000	1,677	838.340	1,677	1,707				(30)		(30)		L	12/18/2018
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.			7.000	1,218	174.050	1,218	1,299	10			(81)		(81)		L	11/16/2018
053611 10 9	AVERY DENNISON ORD.			5.000	449	89.830	449	470		3		(20)		(20)		L	11/16/2018
053807 10 3	AVNET ORD.			6.000	216	35.980	216	262		1		(46)		(46)		L	11/16/2018
054937 10 7	BB AND T ORD.			37.000	1,603	43.320	1,603	1,903				(300)		(300)		L	11/16/2018
05722G 10 0	BAKER HUGHES CL A ORD.			20.000	430	21.500	430	468				(38)		(38)		L	11/16/2018
058498 10 6	BALL ORD.			16.000	736	45.980	736	808		2		(72)		(72)		L	11/16/2018
060505 10 4	BANK OF AMERICA ORD.			442.000	10,891	24.640	10,891	12,043		56		(1,152)		(1,152)		L	12/18/2018
064058 10 0	BANK OF NEW YORK MELLON ORD.			38.000	1,789	47.070	1,789	1,877				(89)		(89)		L	11/16/2018
071813 10 9	BAXTER INTERNATIONAL ORD.			24.000	1,580	65.820	1,580	1,596	5			(17)		(17)		L	11/16/2018
075887 10 9	BECTON DICKINSON ORD.			12.000	2,704	225.320	2,704	2,953		9		(249)		(249)		L	11/16/2018
084670 70 2	BERKSHIRE HATHWAY CL B ORD.			92.000	18,785	204.180	18,785	18,524				261		261		L	12/18/2018
08579W 10 3	BERRY GLOBAL GROUP ORD.			7.000	333	47.530	333	350				(18)		(18)		L	11/16/2018
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.			9.000	766	85.150	766	861				(95)		(95)		L	11/16/2018
09062X 10 3	BIOGEN ORD.			9.000	2,708	300.920	2,708	2,917				(208)		(208)		L	11/16/2018
09247X 10 1	BLACKROCK ORD.			5.000	1,964	392.820	1,964	2,055		16		(91)		(91)		L	11/16/2018
09609G 10 0	BLUEBIRD BIO ORD.			3.000	298	99.200	298	376				(78)		(78)		L	11/16/2018
097023 10 5	BOEING ORD.			22.000	7,095	322.500	7,095	7,391				(296)		(296)		L	11/16/2018
09857L 10 8	BOOKING HOLDINGS ORD.			2.000	3,445	1,722.420	3,445	3,711				(266)		(266)		L	11/16/2018
099724 10 6	BORGWARNER ORD.			35.000	1,216	34.740	1,216	1,551		6		(335)		(335)		L	09/24/2018
101121 10 1	BOSTON PROPERTIES REIT ORD.			8.000	900	112.550	900	1,005	8			(104)		(104)		L	11/16/2018
101137 10 7	BOSTON SCIENTIFIC ORD.			56.000	1,979	35.340	1,979	2,084				(105)		(105)		L	11/16/2018
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.			4.995	152	30.480	152	226				(74)		(74)		L	06/15/2018
110122 10 8	BRISTOL MYERS SQUIBB ORD.			66.000	3,431	51.980	3,431	3,569				(139)		(139)		L	11/16/2018
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD.			6.000	578	96.250	578	628	3			(51)		(51)		L	11/16/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
11135F 10 1	BROADCOM ORD			18.000	4,577	254.280	4,577	4,277		48		300		300		L	11/16/2018
115637 20 9	BROWN FORMAN CL B ORD			14.000	666	47.580	666	680	2			(14)		(14)		L	11/16/2018
124857 20 2	CBS CL B ORD			16.000	700	43.720	700	920	3			(220)		(220)		L	11/16/2018
12503M 10 8	CBOE GLOBAL MARKETS ORD			6.000	587	97.830	587	661		2		(74)		(74)		L	11/16/2018
12504L 10 9	CBRE GROUP CL A ORD			16.000	641	40.040	641	700				(59)		(59)		L	11/16/2018
12508E 10 1	CDK GLOBAL ORD			7.000	335	47.880	335	353		1		(18)		(18)		L	11/16/2018
12514G 10 8	CDW ORD			7.000	567	81.050	567	626		2		(59)		(59)		L	11/16/2018
125269 10 0	CF INDUSTRIES HOLDINGS ORD			12.000	522	43.510	522	565				(43)		(43)		L	11/16/2018
12541W 20 9	CH ROBINSON WORLDWIDE ORD			7.000	589	84.090	589	636		4		(47)		(47)		L	11/16/2018
125523 10 0	CIGNA ORD			15.355	2,916	189.920	2,916	3,100				(184)		(184)		L	12/20/2018
12572Q 10 5	CME GROUP CL A ORD			15.000	2,822	188.120	2,822	2,934	26	11		(113)		(113)		L	11/16/2018
125896 10 0	CMS ENERGY ORD			14.000	695	49.650	695	714				(19)		(19)		L	11/16/2018
126408 10 3	CSX ORD			39.000	2,423	62.130	2,423	2,832		9		(409)		(409)		L	11/16/2018
126650 10 0	CVS HEALTH ORD			46.000	3,014	65.520	3,014	3,622		18		(608)		(608)		L	11/28/2018
127097 10 3	CABOT OIL & GAS ORD			21.000	469	22.350	469	541				(71)		(71)		L	11/16/2018
127387 10 8	CADENCE DESIGN SYSTEMS ORD			14.000	609	43.480	609	641				(32)		(32)		L	11/16/2018
127686 10 3	CAESARS ENTERTAINMENT ORD			29.000	197	6.790	197	247				(50)		(50)		L	11/16/2018
134429 10 9	CAMPBELL SOUP ORD			9.000	297	32.990	297	348				(51)		(51)		L	11/16/2018
14040H 10 5	CAPITAL ONE FINANCIAL ORD			23.000	1,739	75.590	1,739	2,016				(277)		(277)		L	11/16/2018
14149Y 10 8	CARDINAL HEALTH ORD			15.000	669	44.600	669	832	7			(163)		(163)		L	11/16/2018
142339 10 0	CARLISLE COMPANIES ORD			3.000	302	100.520	302	315				(14)		(14)		L	11/16/2018
143130 10 2	CARMAX ORD			9.000	565	62.730	565	535				30		30		L	12/18/2018
143658 30 0	CARNIVAL ORD			20.000	986	49.300	986	1,199		10		(213)		(213)		L	11/16/2018
148806 10 2	CATALENT ORD			7.000	218	31.180	218	276				(58)		(58)		L	11/16/2018
149123 10 1	CATERPILLAR ORD			24.000	3,050	127.070	3,050	3,119				(70)		(70)		L	11/16/2018
150870 10 3	CELANESE ORD			7.000	630	89.970	630	717				(88)		(88)		L	11/16/2018
151020 10 4	CELGENE ORD			34.000	2,179	64.090	2,179	2,368				(189)		(189)		L	11/16/2018
15135B 10 1	CENTENE ORD			10.000	1,153	115.300	1,153	1,360				(207)		(207)		L	11/16/2018
15189T 10 7	CENTERPOINT ENERGY ORD			23.000	649	28.230	649	638				11		11		L	11/16/2018
156700 10 6	CENTURYLINK ORD			46.000	697	15.150	697	882		25		(185)		(185)		L	11/16/2018
156782 10 4	CERNER ORD			15.000	787	52.440	787	869				(82)		(82)		L	11/16/2018
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			7.000	1,995	284.970	1,995	1,797				(357)		(357)		L	08/11/2016
163851 10 8	CHEMOURS ORD			9.000	254	28.220	254	266				(12)		(12)		L	11/16/2018
16411R 20 8	CHENIERE ENERGY ORD			11.000	651	59.190	651	683				(31)		(31)		L	11/16/2018
165167 10 7	CHESAPEAKE ENERGY ORD			43.000	90	2.100	90	154				(64)		(64)		L	11/16/2018
166764 10 0	CHEVRON ORD			77.000	8,377	108.790	8,377	9,168				(792)		(792)		L	11/16/2018
171340 10 2	CHURCH AND DWIGHT ORD			12.000	789	65.760	789	785				4		4		L	11/16/2018
172062 10 1	CINCINNATI FINANCIAL ORD			8.000	619	77.420	619	642	4			(23)		(23)		L	11/16/2018
17275R 10 2	CISCO SYSTEMS ORD			189.000	8,189	43.330	8,189	8,762				(573)		(573)		L	11/16/2018
172908 10 5	CINTAS ORD			5.000	840	167.990	840	916				(76)		(76)		L	11/16/2018
172967 42 4	CITIGROUP ORD			120.000	6,247	52.060	6,247	6,629		198		(2,290)		(2,290)		L	12/18/2018

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
174610 10 5	CITIZENS FINANCIAL GROUP ORD			23.000	684	29.730	684	834				(150)		(150)		L	11/16/2018
177376 10 0	CITRIX SYSTEMS ORD			7.000	717	102.460	717	761		2		(44)		(44)		L	11/16/2018
189054 10 9	CLOROX ORD			7.000	1,079	154.140	1,079	1,134				(55)		(55)		L	11/16/2018
191216 10 0	COCA-COLA ORD			182.000	8,618	47.350	8,618	9,071		60		(453)		(453)		L	12/18/2018
192422 10 3	COGNEX ORD			8.000	309	38.670	309	342				(32)		(32)		L	11/16/2018
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			28.000	1,777	63.480	1,777	1,970		6		(192)		(192)		L	11/16/2018
192479 10 3	COHERENT ORD			2.000	211	105.710	211	262				(51)		(51)		L	11/16/2018
194162 10 3	COLGATE PALMOLIVE ORD			35.000	2,083	59.520	2,083	2,214				(131)		(131)		L	11/16/2018
19626G 10 8	COLONY CAPITAL CL A ORD			23.000	108	4.680	108	139	3			(31)		(31)		L	11/16/2018
20030N 10 1	COMCAST CL A ORD			217.000	7,389	34.050	7,389	5,070	41	134		(1,147)		(1,147)		L	12/18/2018
200340 10 7	COMERICA ORD			9.000	618	68.690	618	733	5			(114)		(114)		L	11/16/2018
20337X 10 9	COMMSCOPE HOLDING ORD			9.000	148	16.390	148	166				(19)		(19)		L	11/16/2018
205887 10 2	CONAGRA BRANDS ORD			23.000	491	21.360	491	655				(163)		(163)		L	12/18/2018
20605P 10 1	CONCHO RESOURCES ORD			10.000	1,028	102.790	1,028	1,384				(356)		(356)		L	11/16/2018
20825C 10 4	CONOCOPHILLIPS ORD			56.000	3,492	62.350	3,492	3,703				(212)		(212)		L	11/16/2018
209115 10 4	CONSOLIDATED EDISON ORD			15.000	1,147	76.460	1,147	1,155				(8)		(8)		L	11/16/2018
216648 40 2	COOPER ORD			3.000	764	254.500	764	795				(32)		(32)		L	11/16/2018
217204 10 6	COPART ORD			10.000	478	47.780	478	510				(32)		(32)		L	11/16/2018
219350 10 5	CORNING ORD			38.000	1,148	30.210	1,148	1,218				(70)		(70)		L	11/16/2018
22160K 10 5	COSTCO WHOLESALE ORD			21.000	4,278	203.710	4,278	4,391				(113)		(113)		L	12/18/2018
22160N 10 9	COSTAR GROUP ORD			2.000	675	337.340	675	726				(51)		(51)		L	11/16/2018
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			20.000	2,173	108.630	2,173	2,243		23		(70)		(70)		L	11/16/2018
228368 10 6	CROWN HOLDINGS ORD			7.000	291	41.570	291	346				(55)		(55)		L	11/16/2018
231021 10 6	CUMMINS ORD			8.000	1,069	133.640	1,069	1,177				(108)		(108)		L	11/16/2018
232806 10 9	CYPRESS SEMICONDUCTOR ORD			17.000	216	12.720	216	238	2			(22)		(22)		L	11/16/2018
23283R 10 0	CYRUSONE REIT ORD			5.000	264	52.880	264	273	2			(8)		(8)		L	11/16/2018
23331A 10 9	D R HORTON ORD			17.000	589	34.660	589	591		3		(2)		(2)		L	11/16/2018
233331 10 7	DTE ENERGY ORD			9.000	993	110.300	993	1,071	9			(79)		(79)		L	11/16/2018
23355L 10 6	DXC TECHNOLOGY ORD			14.000	744	53.170	744	878	3			(133)		(133)		L	11/16/2018
235851 10 2	DANAHER ORD			30.000	3,094	103.120	3,094	3,096	5			(3)		(3)		L	11/16/2018
23918K 10 8	DAVITA ORD			7.000	360	51.460	360	437				(77)		(77)		L	11/16/2018
244199 10 5	DEERE ORD			16.000	2,387	149.170	2,387	2,366	12			21		21		L	11/16/2018
24703L 20 2	DELL TECHNOLOGIES CL C ORD			6.479	279	43.000	279	375				(96)		(96)		L	11/16/2018
247361 70 2	Delta Air Lines, Inc.			27.000	1,347	49.900	1,347	1,510				(162)		(162)		L	11/16/2018
24906P 10 9	DENTSPLY SIRONA ORD			11.000	409	37.210	409	409	1					0		L	11/16/2018
252131 10 7	DEXCOM ORD			5.000	599	119.800	599	691				(92)		(92)		L	11/16/2018
25278X 10 9	DIAMONDBACK ENERGY ORD			8.001	742	92.700	742	914				(172)		(172)		L	11/16/2018
253868 10 3	DIGITAL REALTY REIT ORD			10.000	1,066	106.550	1,066	1,114	10			(49)		(49)		L	11/16/2018
254687 10 6	WALT DISNEY ORD			60.000	6,579	109.650	6,579	2,448	53	101		128		128		L	02/15/2012
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			22.000	1,298	58.980	1,298	1,325		33		(395)		(395)		L	09/21/2017

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
25470F 30 2	DISCOVERY SRS C ORD			17.000	392	23.080	392	486				(93)		(93)		L	11/16/2018
25470M 10 9	DISH NETWORK CL A ORD			11.000	275	24.970	275	361				(87)		(87)		L	11/16/2018
256677 10 5	DOLLAR GENERAL ORD			11.000	1,189	108.080	1,189	1,226				(37)		(37)		L	11/16/2018
256746 10 8	DOLLAR TREE ORD			10.000	903	90.320	903	842				61		61		L	11/16/2018
25746U 10 9	DOMINION ENERGY ORD			31.000	2,215	71.460	2,215	2,282		26		(67)		(67)		L	11/16/2018
25754A 20 1	DOMINOS PIZZA ORD			2.000	496	247.990	496	529		1		(33)		(33)		L	11/16/2018
260003 10 8	DOVER ORD			7.000	497	70.950	497	613		3		(117)		(117)		L	11/16/2018
26078J 10 0	DOWDUPONT ORD			111.000	5,936	53.480	5,936	6,442		35		(506)		(506)		L	12/18/2018
264411 50 5	DUKE REALTY REIT ORD			17.000	440	25.900	440	484				(43)		(43)		L	11/16/2018
26441C 20 4	DUKE ENERGY ORD			34.000	2,934	86.300	2,934	2,947				(13)		(13)		L	11/16/2018
26875P 10 1	EOG RESOURCES ORD			28.000	2,442	87.210	2,442	2,946				(504)		(504)		L	11/16/2018
26884L 10 9	EQT ORD			13.000	246	18.890	246	216		0		29		29		L	11/16/2018
269246 40 1	E TRADE FINANCIAL ORD			13.000	570	43.880	570	679				(108)		(108)		L	11/16/2018
27579R 10 4	EAST WEST BANCORP ORD			7.000	305	43.530	305	371				(66)		(66)		L	11/16/2018
277432 10 0	EASTMAN CHEMICAL ORD			10.000	731	73.110	731	783	6	22		(195)		(195)		L	10/23/2014
278642 10 3	EBAY ORD			45.000	1,263	28.070	1,263	1,266				(3)		(3)		L	11/16/2018
278865 10 0	ECOLAB ORD			11.000	1,621	147.350	1,621	1,753	5			(132)		(132)		L	11/16/2018
281020 10 7	EDISON INTERNATIONAL ORD			16.000	908	56.770	908	871	10			37		37		L	11/16/2018
28176E 10 8	EDWARDS LIFESCIENCES ORD			9.000	1,379	153.170	1,379	1,401				(23)		(23)		L	11/16/2018
285512 10 9	ELECTRONIC ARTS ORD			14.000	1,105	78.910	1,105	1,204				(99)		(99)		L	11/16/2018
291011 10 4	EMERSON ELECTRIC ORD			30.000	1,793	59.750	1,793	2,089				(296)		(296)		L	11/16/2018
29261A 10 0	ENCOMPASS HEALTH ORD			5.000	309	61.700	309	368	1			(60)		(60)		L	11/16/2018
29364G 10 3	ENTERGY ORD			9.000	775	86.070	775	777				(2)		(2)		L	11/16/2018
294429 10 5	EQUIFAX ORD			6.000	559	93.130	559	606		2		(47)		(47)		L	11/16/2018
29444U 70 0	EQUINIX REIT ORD			4.000	1,410	352.560	1,410	1,555				(144)		(144)		L	11/16/2018
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			17.000	1,122	66.010	1,122	1,179	9			(57)		(57)		L	11/16/2018
297178 10 5	ESSEX PROPERTY REIT ORD			4.000	981	245.210	981	1,023	7			(42)		(42)		L	11/16/2018
30034W 10 6	EVERGY ORD			13.000	738	56.770	738	782		6		(44)		(44)		L	11/16/2018
30040W 10 8	EVERSOURCE ENERGY ORD			15.000	976	65.040	976	1,006		8		(30)		(30)		L	11/16/2018
30063P 10 5	EXACT SCIENCES ORD			6.000	379	63.100	379	428				(50)		(50)		L	11/16/2018
30161N 10 1	EXELON ORD			46.000	2,075	45.100	2,075	2,111				(36)		(36)		L	11/16/2018
30161Q 10 4	EXELIXIS ORD			14.000	275	19.670	275	251				24		24		L	11/16/2018
30212P 30 3	EXPEDIA GROUP ORD			6.000	676	112.650	676	702				(26)		(26)		L	11/16/2018
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			8.000	545	68.090	545	589		4		(45)		(45)		L	11/16/2018
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			6.000	543	90.480	543	570		5		(27)		(27)		L	11/16/2018
30231G 10 2	EXXON MOBIL ORD			170.000	11,592	68.190	11,592	13,425				(1,833)		(1,833)		L	11/16/2018
302445 10 1	FLIR SYSTEMS ORD			7.000	305	43.540	305	334		1		(30)		(30)		L	11/16/2018
302491 30 3	FMC ORD			7.000	518	73.960	518	582	3			(65)		(65)		L	11/16/2018
30303M 10 2	FACEBOOK CL A ORD			76.000	9,963	131.090	9,963	12,924				(2,961)		(2,961)		L	08/17/2018
311900 10 4	FASTENAL ORD			14.000	732	52.290	732	806				(74)		(74)		L	11/16/2018
313747 20 6	FEDERAL REIT ORD			4.000	472	118.040	472	516	4			(44)		(44)		L	11/16/2018

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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
31428X 10 6	FEDEX ORD					182.190			7					0		L	11/16/2018
315616 10 2	F5 NETWORKS ORD			3.000	486	162.030	486	533				(47)		(47)		L	11/16/2018
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			16.000	1,641	102.550	1,641	1,726		5		(85)		(85)		L	11/16/2018
316773 10 0	FIFTH THIRD BANCORP ORD			32.000	753	23.530	753	877	7			(124)		(124)		L	11/16/2018
32008D 10 6	FIRST DATA CL A ORD			26.000	440	16.910	440	464				(24)		(24)		L	11/16/2018
33616C 10 0	FIRST REPUBLIC BANK ORD			35.000	3,042	86.900	3,042	3,079		25		(38)		(38)		L	01/16/2018
337738 10 8	FISERV ORD			20.000	1,470	73.490	1,470	1,606				(136)		(136)		L	11/16/2018
337932 10 7	FIRSTENERGY ORD			23.000	864	37.550	864	892				(28)		(28)		L	11/16/2018
339041 10 5	FLEETCOR TECHNOLOGIES ORD			5.000	929	185.720	929	991				(62)		(62)		L	11/16/2018
343412 10 2	FLUOR ORD			7.000	225	32.200	225	313	1			(87)		(87)		L	11/16/2018
345370 86 0	FORD MOTOR ORD			185.000	1,415	7.650	1,415	1,676				(261)		(261)		L	11/16/2018
34959E 10 9	FORTINET ORD			7.000	493	70.430	493	514				(21)		(21)		L	11/16/2018
34959J 10 8	FORTIVE ORD			14.000	947	67.660	947	1,056		1		(109)		(109)		L	11/16/2018
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			7.000	266	37.990	266	298		1		(32)		(32)		L	11/16/2018
354613 10 1	FRANKLIN RESOURCES ORD			15.000	445	29.660	445	479	4			(34)		(34)		L	11/16/2018
35671D 85 7	FREEPORT MCMORAN ORD			69.000	711	10.310	711	826				(115)		(115)		L	11/16/2018
363576 10 9	ARTHUR J GALLAGHER ORD			9.000	663	73.700	663	706		4		(42)		(42)		L	11/16/2018
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			10.000	323	32.310	323	335		7		(12)		(12)		L	11/16/2018
366505 10 5	GARRETT MOTION ORD		C	10.000	123	12.340	123	129				(6)		(6)		L	01/23/2017
366651 10 7	GARTNER ORD			5.000	639	127.840	639	736				(97)		(97)		L	11/16/2018
369550 10 8	GENERAL DYNAMICS ORD			13.000	2,044	157.210	2,044	2,380				(336)		(336)		L	11/16/2018
369604 10 3	GENERAL ELECTRIC ORD			408.000	3,089	7.570	3,089	3,276	4			(188)		(188)		L	11/16/2018
370334 10 4	GENERAL MILLS ORD			29.000	1,129	38.940	1,129	1,282				(152)		(152)		L	11/16/2018
37045V 10 0	GENERAL MOTORS ORD			62.000	2,074	33.450	2,074	2,217		24		(143)		(143)		L	11/16/2018
372460 10 5	GENUINE PARTS ORD			7.000	672	96.020	672	717	5			(45)		(45)		L	11/16/2018
375558 10 3	GILEAD SCIENCES ORD			36.000	2,252	62.550	2,252	2,612		62		(361)		(361)		L	04/02/2018
37940X 10 2	GLOBAL PAYMENTS ORD			8.000	825	103.130	825	878		0		(53)		(53)		L	11/16/2018
380237 10 7	GODADDY CL A ORD			8.000	525	65.620	525	508				17		17		L	11/16/2018
38141G 10 4	GOLDMAN SACHS GROUP ORD			15.000	2,506	167.050	2,506	3,032		12		(526)		(526)		L	11/16/2018
384802 10 4	WW GRAINGER ORD			3.000	847	282.360	847	841				6		6		L	12/18/2018
400110 10 2	GRUBHUB ORD			5.000	384	76.810	384	438				(53)		(53)		L	11/16/2018
40171V 10 0	GUIDEWIRE SOFTWARE ORD			3.000	241	80.230	241	263				(22)		(22)		L	11/16/2018
40412C 10 1	HCA HEALTHCARE ORD			12.000	1,493	124.450	1,493	1,684		4		(190)		(190)		L	11/16/2018
40414L 10 9	HCP REIT ORD			23.000	642	27.930	642	657				(15)		(15)		L	11/16/2018
40416M 10 5	HD SUPPLY HOLDINGS ORD			9.000	338	37.520	338	349				(12)		(12)		L	11/16/2018
40434L 10 5	HP ORD			77.000	1,575	20.460	1,575	1,861	12			(286)		(286)		L	11/16/2018
406216 10 1	HALLIBURTON ORD			42.000	1,116	26.580	1,116	1,364		8		(247)		(247)		L	11/16/2018
412822 10 8	HARLEY DAVIDSON ORD			8.000	273	34.120	273	331		3		(58)		(58)		L	11/16/2018
413875 10 5	HARRIS ORD			6.000	808	134.650	808	906		4		(98)		(98)		L	11/16/2018
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD					41.790			17					0		L	09/21/2018

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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
418056 10 7	HASBRO ORD			6.000	488	81.250	488	586				(99)		(99)		L	11/16/2018
423452 10 1	HELMERICH AND PAYNE ORD			6.000	288	47.940	288	376				(88)		(88)		L	11/16/2018
427866 10 8	HERSHEY FOODS ORD			7.000	750	107.180	750	764		5		(14)		(14)		L	11/16/2018
42809H 10 7	HESS ORD			13.000	527	40.500	527	750		3		(223)		(223)		L	11/16/2018
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			72.000	951	13.210	951	1,095	8			(144)		(144)		L	11/16/2018
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			14.000	1,005	71.800	1,005	986				20		20		L	12/18/2018
436106 10 8	HOLLYFRONTIER ORD			8.000	409	51.120	409	511		3		(102)		(102)		L	11/16/2018
436440 10 1	HOLOGIC ORD			13.000	534	41.100	534	548				(13)		(13)		L	11/16/2018
437076 10 2	HOME DEPOT ORD			47.000	8,076	171.820	8,076	8,320		48		(245)		(245)		L	11/16/2018
438516 10 6	HONEYWELL INTERNATIONAL ORD			30.000	3,964	132.120	3,964	3,362		41		601		601		L	01/23/2017
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			35.000	583	16.670	583	674	9			(91)		(91)		L	11/16/2018
443510 60 7	HUBBELL ORD			3.000	298	99.340	298	321		3		(23)		(23)		L	11/16/2018
444859 10 2	HUMANA ORD			7.000	2,005	286.480	2,005	2,238	4			(233)		(233)		L	11/16/2018
446150 10 4	HUNTINGTON BANCSHARES ORD			52.000	620	11.920	620	770	7			(150)		(150)		L	11/16/2018
447011 10 7	HUNTSMAN ORD			11.000	212	19.290	212	231		2		(19)		(19)		L	11/16/2018
44919P 50 8	IAC INTERACTIVE ORD			4.000	732	183.040	732	731				1		1		L	11/16/2018
44980X 10 9	IPG PHOTONICS ORD			2.000	227	113.290	227	277				(50)		(50)		L	11/16/2018
45167R 10 4	IDEX ORD			3.000	379	126.260	379	385				(7)		(7)		L	12/18/2018
45168D 10 4	IDEXX LABORATORIES ORD			5.000	930	186.020	930	1,007				(77)		(77)		L	11/16/2018
452308 10 9	ILLINOIS TOOL ORD			16.000	2,027	126.690	2,027	2,170	16			(143)		(143)		L	11/16/2018
452327 10 9	ILLUMINA ORD			6.000	1,800	299.930	1,800	1,920				(120)		(120)		L	11/16/2018
45337C 10 2	INCYTE ORD			9.000	572	63.590	572	599				(26)		(26)		L	11/16/2018
457187 10 2	INGREDION ORD			4.000	366	91.400	366	405	3			(39)		(39)		L	11/16/2018
458140 10 0	INTEL ORD			186.000	8,729	46.930	8,729	9,084				(355)		(355)		L	11/16/2018
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			27.000	2,034	75.330	2,034	2,193		6		(159)		(159)		L	11/16/2018
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			37.000	4,206	113.670	4,206	4,498				(293)		(293)		L	11/16/2018
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			5.000	671	134.270	671	715	4			(44)		(44)		L	11/16/2018
460146 10 3	INTERNATIONAL PAPER ORD			20.000	807	40.360	807	924				(117)		(117)		L	11/16/2018
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			19.000	392	20.630	392	457		4		(65)		(65)		L	11/16/2018
461202 10 3	INTUIT ORD			11.000	2,165	196.850	2,165	2,326				(161)		(161)		L	11/16/2018
46120E 60 2	INTUITIVE SURGICAL ORD			5.000	2,395	478.920	2,395	2,593				(198)		(198)		L	11/16/2018
462222 10 0	IONIS PHARMACEUTICALS, INC.			5.000	270	54.060	270	269				2		2		L	11/16/2018
46266C 10 5	IQVIA HOLDINGS ORD			7.000	813	116.170	813	836				(23)		(23)		L	11/16/2018
46284V 10 1	IRON MOUNTAIN ORD			13.000	421	32.410	421	440	8			(19)		(19)		L	11/16/2018
46625H 10 0	JPMORGAN CHASE ORD			158.000	15,424	97.620	15,424	7,830		332		(1,268)		(1,268)		L	12/18/2018
469814 10 7	JACOBS ENGINEERING GROUP ORD			6.000	351	58.460	351	445				(94)		(94)		L	11/16/2018
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			14.000	243	17.360	243	300				(57)		(57)		L	11/16/2018
478160 10 4	JOHNSON & JOHNSON ORD			86.000	11,098	129.050	11,098	12,556		77		(1,458)		(1,458)		L	11/16/2018
48203R 10 4	JUNIPER NETWORKS ORD			16.000	431	26.910	431	458		3		(27)		(27)		L	11/16/2018
48238T 10 9	KAR AUCTION SERVICES ORD			6.000	286	47.720	286	344	2			(58)		(58)		L	11/16/2018
482480 10 0	KLA TENCOR ORD			7.000	626	89.490	626	678				(52)		(52)		L	11/16/2018

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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
485170 30 2	KANSAS CITY SOUTHERN ORD			4.000	382	95.450	382	403	1			(22)		(22)		L	11/16/2018
487836 10 8	KELLOGG ORD			11.000	627	57.010	627	679		6		(52)		(52)		L	11/16/2018
493267 10 8	KEYCORP ORD			49.000	724	14.780	724	897		8		(172)		(172)		L	11/16/2018
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			8.000	497	62.080	497	464				33		33		L	11/16/2018
494368 10 3	KIMBERLY CLARK ORD			15.000	1,709	113.940	1,709	1,175	15	60		(101)		(101)		L	06/20/2012
49446R 10 9	KIMCO REALTY REIT ORD			19.000	278	14.650	278	299	5			(20)		(20)		L	11/16/2018
49456B 10 1	KINDER MORGAN CL P ORD			89.000	1,369	15.380	1,369	1,539				(170)		(170)		L	11/16/2018
500255 10 4	KOHL'S ORD			7.000	464	66.340	464	433				32		32		L	12/18/2018
500754 10 6	KRAFT HEINZ ORD			28.000	1,205	43.040	1,205	1,459				(253)		(253)		L	11/16/2018
501044 10 1	KROGER ORD			31.000	853	27.500	853	938				(85)		(85)		L	11/16/2018
501797 10 4	L BRANDS ORD			10.000	257	25.670	257	291				(34)		(34)		L	12/18/2018
501889 20 8	LKQ ORD			14.000	332	23.730	332	398				(66)		(66)		L	11/16/2018
502413 10 7	L3 TECHNOLOGIES ORD			3.000	521	173.660	521	548				(27)		(27)		L	12/18/2018
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			4.000	505	126.360	505	657				(152)		(152)		L	11/16/2018
512807 10 8	LAM RESEARCH ORD			7.000	953	136.170	953	1,036		8		(83)		(83)		L	11/16/2018
513272 10 4	LAMB WESTON HOLDINGS ORD			6.000	441	73.560	441	451				(10)		(10)		L	12/18/2018
517834 10 7	LAS VEGAS SANDS ORD			15.000	781	52.050	781	807		11		(27)		(27)		L	11/16/2018
518439 10 4	ESTEE LAUDER CL A ORD			8.000	1,041	130.100	1,041	1,152		3		(111)		(111)		L	11/16/2018
521865 20 4	LEAR ORD			3.000	369	122.860	369	404		2		(36)		(36)		L	11/16/2018
525327 10 2	LEIDOS HOLDINGS ORD			6.000	316	52.720	316	388		2		(72)		(72)		L	11/16/2018
526057 10 4	LENNAR CL A ORD			13.000	509	39.150	509	534				(25)		(25)		L	11/16/2018
530307 30 5	LIBERTY BROADBAND SRS C ORD			4.000	288	72.030	288	335				(47)		(47)		L	11/16/2018
53071M 10 4	QURATE RETAIL SRS A ORD			20.000	390	19.520	390	467				(76)		(76)		L	11/16/2018
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			7.000	259	36.980	259	283				(24)		(24)		L	11/16/2018
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			9.000	276	30.700	276	285				(8)		(8)		L	11/16/2018
532457 10 8	ELI LILLY ORD			38.000	4,397	115.720	4,397	4,326				71		71		L	11/16/2018
534187 10 9	LINCOLN NATIONAL ORD			10.000	513	51.310	513	630				(117)		(117)		L	11/16/2018
537008 10 4	LITTELFUSE ORD			1.000	171	171.480	171	184		0		(13)		(13)		L	11/16/2018
539830 10 9	LOCKHEED MARTIN ORD			11.000	2,880	261.840	2,880	3,268		20		(388)		(388)		L	12/18/2018
540424 10 8	LOEWS ORD			11.000	501	45.520	501	546		3		(50)		(50)		L	11/01/2017
54142L 10 9	LOGMEIN ORD			2.000	163	81.570	163	175				(12)		(12)		L	11/16/2018
548661 10 7	LOWE'S COMPANIES ORD			32.000	2,956	92.360	2,956	2,984				(29)		(29)		L	11/16/2018
55261F 10 4	M&T BANK ORD			6.000	859	143.130	859	1,014		6		(156)		(156)		L	11/16/2018
552953 10 1	MGM RESORTS INTERNATIONAL ORD			23.000	558	24.260	558	612		3		(54)		(54)		L	11/16/2018
55306N 10 4	MKS INSTRUMENTS ORD			2.000	129	64.610	129	148		0		(19)		(19)		L	11/16/2018
55354G 10 0	MSCI ORD			4.000	590	147.430	590	613				(23)		(23)		L	11/16/2018
554382 10 1	MACERICH REIT ORD			6.000	260	43.280	260	295				(36)		(36)		L	11/16/2018
56418H 10 0	MANPOWERGROUP ORD			3.000	194	64.800	194	238		3		(43)		(43)		L	11/16/2018
565849 10 6	MARATHON OIL ORD			40.000	574	14.340	574	688		2		(114)		(114)		L	11/16/2018
56585A 10 2	MARATHON PETROLEUM ORD			26.000	1,534	59.010	1,534	1,702		12		(167)		(167)		L	11/16/2018
571748 10 2	MARSH & MCLENNAN ORD			20.000	1,595	79.750	1,595	1,676		8		(81)		(81)		L	09/18/2018

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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
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			11.000	1,194	108.560	1,194	1,305		5		(111)		(111)		L	11/16/2018
573284 10 6	MARTIN MARIETTA MATERIALS ORD			2.000	344	171.870	344	378		1		(34)		(34)		L	11/16/2018
574599 10 6	MASCO ORD			14.000	409	29.240	409	438				(29)		(29)		L	11/16/2018
57636Q 10 4	MASTERCARD CL A ORD			36.000	6,791	188.650	6,791	7,166				(374)		(374)		L	11/16/2018
577081 10 2	MATTEL ORD			16.000	160	9.990	160	220				(60)		(60)		L	11/16/2018
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			13.000	661	50.850	661	693		6		(32)		(32)		L	11/16/2018
579780 20 6	MCCORMICK ORD			5.000	696	139.240	696	750	3			(54)		(54)		L	11/16/2018
580135 10 1	MCDONALD'S ORD			36.000	6,393	177.570	6,393	6,712		36		(320)		(320)		L	12/18/2018
58155Q 10 3	MCKESSON ORD			9.000	994	110.470	994	1,115	4			(121)		(121)		L	11/16/2018
58463J 30 4	MEDICAL PROPERTIES REIT ORD			17.000	273	16.080	273	283	4			(9)		(9)		L	11/16/2018
58933Y 10 5	MERCK & CO ORD			106.000	8,099	76.410	8,099	8,063	58			36		36		L	11/16/2018
592688 10 5	METTLER TOLEDO ORD			1.000	566	565.580	566	599				(34)		(34)		L	11/16/2018
594918 10 4	MICROSOFT ORD			298.000	30,268	101.570	30,268	12,883		485		4,499		4,499		L	12/18/2018
595017 10 4	MICROCHIP TECHNOLOGY ORD			10.000	719	71.920	719	756		4		(37)		(37)		L	11/16/2018
595112 10 3	MICRON TECHNOLOGY ORD			50.000	1,587	31.730	1,587	1,973				(386)		(386)		L	11/16/2018
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			5.000	479	95.700	479	505				(27)		(27)		L	11/16/2018
608190 10 4	MOHAWK INDUSTRIES ORD			2.000	234	116.960	234	247				(13)		(13)		L	11/16/2018
60855R 10 0	MOLINA HEALTHCARE ORD			2.000	232	116.220	232	250				(17)		(17)		L	11/16/2018
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD			8.000	449	56.160	449	518		3		(69)		(69)		L	11/16/2018
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			64.000	2,562	40.030	2,562	2,834	17			(272)		(272)		L	11/16/2018
61174X 10 9	MONSTER BEVERAGE ORD			18.000	886	49.220	886	1,004				(118)		(118)		L	11/16/2018
615369 10 5	MOODYS ORD			8.000	1,120	140.040	1,120	1,178		4		(58)		(58)		L	11/16/2018
617446 44 8	MORGAN STANLEY ORD			57.000	2,260	39.650	2,260	1,400		63		(731)		(731)		L	02/02/2016
61945C 10 3	MOSAIC ORD			16.000	467	29.210	467	587		0		(120)		(120)		L	11/16/2018
620076 30 7	MOTOROLA SOLUTIONS ORD			7.000	805	115.040	805	910	4			(105)		(105)		L	11/16/2018
626717 10 2	MURPHY OIL ORD			7.000	164	23.390	164	219				(56)		(56)		L	11/16/2018
629377 50 8	NRG ENERGY ORD			14.000	554	39.600	554	550				4		4		L	11/16/2018
637071 10 1	NATIONAL OILWELL VARCO ORD			18.000	463	25.700	463	606		1		(143)		(143)		L	11/16/2018
640268 10 8	NEKTAR THERAPEUTICS ORD			7.000	230	32.870	230	268				(38)		(38)		L	11/16/2018
64110D 10 4	NETAPP ORD			12.000	716	59.670	716	863				(147)		(147)		L	11/16/2018
64110L 10 6	NETFLIX ORD			16.000	4,283	267.660	4,283	4,580				(297)		(297)		L	11/16/2018
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			4.000	286	71.410	286	360				(74)		(74)		L	11/16/2018
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			17.000	242	14.210	242	294	9			(52)		(52)		L	11/16/2018
651229 10 6	NEWELL BRANDS ORD			20.000	372	18.590	372	434		5		(62)		(62)		L	11/16/2018
651290 10 8	NEWFIELD EXPLORATION ORD			9.000	132	14.660	132	171				(39)		(39)		L	11/16/2018
651639 10 6	NEWMONT MINING ORD			25.000	866	34.650	866	833		4		33		33		L	11/16/2018
65249B 10 9	NEWS CL A ORD			18.000	204	11.350	204	244				(40)		(40)		L	11/16/2018
65339F 10 1	NEXTERA ENERGY ORD			18.000	3,129	173.820	3,129	3,247		20		(118)		(118)		L	11/16/2018
654106 10 3	NIKE CL B ORD			50.000	3,707	74.140	3,707	3,738	11			(31)		(31)		L	11/16/2018
65473P 10 5	NISOURCE ORD			17.000	431	25.350	431	450				(19)		(19)		L	12/18/2018

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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
655044 10 5	NOBLE ENERGY ORD			22.000	413	18.760	413	554				(141)		(141)		L	11/16/2018
655844 10 8	NORFOLK SOUTHERN ORD			13.000	1,944	149.540	1,944	2,237				(293)		(293)		L	11/16/2018
665859 10 4	NORTHERN TRUST ORD			9.000	752	83.590	752	878	5			(126)		(126)		L	11/16/2018
666807 10 2	NORTHROP GRUMMAN ORD			6.000	1,469	244.900	1,469	1,636		7		(167)		(167)		L	11/16/2018
67020Y 10 0	NUANCE COMMUNICATIONS ORD			13.000	172	13.230	172	220				(48)		(48)		L	11/16/2018
670346 10 5	NUCOR ORD			15.000	777	51.810	777	949	6			(171)		(171)		L	11/16/2018
67059N 10 8	NUTANIX CL A ORD			5.000	208	41.590	208	211				(3)		(3)		L	11/16/2018
67066G 10 4	NVIDIA ORD			23.000	3,071	133.500	3,071	3,782		4		(712)		(712)		L	11/16/2018
67103H 10 7	O'REILLY AUTOMOTIVE ORD			3.000	1,033	344.330	1,033	1,058				(25)		(25)		L	11/16/2018
674599 10 5	OCCIDENTAL PETROLEUM ORD			36.000	2,210	61.380	2,210	2,642	28			(432)		(432)		L	11/16/2018
680665 20 5	OLIN ORD			7.000	141	20.110	141	148				(7)		(7)		L	11/16/2018
681919 10 6	OMNICOM GROUP ORD			10.000	732	73.240	732	771	6			(39)		(39)		L	11/16/2018
681936 10 0	OMEGA HEALTHCARE REIT ORD			9.000	316	35.150	316	318				(1)		(1)		L	11/16/2018
682189 10 5	ON SEMICONDUCTOR ORD			19.000	314	16.510	314	357				(44)		(44)		L	11/16/2018
682680 10 3	ONEOK ORD			19.000	1,025	53.950	1,025	1,182				(157)		(157)		L	11/16/2018
68389X 10 5	ORACLE ORD			112.000	5,057	45.150	5,057	5,732				(675)		(675)		L	11/16/2018
688239 20 1	OSHKOSH ORD			3.000	184	61.310	184	201				(17)		(17)		L	11/16/2018
690742 10 1	OWENS CORNIING ORD			5.000	220	43.980	220	246				(26)		(26)		L	11/16/2018
69331C 10 8	PG&E ORD			24.000	570	23.750	570	557				13		13		L	12/18/2018
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			18.000	2,104	116.910	2,104	2,185		61		(493)		(493)		L	04/27/2017
693506 10 7	PPG INDUSTRIES ORD			11.000	1,125	102.230	1,125	1,179				(54)		(54)		L	11/16/2018
69351T 10 6	PPL ORD			33.000	935	28.330	935	1,018	14			(83)		(83)		L	11/16/2018
69370C 10 0	PTC ORD			5.000	415	82.900	415	436				(21)		(21)		L	11/16/2018
693718 10 8	PACCAR ORD			16.000	914	57.140	914	972	32			(58)		(58)		L	11/16/2018
695156 10 9	PACKAGING CORP OF AMERICA ORD			4.000	334	83.460	334	388	3			(54)		(54)		L	11/16/2018
697435 10 5	PALO ALTO NETWORKS ORD			4.000	753	188.350	753	678				75		75		L	11/16/2018
700517 10 5	PARK HOTELS RESORTS ORD			9.000	234	25.980	234	277	9			(43)		(43)		L	11/16/2018
701094 10 4	PARKER HANNIFIN ORD			5.000	746	149.140	746	438		26		(252)		(252)		L	06/29/2011
701877 10 2	PARSLEY ENERGY CL A ORD			12.000	192	15.980	192	266				(74)		(74)		L	11/16/2018
704326 10 7	PAYCHEX ORD			15.000	977	65.150	977	1,033				(56)		(56)		L	11/16/2018
70450Y 10 3	PAYPAL HOLDINGS ORD			56.000	4,709	84.090	4,709	4,763				(54)		(54)		L	12/18/2018
713448 10 8	PEPSICO ORD			56.000	6,187	110.480	6,187	5,430	52	104		757		757		L	05/15/2018
714046 10 9	PERKINELMER ORD			5.000	393	78.550	393	412				(19)		(19)		L	11/16/2018
717081 10 3	PFIZER ORD			232.000	10,127	43.650	10,127	7,704		322		1,724		1,724		L	09/08/2016
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			27.000	1,803	66.760	1,803	3,152	31	119		(1,050)		(1,050)		L	09/01/2017
718546 10 4	PHILLIPS 66 ORD			19.000	1,637	86.150	1,637	1,836				(199)		(199)		L	11/16/2018
723787 10 7	PIONEER NATURAL RESOURCE ORD			8.000	1,052	131.520	1,052	1,252				(200)		(200)		L	11/16/2018
737446 10 4	POST HOLDINGS ORD			3.000	267	89.130	267	288				(21)		(21)		L	11/16/2018
74144T 10 8	T ROWE PRICE GROUP ORD			11.000	1,016	92.320	1,016	1,055		8		(39)		(39)		L	11/16/2018
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			13.000	574	44.170	574	627		7		(53)		(53)		L	11/16/2018
742718 10 9	PROCTER & GAMBLE ORD			119.000	10,938	91.920	10,938	9,785		259		(0)		(0)		L	12/18/2018

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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
743315 10 3	PROGRESSIVE ORD			23.000	1,388	60.330	1,388	1,526				(138)		(138)		L	11/16/2018
74340W 10 3	PROLOGIS REIT			29.000	1,703	58.720	1,703	1,952		14		(249)		(249)		L	11/16/2018
744320 10 2	PRUDENTIAL FINANCIAL ORD			19.000	1,549	81.550	1,549	1,740		17		(190)		(190)		L	11/16/2018
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			23.000	1,197	52.050	1,197	1,249		10		(52)		(52)		L	11/16/2018
74460D 10 9	PUBLIC STORAGE REIT ORD			7.000	1,417	202.410	1,417	1,480		14		(63)		(63)		L	11/16/2018
74736K 10 1	QORVO ORD			5.000	304	60.730	304	332				(28)		(28)		L	11/16/2018
747525 10 3	QUALCOMM ORD			70.000	3,984	56.910	3,984	3,932		37		52		52		L	12/18/2018
74834L 10 0	QUEST DIAGNOSTICS ORD			6.000	500	83.270	500	575				(76)		(76)		L	11/16/2018
749685 10 3	RPM ORD			6.000	353	58.780	353	386				(33)		(33)		L	11/16/2018
75281A 10 9	RANGE RESOURCES ORD			9.000	86	9.570	86	152		0		(66)		(66)		L	11/16/2018
754730 10 9	RAYMOND JAMES ORD			6.000	446	74.410	446	473				(26)		(26)		L	11/16/2018
755111 50 7	RAYTHEON ORD			11.000	1,687	153.350	1,687	2,003	10			(316)		(316)		L	11/16/2018
756109 10 4	REALTY INCOME REIT ORD			13.000	820	63.040	820	829	3	3		(10)		(10)		L	11/16/2018
756577 10 2	RED HAT ORD			7.000	1,229	175.640	1,229	1,215				15		15		L	11/16/2018
758849 10 3	REGENCY CENTERS REIT ORD			7.000	411	58.680	411	445				(34)		(34)		L	11/16/2018
75886F 10 7	REGENERON PHARMACEUTICALS ORD			3.000	1,121	373.500	1,121	1,036				84		84		L	11/16/2018
7591EP 10 0	REGIONS FINANCIAL ORD			52.000	696	13.380	696	843	7			(147)		(147)		L	11/16/2018
759351 60 4	REINSURANCE GROUP OF AMER ORD			3.000	421	140.230	421	446				(25)		(25)		L	11/16/2018
760759 10 0	REPUBLIC SERVICES ORD			10.000	721	72.090	721	757	4			(36)		(36)		L	11/16/2018
761152 10 7	RESMED ORD			6.000	683	113.870	683	625				58		58		L	11/16/2018
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			15.997	329	20.550	329	351				(23)		(23)		L	01/23/2017
770323 10 3	ROBERT HALF ORD			5.000	286	57.200	286	315		1		(29)		(29)		L	11/16/2018
773903 10 9	ROCKWELL AUTOMAT ORD			5.000	752	150.480	752	858				(106)		(106)		L	11/16/2018
776696 10 6	ROPER TECHNOLOGIES ORD			4.000	1,066	266.520	1,066	1,191				(125)		(125)		L	11/16/2018
780287 10 8	ROYAL GOLD ORD			3.000	257	85.650	257	228				29		29		L	11/16/2018
78409V 10 4	S&P GLOBAL ORD			11.000	1,869	169.940	1,869	1,995		6		(125)		(125)		L	11/16/2018
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			5.000	809	161.890	809	860				(51)		(51)		L	11/16/2018
78440X 10 1	SL GREEN RLTY REIT ORD			3.000	237	79.080	237	285	3			(47)		(47)		L	11/16/2018
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			9.000	406	45.110	406	427		1		(21)		(21)		L	11/16/2018
78486Q 10 1	SVB FINANCIAL GROUP ORD			2.000	380	189.920	380	480				(100)		(100)		L	11/16/2018
78573M 10 4	SABRE ORD			11.000	238	21.640	238	273		2		(35)		(35)		L	11/16/2018
79466L 30 2	SALESFORCE.COM ORD			28.000	3,835	136.970	3,835	3,712				123		123		L	11/16/2018
803607 10 0	SAREPTA THERAPEUTICS ORD			3.000	327	109.130	327	357				(30)		(30)		L	11/16/2018
806407 10 2	HENRY SCHEIN ORD			7.000	550	78.520	550	603				(53)		(53)		L	11/16/2018
806857 10 8	SCHLUMBERGER ORD		C	26.000	938	36.080	938	1,254	33			(316)		(316)		L	11/16/2018
808513 10 5	CHARLES SCHWAB ORD			48.000	1,993	41.530	1,993	2,255				(261)		(261)		L	11/16/2018
81211K 10 0	SEALED AIR ORD			7.000	244	34.840	244	257		1		(13)		(13)		L	11/16/2018
812578 10 2	SEATTLE GENETICS ORD			5.000	283	56.660	283	287				(4)		(4)		L	11/16/2018
816851 10 9	SEMPRA ENERGY ORD			12.000	1,298	108.190	1,298	1,379	11			(80)		(80)		L	11/16/2018
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			8.000	322	40.260	322	359		1		(37)		(37)		L	11/16/2018
81762P 10 2	SERVICENOW ORD			8.000	1,424	178.050	1,424	1,369				56		56		L	11/16/2018

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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
824348 10 6	SHERWIN WILLIAMS ORD			3.000	1,180	393.460	1,180	1,272				(92)		(92)		L	11/16/2018
82669G 10 4	SIGNATURE BANK ORD			2.000	206	102.810	206	235				(30)		(30)		L	11/16/2018
828806 10 9	SIMON PROP GRP REIT ORD			14.000	2,352	167.990	2,352	2,591				(239)		(239)		L	11/16/2018
82968B 10 3	SIRIUS XM HOLDINGS ORD			60.000	343	5.710	343	377				(34)		(34)		L	11/16/2018
83088M 10 2	SKYWORKS SOLUTIONS ORD			8.000	536	67.020	536	584		3		(48)		(48)		L	11/16/2018
832696 40 5	JM SMUCKER ORD			5.000	467	93.490	467	565				(98)		(98)		L	11/16/2018
835495 10 2	SONOCO PRODUCTS ORD			4.000	213	53.130	213	230				(17)		(17)		L	11/16/2018
842587 10 7	SOUTHERN ORD			47.000	2,064	43.920	2,064	2,204				(140)		(140)		L	11/16/2018
844741 10 8	SOUTHWEST AIRLINES ORD			24.000	1,116	46.480	1,116	1,262	4			(147)		(147)		L	11/16/2018
848637 10 4	SPLUNK ORD			6.000	629	104.850	629	603				26		26		L	11/16/2018
852234 10 3	SQUARE CL A ORD			11.000	617	56.090	617	777				(160)		(160)		L	11/16/2018
854502 10 1	STANLEY BLACK AND DECKER ORD			7.000	838	119.740	838	911		5		(73)		(73)		L	11/16/2018
855244 10 9	STARBUCKS ORD			52.000	3,349	64.400	3,349	3,545				(196)		(196)		L	11/16/2018
857477 10 3	STATE STREET ORD			17.000	1,072	63.070	1,072	1,218	8			(146)		(146)		L	11/16/2018
858119 10 0	STEEL DYNAMICS ORD			10.000	300	30.040	300	397	2			(97)		(97)		L	11/16/2018
863667 10 1	STRYKER ORD			13.000	2,038	156.750	2,038	2,238	7			(200)		(200)		L	11/16/2018
866674 10 4	SUN COMMUNITIES REIT ORD			3.000	305	101.710	305	308	2			(3)		(3)		L	11/16/2018
867914 10 3	SUNTRUST BANKS ORD			21.000	1,059	50.440	1,059	1,316		11		(257)		(257)		L	11/16/2018
871503 10 8	SYMANTEC ORD			29.000	548	18.895	548	670				(122)		(122)		L	11/16/2018
871607 10 7	SYNOPSYS ORD			6.000	505	84.240	505	541				(35)		(35)		L	11/16/2018
87165B 10 3	SYNCHRONY FINANCIAL ORD			35.000	821	23.460	821	907				(86)		(86)		L	11/16/2018
871829 10 7	SYSCO ORD			22.000	1,379	62.660	1,379	1,461				(82)		(82)		L	11/16/2018
872540 10 9	TJX ORD			320.000	14,317	44.740	14,317	6,835		237		(3,315)		(3,315)		L	03/18/2013
872590 10 4	T MOBILE US ORD		C	14.000	891	63.610	891	968				(78)		(78)		L	11/16/2018
87336U 10 5	TABLEAU SOFTWARE CL A ORD			3.000	360	120.000	360	348				12		12		L	11/16/2018
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			5.000	515	102.940	515	570				(55)		(55)		L	11/16/2018
87612E 10 6	TARGET ORD			25.000	1,652	66.090	1,652	1,627				26		26		L	12/18/2018
87612G 10 1	TARGA RESOURCES ORD			10.000	360	36.020	360	475				(115)		(115)		L	11/16/2018
879369 10 6	TELEFLEX ORD			2.000	517	258.480	517	524				(7)		(7)		L	11/16/2018
880770 10 2	TERADYNE ORD			8.000	251	31.380	251	291		1		(40)		(40)		L	11/16/2018
88160R 10 1	TESLA ORD			6.000	1,997	332.800	1,997	2,107				(110)		(110)		L	12/18/2018
882508 10 4	TEXAS INSTRUMENTS ORD			39.000	3,686	94.500	3,686	4,009		49		(324)		(324)		L	09/12/2018
883203 10 1	TEXTRON ORD			11.000	506	45.990	506	623	0			(117)		(117)		L	11/16/2018
883556 10 2	THERMO FISHER SCIENTIFIC ORD			16.000	3,581	223.790	3,581	2,759	3	11		543		543		L	08/18/2017
88579Y 10 1	3M ORD			26.000	4,954	190.540	4,954	5,434		35		(480)		(480)		L	11/16/2018
886547 10 8	TIFFANY ORD			5.000	403	80.510	403	398	3			5		5		L	12/18/2018
891092 10 8	TORO ORD			4.000	224	55.880	224	247	1			(24)		(24)		L	11/16/2018
891906 10 9	TOTAL SYSTEM SERVICES ORD			8.000	650	81.290	650	712	1			(61)		(61)		L	11/16/2018
893641 10 0	TRANSDIGM GROUP ORD			2.000	680	340.060	680	696				(15)		(15)		L	11/16/2018
89400J 10 7	TRANSUNION ORD			8.000	454	56.800	454	500		1		(45)		(45)		L	11/16/2018
89417E 10 9	TRAVELERS COMPANIES ORD			12.000	1,437	119.750	1,437	1,545		9		(108)		(108)		L	11/16/2018

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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
896239 10 0	TRIMBLE ORD			11.000	362	32.910	362	391				(29)		(29)		L	11/16/2018
896945 20 1	TRIPADVISOR ORD			4.000	216	53.940	216	255				(39)		(39)		L	11/16/2018
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD			41.000	1,973	48.120	1,973	1,975				(2)		(2)		L	11/16/2018
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD			19.000	908	47.780	908	907				1		1		L	11/16/2018
90138F 10 2	TWILIO CL A ORD			3.000	268	89.300	268	268				0		0		L	11/16/2018
90184L 10 2	TWITTER ORD			32.000	920	28.740	920	1,078				(158)		(158)		L	11/16/2018
902252 10 5	TYLER TECHNOLOGIES ORD			1.000	186	185.820	186	189				(3)		(3)		L	11/16/2018
902494 10 3	TYSON FOODS CL A ORD			13.000	694	53.400	694	783		5		(89)		(89)		L	11/16/2018
902653 10 4	UDR REIT ORD			12.000	475	39.620	475	493				(18)		(18)		L	11/16/2018
902973 30 4	US BANCORP ORD			1.000	46	45.700	46	55	0			(9)		(9)		L	11/16/2018
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD			1.000	245	244.870	245	250				(5)		(5)		L	11/16/2018
907818 10 8	UNION PACIFIC ORD			29.000	4,009	138.230	4,009	4,391		23		(383)		(383)		L	11/16/2018
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD			9.000	754	83.730	754	585				169		169		L	02/05/2018
911312 10 6	UNITED PARCEL SERVICE CL B ORD			30.000	2,926	97.530	2,926	3,303				(377)		(377)		L	11/16/2018
911363 10 9	UNITED RENTAL ORD			3.000	308	102.530	308	345				(37)		(37)		L	11/16/2018
912008 10 9	US FOODS ORD			10.000	316	31.640	316	320				(4)		(4)		L	11/16/2018
912909 10 8	US STEEL ORD			8.000	146	18.240	146	222				(76)		(76)		L	11/16/2018
913017 10 9	UNITED TECHNOLOGIES ORD			32.000	3,407	106.480	3,407	3,101		98		(676)		(676)		L	11/26/2018
91324P 10 2	UNITEDHEALTH GRP ORD			44.000	10,961	249.120	10,961	11,651		28		(690)		(690)		L	12/18/2018
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	350	116.560	350	399		0		(49)		(49)		L	11/16/2018
91529Y 10 6	UNUM ORD			9.000	264	29.380	264	325				(61)		(61)		L	11/16/2018
918204 10 8	VF ORD			15.000	1,070	71.340	1,070	1,107				(36)		(36)		L	12/18/2018
91879Q 10 9	VAIL RESORTS ORD			1.000	211	210.820	211	269	1			(58)		(58)		L	11/16/2018
91913Y 10 0	VALERO ENERGY ORD			20.000	1,499	74.970	1,499	1,679		16		(180)		(180)		L	11/16/2018
922475 10 8	VEEVA SYSTEMS CL A ORD			5.000	447	89.320	447	462				(16)		(16)		L	11/16/2018
92276F 10 0	VENTAS REIT ORD			16.000	937	58.590	937	982	13			(45)		(45)		L	11/16/2018
92339V 10 0	VEREIT ORD			45.000	322	7.150	322	347	6			(26)		(26)		L	11/16/2018
92343E 10 2	VERISIGN ORD			4.000	593	148.290	593	623				(30)		(30)		L	11/16/2018
92343V 10 4	VERIZON COMMUNICATIONS ORD			165.000	9,276	56.220	9,276	9,936				(660)		(660)		L	11/16/2018
92345Y 10 6	VERISK ANALYTICS ORD			12.000	1,308	109.040	1,308	1,005				156		156		L	08/02/2017
92532F 10 0	VERTEX PHARMACEUTICALS ORD			10.000	1,657	165.710	1,657	1,651				6		6		L	11/16/2018
92553P 20 1	VIACOM CL B ORD			16.000	411	25.700	411	528	3			(117)		(117)		L	11/16/2018
925652 10 9	VICI PPTYS ORD			17.000	319	18.780	319	362	5			(43)		(43)		L	11/16/2018
92826C 83 9	VISA CL A ORD			80.000	10,555	131.940	10,555	11,143				(588)		(588)		L	12/18/2018
92840M 10 2	VISTRA ENERGY ORD			19.000	435	22.890	435	450				(15)		(15)		L	11/16/2018
928563 40 2	VMWARE CL A ORD			3.000	411	137.130	411	471	80			(60)		(60)		L	11/16/2018
929042 10 9	VORNADO REALTY REIT ORD			8.000	496	62.030	496	569				(73)		(73)		L	11/16/2018
929160 10 9	VULCAN MATERIALS ORD			6.000	593	98.800	593	639		2		(47)		(47)		L	11/16/2018
92936U 10 9	W P CAREY REIT ORD			4.000	261	65.340	261	274	4			(13)		(13)		L	11/16/2018
92939U 10 6	WEC ENERGY GROUP ORD			14.000	970	69.260	970	993				(23)		(23)		L	11/16/2018

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
929740 10 8	WABTEC ORD.			4.000	281	70.250	281	348				(67)		(67)		L	11/16/2018
931142 10 3	WALMART ORD.			26.000	2,422	93.150	2,422	2,540	14			(118)		(118)		L	11/16/2018
931427 10 8	WALGREEN BOOTS ALLIANCE ORD.			33.000	2,255	68.330	2,255	2,723				(469)		(469)		L	11/16/2018
94106L 10 9	WASTE MANAGEMENT ORD.			20.000	1,780	88.990	1,780	1,853		9		(73)		(73)		L	11/16/2018
941848 10 3	WATERS ORD.			3.000	566	188.650	566	599				(33)		(33)		L	11/16/2018
94419L 10 1	WAYFAIR CL A ORD.			2.000	180	90.080	180	176				5		5		L	11/16/2018
94946T 10 6	WELLCARE HEALTH ORD.			2.000	472	236.090	472	501				(29)		(29)		L	11/16/2018
949746 10 1	WELLS FARGO ORD.			205.000	9,446	46.080	9,446	10,646				(1,200)		(1,200)		L	12/18/2018
95040Q 10 4	WELLTOWER ORD.			17.000	1,180	69.410	1,180	1,196				(16)		(16)		L	11/16/2018
955306 10 5	WEST PHARM SVC ORD.			3.000	294	98.030	294	330				(36)		(36)		L	11/16/2018
958102 10 5	WESTERN DIGITAL ORD.			14.000	518	36.970	518	653	7			(135)		(135)		L	11/16/2018
959802 10 9	WESTERN UNION ORD.			21.000	358	17.060	358	397		4		(39)		(39)		L	11/16/2018
96145D 10 5	WESTROCK ORD.			12.000	453	37.760	453	554				(101)		(101)		L	11/16/2018
962166 10 4	WEYERHAEUSER REIT.			35.000	765	21.860	765	947		12		(182)		(182)		L	11/16/2018
963320 10 6	WHIRLPOOL ORD.			2.000	214	106.870	214	234				(20)		(20)		L	11/16/2018
969457 10 0	WILLIAMS ORD.			57.000	1,257	22.050	1,257	1,433		19		(176)		(176)		L	11/16/2018
98138H 10 1	WORKDAY CL A ORD.			6.000	958	159.680	958	805				153		153		L	11/16/2018
981558 10 9	WORLDPAY CL A ORD.			11.000	841	76.430	841	354				32		32		L	03/11/2014
98212B 10 3	WPX ENERGY ORD.			18.000	204	11.350	204	258				(54)		(54)		L	11/16/2018
983134 10 7	WYNN RESORTS ORD.			4.000	396	98.910	396	431		3		(35)		(35)		L	11/16/2018
983793 10 0	XPO LOGISTICS ORD.			5.000	285	57.040	285	384				(98)		(98)		L	11/16/2018
98389B 10 0	XCEL ENERGY ORD.			24.000	1,182	49.270	1,182	1,226	9			(43)		(43)		L	11/16/2018
983919 10 1	XILINX ORD.			12.000	1,022	85.170	1,022	1,087				(65)		(65)		L	11/16/2018
984121 60 8	XEROX ORD.			10.000	198	19.760	198	271	3			(73)		(73)		L	11/16/2018
98419M 10 0	XYLEM ORD.			8.000	534	66.720	534	567				(33)		(33)		L	11/16/2018
988498 10 1	YUM BRANDS ORD.			12.000	1,103	91.920	1,103	1,067		4		36		36		L	11/16/2018
98850P 10 9	YUM CHINA ORD.		C	17.000	570	33.530	570	593				(23)		(23)		L	12/18/2018
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD.			2.000	318	159.230	318	361				(43)		(43)		L	11/16/2018
98936J 10 1	ZENDESK ORD.			4.000	233	58.370	233	220				14		14		L	11/16/2018
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD.			9.000	933	103.720	933	1,054	2			(120)		(120)		L	11/16/2018
98978V 10 3	ZOETIS CL A ORD.			19.000	1,625	85.540	1,625	1,753		2		(128)		(128)		L	11/16/2018
G01767 10 5	ALKERMES ORD.		C	7.000	207	29.510	207	242				(35)		(35)		L	11/16/2018
G0176J 10 9	ALLEGION ORD.		C	4.000	319	79.710	319	336				(17)		(17)		L	12/18/2018
G0177J 10 8	ALLERGAN ORD.		C	16.000	2,139	133.660	2,139	2,518				(380)		(380)		L	11/16/2018
G02602 10 3	AMDOCS ORD.			6.000	351	58.580	351	395	2			(44)		(44)		L	11/16/2018
G0408V 10 2	AON CL A ORD.		C	11.000	1,599	145.360	1,599	1,805				(206)		(206)		L	11/16/2018
G0450A 10 5	ARCH CAPITAL GROUP ORD.		C	18.000	481	26.720	481	509				(28)		(28)		L	11/16/2018
G0551A 10 3	ARRIS INTERNATIONAL ORD.			8.000	245	30.570	245	245				(1)		(1)		L	11/16/2018
G06242 10 4	ATLASSIAN CL A ORD.		D	4.000	356	88.980	356	304				52		52		L	11/16/2018
G0684D 10 7	ATHENE HOLDING CL A ORD.		D	7.000	279	39.830	279	312				(34)		(34)		L	11/16/2018
G0750C 10 8	AXALTA COATING SYSTEMS ORD.			8.000	187	23.420	187	226				(72)		(72)		L	07/28/2016

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
G1151C 10 1	ACCENTURE CL A ORD		C	25.000	3,525	141.010	3,525	4,125				(600)		(600)		L	11/16/2018
G16962 10 5	BUNGE ORD			6.000	321	53.440	321	351				(30)		(30)		L	11/16/2018
G29183 10 3	EATON ORD		C	20.000	1,373	68.660	1,373	1,485				(112)		(112)		L	11/16/2018
G47567 10 5	IHS MARKIT ORD		D	18.000	863	47.970	863	944				(81)		(81)		L	11/16/2018
G47791 10 1	INGERSOLL RAND ORD		C	11.000	1,004	91.230	1,004	1,148		6		(144)		(144)		L	11/16/2018
G491BT 10 8	INVESCO ORD			20.000	335	16.740	335	402				(67)		(67)		L	11/16/2018
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	2.000	248	123.960	248	286				(38)		(38)		L	11/16/2018
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	43.000	1,275	29.650	1,275	1,438	11			(163)		(163)		L	11/16/2018
G5494J 10 3	LINDE ORD		D	23.000	3,589	156.040	3,589	2,862		19		727		727		L	01/14/2015
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	25.000	405	16.190	405	398	2			7		7		L	11/16/2018
G5960L 10 3	MEDTRONIC ORD		C	54.000	4,912	90.960	4,912	4,377	27	104		551		551		L	10/27/2017
G6095L 10 9	APTIV ORD		D	12.000	739	61.570	739	890				(151)		(151)		L	11/16/2018
G6518L 10 8	NIELSEN HOLDINGS ORD			16.000	373	23.330	373	412		6		(38)		(38)		L	11/16/2018
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			9.000	382	42.390	382	454				(72)		(72)		L	11/16/2018
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	7.000	314	44.840	314	330				(17)		(17)		L	11/16/2018
G84720 10 4	STERIS ORD		D	3.000	321	106.850	321	355		1		(35)		(35)		L	11/16/2018
G96629 10 3	WILLIS TOWERS WATSON ORD		D	6.000	911	151.860	911	953	4			(42)		(42)		L	11/16/2018
G97822 10 3	PERRIGO ORD		C	6.000	233	38.750	233	380		1		(147)		(147)		L	11/16/2018
H1467J 10 4	CHUBB ORD		D	21.000	2,713	129.180	2,713	2,784	15			(71)		(71)		L	11/16/2018
H2906T 10 9	GARMIN ORD		C	5.000	317	63.320	317	327		3		(11)		(11)		L	11/16/2018
H8817H 10 0	TRANSOCEAN ORD		C	20.000	139	6.940	139	195				(56)		(56)		L	11/16/2018
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	15.000	1,247	83.160	1,247	1,432		15		(184)		(184)		L	11/16/2018
N59465 10 9	MYLAN ORD			24.000	658	27.400	658	838				(181)		(181)		L	11/16/2018
N6596X 10 9	NXP SEMICONDUCTORS ORD		C	16.000	1,172	73.280	1,172	1,360	4			(187)		(187)		L	11/16/2018
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			7.000	685	97.790	685	770	5			(85)		(85)		L	11/16/2018
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					943,267	XXX	943,267	949,991	1,166	4,511	0	(69,160)	0	(69,160)	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 85 7	ARTISAN:INTL VAL INST			20,578.601	638,966	31.050	638,966	720,878		36,356		(156,603)		(156,603)		L	11/19/2015
464287 65 5	ISHARES:RUSS 2000 ETF			575.000	76,993	133.900	76,993	87,371		270		(10,379)		(10,379)		L	11/16/2018
9299999. Total - Common Stocks - Mutual Funds					715,958	XXX	715,958	808,249	0	36,626	0	(166,982)	0	(166,982)	0	XXX	XXX
9799999. Total - Common Stock					1,659,225	XXX	1,659,225	1,758,240	1,166	41,137	0	(236,142)	0	(236,142)	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,659,225	XXX	1,659,225	1,758,240	1,166	41,137	0	(236,142)	0	(236,142)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues..........0, the total $ value (included in Column 8) of all such issues $..........0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
3128P8 FX 4	FH C91982 - RMBS		06/01/2018	WELLS FARGO SECURITIES LLC		245,367	244,375	285
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						245,367	244,375	285
Bonds - Industrial and Miscellaneous								
17305E GM 1	CCCIT 18A3 A3 - ABS		06/13/2018	Citigroup (SSB)		99,953	100,000	146
254683 CD 5	DCENT 181 A - ABS		03/08/2018	MERRILL LYNCH PIERCE FENNER		99,996	100,000	
34528Q GD 0	FORDF 182 A - ABS		03/13/2018	JP MORGAN SECURITIES INC		99,982	100,000	
67021C AM 9	NSTAR ELECTRIC CO		10/02/2018	PERSHING DIV OF DLJ SEC LNDING		95,888	100,000	1,236
91324P DK 5	UNITEDHEALTH GROUP INC		09/26/2018	US BANCORP INVESTMENTS INC		100,350	100,000	1,059
3899999. Total - Bonds - Industrial and Miscellaneous						496,169	500,000	2,441
8399997. Total - Bonds - Part 3						741,537	744,375	2,726
8399999. Total - Bonds						741,537	744,375	2,726
Common Stocks - Industrial and Miscellaneous								
001055 10 2	AFLAC ORD		11/16/2018	ITG INC	36.000	1,605	XXX	
00123Q 10 4	AGNC INVESTMENT REIT ORD		11/16/2018	ITG INC	22.000	388	XXX	
00130H 10 5	AES ORD		11/16/2018	ITG INC	32.000	497	XXX	
00206R 10 2	AT&T ORD		12/18/2018	ITG INC	345.000	10,421	XXX	
00287Y 10 9	ABBVIE ORD		11/16/2018	ITG INC	61.000	5,584	XXX	
003654 10 0	ABIOMED ORD		11/16/2018	ITG INC	3.000	959	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		11/16/2018	ITG INC	31.000	1,579	XXX	
00724F 10 1	ADOBE ORD		11/16/2018	ITG INC	20.000	4,778	XXX	
00766T 10 0	AECOM ORD		11/16/2018	ITG INC	8.000	264	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		11/16/2018	ITG INC	43.000	889	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD		11/16/2018	ITG INC	16.000	1,040	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		11/16/2018	ITG INC	11.000	1,803	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES ORD		11/16/2018	ITG INC	8.000	559	XXX	
011659 10 9	ALASKA AIR GROUP ORD		11/16/2018	ITG INC	6.000	408	XXX	
012653 10 1	ALBEMARLE ORD		11/16/2018	ITG INC	6.000	606	XXX	
013872 10 6	ALCOA ORD		11/16/2018	ITG INC	9.000	324	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		11/16/2018	ITG INC	5.000	614	XXX	
015351 10 9	ALEXION PHARMACEUTICALS ORD		11/16/2018	ITG INC	11.000	1,305	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		11/16/2018	ITG INC	4.000	902	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		11/16/2018	ITG INC	3.000	594	XXX	
020002 10 1	ALLSTATE ORD		11/16/2018	ITG INC	17.000	1,522	XXX	
02005N 10 0	ALLY FINANCIAL ORD		11/16/2018	ITG INC	20.000	507	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		11/16/2018	ITG INC	5.000	366	XXX	
02079K 10 7	ALPHABET CL C ORD		11/16/2018	ITG INC	13.000	13,800	XXX	
02209S 10 3	ALTRIA GROUP ORD		12/18/2018	ITG INC	90.000	5,029	XXX	
023135 10 6	AMAZON COM ORD		11/16/2018	ITG INC	17.000	27,088	XXX	
023608 10 2	AMEREN ORD		11/16/2018	ITG INC	12.000	832	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		11/16/2018	ITG INC	20.000	735	XXX	
025537 10 1	AMERICAN ELECTRIC POWER ORD		11/16/2018	ITG INC	24.000	1,849	XXX	
025816 10 9	AMERICAN EXPRESS ORD		11/16/2018	ITG INC	29.000	3,175	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		11/16/2018	ITG INC	43.000	1,847	XXX	
03027X 10 0	AMERICAN TOWER REIT		11/16/2018	ITG INC	20.000	3,280	XXX	
030420 10 3	AMERICAN WATER WORKS ORD		11/16/2018	ITG INC	9.000	839	XXX	
03076C 10 6	AMERIPRISE FINANCE ORD		11/16/2018	ITG INC	7.000	886	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
031100 10 0	AMETEK ORD.		11/16/2018	ITG INC.	11.000	818	XXX	
031162 10 0	AMGEN ORD.		11/16/2018	ITG INC.	26.000	5,049	XXX	
032095 10 1	AMPHENOL CL A ORD.		11/16/2018	ITG INC.	13.000	1,154	XXX	
032511 10 7	ANADARKO PETROLEUM ORD.		11/16/2018	ITG INC.	25.000	1,410	XXX	
032654 10 5	ANALOG DEVICES ORD.		11/16/2018	ITG INC.	18.000	1,611	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.		11/16/2018	ITG INC.	61.000	610	XXX	
03662Q 10 5	ANSYS ORD.		11/16/2018	ITG INC.	4.000	633	XXX	
036752 10 3	ANTHEM ORD.		11/16/2018	ITG INC.	11.000	3,150	XXX	
037411 10 5	APACHE ORD.		11/16/2018	ITG INC.	19.000	711	XXX	
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD.		12/18/2018	ITG INC.	8.000	363	XXX	
037833 10 0	APPLE ORD.		11/16/2018	ITG INC.	104.000	20,128	XXX	
038222 10 5	APPLIED MATERIAL ORD.		11/16/2018	ITG INC.	48.000	1,700	XXX	
03852U 10 6	ARAMARK ORD.		12/18/2018	ITG INC.	12.000	364	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD.		11/16/2018	ITG INC.	27.000	1,253	XXX	
03965L 10 0	ARCONIC ORD.		11/16/2018	ITG INC.	21.000	423	XXX	
040413 10 6	ARISTA NETWORKS ORD.		11/16/2018	ITG INC.	3.000	718	XXX	
042735 10 0	ARROW ELECTRONICS ORD.		11/16/2018	ITG INC.	5.000	375	XXX	
04685W 10 3	ATHENAHEALTH ORD.		11/16/2018	ITG INC.	2.000	263	XXX	
052769 10 6	AUTODESK ORD.		11/16/2018	ITG INC.	11.000	1,475	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.		11/16/2018	ITG INC.	18.000	2,638	XXX	
053332 10 2	AUTOZONE ORD.		12/18/2018	ITG INC.	2.000	1,707	XXX	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.		11/16/2018	ITG INC.	7.000	1,299	XXX	
053611 10 9	AVERY DENNISON ORD.		11/16/2018	ITG INC.	5.000	470	XXX	
053807 10 3	AVNET ORD.		11/16/2018	ITG INC.	6.000	262	XXX	
054937 10 7	BB AND T ORD.		11/16/2018	ITG INC.	37.000	1,903	XXX	
05722G 10 0	BAKER HUGHES CL A ORD.		11/16/2018	ITG INC.	20.000	468	XXX	
058498 10 6	BALL ORD.		11/16/2018	ITG INC.	16.000	808	XXX	
060505 10 4	BANK OF AMERICA ORD.		12/18/2018	ITG INC.	442.000	12,043	XXX	
064058 10 0	BANK OF NEW YORK MELLON ORD.		11/16/2018	ITG INC.	38.000	1,877	XXX	
071813 10 9	BAXTER INTERNATIONAL ORD.		11/16/2018	ITG INC.	24.000	1,596	XXX	
075887 10 9	BECTON DICKINSON ORD.		11/16/2018	ITG INC.	12.000	2,953	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD.		12/18/2018	VARIOUS	103.000	20,867	XXX	
08579W 10 3	BERRY GLOBAL GROUP ORD.		11/16/2018	ITG INC.	7.000	350	XXX	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.		11/16/2018	ITG INC.	9.000	861	XXX	
09062X 10 3	BIOGEN ORD.		11/16/2018	ITG INC.	9.000	2,917	XXX	
09247X 10 1	BLACKROCK ORD.		11/16/2018	ITG INC.	5.000	2,055	XXX	
09609G 10 0	BLUEBIRD BIO ORD.		11/16/2018	ITG INC.	3.000	376	XXX	
097023 10 5	BOEING ORD.		11/16/2018	ITG INC.	22.000	7,391	XXX	
09857L 10 8	BOOKING HOLDINGS ORD.		11/16/2018	ITG INC.	2.000	3,711	XXX	
099724 10 6	BORGWARNER ORD.		09/24/2018	WEEDEN + CO.	93.000	4,121	XXX	
101121 10 1	BOSTON PROPERTIES REIT ORD.		11/16/2018	ITG INC.	8.000	1,005	XXX	
101137 10 7	BOSTON SCIENTIFIC ORD.		11/16/2018	ITG INC.	56.000	2,084	XXX	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME.	29.000	1,311	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD.		11/16/2018	ITG INC.	66.000	3,569	XXX	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD.		11/16/2018	ITG INC.	6.000	628	XXX	
11135F 10 1	BROADCOM ORD.		11/16/2018	ITG INC.	18.000	4,277	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
115637 20 9	BROWN FORMAN CL B ORD.		11/16/2018.	ITG INC.	14.000	680	XXX	
124857 20 2	CBS CL B ORD.		11/16/2018.	ITG INC.	16.000	920	XXX	
12503M 10 8	CBOE GLOBAL MARKETS ORD.		11/16/2018.	ITG INC.	6.000	661	XXX	
12504L 10 9	CBRE GROUP CL A ORD.		11/16/2018.	ITG INC.	16.000	700	XXX	
12508E 10 1	CDK GLOBAL ORD.		11/16/2018.	ITG INC.	7.000	353	XXX	
12514G 10 8	CDW ORD.		11/16/2018.	ITG INC.	7.000	626	XXX	
125269 10 0	CF INDUSTRIES HOLDINGS ORD.		11/16/2018.	ITG INC.	12.000	565	XXX	
12541W 20 9	CH ROBINSON WORLDWIDE ORD.		11/16/2018.	ITG INC.	7.000	636	XXX	
125509 10 9	CIGNA ORD.		11/16/2018.	ITG INC.	10.000	2,137	XXX	
125523 10 0	CIGNA ORD.		12/20/2018.	VARIOUS.	5.355	963	XXX	
12572Q 10 5	CME GROUP CL A ORD.		11/16/2018.	ITG INC.	15.000	2,934	XXX	
125896 10 0	CMS ENERGY ORD.		11/16/2018.	ITG INC.	14.000	714	XXX	
126408 10 3	CSX ORD.		11/16/2018.	ITG INC.	39.000	2,832	XXX	
126650 10 0	CVS HEALTH ORD.		11/28/2018.	VARIOUS.	50.891	4,005	XXX	
127097 10 3	CABOT OIL & GAS ORD.		11/16/2018.	ITG INC.	21.000	541	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS ORD.		11/16/2018.	ITG INC.	14.000	641	XXX	
127686 10 3	CAESARS ENTERTAINMENT ORD.		11/16/2018.	ITG INC.	29.000	247	XXX	
134429 10 9	CAMPBELL SOUP ORD.		11/16/2018.	ITG INC.	9.000	348	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD.		11/16/2018.	ITG INC.	23.000	2,016	XXX	
14149Y 10 8	CARDINAL HEALTH ORD.		11/16/2018.	ITG INC.	15.000	832	XXX	
142339 10 0	CARLISLE COMPANIES ORD.		11/16/2018.	ITG INC.	3.000	315	XXX	
143130 10 2	CARMAX ORD.		12/18/2018.	ITG INC.	9.000	535	XXX	
143658 30 0	CARNIVAL ORD.		11/16/2018.	ITG INC.	20.000	1,199	XXX	
148806 10 2	CATALENT ORD.		11/16/2018.	ITG INC.	7.000	276	XXX	
149123 10 1	CATERPILLAR ORD.		11/16/2018.	ITG INC.	24.000	3,119	XXX	
150870 10 3	CELANESE ORD.		11/16/2018.	ITG INC.	7.000	717	XXX	
151020 10 4	CELGENE ORD.		11/16/2018.	ITG INC.	34.000	2,368	XXX	
15135B 10 1	CENTENE ORD.		11/16/2018.	ITG INC.	10.000	1,360	XXX	
15189T 10 7	CENTERPOINT ENERGY ORD.		11/16/2018.	ITG INC.	23.000	638	XXX	
156700 10 6	CENTURYLINK ORD.		11/16/2018.	ITG INC.	46.000	882	XXX	
156782 10 4	CERNER ORD.		11/16/2018.	ITG INC.	15.000	869	XXX	
163851 10 8	CHEMOURS ORD.		11/16/2018.	ITG INC.	9.000	266	XXX	
16411R 20 8	CHENIERE ENERGY ORD.		11/16/2018.	ITG INC.	11.000	683	XXX	
165167 10 7	CHESAPEAKE ENERGY ORD.		11/16/2018.	ITG INC.	43.000	154	XXX	
166764 10 0	CHEVRON ORD.		11/16/2018.	ITG INC.	77.000	9,168	XXX	
171340 10 2	CHURCH AND DWIGHT ORD.		11/16/2018.	ITG INC.	12.000	785	XXX	
172062 10 1	CINCINNATI FINANCIAL ORD.		11/16/2018.	ITG INC.	8.000	642	XXX	
17275R 10 2	CISCO SYSTEMS ORD.		11/16/2018.	ITG INC.	189.000	8,762	XXX	
172908 10 5	CINTAS ORD.		11/16/2018.	ITG INC.	5.000	916	XXX	
172967 42 4	CITIGROUP ORD.		12/18/2018.	ITG INC.	19.000	1,022	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.		11/16/2018.	ITG INC.	23.000	834	XXX	
177376 10 0	CITRIX SYSTEMS ORD.		11/16/2018.	ITG INC.	7.000	761	XXX	
189054 10 9	CLOROX ORD.		11/16/2018.	ITG INC.	7.000	1,134	XXX	
191216 10 0	COCA-COLA ORD.		12/18/2018.	ITG INC.	182.000	9,071	XXX	
192422 10 3	COGNEX ORD.		11/16/2018.	ITG INC.	8.000	342	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.		11/16/2018.	ITG INC.	28.000	1,970	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
192479 10 3	COHERENT ORD.		11/16/2018	ITG INC.	2.000	262	XXX	
194162 10 3	COLGATE PALMOLIVE ORD.		11/16/2018	ITG INC.	35.000	2,214	XXX	
19626G 10 8	COLONY CAPITAL CL A ORD.		11/16/2018	ITG INC.	23.000	139	XXX	
20030N 10 1	COMCAST CL A ORD.		12/18/2018	ITG INC.	33.000	1,167	XXX	
200340 10 7	COMERICA ORD.		11/16/2018	ITG INC.	9.000	733	XXX	
20337X 10 9	COMMSCOPE HOLDING ORD.		11/16/2018	ITG INC.	9.000	166	XXX	
205887 10 2	CONAGRA BRANDS ORD.		12/18/2018	ITG INC.	23.000	655	XXX	
20605P 10 1	CONCHO RESOURCES ORD.		11/16/2018	ITG INC.	10.000	1,384	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		11/16/2018	ITG INC.	56.000	3,703	XXX	
209115 10 4	CONSOLIDATED EDISON ORD.		11/16/2018	ITG INC.	15.000	1,155	XXX	
216648 40 2	COOPER ORD.		11/16/2018	ITG INC.	3.000	795	XXX	
217204 10 6	COPART ORD.		11/16/2018	ITG INC.	10.000	510	XXX	
219350 10 5	CORNING ORD.		11/16/2018	ITG INC.	38.000	1,218	XXX	
22160K 10 5	COSTCO WHOLESALE ORD.		12/18/2018	ITG INC.	21.000	4,391	XXX	
22160N 10 9	COSTAR GROUP ORD.		11/16/2018	ITG INC.	2.000	726	XXX	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.		11/16/2018	ITG INC.	20.000	2,243	XXX	
228368 10 6	CROWN HOLDINGS ORD.		11/16/2018	ITG INC.	7.000	346	XXX	
231021 10 6	CUMMINS ORD.		11/16/2018	ITG INC.	8.000	1,177	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR ORD.		11/16/2018	ITG INC.	17.000	238	XXX	
23283R 10 0	CYRUSONE REIT ORD.		11/16/2018	ITG INC.	5.000	273	XXX	
23331A 10 9	D R HORTON ORD.		11/16/2018	ITG INC.	17.000	591	XXX	
233331 10 7	DTE ENERGY ORD.		11/16/2018	ITG INC.	9.000	1,071	XXX	
23355L 10 6	DXC TECHNOLOGY ORD.		11/16/2018	ITG INC.	14.000	878	XXX	
235851 10 2	DANAHER ORD.		11/16/2018	ITG INC.	30.000	3,096	XXX	
23918K 10 8	DAVITA ORD.		11/16/2018	ITG INC.	7.000	437	XXX	
244199 10 5	DEERE ORD.		11/16/2018	ITG INC.	16.000	2,366	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD.		12/31/2018	ITG INC.	6.479	375	XXX	
247361 70 2	DELTA AIR LINES ORD.		11/16/2018	ITG INC.	27.000	1,510	XXX	
24906P 10 9	DENTSPLY SIRONA ORD.		11/16/2018	ITG INC.	11.000	409	XXX	
252131 10 7	DEXCOM ORD.		11/16/2018	ITG INC.	5.000	691	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		11/29/2018	ITG INC.	8.221	939	XXX	
253868 10 3	DIGITAL REALTY REIT ORD.		11/16/2018	ITG INC.	10.000	1,114	XXX	
25470F 30 2	DISCOVERY SRS C ORD.		11/16/2018	ITG INC.	17.000	486	XXX	
25470M 10 9	DISH NETWORK CL A ORD.		11/16/2018	ITG INC.	11.000	361	XXX	
256677 10 5	DOLLAR GENERAL ORD.		11/16/2018	ITG INC.	11.000	1,226	XXX	
256746 10 8	DOLLAR TREE ORD.		11/16/2018	ITG INC.	10.000	842	XXX	
25746U 10 9	DOMINION ENERGY ORD.		11/16/2018	ITG INC.	31.000	2,282	XXX	
25754A 20 1	DOMINOS PIZZA ORD.		11/16/2018	ITG INC.	2.000	529	XXX	
260003 10 8	DOVER ORD.		11/16/2018	ITG INC.	7.000	613	XXX	
26078J 10 0	DOWDUPONT ORD.		12/18/2018	ITG INC.	111.000	6,442	XXX	
264411 50 5	DUKE REALTY REIT ORD.		11/16/2018	ITG INC.	17.000	484	XXX	
26441C 20 4	DUKE ENERGY ORD.		11/16/2018	ITG INC.	34.000	2,947	XXX	
26875P 10 1	EOG RESOURCES ORD.		11/16/2018	ITG INC.	28.000	2,946	XXX	
26884L 10 9	EQT ORD.		11/16/2018	ITG INC.	13.000	216	XXX	
269246 40 1	E TRADE FINANCIAL ORD.		11/16/2018	ITG INC.	13.000	679	XXX	
27579R 10 4	EAST WEST BANCORP ORD.		11/16/2018	ITG INC.	7.000	371	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
278642 10 3	EBAY ORD.		11/16/2018	ITG INC.	45.000	1,266	XXX	
278865 10 0	ECOLAB ORD.		11/16/2018	ITG INC.	11.000	1,753	XXX	
281020 10 7	EDISON INTERNATIONAL ORD.		11/16/2018	ITG INC.	16.000	871	XXX	
28176E 10 8	EDWARDS LIFESCIENCES ORD.		11/16/2018	ITG INC.	9.000	1,401	XXX	
285512 10 9	ELECTRONIC ARTS ORD.		11/16/2018	ITG INC.	14.000	1,204	XXX	
291011 10 4	EMERSON ELECTRIC ORD.		11/16/2018	ITG INC.	30.000	2,089	XXX	
29261A 10 0	ENCOMPASS HEALTH ORD.		11/16/2018	ITG INC.	5.000	368	XXX	
29364G 10 3	ENTERGY ORD.		11/16/2018	ITG INC.	9.000	777	XXX	
294429 10 5	EQUIFAX ORD.		11/16/2018	ITG INC.	6.000	606	XXX	
29444U 70 0	EQUINIX REIT ORD.		11/16/2018	ITG INC.	4.000	1,555	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.		11/16/2018	ITG INC.	17.000	1,179	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD.		11/16/2018	ITG INC.	4.000	1,023	XXX	
30034W 10 6	EVERGY ORD.		11/16/2018	ITG INC.	13.000	782	XXX	
30040W 10 8	EVERSOURCE ENERGY ORD.		11/16/2018	ITG INC.	15.000	1,006	XXX	
30063P 10 5	EXACT SCIENCES ORD.		11/16/2018	ITG INC.	6.000	428	XXX	
30161N 10 1	EXELON ORD.		11/16/2018	ITG INC.	46.000	2,111	XXX	
30161Q 10 4	EXELIXIS ORD.		11/16/2018	ITG INC.	14.000	251	XXX	
30212P 30 3	EXPEDIA GROUP ORD.		11/16/2018	ITG INC.	6.000	702	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD.		11/16/2018	ITG INC.	8.000	589	XXX	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD.		11/16/2018	ITG INC.	6.000	570	XXX	
30231G 10 2	EXXON MOBIL ORD.		11/16/2018	ITG INC.	170.000	13,425	XXX	
302445 10 1	FLIR SYSTEMS ORD.		11/16/2018	ITG INC.	7.000	334	XXX	
302491 30 3	FMC ORD.		11/16/2018	ITG INC.	7.000	582	XXX	
30303M 10 2	FACEBOOK CL A ORD.		08/17/2018	VARIOUS.	100.000	16,922	XXX	
311900 10 4	FASTENAL ORD.		11/16/2018	ITG INC.	14.000	806	XXX	
313747 20 6	FEDERAL REIT ORD.		11/16/2018	ITG INC.	4.000	516	XXX	
31428X 10 6	FEDEX ORD.		11/16/2018	ITG INC.	10.000	2,267	XXX	
315616 10 2	F5 NETWORKS ORD.		11/16/2018	ITG INC.	3.000	533	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.		11/16/2018	ITG INC.	16.000	1,726	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD.		11/16/2018	ITG INC.	32.000	877	XXX	
32008D 10 6	FIRST DATA CL A ORD.		11/16/2018	ITG INC.	26.000	464	XXX	
33616C 10 0	FIRST REPUBLIC BANK ORD.		01/16/2018	VARIOUS.	48.000	4,222	XXX	
337738 10 8	FISERV ORD.		11/16/2018	ITG INC.	20.000	1,606	XXX	
337932 10 7	FIRSTENERGY ORD.		11/16/2018	ITG INC.	23.000	892	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD.		11/16/2018	ITG INC.	5.000	991	XXX	
343412 10 2	FLUOR ORD.		11/16/2018	ITG INC.	7.000	313	XXX	
345370 86 0	FORD MOTOR ORD.		11/16/2018	ITG INC.	185.000	1,676	XXX	
34959E 10 9	FORTINET ORD.		11/16/2018	ITG INC.	7.000	514	XXX	
34959J 10 8	FORTIVE ORD.		11/16/2018	ITG INC.	14.000	1,056	XXX	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD.		11/16/2018	ITG INC.	7.000	298	XXX	
354613 10 1	FRANKLIN RESOURCES ORD.		11/16/2018	ITG INC.	15.000	479	XXX	
35671D 85 7	FREEPORT MCMORAN ORD.		11/16/2018	ITG INC.	69.000	826	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD.		11/16/2018	ITG INC.	9.000	706	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.		11/16/2018	ITG INC.	10.000	335	XXX	
366505 10 5	GARRETT MOTION ORD.	C	10/01/2018	VARIOUS.	10.000	129	XXX	
366651 10 7	GARTNER ORD.		11/16/2018	ITG INC.	5.000	736	XXX	
369550 10 8	GENERAL DYNAMICS ORD.		11/16/2018	ITG INC.	13.000	2,380	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
369604 10 3	GENERAL ELECTRIC ORD.		11/16/2018.	ITG INC.	408.000	3,276	XXX	
370334 10 4	GENERAL MILLS ORD.		11/16/2018.	ITG INC.	29.000	1,282	XXX	
37045V 10 0	GENERAL MOTORS ORD.		11/16/2018.	ITG INC.	62.000	2,217	XXX	
372460 10 5	GENUINE PARTS ORD.		11/16/2018.	ITG INC.	7.000	717	XXX	
375558 10 3	GILEAD SCIENCES ORD.		04/02/2018.	VARIOUS.	36.000	2,612	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD.		11/16/2018.	ITG INC.	8.000	878	XXX	
380237 10 7	GODADDY CL A ORD.		11/16/2018.	ITG INC.	8.000	508	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD.		11/16/2018.	ITG INC.	15.000	3,032	XXX	
384802 10 4	WW GRAINGER ORD.		12/18/2018.	ITG INC.	3.000	841	XXX	
400110 10 2	GRUBHUB ORD.		11/16/2018.	ITG INC.	5.000	438	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE ORD.		11/16/2018.	ITG INC.	3.000	263	XXX	
40412C 10 1	HCA HEALTHCARE ORD.		11/16/2018.	ITG INC.	12.000	1,684	XXX	
40414L 10 9	HCP REIT ORD.		11/16/2018.	ITG INC.	23.000	657	XXX	
40416M 10 5	HD SUPPLY HOLDINGS ORD.		11/16/2018.	ITG INC.	9.000	349	XXX	
40434L 10 5	HP ORD.		11/16/2018.	ITG INC.	77.000	1,861	XXX	
406216 10 1	HALLIBURTON ORD.		11/16/2018.	ITG INC.	42.000	1,364	XXX	
412822 10 8	HARLEY DAVIDSON ORD.		11/16/2018.	ITG INC.	8.000	331	XXX	
413875 10 5	HARRIS ORD.		11/16/2018.	ITG INC.	6.000	906	XXX	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.		09/21/2018.	WEEDEN + CO.	84.000	4,266	XXX	
418056 10 7	HASBRO ORD.		11/16/2018.	ITG INC.	6.000	586	XXX	
423452 10 1	HELMERICH AND PAYNE ORD.		11/16/2018.	ITG INC.	6.000	376	XXX	
427866 10 8	HERSHEY FOODS ORD.		11/16/2018.	ITG INC.	7.000	764	XXX	
42809H 10 7	HESS ORD.		11/16/2018.	ITG INC.	13.000	750	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD.		11/16/2018.	ITG INC.	72.000	1,095	XXX	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD.		12/18/2018.	ITG INC.	14.000	986	XXX	
436106 10 8	HOLLYFRONTIER ORD.		11/16/2018.	ITG INC.	8.000	511	XXX	
436440 10 1	HOLOGIC ORD.		11/16/2018.	ITG INC.	13.000	548	XXX	
437076 10 2	HOME DEPOT ORD.		11/16/2018.	ITG INC.	47.000	8,320	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/29/2018.	VARIOUS.	50.000	5,594	XXX	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD.		11/16/2018.	ITG INC.	35.000	674	XXX	
443510 60 7	HUBBELL ORD.		11/16/2018.	ITG INC.	3.000	321	XXX	
444859 10 2	HUMANA ORD.		11/16/2018.	ITG INC.	7.000	2,238	XXX	
446150 10 4	HUNTINGTON BANCSHARES ORD.		11/16/2018.	ITG INC.	52.000	770	XXX	
447011 10 7	HUNTSMAN ORD.		11/16/2018.	ITG INC.	11.000	231	XXX	
44919P 50 8	IAC INTERACTIVE ORD.		11/16/2018.	ITG INC.	4.000	731	XXX	
44980X 10 9	IPG PHOTONICS ORD.		11/16/2018.	ITG INC.	2.000	277	XXX	
45167R 10 4	IDEX ORD.		12/18/2018.	ITG INC.	3.000	385	XXX	
45168D 10 4	IDEXX LABORATORIES ORD.		11/16/2018.	ITG INC.	5.000	1,007	XXX	
452308 10 9	ILLINOIS TOOL ORD.		11/16/2018.	ITG INC.	16.000	2,170	XXX	
452327 10 9	ILLUMINA ORD.		11/16/2018.	ITG INC.	6.000	1,920	XXX	
45337C 10 2	INCYTE ORD.		11/16/2018.	ITG INC.	9.000	599	XXX	
457187 10 2	INGREDION ORD.		11/16/2018.	ITG INC.	4.000	405	XXX	
458140 10 0	INTEL ORD.		11/16/2018.	ITG INC.	186.000	9,084	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.		11/16/2018.	ITG INC.	27.000	2,193	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.		11/16/2018.	ITG INC.	37.000	4,498	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.		11/16/2018.	ITG INC.	5.000	715	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
460146 10 3	INTERNATIONAL PAPER ORD.		11/16/2018	ITG INC.	20.000	924	XXX	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD.		11/16/2018	ITG INC.	19.000	457	XXX	
461202 10 3	INTUIT ORD.		11/16/2018	ITG INC.	11.000	2,326	XXX	
46120E 60 2	INTUITIVE SURGICAL ORD.		11/16/2018	ITG INC.	5.000	2,593	XXX	
462222 10 0	IONIS PHARMACEUTICALS, INC.		11/16/2018	ITG INC.	5.000	269	XXX	
46266C 10 5	IQVIA HOLDINGS ORD.		11/16/2018	ITG INC.	7.000	836	XXX	
46284V 10 1	IRON MOUNTAIN ORD.		11/16/2018	ITG INC.	13.000	440	XXX	
46625H 10 0	JPMORGAN CHASE ORD.		12/18/2018	ITG INC.	24.000	2,362	XXX	
469814 10 7	JACOBS ENGINEERING GROUP ORD.		11/16/2018	ITG INC.	6.000	445	XXX	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.		11/16/2018	ITG INC.	14.000	300	XXX	
478160 10 4	JOHNSON & JOHNSON ORD.		11/16/2018	ITG INC.	86.000	12,556	XXX	
48203R 10 4	JUNIPER NETWORKS ORD.		11/16/2018	ITG INC.	16.000	458	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD.		11/16/2018	ITG INC.	6.000	344	XXX	
482480 10 0	KLA TENCOR ORD.		11/16/2018	ITG INC.	7.000	678	XXX	
485170 30 2	KANSAS CITY SOUTHERN ORD.		11/16/2018	ITG INC.	4.000	403	XXX	
487836 10 8	KELLOGG ORD.		11/16/2018	ITG INC.	11.000	679	XXX	
493267 10 8	KEYCORP ORD.		11/16/2018	ITG INC.	49.000	897	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.		11/16/2018	ITG INC.	8.000	464	XXX	
49446R 10 9	KIMCO REALTY REIT ORD.		11/16/2018	ITG INC.	19.000	299	XXX	
49456B 10 1	KINDER MORGAN CL P ORD.		11/16/2018	ITG INC.	89.000	1,539	XXX	
500255 10 4	KOHL'S ORD.		12/18/2018	ITG INC.	7.000	433	XXX	
500754 10 6	KRAFT HEINZ ORD.		11/16/2018	ITG INC.	28.000	1,459	XXX	
501044 10 1	KROGER ORD.		11/16/2018	ITG INC.	31.000	938	XXX	
501797 10 4	L BRANDS ORD.		12/18/2018	ITG INC.	10.000	291	XXX	
501889 20 8	LKQ ORD.		11/16/2018	ITG INC.	14.000	398	XXX	
502413 10 7	L3 TECHNOLOGIES ORD.		12/18/2018	ITG INC.	3.000	548	XXX	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD.		11/16/2018	ITG INC.	4.000	657	XXX	
512807 10 8	LAM RESEARCH ORD.		11/16/2018	ITG INC.	7.000	1,036	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD.		12/18/2018	ITG INC.	6.000	451	XXX	
517834 10 7	LAS VEGAS SANDS ORD.		11/16/2018	ITG INC.	15.000	807	XXX	
518439 10 4	ESTEE LAUDER CL A ORD.		11/16/2018	ITG INC.	8.000	1,152	XXX	
521865 20 4	LEAR ORD.		11/16/2018	ITG INC.	3.000	404	XXX	
525327 10 2	LEIDOS HOLDINGS ORD.		11/16/2018	ITG INC.	6.000	388	XXX	
526057 10 4	LENNAR CL A ORD.		11/16/2018	ITG INC.	13.000	534	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD.		11/16/2018	ITG INC.	4.000	335	XXX	
53071M 10 4	QURATE RETAIL SRS A ORD.		11/16/2018	ITG INC.	20.000	467	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD.		11/16/2018	ITG INC.	7.000	283	XXX	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD.		11/16/2018	ITG INC.	9.000	285	XXX	
532457 10 8	ELI LILLY ORD.		11/16/2018	ITG INC.	38.000	4,326	XXX	
534187 10 9	LINCOLN NATIONAL ORD.		11/16/2018	ITG INC.	10.000	630	XXX	
537008 10 4	LITTELFUSE ORD.		11/16/2018	ITG INC.	1.000	184	XXX	
539830 10 9	LOCKHEED MARTIN ORD.		12/18/2018	ITG INC.	11.000	3,268	XXX	
54142L 10 9	LOGMEIN ORD.		11/16/2018	ITG INC.	2.000	175	XXX	
548661 10 7	LOWE'S COMPANIES ORD.		11/16/2018	ITG INC.	32.000	2,984	XXX	
55261F 10 4	M&T BANK ORD.		11/16/2018	ITG INC.	6.000	1,014	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL ORD.		11/16/2018	ITG INC.	23.000	612	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
55306N 10 4	MKS INSTRUMENTS ORD.		11/16/2018	ITG INC.	2.000	148	XXX	
55354G 10 0	MSCI ORD.		11/16/2018	ITG INC.	4.000	613	XXX	
554382 10 1	MACERICH REIT ORD.		11/16/2018	ITG INC.	6.000	295	XXX	
56418H 10 0	MANPOWERGROUP ORD.		11/16/2018	ITG INC.	3.000	238	XXX	
565849 10 6	MARATHON OIL ORD.		11/16/2018	ITG INC.	40.000	688	XXX	
56585A 10 2	MARATHON PETROLEUM ORD.		11/16/2018	ITG INC.	26.000	1,702	XXX	
571748 10 2	MARSH & MCLENNAN ORD.		09/18/2018	WEEDEN + CO.	21.000	1,760	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD.		11/16/2018	ITG INC.	11.000	1,305	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS ORD.		11/16/2018	ITG INC.	2.000	378	XXX	
574599 10 6	MASCO ORD.		11/16/2018	ITG INC.	14.000	438	XXX	
57636Q 10 4	MASTERCARD CL A ORD.		11/16/2018	ITG INC.	36.000	7,166	XXX	
577081 10 2	MATTEL ORD.		11/16/2018	ITG INC.	16.000	220	XXX	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD.		11/16/2018	ITG INC.	13.000	693	XXX	
579780 20 6	MCCORMICK ORD.		11/16/2018	ITG INC.	5.000	750	XXX	
580135 10 1	MCDONALD'S ORD.		12/18/2018	ITG INC.	36.000	6,712	XXX	
58155Q 10 3	MCKESSON ORD.		11/16/2018	ITG INC.	9.000	1,115	XXX	
58463J 30 4	MEDICAL PROPERTIES REIT ORD.		11/16/2018	ITG INC.	17.000	283	XXX	
58933Y 10 5	MERCK & CO ORD.		11/16/2018	ITG INC.	106.000	8,063	XXX	
592688 10 5	METTLER TOLEDO ORD.		11/16/2018	ITG INC.	1.000	599	XXX	
594918 10 4	MICROSOFT ORD.		12/18/2018	ITG INC.	16.000	1,646	XXX	
595017 10 4	MICROCHIP TECHNOLOGY ORD.		11/16/2018	ITG INC.	10.000	756	XXX	
595112 10 3	MICRON TECHNOLOGY ORD.		11/16/2018	ITG INC.	50.000	1,973	XXX	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD.		11/16/2018	ITG INC.	5.000	505	XXX	
608190 10 4	MOHAWK INDUSTRIES ORD.		11/16/2018	ITG INC.	2.000	247	XXX	
60855R 10 0	MOLINA HEALTHCARE ORD.		11/16/2018	ITG INC.	2.000	250	XXX	
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD.		11/16/2018	ITG INC.	8.000	518	XXX	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD.		11/16/2018	ITG INC.	64.000	2,834	XXX	
61174X 10 9	MONSTER BEVERAGE ORD.		11/16/2018	ITG INC.	18.000	1,004	XXX	
615369 10 5	MOODYS ORD.		11/16/2018	ITG INC.	8.000	1,178	XXX	
61945C 10 3	MOSAIC ORD.		11/16/2018	ITG INC.	16.000	587	XXX	
620076 30 7	MOTOROLA SOLUTIONS ORD.		11/16/2018	ITG INC.	7.000	910	XXX	
626717 10 2	MURPHY OIL ORD.		11/16/2018	ITG INC.	7.000	219	XXX	
629377 50 8	NRG ENERGY ORD.		11/16/2018	ITG INC.	14.000	550	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD.		11/16/2018	ITG INC.	18.000	606	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD.		11/16/2018	ITG INC.	7.000	268	XXX	
64110D 10 4	NETAPP ORD.		11/16/2018	ITG INC.	12.000	863	XXX	
64110L 10 6	NETFLIX ORD.		11/16/2018	ITG INC.	16.000	4,580	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD.		11/16/2018	ITG INC.	4.000	360	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.		11/16/2018	ITG INC.	17.000	294	XXX	
651229 10 6	NEWELL BRANDS ORD.		11/16/2018	ITG INC.	20.000	434	XXX	
651290 10 8	NEWFIELD EXPLORATION ORD.		11/16/2018	ITG INC.	9.000	171	XXX	
651639 10 6	NEWMONT MINING ORD.		11/16/2018	ITG INC.	25.000	833	XXX	
65249B 10 9	NEWS CL A ORD.		11/16/2018	ITG INC.	18.000	244	XXX	
65339F 10 1	NEXTERA ENERGY ORD.		11/16/2018	ITG INC.	18.000	3,247	XXX	
654106 10 3	NIKE CL B ORD.		11/16/2018	ITG INC.	50.000	3,738	XXX	
65473P 10 5	NISOURCE ORD.		12/18/2018	ITG INC.	17.000	450	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
655044 10 5	NOBLE ENERGY ORD		11/16/2018	ITG INC	22.000	554	XXX	
655844 10 8	NORFOLK SOUTHERN ORD		11/16/2018	ITG INC	13.000	2,237	XXX	
665859 10 4	NORTHERN TRUST ORD		11/16/2018	ITG INC	9.000	878	XXX	
666807 10 2	NORTHROP GRUMMAN ORD		11/16/2018	ITG INC	6.000	1,636	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		11/16/2018	ITG INC	13.000	220	XXX	
670346 10 5	NUCOR ORD		11/16/2018	ITG INC	15.000	949	XXX	
67059N 10 8	NUTANIX CL A ORD		11/16/2018	ITG INC	5.000	211	XXX	
67066G 10 4	NVIDIA ORD		11/16/2018	ITG INC	23.000	3,782	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE ORD		11/16/2018	ITG INC	3.000	1,058	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		11/16/2018	ITG INC	36.000	2,642	XXX	
680665 20 5	OLIN ORD		11/16/2018	ITG INC	7.000	148	XXX	
681919 10 6	OMNICOM GROUP ORD		11/16/2018	ITG INC	10.000	771	XXX	
681936 10 0	OMEGA HEALTHCARE REIT ORD		11/16/2018	ITG INC	9.000	318	XXX	
682189 10 5	ON SEMICONDUCTOR ORD		11/16/2018	ITG INC	19.000	357	XXX	
682680 10 3	ONEOK ORD		11/16/2018	ITG INC	19.000	1,182	XXX	
68389X 10 5	ORACLE ORD		11/16/2018	ITG INC	112.000	5,732	XXX	
688239 20 1	OSHKOSH ORD		11/16/2018	ITG INC	3.000	201	XXX	
690742 10 1	OWENS CORNIING ORD		11/16/2018	ITG INC	5.000	246	XXX	
69331C 10 8	PG&E ORD		12/18/2018	ITG INC	24.000	557	XXX	
693506 10 7	PPG INDUSTRIES ORD		11/16/2018	ITG INC	11.000	1,179	XXX	
69351T 10 6	PPL ORD		11/16/2018	ITG INC	33.000	1,018	XXX	
69370C 10 0	PTC ORD		11/16/2018	ITG INC	5.000	436	XXX	
693718 10 8	PACCAR ORD		11/16/2018	ITG INC	16.000	972	XXX	
695156 10 9	PACKAGING CORP OF AMERICA ORD		11/16/2018	ITG INC	4.000	388	XXX	
697435 10 5	PALO ALTO NETWORKS ORD		11/16/2018	ITG INC	4.000	678	XXX	
700517 10 5	PARK HOTELS RESORTS ORD		11/16/2018	ITG INC	9.000	277	XXX	
701877 10 2	PARSLEY ENERGY CL A ORD		11/16/2018	ITG INC	12.000	266	XXX	
704326 10 7	PAYCHEX ORD		11/16/2018	ITG INC	15.000	1,033	XXX	
70450Y 10 3	PAYPAL HOLDINGS ORD		12/18/2018	ITG INC	56.000	4,763	XXX	
713448 10 8	PEPSICO ORD		05/15/2018	WEEDEN + CO	56.000	5,430	XXX	
714046 10 9	PERKINELMER ORD		11/16/2018	ITG INC	5.000	412	XXX	
718546 10 4	PHILLIPS 66 ORD		11/16/2018	ITG INC	19.000	1,836	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD		11/16/2018	ITG INC	8.000	1,252	XXX	
737446 10 4	POST HOLDINGS ORD		11/16/2018	ITG INC	3.000	288	XXX	
74144T 10 8	T ROWE PRICE GROUP ORD		11/16/2018	ITG INC	11.000	1,055	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD		11/16/2018	ITG INC	13.000	627	XXX	
742718 10 9	PROCTER & GAMBLE ORD		12/18/2018	ITG INC	28.000	2,578	XXX	
743315 10 3	PROGRESSIVE ORD		11/16/2018	ITG INC	23.000	1,526	XXX	
74340W 10 3	PROLOGIS REIT		11/16/2018	ITG INC	29.000	1,952	XXX	
744320 10 2	PRUDENTIAL FINANCIAL ORD		11/16/2018	ITG INC	19.000	1,740	XXX	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD		11/16/2018	ITG INC	23.000	1,249	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD		11/16/2018	ITG INC	7.000	1,480	XXX	
74736K 10 1	QORVO ORD		11/16/2018	ITG INC	5.000	332	XXX	
747525 10 3	QUALCOMM ORD		12/18/2018	ITG INC	70.000	3,932	XXX	
74834L 10 0	QUEST DIAGNOSTICS ORD		11/16/2018	ITG INC	6.000	575	XXX	
749685 10 3	RPM ORD		11/16/2018	ITG INC	6.000	386	XXX	
75281A 10 9	RANGE RESOURCES ORD		11/16/2018	ITG INC	9.000	152	XXX	

Annual Statement for the year 2018 of the **MICO INSURANCE COMPANY**

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
754730 10 9	RAYMOND JAMES ORD		11/16/2018	ITG INC	6.000	473	XXX	
755111 50 7	RAYTHEON ORD		11/16/2018	ITG INC	11.000	2,003	XXX	
756109 10 4	REALTY INCOME REIT ORD		11/16/2018	ITG INC	13.000	829	XXX	
756577 10 2	RED HAT ORD		11/16/2018	ITG INC	7.000	1,215	XXX	
758849 10 3	REGENCY CENTERS REIT ORD		11/16/2018	ITG INC	7.000	445	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD		11/16/2018	ITG INC	3.000	1,036	XXX	
7591EP 10 0	REGIONS FINANCIAL ORD		11/16/2018	ITG INC	52.000	843	XXX	
759351 60 4	REINSURANCE GROUP OF AMER ORD		11/16/2018	ITG INC	3.000	446	XXX	
760759 10 0	REPUBLIC SERVICES ORD		11/16/2018	ITG INC	10.000	757	XXX	
761152 10 7	RESMED ORD		11/16/2018	ITG INC	6.000	625	XXX	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		10/29/2018	VARIOUS	16.667	366	XXX	
770323 10 3	ROBERT HALF ORD		11/16/2018	ITG INC	5.000	315	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD		11/16/2018	ITG INC	5.000	858	XXX	
776696 10 6	ROPER TECHNOLOGIES ORD		11/16/2018	ITG INC	4.000	1,191	XXX	
780287 10 8	ROYAL GOLD ORD		11/16/2018	ITG INC	3.000	228	XXX	
78409V 10 4	S&P GLOBAL ORD		11/16/2018	ITG INC	11.000	1,995	XXX	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		11/16/2018	ITG INC	5.000	860	XXX	
78440X 10 1	SL GREEN RLTY REIT ORD		11/16/2018	ITG INC	3.000	285	XXX	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		11/16/2018	ITG INC	9.000	427	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD		11/16/2018	ITG INC	2.000	480	XXX	
78573M 10 4	SABRE ORD		11/16/2018	ITG INC	11.000	273	XXX	
79466L 30 2	SALESFORCE.COM ORD		11/16/2018	ITG INC	28.000	3,712	XXX	
803607 10 0	SAREPTA THERAPEUTICS ORD		11/16/2018	ITG INC	3.000	357	XXX	
806407 10 2	HENRY SCHEIN ORD		11/16/2018	ITG INC	7.000	603	XXX	
806857 10 8	SCHLUMBERGER ORD	C	11/16/2018	ITG INC	65.000	3,135	XXX	
808513 10 5	CHARLES SCHWAB ORD		11/16/2018	ITG INC	48.000	2,255	XXX	
81211K 10 0	SEALED AIR ORD		11/16/2018	ITG INC	7.000	257	XXX	
812578 10 2	SEATTLE GENETICS ORD		11/16/2018	ITG INC	5.000	287	XXX	
816851 10 9	SEMPRA ENERGY ORD		11/16/2018	ITG INC	12.000	1,379	XXX	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD		11/16/2018	ITG INC	8.000	359	XXX	
81762P 10 2	SERVICENOW ORD		11/16/2018	ITG INC	8.000	1,369	XXX	
824348 10 6	SHERWIN WILLIAMS ORD		11/16/2018	ITG INC	3.000	1,272	XXX	
82669G 10 4	SIGNATURE BANK ORD		11/16/2018	ITG INC	2.000	235	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		11/16/2018	ITG INC	14.000	2,591	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD		11/16/2018	ITG INC	60.000	377	XXX	
83088M 10 2	SKYWORKS SOLUTIONS ORD		11/16/2018	ITG INC	8.000	584	XXX	
832696 40 5	JM SMUCKER ORD		11/16/2018	ITG INC	5.000	565	XXX	
835495 10 2	SONOCO PRODUCTS ORD		11/16/2018	ITG INC	4.000	230	XXX	
842587 10 7	SOUTHERN ORD		11/16/2018	ITG INC	47.000	2,204	XXX	
844741 10 8	SOUTHWEST AIRLINES ORD		11/16/2018	ITG INC	24.000	1,262	XXX	
848637 10 4	SPLUNK ORD		11/16/2018	ITG INC	6.000	603	XXX	
852234 10 3	SQUARE CL A ORD		11/16/2018	ITG INC	11.000	777	XXX	
854502 10 1	STANLEY BLACK AND DECKER ORD		11/16/2018	ITG INC	7.000	911	XXX	
855244 10 9	STARBUCKS ORD		11/16/2018	ITG INC	52.000	3,545	XXX	
857477 10 3	STATE STREET ORD		11/16/2018	ITG INC	17.000	1,218	XXX	
858119 10 0	STEEL DYNAMICS ORD		11/16/2018	ITG INC	10.000	397	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
863667 10 1	STRYKER ORD		11/16/2018	ITG INC	13.000	2,238	XXX	
866674 10 4	SUN COMMUNITIES REIT ORD		11/16/2018	ITG INC	3.000	308	XXX	
867914 10 3	SUNTRUST BANKS ORD		11/16/2018	ITG INC	21.000	1,316	XXX	
871503 10 8	SYMANTEC ORD		11/16/2018	ITG INC	29.000	670	XXX	
871607 10 7	SYNOPSYS ORD		11/16/2018	ITG INC	6.000	541	XXX	
87165B 10 3	SYNCHRONY FINANCIAL ORD		11/16/2018	ITG INC	35.000	907	XXX	
871829 10 7	SYSCO ORD		11/16/2018	ITG INC	22.000	1,461	XXX	
872590 10 4	T MOBILE US ORD	C	11/16/2018	ITG INC	14.000	968	XXX	
87336U 10 5	TABLEAU SOFTWARE CL A ORD		11/16/2018	ITG INC	3.000	348	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		11/16/2018	ITG INC	5.000	570	XXX	
87612E 10 6	TARGET ORD		12/18/2018	ITG INC	25.000	1,627	XXX	
87612G 10 1	TARGA RESOURCES ORD		11/16/2018	ITG INC	10.000	475	XXX	
879369 10 6	TELEFLEX ORD		11/16/2018	ITG INC	2.000	524	XXX	
880770 10 2	TERADYNE ORD		11/16/2018	ITG INC	8.000	291	XXX	
88160R 10 1	TESLA ORD		12/18/2018	ITG INC	6.000	2,107	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD		09/12/2018	VARIOUS	60.000	6,206	XXX	
883203 10 1	TEXTRON ORD		11/16/2018	ITG INC	11.000	623	XXX	
88579Y 10 1	3M ORD		11/16/2018	ITG INC	26.000	5,434	XXX	
886547 10 8	TIFFANY ORD		12/18/2018	ITG INC	5.000	398	XXX	
891092 10 8	TORO ORD		11/16/2018	ITG INC	4.000	247	XXX	
891906 10 9	TOTAL SYSTEM SERVICES ORD		11/16/2018	ITG INC	8.000	712	XXX	
893641 10 0	TRANSDIGM GROUP ORD		11/16/2018	ITG INC	2.000	696	XXX	
89400J 10 7	TRANSUNION ORD		11/16/2018	ITG INC	8.000	500	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD		11/16/2018	ITG INC	12.000	1,545	XXX	
896239 10 0	TRIMBLE ORD		11/16/2018	ITG INC	11.000	391	XXX	
896945 20 1	TRIPADVISOR ORD		11/16/2018	ITG INC	4.000	255	XXX	
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		11/16/2018	ITG INC	41.000	1,975	XXX	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		11/16/2018	ITG INC	19.000	907	XXX	
90138F 10 2	TWILIO CL A ORD		11/16/2018	ITG INC	3.000	268	XXX	
90184L 10 2	TWITTER ORD		11/16/2018	ITG INC	32.000	1,078	XXX	
902252 10 5	TYLER TECHNOLOGIES ORD		11/16/2018	ITG INC	1.000	189	XXX	
902494 10 3	TYSON FOODS CL A ORD		11/16/2018	ITG INC	13.000	783	XXX	
902653 10 4	UDR REIT ORD		11/16/2018	ITG INC	12.000	493	XXX	
902973 30 4	US BANCORP ORD		11/16/2018	ITG INC	61.000	3,351	XXX	
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD		11/16/2018	ITG INC	1.000	250	XXX	
907818 10 8	UNION PACIFIC ORD		11/16/2018	ITG INC	29.000	4,391	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		02/05/2018	DEUTSCHE BANK SECURITIES, INC	41.000	2,663	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD		11/16/2018	ITG INC	30.000	3,303	XXX	
911363 10 9	UNITED RENTAL ORD		11/16/2018	ITG INC	3.000	345	XXX	
912008 10 9	US FOODS ORD		11/16/2018	ITG INC	10.000	320	XXX	
912909 10 8	US STEEL ORD		11/16/2018	ITG INC	8.000	222	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD		11/26/2018	VARIOUS	2.627	336	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		12/18/2018	ITG INC	44.000	11,651	XXX	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		11/16/2018	ITG INC	3.000	399	XXX	
91529Y 10 6	UNUM ORD		11/16/2018	ITG INC	9.000	325	XXX	
918204 10 8	VF ORD		12/18/2018	ITG INC	15.000	1,107	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
91879Q 10 9	VAIL RESORTS ORD.		11/16/2018	ITG INC.	1.000	269	XXX	
91913Y 10 0	VALERO ENERGY ORD.		11/16/2018	ITG INC.	20.000	1,679	XXX	
922475 10 8	VEEVA SYSTEMS CL A ORD.		11/16/2018	ITG INC.	5.000	462	XXX	
92276F 10 0	VENTAS REIT ORD.		11/16/2018	ITG INC.	16.000	982	XXX	
92339V 10 0	VEREIT ORD.		11/16/2018	ITG INC.	45.000	347	XXX	
92343E 10 2	VERISIGN ORD.		11/16/2018	ITG INC.	4.000	623	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.		11/16/2018	ITG INC.	165.000	9,936	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD.		11/16/2018	ITG INC.	10.000	1,651	XXX	
92553P 20 1	VIACOM CL B ORD.		11/16/2018	ITG INC.	16.000	528	XXX	
925652 10 9	VICI PPTYS ORD.		11/16/2018	ITG INC.	17.000	362	XXX	
92826C 83 9	VISA CL A ORD.		12/18/2018	ITG INC.	80.000	11,143	XXX	
92840M 10 2	VISTRA ENERGY ORD.		11/16/2018	ITG INC.	19.000	450	XXX	
928563 40 2	VMWARE CL A ORD.		11/16/2018	ITG INC.	3.000	471	XXX	
929042 10 9	VORNADO REALTY REIT ORD.		11/16/2018	ITG INC.	8.000	569	XXX	
929160 10 9	VULCAN MATERIALS ORD.		11/16/2018	ITG INC.	6.000	639	XXX	
92936U 10 9	W P CAREY REIT ORD.		11/16/2018	ITG INC.	4.000	274	XXX	
92939U 10 6	WEC ENERGY GROUP ORD.		11/16/2018	ITG INC.	14.000	993	XXX	
929740 10 8	WABTEC ORD.		11/16/2018	ITG INC.	4.000	348	XXX	
931142 10 3	WALMART ORD.		11/16/2018	ITG INC.	26.000	2,540	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD.		11/16/2018	ITG INC.	33.000	2,723	XXX	
94106L 10 9	WASTE MANAGEMENT ORD.		11/16/2018	ITG INC.	20.000	1,853	XXX	
941848 10 3	WATERS ORD.		11/16/2018	ITG INC.	3.000	599	XXX	
94419L 10 1	WAYFAIR CL A ORD.		11/16/2018	ITG INC.	2.000	176	XXX	
94946T 10 6	WELLCARE HEALTH ORD.		11/16/2018	ITG INC.	2.000	501	XXX	
949746 10 1	WELLS FARGO ORD.		12/18/2018	ITG INC.	205.000	10,646	XXX	
95040Q 10 4	WELLTOWER ORD.		11/16/2018	ITG INC.	17.000	1,196	XXX	
955306 10 5	WEST PHARM SVC ORD.		11/16/2018	ITG INC.	3.000	330	XXX	
958102 10 5	WESTERN DIGITAL ORD.		11/16/2018	ITG INC.	14.000	653	XXX	
959802 10 9	WESTERN UNION ORD.		11/16/2018	ITG INC.	21.000	397	XXX	
96145D 10 5	WESTROCK ORD.		11/16/2018	ITG INC.	12.000	554	XXX	
962166 10 4	WEYERHAEUSER REIT.		11/16/2018	ITG INC.	35.000	947	XXX	
963320 10 6	WHIRLPOOL ORD.		11/16/2018	ITG INC.	2.000	234	XXX	
969457 10 0	WILLIAMS ORD.		11/16/2018	ITG INC.	57.000	1,433	XXX	
98138H 10 1	WORKDAY CL A ORD.		11/16/2018	ITG INC.	6.000	805	XXX	
98212B 10 3	WPX ENERGY ORD.		11/16/2018	ITG INC.	18.000	258	XXX	
983134 10 7	WYNN RESORTS ORD.		11/16/2018	ITG INC.	4.000	431	XXX	
983793 10 0	XPO LOGISTICS ORD.		11/16/2018	ITG INC.	5.000	384	XXX	
98389B 10 0	XCEL ENERGY ORD.		11/16/2018	ITG INC.	24.000	1,226	XXX	
983919 10 1	XILINX ORD.		11/16/2018	ITG INC.	12.000	1,087	XXX	
984121 60 8	XEROX ORD.		11/16/2018	ITG INC.	10.000	271	XXX	
98419M 10 0	XYLEM ORD.		11/16/2018	ITG INC.	8.000	567	XXX	
988498 10 1	YUM BRANDS ORD.		11/16/2018	ITG INC.	12.000	1,067	XXX	
98850P 10 9	YUM CHINA ORD.	C	12/18/2018	ITG INC.	17.000	593	XXX	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD.		11/16/2018	ITG INC.	2.000	361	XXX	
98936J 10 1	ZENDESK ORD.		11/16/2018	ITG INC.	4.000	220	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD.		11/16/2018	ITG INC.	9.000	1,054	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
98978V 10 3	ZOETIS CL A ORD		11/16/2018	ITG INC	19.000	1,753	XXX	
G01767 10 5	ALKERMES ORD	C	11/16/2018	ITG INC	7.000	242	XXX	
G0176J 10 9	ALLEGION ORD	C	12/18/2018	ITG INC	4.000	336	XXX	
G0177J 10 8	ALLERGAN ORD	C	11/16/2018	ITG INC	16.000	2,518	XXX	
G02602 10 3	AMDOCS ORD		11/16/2018	ITG INC	6.000	395	XXX	
G0408V 10 2	AON CL A ORD	C	11/16/2018	ITG INC	11.000	1,805	XXX	
G0450A 10 5	ARCH CAPITAL GROUP ORD	C	11/16/2018	ITG INC	18.000	509	XXX	
G0551A 10 3	ARRIS INTERNATIONAL ORD		11/16/2018	ITG INC	8.000	245	XXX	
G06242 10 4	ATLASSIAN CL A ORD	D	11/16/2018	ITG INC	4.000	304	XXX	
G0684D 10 7	ATHENE HOLDING CL A ORD	D	11/16/2018	ITG INC	7.000	312	XXX	
G1151C 10 1	ACCENTURE CL A ORD	C	11/16/2018	ITG INC	25.000	4,125	XXX	
G16962 10 5	BUNGE ORD		11/16/2018	ITG INC	6.000	351	XXX	
G29183 10 3	EATON ORD	C	11/16/2018	ITG INC	20.000	1,485	XXX	
G47567 10 5	IHS MARKIT ORD	D	11/16/2018	ITG INC	18.000	944	XXX	
G47791 10 1	INGERSOLL RAND ORD	C	11/16/2018	ITG INC	11.000	1,148	XXX	
G491BT 10 8	INVESCO ORD		11/16/2018	ITG INC	20.000	402	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	11/16/2018	ITG INC	2.000	286	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	11/16/2018	ITG INC	43.000	1,438	XXX	
G5494J 10 3	LINDE ORD	D	10/31/2018	MORGAN STANLEY CO	30.000	3,736	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	11/16/2018	ITG INC	25.000	398	XXX	
G6095L 10 9	APTIV ORD	D	11/16/2018	ITG INC	12.000	890	XXX	
G6518L 10 8	NIELSEN HOLDINGS ORD	C	11/16/2018	ITG INC	16.000	412	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		11/16/2018	ITG INC	9.000	454	XXX	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD	D	11/16/2018	ITG INC	7.000	330	XXX	
G84720 10 4	STERIS ORD	D	11/16/2018	ITG INC	3.000	355	XXX	
G96629 10 3	WILLIS TOWERS WATSON ORD	D	11/16/2018	ITG INC	6.000	953	XXX	
G97822 10 3	PERRIGO ORD	C	11/16/2018	ITG INC	6.000	380	XXX	
H1467J 10 4	CHUBB ORD	D	11/16/2018	ITG INC	21.000	2,784	XXX	
H2906T 10 9	GARMIN ORD	C	11/16/2018	ITG INC	5.000	327	XXX	
H8817H 10 0	TRANSOCEAN ORD	C	11/16/2018	ITG INC	20.000	195	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	11/16/2018	ITG INC	15.000	1,432	XXX	
N59465 10 9	MYLAN ORD		11/16/2018	ITG INC	24.000	838	XXX	
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	11/16/2018	ITG INC	16.000	1,360	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD		11/16/2018	ITG INC	7.000	770	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						891,966	XXX	0
Common Stocks - Mutual Funds								
464287 65 5	ISHARES:RUSS 2000 ETF		11/16/2018	ITG INC	575.000	87,371	XXX	
9299999. Total - Common Stocks - Mutual Funds						87,371	XXX	0
9799997. Total - Common Stocks - Part 3						979,338	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						176,747	XXX	
9799999. Total - Common Stocks						1,156,085	XXX	0
9899999. Total - Preferred and Common Stocks						1,156,085	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						1,897,621	XXX	2,726

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																				
36219Q YP 2	GN 256418 - RMBS	..	04/01/2018	Paydown		1,088	1,088	1,096	1,084		4		4		1,088		(0)	(0)	18	07/15/2019
36291B KJ 5	GN 623197 - RMBS	..	09/01/2018	Paydown		16,892	16,892	18,159	16,966		(74)		(74)		16,892		(0)	(0)	395	11/15/2018
38377R VK 8	GNR 10166F GP - CMO/RMBS	..	12/01/2018	Paydown		8,301	8,301	8,762	8,552		(251)		(251)		8,301		0	0	115	04/20/2039
0599999.	Total - Bonds - U.S. Government					26,282	26,282	28,017	26,602	0	(320)	0	(320)	0	26,282	0	(0)	(0)	528	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128MJ Q9 4	FH G08479 - RMBS	..	12/01/2018	Paydown		6,460	6,460	6,674	6,670		(211)		(211)		6,460			0	98	03/01/2042
3128MJ S4 3	FH G08538 - RMBS	..	12/01/2018	Paydown		8,950	8,950	8,996	8,991		(41)		(41)		8,950			0	140	07/01/2043
3128MJ X8 8	FH G08702 - RMBS	..	12/01/2018	Paydown		25,672	25,672	26,907	26,911		(1,240)		(1,240)		25,672		0	0	401	04/01/2046
3128P8 FX 4	FH C91982 - RMBS	..	12/01/2018	Paydown		10,664	10,664	10,707			(43)		(43)		10,664		0	0	83	03/01/2038
31292S AH 3	FH C09008 - RMBS	..	12/01/2018	Paydown		4,123	4,123	4,262	4,257		(135)		(135)		4,123			0	57	08/01/2042
3132QU G3 1	FH Q37417 - RMBS	..	12/01/2018	Paydown		15,561	15,561	16,069	16,037		(477)		(477)		15,561		(0)	(0)	277	11/01/2045
3132WH PS 8	FH Q44032 - RMBS	..	12/01/2018	Paydown		30,390	30,390	31,411	31,356		(966)		(966)		30,390		(0)	(0)	182	10/01/2041
3136A4 DA 4	FNR 1224A AC - CMO/RMBS	..	12/01/2018	Paydown		5,732	5,732	5,876	5,800		(69)		(69)		5,732		0	0	64	05/25/2030
3136A5 YC 4	FNR 1230M ED - CMO/RMBS	..	12/01/2018	Paydown		4,873	4,873	4,973	4,935		(62)		(62)		4,873			0	52	04/25/2031
3136A6 CK 8	FNR 1245A PH - CMO/RMBS	..	12/01/2018	Paydown		9,626	9,626	10,247	9,886		(258)		(258)		9,626		0	0	160	12/25/2039
3137A8 RX 8	FHR 3841L JK - CMO/RMBS	..	12/01/2018	Paydown		8,026	8,026	8,350	8,129		(118)		(118)		8,026			0	92	10/15/2038
3138MQ 4E 0	FN AQ8920 - RMBS	..	12/01/2018	Paydown		15,044	15,044	15,645	15,470		(427)		(427)		15,044		(0)	(0)	193	01/01/2028
3138WD 3Z 2	FN AS4415 - RMBS	..	12/01/2018	Paydown		28,989	28,989	31,023	30,846		(1,856)		(1,856)		28,989		0	0	437	02/01/2045
3138WE KK 4	FN AS4797 - RMBS	..	12/01/2018	Paydown		10,190	10,190	10,735	10,723		(533)		(533)		10,190		(0)	(0)	157	04/01/2045
3138WF TA 4	FN AS5944 - RMBS	..	12/01/2018	Paydown		8,606	8,606	9,026	8,974		(367)		(367)		8,606			0	144	10/01/2045
31397Q LT 3	FNR 114E PK - CMO/RMBS	..	12/01/2018	Paydown		6,200	6,200	6,523	6,370		(171)		(171)		6,200		0	0	81	04/25/2040
31398V 7F 7	FHR 3649C BW - CMO/RMBS	..	12/01/2018	Paydown		4,130	4,130	4,388	4,280		(149)		(149)		4,130		0	0	77	03/15/2025
3140F1 YB 2	FN BC6105 - RMBS	..	12/01/2018	Paydown		49,001	49,001	51,359	51,260		(2,259)		(2,259)		49,001		0	0	647	06/01/2046
3140FP DG 1	FN BE3702 - RMBS	..	12/01/2018	Paydown		29,489	29,489	30,917	30,912		(1,423)		(1,423)		29,489		(0)	(0)	470	06/01/2047
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					281,724	281,724	294,089	281,806	0	(10,804)	0	(10,804)	0	281,724	0	0	0	3,811	XXX
Bonds - Industrial and Miscellaneous																				
02006W AD 1	ALLYA 142 A4 - ABS	..	08/15/2018	Paydown		200,000	200,000	199,980	199,997		3		3		200,000		(0)	(0)	1,643	01/15/2020
23305Y AD 1	DBUBS 11LC3 A4 - CMBS	..	12/01/2018	Paydown		16,895	16,895	17,063	16,943		(48)		(48)		16,895		0	0	330	08/12/2044
29366A AA 2	ELL 1 A1 - ABS	..	12/01/2018	Paydown		13,466	13,466	13,464	13,466		1		1		13,466			0	86	09/01/2023
34530K AC 7	FORDO 14B A4 - ABS	..	05/01/2018	Paydown		40,604	40,604	40,598	40,604		0		0		40,604		0	0	112	08/15/2019
41284A AD 0	HDMOT 141 A3 - ABS	..	02/01/2018	Paydown		1,720	1,720	1,720	1,720		0		0		1,720			0	2	09/16/2019
65477X AE 4	NALT 16B A4 - ABS	..	12/15/2018	Paydown		6,766	6,766	6,765	6,765		0		0		6,766			0	100	01/18/2022
863667 AD 3	STRYKER CORP	..	04/01/2018	Maturity @ 100.00		50,000	50,000	49,259	49,953		47		47		50,000			0	325	04/01/2018
3899999.	Total - Bonds - Industrial and Miscellaneous					329,451	329,451	328,848	329,448	0	3	0	3	0	329,451	0	0	0	2,598	XXX
8399997.	Total - Bonds - Part 4					637,457	637,457	650,954	637,857	0	(11,121)	0	(11,121)	0	637,457	0	0	0	6,937	XXX
8399999.	Total - Bonds					637,457	637,457	650,954	637,857	0	(11,121)	0	(11,121)	0	637,457	0	0	0	6,937	XXX
Common Stocks - Industrial and Miscellaneous																				
002824 10 0	ABBOTT LABORATORIES ORD	..	11/16/2018	ITG INC	690.000	49,700	XXX	27,025	39,378	(12,354)			(12,354)		27,025		22,675	22,675	773	XXX
00817Y 10 8	AETNA ORD	..	11/16/2018	ITG INC	162.000	33,858	XXX	18,197	29,223	(11,026)			(11,026)		18,197		15,661	15,661	324	XXX
02079K 30 5	ALPHABET CL A ORD	..	11/16/2018	ITG INC	21.000	22,433	XXX	11,567	22,121	(10,554)			(10,554)		11,567		10,866	10,866		XXX
037833 10 0	APPLE ORD	..	12/18/2018	VARIOUS	96.000	18,449	XXX	5,658	16,246	(10,588)			(10,588)		5,658		12,791	12,791	162	XXX

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	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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
053015 10 3	AUTOMATIC DATA PROCESSING ORD		12/18/2018	ITG INC.	14.000	1,821	XXX	2,052					0		2,052		(231)	(231)		XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD		11/16/2018	ITG INC.	85.000	18,564	XXX	14,905	14,668	(2,107)			(2,107)		14,905		3,659	3,659		XXX
099724 10 6	BORGWARNER ORD		11/16/2018	ITG INC.	461.000	18,334	XXX	19,930	20,589	(3,230)			(3,230)		19,930		(1,596)	(1,596)	206	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		11/16/2018	ITG INC.	202.000	7,993	XXX	11,398	10,438	(125)			(125)		11,398		(3,405)	(3,405)		XXX
126650 10 0	CVS HEALTH ORD		12/01/2018	ITG INC.	4.891	386	XXX	383					0		383		3	3	2	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		11/16/2018	ITG INC.	44.000	14,455	XXX	8,583	14,782	(6,200)			(6,200)		8,583		5,872	5,872		XXX
171798 10 1	CIMAREX ENERGY ORD		11/30/2018	ITG INC.	222.000	19,702	XXX	24,601	27,086	(2,485)			(2,485)		24,601		(4,899)	(4,899)	129	XXX
172967 42 4	CITIGROUP ORD		11/21/2018	ITG INC.	526.000	34,158	XXX	21,337	39,140	(17,803)			(17,803)		21,337		12,821	12,821	768	XXX
20030N 10 1	COMCAST CL A ORD		11/16/2018	ITG INC.	366.000	14,120	XXX	7,081	14,658	(7,578)			(7,578)		7,081		7,039	7,039	266	XXX
222070 20 3	COTY CL A ORD		06/30/2018	VARIOUS	578.998	8,153	XXX	13,536	11,516	2,019			2,019		13,536		(5,383)	(5,383)		XXX
25179M 10 3	DEVON ENERGY ORD		11/16/2018	ITG INC.	377.000	11,140	XXX	14,306	15,608	(1,302)			(1,302)		14,306		(3,166)	(3,166)	83	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		11/30/2018	VARIOUS	0.220	25	XXX	25					0		25		(0)	(0)		XXX
254687 10 6	WALT DISNEY ORD		11/16/2018	ITG INC.	99.000	11,502	XXX	3,975	10,643	(6,668)			(6,668)		3,975		7,526	7,526	166	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		11/16/2018	ITG INC.	517.000	36,557	XXX	31,582	39,768	(8,186)			(8,186)		31,582		4,975	4,975	569	XXX
277432 10 0	EASTMAN CHEMICAL ORD		11/16/2018	ITG INC.	130.000	10,812	XXX	9,888	12,043	(2,155)			(2,155)		9,888		924	924	291	XXX
30303M 10 2	FACEBOOK CL A ORD		12/18/2018	ITG INC.	24.000	3,426	XXX	3,998					0		3,998		(573)	(573)		XXX
311900 10 4	FASTENAL ORD		01/03/2018	VARIOUS	25.000	1,364	XXX	1,117	1,367	(250)			(250)		1,117		247	247		XXX
31428X 10 6	FEDEX ORD		12/18/2018	ITG INC.	10.000	1,840	XXX	2,267					0		2,267		(427)	(427)		XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		11/16/2018	ITG INC.	129.000	12,119	XXX	11,964	10,050	771			771		11,964		155	155	92	XXX
345370 86 0	FORD MOTOR ORD		03/01/2018	VARIOUS	1,405.000	14,618	XXX	18,522	17,548	974			974		18,522		(3,904)	(3,904)	393	XXX
354613 10 1	FRANKLIN RESOURCES ORD		09/21/2018	VARIOUS	275.000	8,951	XXX	10,126	11,916	(1,790)			(1,790)		10,126		(1,174)	(1,174)	1,015	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		12/03/2018	ITG INC.	350.000	7,819	XXX	7,127	11,309	(4,182)			(4,182)		7,127		692	692	203	XXX
410345 10 2	HANESBRANDS ORD		12/04/2018	ITG INC.	476.000	7,092	XXX	12,466	9,953	2,513			2,513		12,466		(5,374)	(5,374)	286	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/18/2018	VARIOUS	418.000	19,231	XXX	19,122	18,798	(3,942)			(3,942)		19,122		109	109	310	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		11/16/2018	VARIOUS	120.000	14,614	XXX	13,875	15,336	(3,693)			(3,693)		13,875		739	739	224	XXX
46625H 10 0	JPMORGAN CHASE ORD		11/16/2018	VARIOUS	242.000	27,443	XXX	8,725	25,879	(17,155)			(17,155)		8,725		18,718	18,718	398	XXX
48203R 10 4	JUNIPER NETWORKS ORD		04/17/2018	VARIOUS	782.000	20,225	XXX	19,398	22,287	(2,889)			(2,889)		19,398		827	827	70	XXX
494368 10 3	KIMBERLY CLARK ORD		11/16/2018	VARIOUS	168.000	18,646	XXX	12,656	20,271	(7,615)			(7,615)		12,656		5,990	5,990	589	XXX
540424 10 8	LOEWS ORD		11/16/2018	ITG INC.	333.000	16,147	XXX	13,204	16,660	(3,456)			(3,456)		13,204		2,943	2,943	62	XXX
571748 10 2	MARSH & MCLENNAN ORD		11/16/2018	ITG INC.	230.000	20,237	XXX	10,703	18,638	(8,019)			(8,019)		10,703		9,535	9,535	362	XXX
59156R 10 8	METLIFE ORD		11/16/2018	ITG INC.	526.000	23,117	XXX	24,653	26,595	(1,941)			(1,941)		24,653		(1,536)	(1,536)	873	XXX
594918 10 4	MICROSOFT ORD		09/18/2018	VARIOUS	144.000	14,861	XXX	3,679	12,318	(8,639)			(8,639)		3,679		11,182	11,182	111	XXX
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		09/20/2018	VARIOUS	167.000	11,322	XXX	14,857	13,706	1,151			1,151		14,857		(3,535)	(3,535)	155	XXX
617446 44 8	MORGAN STANLEY ORD		11/16/2018	VARIOUS	658.000	33,332	XXX	15,497	34,525	(19,028)			(19,028)		15,497		17,835	17,835	344	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		11/16/2018	VARIOUS	149.000	21,153	XXX	11,796	21,499	(9,703)			(9,703)		11,796		9,357	9,357	406	XXX
701094 10 4	PARKER HANNIFIN ORD		12/07/2018	ITG INC.	127.000	21,755	XXX	6,868	25,347	(18,479)			(18,479)		6,868		14,887	14,887	362	XXX
713448 10 8	PEPSICO ORD		11/16/2018	ITG INC.	170.000	20,118	XXX	17,499	20,386	(2,888)			(2,888)		17,499		2,619	2,619	589	XXX
717081 10 3	PFIZER ORD		12/03/2018	VARIOUS	696.000	29,007	XXX	13,906	25,209	(11,303)			(11,303)		13,906		15,102	15,102	697	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		12/18/2018	ITG INC.	254.000	21,557	XXX	26,208	26,835	(627)			(627)		26,208		(4,651)	(4,651)	1,123	XXX
74005P 10 4	PRAXAIR ORD	C	10/31/2018	VARIOUS	120.000	15,553	XXX	15,553	18,562	(3,009)			(3,009)		15,553			0	297	XXX
742718 10 9	PROCTER & GAMBLE ORD		11/16/2018	VARIOUS	194.000	18,165	XXX	13,421	17,825	(4,403)			(4,403)		13,421		4,744	4,744	547	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
76118Y 10 4	RESIDEO TECHNOLOGIES ORD	..	11/01/2018	Adjustment	0.670	17	XXX	15					0		15		2	2		XXX
806857 10 8	SCHLUMBERGER ORD	C	12/18/2018	ITG INC.	39.000	1,478	XXX	1,881					0		1,881		(403)	(403)		XXX
872540 10 9	TJX ORD	..	12/18/2018	ITG INC.	250.000	11,015	XXX	5,428	(2,676)	1,269			1,269		5,428		5,587	5,587	185	XXX
87901J 10 5	TEGNA ORD	..	11/16/2018	ITG INC.	405.000	5,192	XXX	5,675	5,702	(28)			(28)		5,675		(483)	(483)	113	XXX
882508 10 4	TEXAS INSTRUMENTS ORD	..	11/16/2018	ITG INC.	21.000	2,055	XXX	2,196					0		2,196		(142)	(142)	26	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD	..	11/16/2018	VARIOUS	102.000	24,620	XXX	14,837	19,368	(4,531)			(4,531)		14,837		9,783	9,783	67	XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	10/17/2018	VARIOUS	162.000	7,229	XXX	5,496	5,527	(32)			(32)		5,496		1,733	1,733	39	XXX
902973 30 4	US BANCORP ORD	..	12/18/2018	ITG INC.	60.000	2,827	XXX	3,296					0		3,296		(469)	(469)		XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD	..	11/16/2018	ITG INC.	66.000	6,088	XXX	4,376	2,292	6			6		4,376		1,712	1,712		XXX
913017 10 9	UNITED TECHNOLOGIES ORD	..	12/10/2018	VARIOUS	245.627	31,898	XXX	13,066	31,335	(18,269)			(18,269)		13,066		18,832	18,832	650	XXX
918204 10 8	VF ORD	..	11/16/2018	VARIOUS	305.000	25,959	XXX	13,667	22,570	(8,903)			(8,903)		13,667		12,292	12,292	380	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	11/16/2018	ITG INC.	140.000	17,335	XXX	11,880	13,440	(1,560)			(1,560)		11,880		5,454	5,454		XXX
963320 10 6	WHIRLPOOL ORD	..	01/09/2018	WEEDEN + CO.	47.000	7,938	XXX	7,585	7,926	(341)			(341)		7,585		353	353		XXX
981558 10 9	WORLDPAY CL A ORD	..	11/16/2018	VARIOUS	242.000	21,118	XXX	7,708	17,799	(10,091)			(10,091)		7,708		13,410	13,410		XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	11/16/2018	ITG INC.	417.000	10,250	XXX	11,794	13,494	(1,700)			(1,700)		11,794		(1,544)	(1,544)		XXX
G5494J 10 3	LINDE ORD	D	11/16/2018	ITG INC.	7.000	1,106	XXX	874					0		874		232	232		XXX
G5960L 10 3	MEDTRONIC ORD	C	11/16/2018	ITG INC.	249.000	23,329	XXX	19,296	20,107	(811)			(811)		19,296		4,032	4,032	478	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					955,327	XXX	704,304	937,611	(272,933)	0	0	(272,933)	0	704,304	0	251,023	251,023	15,186	XXX
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST	..	10/01/2018	Not Available	7,516.404	120,211	XXX	79,440	116,880	(37,440)			(37,440)		79,440		40,771	40,771	3,986	XXX
04314H 75 8	ARTISAN:SMALL CAP INST	..	10/01/2018	Not Available	4,369.460	169,841	XXX	107,717	135,934	(28,217)			(28,217)		107,717		62,124	62,124		XXX
9299999.	Total - Common Stocks - Mutual Funds					290,052	XXX	187,157	252,814	(65,657)	0	0	(65,657)	0	187,157	0	102,895	102,895	3,986	XXX
9799997.	Total - Common Stocks - Part 4					1,245,379	XXX	891,461	1,190,425	(338,590)	0	0	(338,590)	0	891,461	0	353,918	353,918	19,172	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					172,845	XXX	176,747					0		176,747		(3,902)	(3,902)	1,231	XXX
9799999.	Total - Common Stocks					1,418,224	XXX	1,068,208	1,190,425	(338,590)	0	0	(338,590)	0	1,068,208	0	350,016	350,016	20,403	XXX
9899999.	Total - Preferred and Common Stocks					1,418,224	XXX	1,068,208	1,190,425	(338,590)	0	0	(338,590)	0	1,068,208	0	350,016	350,016	20,403	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,055,681	XXX	1,719,162	1,828,282	(338,590)	(11,121)	0	(349,711)	0	1,705,665	0	350,016	350,016	27,340	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous																				
00817Y 10 8	AETNA ORD.		09/13/2018	VARIOUS.	11/28/2018	VARIOUS.	36.000	7,326	7,566	7,326				0			240	240	18	
084670 70 2	BERKSHIRE HATHWAY CL B ORD.		01/12/2018	MORGAN STANLEY CO.	11/16/2018	ITG INC.	10.000	2,089	2,184	2,089				0			95	95		
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	11/16/2018	ITG INC.	68.000	3,026	2,691	3,026				0			(335)	(335)		
126650 10 0	CVS HEALTH ORD.		09/18/2018	VARIOUS.	11/16/2018	ITG INC.	186.000	14,465	14,753	14,465				0			289	289	93	
171798 10 1	CIMAREX ENERGY ORD.		04/25/2018	WEEDEN + CO.	12/18/2018	ITG INC.	23.000	2,300	1,749	2,300				0			(551)	(551)	12	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		09/25/2018	WEEDEN + CO.	12/18/2018	VARIOUS.	39.000	8,531	7,762	8,531				0			(769)	(769)	29	
24703L 10 3	DELL TECHNOLOGIES CL C ORD.		11/16/2018	ITG INC.	12/31/2018	VARIOUS.	10.000	1,045	1,144	1,045				0			100	100		
25179M 10 3	DEVON ENERGY ORD.		08/08/2018	VARIOUS.	12/18/2018	ITG INC.	437.000	17,119	12,807	17,119				0			(4,312)	(4,312)	84	
29265N 10 8	ENERGEN ORD.		11/16/2018	ITG INC.	11/29/2018	Unknown.	5.000	368	368	368				0				0		
30219G 10 8	EXPRESS SCRIPTS HOLD ORD.		11/16/2018	ITG INC.	12/20/2018	Unknown.	22.000	2,148	2,035	2,148				0			(113)	(113)		
30303M 10 2	FACEBOOK CL A ORD.		03/22/2018	BARCLAYS CAPITAL INC./LE.	11/16/2018	ITG INC.	32.000	5,323	4,465	5,323				0			(859)	(859)		
375558 10 3	GILEAD SCIENCES ORD.		03/07/2018	VARIOUS.	12/18/2018	ITG INC.	92.000	6,965	6,292	6,965				0			(673)	(673)	166	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		03/09/2018	WEEDEN + CO.	12/18/2018	ITG INC.	203.000	5,832	4,391	5,832				0			(1,441)	(1,441)	89	
410345 10 2	HANESBRANDS ORD.		08/22/2018	VARIOUS.	11/16/2018	ITG INC.	146.000	2,714	2,175	2,714				0			(538)	(538)	22	
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/29/2018	VARIOUS.	11/16/2018	VARIOUS.	150.000	17,067	18,941	17,067				0			1,873	1,873	41	
59156R 10 8	METLIFE ORD.		09/21/2018	VARIOUS.	12/18/2018	ITG INC.	209.000	10,503	8,941	10,503				0			(1,562)	(1,562)	310	
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		02/21/2018	WEEDEN + CO.	09/21/2018	WEEDEN + CO.	42.000	3,315	2,726	3,315				0			(589)	(589)	52	
62944T 10 5	NVR ORD.		09/24/2018	WEEDEN + CO.	11/16/2018	ITG INC.	6.000	15,697	14,407	15,697				0			(1,290)	(1,290)		
774341 10 1	ROCKWELL COLLINS ORD.		11/16/2018	ITG INC.	11/26/2018	Unknown.	7.000	928	989	928				0			62	62		
882508 10 4	TEXAS INSTRUMENTS ORD.		03/15/2018	VARIOUS.	11/16/2018	ITG INC.	108.000	11,267	10,567	11,267				0			(701)	(701)	217	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		06/25/2018	VARIOUS.	09/25/2018	VARIOUS.	201.000	8,695	8,964	8,695				0			269	269	50	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		02/01/2018	VARIOUS.	11/16/2018	ITG INC.	185.000	12,572	17,066	12,572				0			4,494	4,494		
G5494J 10 3	LINDE ORD.	D	10/31/2018	VARIOUS.	11/16/2018	ITG INC.	90.000	11,817	14,226	11,817				0			2,410	2,410		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							171,111	167,210	171,111	0	0	0	0	0	0	(3,901)	(3,901)	1,183	0
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST.		02/01/2018	Not Available.	10/01/2018	Not Available.	357.101	5,636	5,635	5,636				0			(1)	(1)	48	
9299999.	Total - Common Stocks - Mutual Funds							5,636	5,635	5,636	0	0	0	0	0	0	(1)	(1)	48	0
9799998.	Total - Common Stocks							176,747	172,845	176,747	0	0	0	0	0	0	(3,902)	(3,902)	1,231	0
9899999.	Total - Preferred and Common Stocks							176,747	172,845	176,747	0	0	0	0	0	0	(3,902)	(3,902)	1,231	0
9999999.	Total - Bonds, Preferred and Common Stocks							176,747	172,845	176,747	0	0	0	0	0	0	(3,902)	(3,902)	1,231	0

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

General Interrogatories:

1. The activity for the year: Fair Value $……….0 Book/Adjusted Carrying Value $……….0
2. Average balance for the year: Fair Value $…..109,890 Book/Adjusted Carrying Value $…..109,890
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 $.....109,890 Book/Adjusted Carrying Value $.....109,890

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							
BNY Mellon	Pittsburgh, PA					1,313	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	1,313	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	1,313	XXX
0599999. Total Cash		XXX	XXX	0	0	1,313	XXX

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

1. January		4. April	1	7. July	(25,199)	10. October	(530)
2. February	1	5. May	532	8. August	(18,031)	11. November	(1,699)
3. March	956	6. June	0	9. September	(530)	12. December	1,313

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								
26200T 40 6	DREYFUS INST PREF MM HML		10/06/2016	2.380		113	0	2
316175 10 8	FIDELITY IMM:GOVT I		12/31/2018	2.240		902,169	1,696	6,351
38141W 23 2	GOLDMAN:FS MM INST		07/11/2016	2.540		60,442	126	1,177
52470G 88 2	WA INST LIQUID RSV I		08/18/2017	2.480		35,364	72	649
8699999. Total - All Other Money Market Mutual Funds						998,088	1,893	8,179
8899999. Total - Cash Equivalents						998,088	1,893	8,179

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						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	1,512,998	1,457,751		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,512,998	1,457,751	0	0

DETAILS OF WRITE-INS

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

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK