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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

CONSUMERS INSURANCE USA, INC.

NAIC Group Code..... 291, 291 (Current Period) (Prior Period)   NAIC Company Code..... 10204   Employer's ID Number..... 62-1590861

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

Incorporated/Organized..... July 27, 1994   Commenced Business..... April 21, 1995

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

OFFICERS

Name	Title	Name	Title
1. THOMAS JOSEPH OBROKTA JR. #	CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4. GRADY BRENDAN CAMPBELL	PRESIDENT

OTHER

GREGORY ARTHUR BURTON   EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON	GRADY BRENDAN CAMPBELL	AMANDA CUNNINGHAM FARNSWORTH	DAVID LYNN KAUFMAN
THOMAS JOSEPH OBROKTA JR.	CHARLES DONOVAN STAPLETON		

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

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

(Signature)	(Signature)	(Signature)
THOMAS JOSEPH OBROKTA JR.	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 7th day of February 2020

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	5,553,323	7.6	5,553,323		5,553,323	7.6
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	733,199	1.0	733,199		733,199	1.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	4,868,452	6.7	4,868,452		4,868,452	6.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	26,192,380	35.9	26,192,380		26,192,380	35.9
1.06 Industrial and Miscellaneous	16,522,641	22.7	16,522,641		16,522,641	22.7
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	53,869,995	73.9	53,869,995	0	53,869,995	73.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	7,546,282	10.4	7,546,282		7,546,282	10.4
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds	4,925,662	6.8	4,925,662		4,925,662	6.8
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	12,471,944	17.1	12,471,944	0	12,471,944	17.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	1,813,598	2.5	1,813,599		1,813,599	2.5
6.02 Cash Equivalents (Schedule E, Part 2)	3,099,031	4.3	3,099,031		3,099,031	4.3
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	4,912,630	6.7	4,912,630	0	4,912,630	6.7
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	1,630,307	2.2	1,630,307		1,630,307	2.2
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	72,884,876	100.0	72,884,877	0	72,884,877	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		1,416,404
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)	119,072	119,072
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	94,831	
	5.2 Totals, Part 3, Column 9		94,831
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)		1,630,307
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,630,307

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		62,546,559
2.	Cost of bonds and stocks acquired, Part 3, Column 7		22,817,929
3.	Accrual of discount		59,019
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	13,218	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	2,083,741	
	4.4 Part 4, Column 11	206,151	2,303,110
5.	Total gain (loss) on disposals, Part 4, Column 19		18,859
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		20,842,739
7.	Deduct amortization of premium		560,797
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 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		66,341,940
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		66,341,940

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	5,553,323	5,638,816	5,525,211	5,506,470
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	5,553,323	5,638,816	5,525,211	5,506,470
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	733,199	753,953	766,811	670,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,868,452	5,059,675	5,127,618	4,380,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	26,192,380	26,778,310	26,893,458	24,993,059
Industrial and Miscellaneous,	8. United States	14,728,782	15,504,360	14,708,892	14,691,632
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	129,946	132,188	129,909	130,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,663,913	1,705,314	1,658,577	1,700,000
	11. Totals	16,522,641	17,341,862	16,497,378	16,521,632
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	53,869,995	55,572,615	54,810,475	52,071,161
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	12,225,200	12,225,200	11,489,957	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	21,232	21,232	16,537	
	22. Other Countries	225,512	225,512	178,522	
	23. Totals	12,471,944	12,471,944	11,685,016	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	12,471,944	12,471,944	11,685,016	
	26. Total Stocks	12,471,944	12,471,944	11,685,016	
	27. Total Bonds and Stocks	66,341,940	68,044,560	66,495,491	

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	957,721	3,043,897	1,460,445	90,670	589	XXX	5,553,323	10.3	9,500,485	17.9	5,553,323	
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	957,721	3,043,897	1,460,445	90,670	589	XXX	5,553,323	10.3	9,500,485	17.9	5,553,323	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		396,655	336,544			XXX	733,199	1.4	750,290	1.4	733,199	
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	396,655	336,544	0	0	XXX	733,199	1.4	750,290	1.4	733,199	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	417,087	1,951,464	2,198,497	301,404		XXX	4,868,452	9.0	5,231,434	9.9	4,868,452	
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	417,087	1,951,464	2,198,497	301,404	0	XXX	4,868,452	9.0	5,231,434	9.9	4,868,452	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,605,057	13,042,878	6,990,767	1,468,397	1,513,054	XXX	25,620,153	47.6	21,987,444	41.5	25,620,153	
5.2 NAIC 2	572,227					XXX	572,227	1.1	1,398,118	2.6	572,227	
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	3,177,284	13,042,878	6,990,767	1,468,397	1,513,054	XXX	26,192,380	48.6	23,385,562	44.2	26,192,380	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	299,137	6,604,116	6,566,391	273,195	744,590	XXX	14,487,429	26.9	12,039,428	22.7	10,114,450	4,372,979
6.2 NAIC 2		719,205	662,946		653,060	XXX	2,035,212	3.8	2,037,189	3.8	2,035,212	
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	299,137	7,323,322	7,229,337	273,195	1,397,651	XXX	16,522,641	30.7	14,076,618	26.6	12,149,662	4,372,979
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. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	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)4,279,002	25,039,011	17,552,644	2,133,666	2,258,233	0	51,262,556	95.2	XXX	XXX	46,889,577	4,372,979
11.2 NAIC 2	(d)572,227	719,205	662,946	0	653,060	0	2,607,439	4.8	XXX	XXX	2,607,439	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	4,851,229	25,758,216	18,215,590	2,133,666	2,911,294	0	(b)53,869,995	100.0	XXX	XXX	49,497,016	4,372,979
11.8 Line 11.7 as a % of Col. 7	9.0	47.8	33.8	4.0	5.4	0.0	100.0	XXX	XXX	XXX	91.9	8.1
12. Total Bonds Prior Year												
12.1 NAIC 1	4,039,640	20,432,154	20,661,683	2,894,790	1,480,814		XXX	XXX	49,509,081	93.5	45,809,211	3,699,870
12.2 NAIC 2		2,086,812	910,215		438,281		XXX	XXX	3,435,307	6.5	3,185,441	249,867
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	4,039,640	22,518,966	21,571,898	2,894,790	1,919,095	0	XXX	XXX	(b)52,944,389	100.0	48,994,652	3,949,737
12.8 Line 12.7 as a % of Col. 9	7.6	42.5	40.7	5.5	3.6	0.0	XXX	XXX	100.0	XXX	92.5	7.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,132,941	22,983,304	15,439,759	2,075,340	2,258,233		46,889,577	87.0	45,809,211	86.5	46,889,577	XXX
13.2 NAIC 2	572,227	719,205	662,946		653,060		2,607,439	4.8	3,185,441	6.0	2,607,439	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	4,705,169	23,702,509	16,102,705	2,075,340	2,911,294	0	49,497,016	91.9	48,994,652	92.5	49,497,016	XXX
13.8 Line 13.7 as a % of Col. 7	9.5	47.9	32.5	4.2	5.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.7	44.0	29.9	3.9	5.4	0.0	91.9	XXX	XXX	XXX	91.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	146,061	2,055,707	2,112,886	58,326			4,372,979	8.1	3,699,870	7.0	XXX	4,372,979
14.2 NAIC 2							0	0.0	249,867	0.5	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	146,061	2,055,707	2,112,886	58,326	0	0	4,372,979	8.1	3,949,737	7.5	XXX	4,372,979
14.8 Line 14.7 as a % of Col. 7	3.3	47.0	48.3	1.3	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	3.8	3.9	0.1	0.0	0.0	8.1	XXX	XXX	XXX	XXX	8.1

(a) Includes $.....4,372,979 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....261,940 current year of bonds with Z designations and $.....285,015 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.

(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 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 11.08	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												
1.01 Issuer Obligations	134,371	1,143,114	817,846			XXX	2,095,331	3.9	4,867,909	9.2	2,095,331	
1.02 Residential Mortgage-Backed Securities	568,191	1,276,097	348,262	58,571	589	XXX	2,251,710	4.2	3,366,862	6.4	2,251,710	
1.03 Commercial Mortgage-Backed Securities	255,159	624,686	294,337	32,099		XXX	1,206,282	2.2	1,265,713	2.4	1,206,282	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	957,721	3,043,897	1,460,445	90,670	589	XXX	5,553,323	10.3	9,500,485	17.9	5,553,323	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		396,655	336,544			XXX	733,199	1.4	750,290	1.4	733,199	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	396,655	336,544	0	0	XXX	733,199	1.4	750,290	1.4	733,199	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	417,087	1,951,464	2,198,497	301,404		XXX	4,868,452	9.0	5,231,434	9.9	4,868,452	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	417,087	1,951,464	2,198,497	301,404	0	XXX	4,868,452	9.0	5,231,434	9.9	4,868,452	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	1,024,613	7,101,049	4,046,949		1,344,154	XXX	13,516,766	25.1	17,984,533	34.0	13,516,766	
5.02 Residential Mortgage-Backed Securities	1,922,879	5,411,584	2,732,373	1,462,811	168,900	XXX	11,698,546	21.7	3,544,158	6.7	11,698,546	
5.03 Commercial Mortgage-Backed Securities	229,793	530,245	211,445	5,586		XXX	977,069	1.8	1,856,871	3.5	977,069	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	3,177,284	13,042,878	6,990,767	1,468,397	1,513,054	XXX	26,192,380	48.6	23,385,562	44.2	26,192,380	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	150,688	5,070,981	5,003,806	214,869	1,397,651	XXX	11,837,995	22.0	8,218,562	15.5	9,785,640	2,052,355
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	2,388	21,482	1,341,376			XXX	1,365,246	2.5	1,759,163	3.3	1,365,246	
6.04 Other Loan-Backed and Structured Securities	146,061	2,230,859	884,155	58,326		XXX	3,319,400	6.2	4,098,893	7.7	998,777	2,320,624
6.05 Totals	299,137	7,323,322	7,229,337	273,195	1,397,651	XXX	16,522,641	30.7	14,076,618	26.6	12,149,662	4,372,979
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 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 11.08	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**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,726,759	15,663,263	12,403,643	516,273	2,741,804	XXX	33,051,743	61.4	XXX	XXX	30,999,388	2,052,355
11.02 Residential Mortgage-Backed Securities	2,491,070	6,687,681	3,080,634	1,521,382	169,489	XXX	13,950,256	25.9	XXX	XXX	13,950,256	0
11.03 Commercial Mortgage-Backed Securities	487,339	1,176,413	1,847,158	37,685	0	XXX	3,548,596	6.6	XXX	XXX	3,548,596	0
11.04 Other Loan-Backed and Structured Securities	146,061	2,230,859	884,155	58,326	0	XXX	3,319,400	6.2	XXX	XXX	998,777	2,320,624
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	4,851,229	25,758,216	18,215,590	2,133,666	2,911,294	0	53,869,995	100.0	XXX	XXX	49,497,016	4,372,979
11.09 Line 11.08 as a % of Col. 7	9.0	47.8	33.8	4.0	5.4	0.0	100.0	XXX	XXX	XXX	91.9	8.1
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,466,985	16,273,342	16,361,767	1,377,294	1,573,340	XXX	XXX	XXX	37,052,729	70.0	35,497,218	1,555,511
12.02 Residential Mortgage-Backed Securities	625,902	2,613,322	1,851,403	1,474,639	345,754	XXX	XXX	XXX	6,911,020	13.1	6,911,020	
12.03 Commercial Mortgage-Backed Securities	1,580,412	1,253,778	2,004,699	42,857	0	XXX	XXX	XXX	4,881,746	9.2	4,513,804	367,943
12.04 Other Loan-Backed and Structured Securities	366,340	2,378,524	1,354,029			XXX	XXX	XXX	4,098,893	7.7	2,072,609	2,026,284
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	4,039,640	22,518,966	21,571,898	2,894,790	1,919,095	0	XXX	XXX	52,944,389	100.0	48,994,652	3,949,737
12.09 Line 12.08 as a % of Col. 9	7.6	42.5	40.7	5.5	3.6	0.0	XXX	XXX	100.0	XXX	92.5	7.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,726,759	14,839,639	11,174,912	516,273	2,741,804	XXX	30,999,388	57.5	35,497,218	67.0	30,999,388	XXX
13.02 Residential Mortgage-Backed Securities	2,491,070	6,687,681	3,080,634	1,521,382	169,489	XXX	13,950,256	25.9	6,911,020	13.1	13,950,256	XXX
13.03 Commercial Mortgage-Backed Securities	487,339	1,176,413	1,847,158	37,685		XXX	3,548,596	6.6	4,513,804	8.5	3,548,596	XXX
13.04 Other Loan-Backed and Structured Securities		998,777				XXX	998,777	1.9	2,072,609	3.9	998,777	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	4,705,169	23,702,509	16,102,705	2,075,340	2,911,294	0	49,497,016	91.9	48,994,652	92.5	49,497,016	XXX
13.09 Line 13.08 as a % of Col. 7	9.5	47.9	32.5	4.2	5.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.7	44.0	29.9	3.9	5.4	0.0	91.9	XXX	XXX	XXX	91.9	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		823,625	1,228,730			XXX	2,052,355	3.8	1,555,511	2.9	XXX	2,052,355
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	367,943	0.7	XXX	0
14.04 Other Loan-Backed and Structured Securities	146,061	1,232,082	884,155	58,326		XXX	2,320,624	4.3	2,026,284	3.8	XXX	2,320,624
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	146,061	2,055,707	2,112,886	58,326	0	0	4,372,979	8.1	3,949,737	7.5	XXX	4,372,979
14.09 Line 14.08 as a % of Col. 7	3.3	47.0	48.3	1.3	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.3	3.8	3.9	0.1	0.0	0.0	8.1	XXX	XXX	XXX	XXX	8.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	300,000	300,000			
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	300,000	300,000			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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	2,941,895		2,941,895	
2. Cost of cash equivalents acquired	26,541,036		26,541,036	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	26		26	
5. Total gain (loss) on disposals	40		40	
6. Deduct consideration received on disposals	26,383,966		26,383,966	
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)	3,099,031	0	3,099,031	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	3,099,031	0	3,099,031	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 CUSIP Identification	2 Name or Description	3 Code	Location: 4 City	Location: 5 State	6 Name of Vendor or General Partner	7 NAIC Designation and Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) / Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsyl	Aberdeen Asset Management Inc.		08/24/2017		1,684,915	1,630,307	1,630,307	94,831					119,072		
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									1,684,915	1,630,307	1,630,307	94,831	0	0	0	0	119,072	0	XXX
4899999. Subtotal - Unaffiliated									1,684,915	1,630,307	1,630,307	94,831	0	0	0	0	119,072	0	XXX
5099999. Totals									1,684,915	1,630,307	1,630,307	94,831	0	0	0	0	119,072	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, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management, Inc.	08/24/2017.			119,072		
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	119,072	0	XXX
4899999. Subtotal - Unaffiliated							0	119,072	0	XXX
5099999. Totals							0	119,072	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 FR 4	UNITED STATES TREASURY				1	58,755	111.449	60,858	54,606	58,813	946	(816)			2.375	0.779	JJ	599	1,281	09/05/2018.	01/15/2025.
912828 4H 0	UNITED STATES TREASURY				1	30,210	101.548	31,560	31,079	30,918	538	48			0.625	0.788	AO	41	192	09/05/2018.	04/15/2023.
912828 5N 6	UNITED STATES TREASURY				1	684,229	105.648	686,712	650,000	681,453		(2,776)			2.875	2.003	MN	1,634	9,344	06/10/2019.	11/30/2025.
912828 K3 3	UNITED STATES TREASURY				1	95,559	99.879	98,776	98,896	98,665	1,713	800			0.125	0.960	AO	26	122	09/05/2018.	04/15/2020.
912828 MF 4	UNITED STATES TREASURY				1	35,216	100.001	35,699	35,699	35,706	618	(190)			1.375	0.829	JJ	227	485	09/05/2018.	01/15/2020.
912828 PP 9	UNITED STATES TREASURY				1	69,641	100.926	71,234	70,580	70,813	1,222	(222)			1.125	0.799	JJ	367	784	09/05/2018.	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY				1	83,431	99.794	86,680	86,859	86,051	1,505	621			0.125	0.869	AO	23	107	09/05/2018.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY				1	67,037	101.122	69,272	68,504	68,478	1,186	16			0.625	0.650	JJ	198	423	09/05/2018.	07/15/2021.
912828 TE 0	UNITED STATES TREASURY				1	75,123	100.418	78,657	78,329	77,284	1,357	407			0.125	0.668	JJ	45	97	09/05/2018.	07/15/2022.
912828 UH 1	UNITED STATES TREASURY				1	74,037	99.990	78,030	78,038	77,950	1,352	29			0.125	0.164	JJ	45	96	07/20/2017.	01/15/2023.
912828 X3 9	UNITED STATES TREASURY				1	80,831	99.852	84,524	84,649	83,334	1,466	567			0.125	0.827	AO	23	105	09/05/2018.	04/15/2022.
912828 X8 8	UNITED STATES TREASURY				1	3,042	103.731	3,112	3,000	3,032		(4)			2.375	2.217	MN	9	71	06/13/2017.	05/15/2027.
912828 XL 9	UNITED STATES TREASURY				1	72,645	102.037	77,505	75,958	74,548	1,315	249			0.375	0.725	JJ	132	281	09/05/2018.	07/15/2025.
912828 YT 1	UNITED STATES TREASURY				1	648,250	99.867	649,136	650,000	648,287		36			1.500	1.640	MN	852		12/16/2019.	11/30/2021.
0199999. U.S. Government - Issuer Obligations						2,078,007	XXX	2,111,755	2,066,197	2,095,331	13,218	(1,235)	0	0	XXX	XXX	XXX	4,221	13,388	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179S TR 8	G2 MA4160 - RMBS			4	1	140,257	100.197	143,448	143,165	140,651		(26)			2.000	2.323	MON	239	2,843	11/08/2017.	09/20/2031.
36179S TT 4	G2 MA4162 - RMBS			4	1	145,274	100.200	148,582	148,286	146,029		303			2.000	2.410	MON	247	2,948	11/08/2017.	11/20/2031.
36179T 4P 7	G2 MA5330 - RMBS			4	1	697,775	103.884	708,492	682,003	696,643		(469)			4.000	3.191	MON	2,273	27,238	07/25/2018.	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS			4	1	1,270,497	105.226	1,287,016	1,223,097	1,268,387		(842)			4.500	2.858	MON	4,587	54,975	08/30/2018.	08/20/2048.
0299999. U.S. Government - Residential Mortgage-Backed Securities						2,253,803	XXX	2,287,538	2,196,551	2,251,710	0	(1,035)	0	0	XXX	XXX	XXX	7,346	88,004	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38378K ZD 4	GNR 13101 AD - CMBS			4	1	295,547	100.148	307,824	307,369	297,747		1,319			2.623	3.513	MON	672	8,011	04/09/2018.	12/16/2053.
38379R NF 6	GNR 1729A A - CMBS			4	1	455,631	99.318	475,640	478,906	461,918		3,228			2.400	3.426	MON	958	11,484	04/05/2018.	01/16/2058.
38380J PZ 5	GNR 1826 AD - CMBS			4	1	442,223	99.697	456,060	457,447	446,617		1,975			2.500	3.319	MON	953	11,423	03/28/2018.	03/16/2052.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						1,193,401	XXX	1,239,523	1,243,723	1,206,282	0	6,523	0	0	XXX	XXX	XXX	2,583	30,918	XXX	XXX
0599999. Total - U.S. Government						5,525,211	XXX	5,638,816	5,506,470	5,553,323	13,218	4,253	0	0	XXX	XXX	XXX	14,150	132,310	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
373384 YP 5	GEORGIA ST			2	1FE	413,264	109.670	405,779	370,000	396,655		(10,291)			5.000	2.030	JJ	9,250	18,500	05/14/2018.	07/01/2024.
93974D LY 2	WASHINGTON ST			2	1FE	353,547	116.058	348,174	300,000	336,544		(6,800)			5.000	2.400	JJ	7,500	15,000	06/09/2017.	07/01/2032.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						766,811	XXX	753,953	670,000	733,199	0	(17,091)	0	0	XXX	XXX	XXX	16,750	33,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						766,811	XXX	753,953	670,000	733,199	0	(17,091)	0	0	XXX	XXX	XXX	16,750	33,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
032591 SK 6	ANAHEIM CALIF UN HIGH SCH DIST			2	1FE	475,444	125.639	502,556	400,000	463,078		(7,356)			5.000	2.688	FA	8,333	25,667	04/06/2018.	08/01/2031.
164321 HC 8	CHEROKEE CNTY S C SCH DIST NO 001				1FE	288,143	115.493	288,733	250,000	277,502		(6,219)			5.000	2.219	MS	4,167	12,500	04/10/2018.	03/01/2024.
182486 RW 2	CLARKSVILLE TENN	SD			1FE	605,105	108.301	541,505	500,000	539,889		(18,035)			5.000	1.253	MS	8,333	25,000	04/27/2016.	03/01/2022.
249174 TU 7	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1FE	365,337	117.160	351,480	300,000	344,049		(8,478)			5.000	1.860	JD	1,250	15,000	06/12/2017.	12/01/2028.
349425 5Y 0	FORT WORTH TEX			2	1FE	345,642	117.455	352,365	300,000	335,352		(6,315)			5.000	2.550	MS	5,000	15,000	05/09/2018.	03/01/2027.
349425 V9 6	FORT WORTH TEX				1FE	438,111	100.623	417,585	415,000	417,087		(12,537)			5.000	1.920	MS	6,917	20,750	04/24/2018.	03/01/2020.
354730 ZR 7	FRANKLIN TENN			2	1FE	357,150	114.905	361,951	315,000	347,233		(4,012)			4.000	2.450	AO	3,150	12,600	06/16/2017.	04/01/2031.

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
496443 QK 1	KINGSPORT TENN	SD			1FE	116,749	108.866	108,866	100,000	108,084		(2,478)			4.000	1.380	MS	1,333	4,000	06/08/2016.	03/01/2023.
534366 BA 6	LINCOLN NEB WEST HAYMARKET JT PUB AGY			2	1FE	220,398	107.604	215,208	200,000	211,437		(5,684)			5.000	2.000	JD	444	10,000	05/30/2018.	12/15/2022.
59333F SJ 0	MIAMI-DADE CNTY FLA				1FE	249,692	122.702	245,404	200,000	236,671		(5,233)			5.000	1.980	JJ	5,000	10,000	06/19/2017.	07/01/2026.
616106 KH 2	MOORESVILLE N C	SD			1FE	356,214	104.844	314,532	300,000	314,470		(11,434)			5.000	1.099	AO	3,750	15,000	04/07/2016.	04/01/2021.
64966H YM 6	NEW YORK N Y			1	1FE	303,560	132.947	332,368	250,000	301,404		(2,156)			5.968	4.203	MS	4,973	14,920	01/02/2019.	03/01/2036.
812627 DH 7	SEATTLE WASH			2	1FE	366,411	123.349	370,047	300,000	351,043		(6,276)			5.000	2.451	MN	2,500	15,000	06/29/2017.	11/01/2031.
880541 YW 1	TENNESSEE ST			2	1FE	476,832	124.727	498,908	400,000	465,121		(7,105)			5.000	2.741	FA	8,333	20,000	04/18/2018.	02/01/2035.
93974C F7 0	WASHINGTON ST			2	1FE	162,830	105.445	158,168	150,000	156,033		(4,156)			5.000	2.100	JD	625	7,500	05/07/2018.	06/01/2024.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						5,127,618	XXX	5,059,675	4,380,000	4,868,452	0	(107,473)	0	0	XXX	XXX	XXX	64,109	222,937	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						5,127,618	XXX	5,059,675	4,380,000	4,868,452	0	(107,473)	0	0	XXX	XXX	XXX	64,109	222,937	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																					
182618 MM 7	CLARKSVILLE TENN WTR SWR & GAS REV			2	1FE	310,070	124.728	311,820	250,000	299,117		(5,464)			5.000	2.321	FA	5,208	12,500	12/08/2017.	02/01/2032.
349507 AK 9	FORT WORTH TEX SPL TAX REV			2	1FE	150,000	104.357	156,536	150,000	150,000					3.375	3.374	MS	1,688	5,063	06/21/2017.	03/01/2027.
413581 NM 7	HARPETH VY UTILS DIST TENN DAVIDSON & WI				1FE	479,604	106.469	425,876	400,000	424,289		(14,316)			5.000	1.300	MS	6,667	20,000	01/20/2016.	09/01/2021.
413581 NN 5	HARPETH VY UTILS DIST TENN DAVIDSON & WI				1FE	507,620	110.139	457,077	415,000	453,478		(14,040)			5.000	1.440	MS	6,917	20,750	01/20/2016.	09/01/2022.
455057 PE 3	INDIANA ST FIN AUTH REV				1FE	444,619	102.061	423,553	415,000	421,885		(13,577)			5.250	1.900	JJ	10,894	21,788	04/23/2018.	07/01/2020.
46613C 2A 2	JEA FLA ELEC SYS REV				1FE	573,030	106.109	530,545	500,000	529,153		(16,292)			5.000	1.604	AO	6,250	25,000	04/05/2017.	10/01/2021.
46874T CS 9	JACKSON TENN HOSP REV				1FE	687,302	104.398	621,168	595,000	616,142		(16,525)			5.000	2.100	AO	7,438	29,750	07/14/2015.	04/01/2021.
499291 FD 9	KNOX-CHAPMAN TENN UTIL DIST KNOX CNTY WT				1FE	555,860	108.237	541,185	500,000	529,414		(9,426)			4.000	1.971	JJ	10,000	20,000	02/10/2017.	01/01/2023.
49952M CK 0	KNOX CNTY TENN HEALTH EDL & HSG FACS BRD				2FE	627,956	102.185	572,236	560,000	572,227		(18,116)			5.000	1.681	MS	9,333	28,000	10/14/2016.	09/01/2020.
523724 AR 3	LEE CNTY N C LTD OBLIG			2	1FE	363,993	123.832	383,879	310,000	356,140		(4,810)			5.000	2.970	MN	2,583	15,500	04/19/2018.	05/01/2034.
56184N AB 5	MANATEE CNTY FLA HSG FIN AUTH HOMEOWNER			2	1FE	32,400	102.261	30,678	30,000	30,501		(299)			5.900	4.816	MS	590	1,439	07/09/2012.	09/01/2040.
576000 ML 4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	277,690	109.972	274,930	250,000	267,408		(6,375)			5.000	2.250	FA	4,722	12,500	05/15/2018.	08/15/2026.
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1FE	750,000	99.970	749,775	750,000	750,000					3.395	3.395	AO	2,900		11/07/2019.	10/15/2040.
592190 LF 7	METROPOLITAN NASHVILLE ARPT AUTH TENN AR				1FE	375,685	107.112	353,470	330,000	348,085		(7,016)			4.000	1.750	JJ	6,600	13,200	12/09/2015.	07/01/2022.
606092 FD 1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1FE	351,190	150.197	375,493	250,000	348,767		(2,423)			7.897	4.934	JJ	9,871	9,871	01/02/2019.	01/01/2042.
64480P AT 6	NEW HANOVER CNTY N C LTD OBLIG	SD			1FE	160,832	108.767	146,835	135,000	143,308		(4,229)			5.000	1.719	JD	563	6,750	09/23/2015.	12/01/2021.
646066 Q9 4	NEW JERSEY ST EDL FACS AUTH REV			2	1FE	377,262	125.719	377,157	300,000	359,524		(7,230)			5.000	2.124	JJ	7,500	15,000	06/28/2017.	07/01/2029.
64971X CK 2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	370,149	124.799	374,397	300,000	355,857		(6,633)			5.000	2.310	FA	6,250	15,000	10/25/2017.	08/01/2029.
64972G BX 1	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1FE	446,544	111.851	447,404	400,000	431,935		(8,715)			5.000	2.569	JD	889	20,000	04/19/2018.	06/15/2035.
677561 JB 9	OHIO ST HOSP FAC REV			2	1FE	118,410	103.816	114,198	110,000	113,196		(3,131)			5.000	2.050	JJ	2,750	5,500	04/25/2018.	01/01/2022.
677581 GQ 7	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ				1FE	338,151	111.315	333,945	300,000	324,523		(7,960)			5.000	2.129	JD	667	15,000	03/28/2018.	12/15/2022.
696543 NP 8	PALM BEACH CNTY FLA PUB IMPT REV	SD			1FE	892,118	107.112	803,340	750,000	793,755		(23,281)			5.000	1.750	MN	6,250	37,500	08/24/2015.	11/01/2021.
736806 AZ 3	PORTLAND TENN WTR & SWR SYS REV				1FE	530,295	102.041	510,205	500,000	508,677		(6,820)			3.000	1.590	AO	3,750	15,000	09/28/2016.	04/01/2021.
751073 KP 1	RALEIGH DURHAM N C ARPT AUTH ARPT REV			2	1FE	528,372	116.382	523,719	450,000	505,589		(9,619)			5.000	2.510	MN	3,750	22,500	08/01/2017.	05/01/2029.
751100 JW 9	RALEIGH N C COMB ENTERPRISE SYS REV			2	1FE	338,139	112.215	336,645	300,000	325,540		(7,696)			5.000	2.200	MS	5,000	15,000	05/07/2018.	03/01/2025.
786089 HN 5	SACRAMENTO CALIF WTR REV			2	1FE	330,757	127.579	338,084	265,000	315,820		(5,997)			5.000	2.261	MS	4,417	13,250	06/16/2017.	09/01/2029.
793323 SC 1	ST PETERSBURG FLA PUB UTIL REV			2	1FE	233,373	120.239	228,454	190,000	220,805		(5,002)			5.000	2.000	AO	2,375	9,500	06/09/2017.	10/01/2027.
79642B X8 1	SAN ANTONIO TEX WTR REV				1FE	291,678	118.854	297,135	250,000	282,840		(5,659)			5.000	2.380	MN	1,597	12,500	06/04/2018.	05/15/2025.
797412 CP 6	SAN DIEGO CNTY CALIF WTR AUTH WTR REV			1,2	1FE	368,783	122.355	367,065	300,000	350,360		(7,342)			5.000	2.150	MN	2,500	15,000	06/09/2017.	05/01/2030.
79765R 5F 2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1FE	250,898	100.823	252,058	250,000	250,898					3.523	3.478	MN			12/16/2019.	11/01/2041.

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
821697 M2 2	SHELBY CNTY TENN HEALTH EDL & HSG FACS B				1FE	173,913	105.985	153,678	145,000	152,539		(4,659)			5.000	1.661	FA	3,021	7,250	03/26/2015.	08/01/2021.
880558 GP 0	TENNESSEE ST SCH BD AUTH			1	1FE	750,773	100.860	756,450	750,000	750,321		(170)			2.138	2.114	MN	2,673	16,035	04/05/2017.	11/01/2021.
882117 7C 2	TEXAS A & M UNIV PERM UNIV FD			2	1FE	245,383	97.389	243,473	250,000	245,387		4			3.100	3.197	JJ	301		12/13/2019.	07/01/2049.
914455 QK 9	UNIVERSITY MICH UNIV REVS				1FE	248,340	116.147	249,716	215,000	239,287		(5,389)			5.000	2.200	AO	2,688	10,750	04/19/2018.	04/01/2024.
917567 EX 3	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	500,000	101.526	507,630	500,000	500,000					3.443	3.443	JD	1,674		11/07/2019.	12/15/2042.
917567 EY 1	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	250,000	100.661	251,653	250,000	250,000					3.393	3.393	JD	825		11/07/2019.	12/15/2036.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						14,231,186	XXX	13,821,461	12,615,000	13,516,766	0	(248,207)	0	0	XXX	XXX	XXX	151,098	486,895	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																					
3132A5 G3 3	FH ZS4718 - RMBS			4	1	682,898	105.087	679,721	646,818	681,703		2,301			4.000	2.671	MON	2,156	10,780	05/31/2017.	05/01/2047.
3132A5 HB 4	FH ZS4726 - RMBS			4	1	763,170	103.755	766,787	739,036	760,870		1,142			3.500	2.886	MON	2,156	10,778	05/31/2017.	07/01/2047.
31376K KS 4	FN 357705 - RMBS			4	1	409,150	112.561	420,588	373,653	407,081		(3,218)			5.500	3.012	MON	1,713	20,228	04/06/2018.	02/01/2035.
3138A4 BF 1	FN AH2737 - RMBS			4	1	276,984	103.675	282,920	272,891	276,771		55			4.000	3.645	MON	910	10,889	03/27/2018.	01/01/2041.
3138AF F4 7	FN AI1986 - RMBS			4	1	104,327	104.277	103,608	99,359	103,247		(564)			4.000	2.064	MON	331	3,796	08/03/2017.	05/01/2026.
3138WH RL 8	FN AS7690 - RMBS			4	1	3,429,159	105.800	3,611,123	3,413,160	3,429,232		73			3.500	3.383	MON	9,955	99,551	01/29/2019.	08/01/2046.
3140FP C9 8	FN BE3695 - RMBS			4	1	1,394,072	103.807	1,416,599	1,364,647	1,394,837		765			3.500	3.029	MON	3,980	23,881	05/30/2019.	06/01/2047.
3140GY GZ 6	FN BH9215 - RMBS			4	1	431,726	103.988	437,393	420,619	431,695		(31)			3.500	2.952	MON	1,227	7,361	06/05/2019.	01/01/2048.
3140Q9 NW 9	FN CA2204 - RMBS			4	1	525,390	105.642	533,846	505,335	526,478		1,088			4.500	3.085	MON	1,895	17,055	02/13/2019.	08/01/2048.
3140QA NN 6	FN CA3096 - RMBS			4	1	1,505,910	105.628	1,517,288	1,436,445	1,507,957		2,047			4.500	2.724	MON	5,387	48,480	03/22/2019.	02/01/2049.
3140X4 H2 5	FN FM1148 - RMBS			4	1	1,303,007	103.746	1,316,839	1,269,291	1,304,484		1,477			3.500	2.842	MON	3,702	18,510	06/26/2019.	12/01/2048.
3140X4 M4 5	FN FM1278 - RMBS			4	1	198,715	102.862	194,801	189,381	198,177		(538)			3.000	1.654	MON	473	1,894	07/30/2019.	07/01/2034.
31417Y 4D 6	FN MA0819 - RMBS			4	1	209,651	103.668	214,129	206,553	209,850		(363)			4.000	3.604	MON	689	8,049	03/27/2018.	07/01/2041.
31418C GJ 7	FN MA2900 - RMBS			4	1	410,083	100.625	414,459	411,885	410,203		173			3.000	3.057	MON	1,030	12,277	10/19/2017.	01/01/2047.
31418U 5D 2	FN AD7143 - RMBS			4	1	56,423	102.060	56,044	54,913	55,961		(161)			3.500	2.154	MON	160	1,805	08/03/2017.	07/01/2025.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						11,700,664	XXX	11,966,144	11,403,984	11,698,546	0	4,247	0	0	XXX	XXX	XXX	35,763	295,333	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136AT 5G 5	FNA 16M11B AL - CMBS			4	1	453,630	100.372	474,066	472,307	471,517		11,870			2.944	5.847	MON	1,159	14,337	04/04/2018.	07/25/2039.
3136AY 6U 2	FNA 17M15B AS2 - CMBS			4	1	77,797	103.500	82,800	80,000	78,320		309			3.136	3.647	MON	209	2,529	03/27/2018.	11/25/2027.
3137F1 G3 6	FHMS K065 A1 - CMBS			4	1	430,180	102.862	433,840	421,768	427,231		(1,134)			2.864	2.495	MON	1,007	12,048	07/12/2017.	10/25/2026.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						961,607	XXX	990,706	974,075	977,069	0	11,045	0	0	XXX	XXX	XXX	2,374	28,914	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						26,893,458	XXX	26,778,310	24,993,059	26,192,380	0	(232,914)	0	0	XXX	XXX	XXX	189,235	811,143	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00913R AD 8	AIR LIQUIDE FINANCE SA		C	1,2	1FE	466,770	99.423	497,115	500,000	470,200		3,430			2.500	3.501	MS	3,264	12,500	02/12/2019.	09/27/2026.
02665W CQ 2	AMERICAN HONDA FINANCE CORP			1	1FE	249,795	105.604	264,010	250,000	249,842		38			3.625	3.643	AO	2,039	9,063	10/03/2018.	10/10/2023.
035240 AJ 9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2FE	248,035	105.385	263,463	250,000	248,487		343			3.500	3.663	JJ	4,108	8,750	09/11/2018.	01/12/2024.
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1FE	379,764	106.926	427,704	400,000	381,924		1,768			3.705	4.359	AO	2,758	14,820	10/10/2018.	04/24/2028.
09062X AC 7	BIOGEN INC			1	1FE	153,026	100.735	151,103	150,000	150,688		(959)			2.900	2.238	MS	1,281	4,350	07/06/2017.	09/15/2020.
10373Q AE 0	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	250,000	113.105	282,763	250,000	250,000					4.234	4.234	MN	1,617	10,585	11/01/2018.	11/06/2028.
125523 AF 7	CIGNA CORP			1,2	2FE	249,868	104.880	262,200	250,000	249,900		33			3.750	3.762	JJ	4,323	7,760	09/06/2018.	07/15/2023.
1267H0 CH 6	CABCO TRUST FOR TEXACO CAPITAL INC	@			1FE	86,560	91.708	117,386	128,000	111,708		4,942				5.301	N/A			12/09/2013.	10/01/2022.
149123 CF 6	CATERPILLAR INC			1,2	1FE	495,450	100.413	502,065	500,000	495,476		26			3.250	3.298	MS	4,604		09/16/2019.	09/19/2049.
172967 LQ 2	CITIGROUP INC			1,2	1FE	217,969	101.665	224,680	221,000	219,097		633			2.700	3.020	AO	1,061	5,967	04/04/2018.	10/27/2022.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N AK 7	COMCAST CORP			1	1FE	219,166	141.821	235,423	166,000	214,869		(2,175)			6.500	3.978	MN	1,379	10,790	04/04/2018.	11/15/2035.
210518 DC 7	CONSUMERS ENERGY CO			1,2	1FE	249,380	110.588	276,470	250,000	249,440		52			3.800	3.830	MN	1,214	9,553	10/29/2018.	11/15/2028.
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)				1FE	524,195	106.391	531,955	500,000	522,113		(2,082)			3.625	2.616	MS	5,639	9,063	07/09/2019.	09/09/2024.
26441C AX 3	DUKE ENERGY CORP			1,2	2FE	224,963	103.059	237,036	230,000	225,790		467			3.150	3.422	FA	2,737	7,245	04/04/2018.	08/15/2027.
26442C AS 3	DUKE ENERGY CAROLINAS LLC			1,2	1FE	244,573	103.308	258,270	250,000	245,069		497			2.950	3.271	JD	615	7,375	03/19/2019.	12/01/2026.
26824K AA 2	AIRBUS GROUP FINANCE BV		C	1	1FE	242,023	101.682	254,205	250,000	243,856		1,738			2.700	3.497	AO	1,388	6,750	12/10/2018.	04/17/2023.
29273R BJ 7	ENERGY TRANSFER PARTNERS LP			1,2	2FE	206,728	115.973	231,946	200,000	206,562		(110)			6.125	5.875	JD	544	12,250	04/04/2018.	12/15/2045.
316773 CU 2	FIFTH THIRD BANCORP			2	2FE	220,028	101.276	224,833	222,000	220,819		455			2.600	2.825	JD	257	5,772	04/04/2018.	06/15/2022.
377372 AL 1	GLAXOSMITHKLINE CAPITAL INC			1	1FE	450,936	104.299	469,346	450,000	450,682		(188)			3.375	3.327	MN	1,941	15,188	07/20/2018.	05/15/2023.
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1FE	249,483	101.229	253,073	250,000	249,522		39			2.300	2.344	FA	2,284		07/30/2019.	08/15/2024.
46647P AU 0	JPMORGAN CHASE & CO			1,2,5	1FE	508,470	105.405	527,025	500,000	506,851		(1,619)			3.797	3.379	JJ	8,332	9,493	02/26/2019.	07/23/2024.
478160 CM 4	JOHNSON & JOHNSON			1,2	1FE	249,058	109.594	273,985	250,000	249,114		18			3.500	3.520	JJ	4,035	8,750	11/08/2017.	01/15/2048.
487836 BU 1	KELLOGG CO			1,2	2FE	219,990	104.511	234,105	224,000	220,627		359			3.400	3.619	MN	973	7,616	03/27/2018.	11/15/2027.
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II				1FE	498,980	105.410	527,050	500,000	499,087		107			3.400	3.433	MS	5,336	8,500	03/05/2019.	03/08/2026.
641062 AD 6	NESTLE HOLDINGS INC			1,2	1FE	249,955	104.610	261,525	250,000	249,966		8			3.350	3.354	MS	2,257	8,375	09/17/2018.	09/24/2023.
641062 AE 4	NESTLE HOLDINGS INC			1,2	1FE	260,623	107.301	268,253	250,000	259,443		(1,179)			3.500	2.763	MS	2,358	4,375	03/27/2019.	09/24/2025.
655844 BY 3	NORFOLK SOUTHERN CORP			1,2	2FE	231,578	113.058	282,645	250,000	231,942		334			4.150	4.593	FA	3,545	10,375	11/20/2018.	02/28/2048.
674599 CJ 2	OCCIDENTAL PETROLEUM CORP			1,2	2FE	214,926	101.303	208,684	206,000	214,556		(183)			4.400	4.137	AO	1,914	9,064	04/04/2018.	04/15/2046.
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	249,883	109.468	273,670	250,000	249,896		20			3.700	3.706	MN	1,182	9,250	08/07/2018.	11/15/2028.
68389X BS 3	ORACLE CORP			1,2	1FE	218,720	103.951	229,732	221,000	219,283		319			2.950	3.122	MN	833	6,520	04/04/2018.	11/15/2024.
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC			2	1FE	249,523	101.276	253,190	250,000	249,550		28			2.600	2.630	JJ	2,853		07/18/2019.	07/23/2026.
69353R FG 8	PNC BANK NA			2	1FE	234,798	104.328	260,820	250,000	236,513		1,449			3.100	3.908	AO	1,421	7,750	10/23/2018.	10/25/2027.
717081 EP 4	PFIZER INC			1,2	1FE	249,603	109.668	274,170	250,000	249,649		34			3.600	3.619	MS	2,650	9,200	09/04/2018.	09/15/2028.
717081 ES 8	PFIZER INC			1,2	1FE	249,873	103.860	259,650	250,000	249,892		20			2.950	2.961	MS	2,172	3,769	03/04/2019.	03/15/2024.
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	249,960	109.079	272,698	250,000	249,963		3			3.650	3.652	MS	3,042	8,973	09/05/2018.	09/01/2028.
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	199,784	101.997	203,994	200,000	199,857		30			2.750	2.767	JD	76	5,500	06/21/2017.	06/26/2024.
80685X AB 7	SCHLUMBERGER FINANCE CANADA LTD		C	2	1FE	129,909	101.683	132,188	130,000	129,946		18			2.650	2.665	MN	392	3,445	11/14/2017.	11/20/2022.
828807 DG 9	SIMON PROPERTY GROUP LP			1,2	1FE	499,505	99.521	497,605	500,000	499,534		29			2.000	2.021	MS	3,000		09/04/2019.	09/13/2024.
855244 AP 4	STARBUCKS CORP			1,2	2FE	216,411	107.468	233,206	217,000	216,529		49			3.500	3.531	MS	2,532	7,595	04/04/2018.	03/01/2028.
89236T FN 0	TOYOTA MOTOR CREDIT CORP			1	1FE	249,510	105.240	263,100	250,000	249,628		92			3.450	3.493	MS	2,420	8,625	09/17/2018.	09/20/2023.
904764 BC 0	UNILEVER CAPITAL CORP			1,2	1FE	247,555	108.454	271,135	250,000	247,848		221			3.500	3.622	MS	2,406	8,750	09/04/2018.	03/22/2028.
91324P DK 5	UNITEDHEALTH GROUP INC			1	1FE	250,875	110.349	275,873	250,000	250,788		(78)			3.850	3.806	JD	428	9,625	09/26/2018.	06/15/2028.
931142 EE 9	WALMART INC			1,2	1FE	251,690	110.179	275,448	250,000	251,490		(152)			3.700	3.616	JD	128	9,250	08/13/2018.	06/26/2028.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						11,809,885	XXX	12,524,791	11,865,000	11,837,995	0	8,874	0	0	XXX	XXX	XXX	97,334	322,579	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
08160B AD 6	BMARK 18B5 A4 - CMBS			4	1FM	1,107,250	111.876	1,202,670	1,075,000	1,103,305		(2,900)			4.208	3.854	MON	3,769	45,232	07/27/2018.	07/17/2051.
30303K AE 6	FRESB 17SB35 A1F - CMBS			4	1Z	262,194	102.290	266,923	260,947	261,940		(50)			2.930	2.854	MON	637	7,607	07/20/2017.	07/25/2027.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,369,444	XXX	1,469,593	1,335,947	1,365,246	0	(2,950)	0	0	XXX	XXX	XXX	4,406	52,839	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
124166 AA 7	BMILK 1 A1 - CDO		C	4	1FE	250,000	100.000	250,000	250,000	250,000					3.086	3.006	JAJO	1,672	9,752	08/27/2018.	10/15/2031.
17305E FR 1	CCCIT 14A5 A5 - ABS			4	1FE	497,578	101.169	505,847	500,000	498,891		748			2.680	2.838	JD	893	13,400	03/27/2018.	06/07/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26244G AE 5	DRSLF 40R AR - CDO			4	1FE	500,000	100.000	500,000	500,000	500,000					3.010	3.018	FMAN	1,965	18,212	08/13/2018.	08/15/2031.
38137P AQ 3	GLD10 10R AR - CDO		D	4	1FE	500,000	100.000	500,000	500,000	500,000					3.086	3.097	JAJO	3,086	18,422	08/08/2018.	07/21/2031.
43284B AA 0	HGVT 18A A - ABS			4	1FE	393,642	102.847	404,858	393,651	393,643		37			3.540	3.567	MON	232	13,940	09/11/2018.	02/25/2032.
80286J AA 3	SREV 19A A - ABS			4	1FE	349,954	99.561	348,464	350,000	349,954		0			2.510	2.511	MON	146	708	11/20/2019.	01/26/2032.
82653E AA 5	SRFC 191 A - ABS			4	1FE	327,028	100.899	329,974	327,033	327,027		(1)			3.200	3.222	MON	320	7,984	03/12/2019.	01/22/2036.
92347Y AC 8	VZOT 19A B - ABS			4	1FE	499,847	101.667	508,335	500,000	499,886		39			3.020	3.049	MON	461	11,619	03/05/2019.	09/20/2023.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					3,318,048	XXX	3,347,478	3,320,684	3,319,400	0	824	0	0	XXX	XXX	XXX	8,775	94,037	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					16,497,378	XXX	17,341,862	16,521,632	16,522,641	0	6,748	0	0	XXX	XXX	XXX	110,516	469,454	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					34,013,507	XXX	34,271,634	31,596,197	33,051,743	13,218	(365,132)	0	0	XXX	XXX	XXX	333,513	1,079,299	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					13,954,467	XXX	14,253,682	13,600,535	13,950,256	0	3,212	0	0	XXX	XXX	XXX	43,108	383,338	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities					3,524,452	XXX	3,699,822	3,553,745	3,548,596	0	14,618	0	0	XXX	XXX	XXX	9,364	112,670	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					3,318,048	XXX	3,347,478	3,320,684	3,319,400	0	824	0	0	XXX	XXX	XXX	8,775	94,037	XXX	XXX
8399999.	Grand Total - Bonds					54,810,475	XXX	55,572,615	52,071,161	53,869,995	13,218	(346,478)	0	0	XXX	XXX	XXX	394,760	1,669,344	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	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			185.000	9,787	52.900	9,787	8,228		200		1,358		1,358		12/18/2018.	
001084 10 2	AGCO ORD			20.000	1,545	77.250	1,545	1,366		10		179		179		03/20/2019.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			112.000	1,980	17.680	1,980	2,073	18	226		16		16		10/09/2018.	
00130H 10 5	THE AES CORPORATION			160.000	3,184	19.900	3,184	2,373		87		870		870		10/09/2018.	
00164V 10 3	AMC NETWORKS CL A ORD			15.000	593	39.500	593	878				(285)		(285)		04/22/2019.	
00206R 10 2	AT&T ORD			1,482.000	57,917	39.080	57,917	50,879		2,941		15,620		15,620		12/18/2018.	
002824 10 0	ABBOTT LABORATORIES ORD			384.000	33,354	86.860	33,354	21,136		492		5,580		5,580		06/22/2018.	
00287Y 10 9	ABBVIE ORD			310.000	27,447	88.540	27,447	29,320		1,327		(1,132)		(1,132)		10/09/2018.	
003654 10 0	ABIOMED ORD			15.000	2,559	170.590	2,559	2,643				(84)		(84)		12/16/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			25.000	831	33.220	831	740				91		91		04/22/2019.	
00507V 10 9	ACTIVISION BLIZZARD ORD			155.000	9,210	59.420	9,210	12,036		57		1,992		1,992		10/09/2018.	
00508Y 10 2	ACUITY BRANDS ORD			10.000	1,380	138.000	1,380	1,240		1		141		141		08/14/2019.	
00724F 10 1	ADOBE ORD			119.000	39,247	329.810	39,247	21,200				12,325		12,325		10/09/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			20.000	3,203	160.160	3,203	3,378	1	5		54		54		10/09/2018.	
00766T 10 0	AECOM ORD			40.000	1,725	43.130	1,725	1,295				665		665		10/09/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			185.000	8,484	45.860	8,484	5,041				5,069		5,069		10/09/2018.	
008252 10 8	AFFILIATED MANAGERS GROUP ORD			13.000	1,102	84.740	1,102	1,776		17		(165)		(165)		10/09/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			78.000	6,654	85.310	6,654	4,931	14	51		1,392		1,392		10/09/2018.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			15.000	716	47.750	716	748				(32)		(32)		06/28/2019.	
00912X 30 2	AIR LEASE CL A ORD			25.000	1,188	47.520	1,188	1,090	4	13		433		433		10/09/2018.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			55.000	12,924	234.990	12,924	8,507	64	252		4,122		4,122		12/18/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			40.000	3,455	86.380	3,455	2,598				1,012		1,012		10/09/2018.	
011659 10 9	ALASKA AIR GROUP ORD			30.000	2,033	67.750	2,033	1,879		42		207		207		10/09/2018.	
012653 10 1	ALBEMARLE ORD			30.000	2,191	73.040	2,191	2,919	11	43		(121)		(121)		10/09/2018.	
013872 10 6	ALCOA ORD			45.000	968	21.510	968	1,694				(228)		(228)		10/09/2018.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			27.000	4,363	161.580	4,363	3,415	28	106		1,251		1,251		10/09/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			45.000	4,867	108.150	4,867	5,877				486		486		10/09/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			17.000	4,744	279.040	4,744	5,462				1,183		1,183		10/09/2018.	
017175 10 0	ALLEGHANY ORD			3.000	2,399	799.570	2,399	1,699				529		529		10/30/2017.	
018802 10 8	ALLIANT ENERGY ORD			45.000	2,463	54.740	2,463	1,859		64		562		562		06/22/2018.	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			30.000	1,450	48.320	1,450	1,510		18		132		132		10/09/2018.	
020002 10 1	ALLSTATE ORD			62.000	6,972	112.450	6,972	5,788	31	116		1,849		1,849		09/28/2017.	
02005N 10 0	ALLY FINANCIAL ORD			105.000	3,209	30.560	3,209	2,808		71		830		830		10/09/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			25.000	2,879	115.170	2,879	2,042				1,057		1,057		10/09/2018.	
02079K 10 7	ALPHABET CL C ORD			61.000	81,558	1,337.020	81,558	58,023				18,386		18,386		10/09/2018.	
02079K 30 5	ALPHABET CL A ORD			64.000	85,721	1,339.390	85,721	61,197				17,835		17,835		10/15/2019.	
02156B 10 3	ALTERYX CL A ORD			15.000	1,501	100.070	1,501	1,637				(136)		(136)		06/28/2019.	
02209S 10 3	ALTRIA GROUP ORD			418.000	20,862	49.910	20,862	26,582	351	1,331		217		217		10/09/2018.	
023135 10 6	AMAZON COM ORD			85.000	157,066	1,847.840	157,066	158,447				28,088		28,088		08/14/2019.	
023608 10 2	AMEREN ORD			59.000	4,531	76.800	4,531	3,631		113		683		683		10/09/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			100.000	2,868	28.680	2,868	3,356		40		(343)		(343)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			35.000	1,646	47.030	1,646	1,457		65		197		197		10/09/2018.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			115.000	10,869	94.510	10,869	8,873		312		2,274		2,274		12/18/2018.	
025816 10 9	AMERICAN EXPRESS ORD			173.000	21,537	124.490	21,537	17,297		277		5,046		5,046		10/09/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			15.000	1,645	109.650	1,645	1,566		74		287		287		06/22/2018.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			65.000	1,704	26.210	1,704	1,370	3	13		413		413		10/09/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			218.000	11,190	51.330	11,190	11,649		189		666		666		08/14/2019.	
03027X 10 0	AMERICAN TOWER REIT			107.000	24,591	229.820	24,591	15,126	108	386		7,664		7,664		10/09/2018.	
030420 10 3	AMERICAN WATER WORKS ORD			37.000	4,545	122.850	4,545	3,003		72		1,187		1,187		06/22/2018.	
03064D 10 8	AMERICOLD REALTY ORD			50.000	1,753	35.060	1,753	1,621	10	10		132		132		06/28/2019.	
03073E 10 5	AMERISOURCEBERGEN ORD			40.000	3,401	85.020	3,401	3,637		64		425		425		10/09/2018.	
03076C 10 6	AMERIPRISE FINANCE ORD			35.000	5,830	166.580	5,830	5,216		133		2,177		2,177		10/09/2018.	
031100 10 0	AMETEK ORD			59.000	5,885	99.740	5,885	3,977		33		1,890		1,890		10/09/2018.	
031162 10 0	AMGEN ORD			141.000	33,991	241.070	33,991	28,619		818		6,542		6,542		10/09/2018.	
032095 10 1	AMPHENOL CL A ORD			71.000	7,684	108.230	7,684	5,781	18	67		1,932		1,932		10/09/2018.	
032654 10 5	ANALOG DEVICES ORD			90.000	10,696	118.840	10,696	7,908		194		2,971		2,971		12/18/2018.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			303.000	2,854	9.420	2,854	3,105	76	333		(121)		(121)		10/09/2018.	
03662Q 10 5	ANSYS ORD			15.000	3,861	257.410	3,861	1,844				1,717		1,717		08/11/2017.	
036752 10 3	ANTHEM ORD			46.000	13,893	302.030	13,893	12,808		147		1,812		1,812		10/09/2018.	
03676B 10 2	ANTERO MIDSTREAM ORD			7,200.000	54,648	7.590	54,648	78,783		4,140		(24,135)		(24,135)		12/19/2019.	
037411 10 5	APACHE ORD			95.000	2,431	25.590	2,431	4,684		95		(63)		(63)		10/09/2018.	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD			41.000	2,117	51.640	2,117	1,868		129		257		257		02/28/2019.	
03755L 10 4	APERGY ORD			20.000	676	33.780	676	846				(170)		(170)		04/22/2019.	
037833 10 0	APPLE ORD			958.000	281,317	293.650	281,317	207,912		2,936		127,391		127,391		04/22/2019.	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			21.000	341	16.250	341	376		25		42		42		08/11/2017.	
038222 10 5	APPLIED MATERIAL ORD			205.000	12,513	61.040	12,513	7,325		170		5,802		5,802		10/09/2018.	
038336 10 3	APTARGROUP ORD			13.000	1,503	115.620	1,503	1,089		18		280		280		06/22/2018.	
03836W 10 3	AQUA AMERICA ORD			37.000	1,737	46.940	1,737	1,248		34		472		472		06/22/2018.	
03852U 10 6	ARAMARK ORD			60.000	2,604	43.400	2,604	2,500		26		866		866		10/09/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			133.000	6,165	46.350	6,165	6,460		186		716		716		10/09/2018.	
03965L 10 0	ARCONIC ORD			100.000	3,077	30.770	3,077	2,285		12		1,391		1,391		10/09/2018.	
040413 10 6	ARISTA NETWORKS ORD			17.000	3,458	203.400	3,458	3,911				(124)		(124)		10/09/2018.	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD			15.000	1,410	93.970	1,410	1,458		6		(48)		(48)		06/28/2019.	
042735 10 0	ARROW ELECTRONICS ORD			12.000	1,017	84.740	1,017	904				189		189		08/11/2017.	
044186 10 4	ASHLAND GLOBAL ORD			15.000	1,148	76.530	1,148	1,196		16		84		84		10/09/2018.	
045327 10 3	ASPEN TECHNOLOGY ORD			20.000	2,419	120.930	2,419	2,126				775		775		10/09/2018.	
045487 10 5	ASSOCIATED BANCORP ORD			45.000	992	22.040	992	1,194		31		101		101		10/09/2018.	
04621X 10 8	ASSURANT ORD			10.000	1,311	131.080	1,311	1,024		24		416		416		06/22/2018.	
049560 10 5	ATMOS ENERGY ORD			23.000	2,573	111.860	2,573	2,015		49		440		440		06/22/2018.	
052769 10 6	AUTODESK ORD			45.000	8,256	183.460	8,256	6,429				2,468		2,468		10/09/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			105.000	17,903	170.500	17,903	12,043	96	332		4,135		4,135		10/09/2018.	
053332 10 2	AUTOZONE ORD			3.000	3,574	1,191.310	3,574	2,348				1,059		1,059		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			36.000	7,549	209.700	7,549	6,126	55	217		1,283		1,283		10/09/2018.	
053611 10 9	AVERY DENNISON ORD			15.000	1,962	130.820	1,962	1,395		34		615		615		08/11/2017.	
053807 10 3	AVNET ORD			11.000	467	42.430	467	407		9		71		71		08/11/2017.	
05541T 10 1	BGC PARTNERS CL A ORD			70.000	416	5.940	416	383		29		32		32		04/22/2019.	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			1,400.000	21,854	15.610	21,854	25,094		1,783		98		98		12/12/2018.	
05605H 10 0	BWX TECHNOLOGIES ORD			18.000	1,117	62.080	1,117	1,070		12		429		429		06/22/2018.	
05722G 10 0	BAKER HUGHES CL A ORD			160.000	4,101	25.630	4,101	4,598		83		617		617		10/15/2019.	
058498 10 6	BALL ORD			82.000	5,303	64.670	5,303	3,534		45		1,533		1,533		10/09/2018.	
060505 10 4	BANK OF AMERICA ORD			1,585.000	55,824	35.220	55,824	45,252		1,046		16,769		16,769		12/18/2018.	
062540 10 9	BANK OF HAWAII ORD			9.000	856	95.160	856	729		23		251		251		06/22/2018.	
064058 10 0	BANK OF NEW YORK MELLON ORD			132.000	6,644	50.330	6,644	6,896		156		430		430		10/09/2018.	
06417N 10 3	BANK OZK ORD			30.000	915	30.505	915	1,147		28		230		230		10/09/2018.	
06652K 10 3	BANKUNITED ORD			25.000	914	36.560	914	878		11		36		36		04/22/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			100.000	8,362	83.620	8,362	6,072	22	82		1,780		1,780		11/30/2017.	
075887 10 9	BECTON DICKINSON ORD			64.000	17,406	271.970	17,406	14,532		186		2,986		2,986		10/09/2018.	
084423 10 2	WR BERKLEY ORD			25.000	1,728	69.100	1,728	1,140		42		452		452		08/11/2017.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			383.000	86,750	226.500	86,750	73,440				8,603		8,603		08/14/2019.	
08579W 10 3	BERRY GLOBAL GROUP ORD			35.000	1,662	47.490	1,662	1,576				(1)		(1)		10/09/2018.	
086516 10 1	BEST BUY ORD			60.000	5,268	87.800	5,268	4,143	30	60		1,125		1,125		03/20/2019.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			5.000	1,850	370.030	1,850	1,449				689		689		10/09/2018.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			45.000	3,805	84.550	3,805	4,693				(27)		(27)		10/09/2018.	
09062X 10 3	BIOGEN ORD			29.000	8,605	296.730	8,605	9,993				(122)		(122)		10/09/2018.	
09073M 10 4	BIO TECHNE ORD			7.000	1,537	219.510	1,537	823		9		524		524		08/11/2017.	
09215C 10 5	BLACK KNIGHT ORD			35.999	2,321	64.480	2,321	1,791				699		699		10/09/2018.	
09247X 10 1	BLACKROCK ORD			32.000	16,086	502.700	16,086	13,929		422		3,516		3,516		10/09/2018.	
093671 10 5	H&R BLOCK ORD			50.000	1,174	23.480	1,174	1,339	13	51		(95)		(95)		10/09/2018.	
09609G 10 0	BLUEBIRD BIO ORD			15.000	1,316	87.750	1,316	2,044				(172)		(172)		10/09/2018.	
097023 10 5	BOEING ORD			110.000	35,834	325.760	35,834	42,122		812		(938)		(938)		10/15/2019.	
09857L 10 8	BOOKING HOLDINGS ORD			10.000	20,537	2,053.730	20,537	18,705				3,313		3,313		10/09/2018.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			35.000	2,490	71.130	2,490	1,736		34		912		912		10/09/2018.	
099724 10 6	BORGWARNER ORD			59.000	2,559	43.380	2,559	2,615		40		510		510		09/24/2018.	
101121 10 1	BOSTON PROPERTIES REIT ORD			40.000	5,514	137.860	5,514	4,892	39	152		1,012		1,012		10/09/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			280.000	12,662	45.220	12,662	10,478				2,766		2,766		10/09/2018.	
105368 20 3	BRANDYWINE REALTY REIT ORD			45.000	709	15.750	709	682		17		27		27		04/22/2019.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			11.000	1,653	150.290	1,653	1,160				427		427		06/22/2018.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			17.005	667	39.230	667	757				149		149		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			510.000	32,737	64.190	32,737	31,060		599		5,585		5,585		11/20/2019.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			75.000	1,621	21.610	1,621	1,213		84		519		519		10/09/2018.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			20.000	2,471	123.540	2,471	1,486	11	40		546		546		08/11/2017.	
11135F 10 1	BROADCOM ORD			85.000	26,862	316.020	26,862	20,800		952		5,152		5,152		10/09/2018.	
115236 10 1	BROWN & BROWN ORD			48.000	1,895	39.480	1,895	1,045		16		572		572		08/11/2017.	
115637 20 9	BROWN FORMAN CL B ORD			43.000	2,907	67.600	2,907	2,037	7	29		640		640		10/09/2018.	

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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.	Date Acquired	NAIC Designation
117043 10 9	BRUNSWICK ORD			25.000	1,500	59.980	1,500	1,519		22		338		338		10/09/2018.	
122017 10 6	BURLINGTON STORES ORD			20.000	4,561	228.030	4,561	3,056				1,307		1,307		10/09/2018.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			30.000	3,597	119.900	3,597	3,042		40		662		662		10/09/2018.	
12504L 10 9	CBRE GROUP CL A ORD			80.000	4,903	61.290	4,903	3,297				1,700		1,700		10/09/2018.	
12508E 10 1	CDK GLOBAL ORD			14.000	766	54.680	766	858		8		95		95		08/11/2017.	
12514G 10 8	CDW ORD			40.000	5,714	142.840	5,714	3,379		51		2,472		2,472		10/09/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			60.000	2,864	47.740	2,864	3,289		72		254		254		10/09/2018.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			37.000	2,893	78.200	2,893	2,888		74		(218)		(218)		10/09/2018.	
125523 10 0	CIGNA ORD			74.000	15,132	204.490	15,132	13,235		3		1,078		1,078		12/20/2018.	
125581 80 1	CIT GROUP ORD			30.000	1,369	45.630	1,369	1,536		39		221		221		10/09/2018.	
12572Q 10 5	CME GROUP CL A ORD			83.000	16,660	200.720	16,660	11,679	208	394		1,046		1,046		10/09/2018.	
125896 10 0	CMS ENERGY ORD			51.000	3,205	62.840	3,205	2,458		78		673		673		08/08/2018.	
126408 10 3	CSX ORD			185.000	13,387	72.360	13,387	13,805		178		1,893		1,893		10/09/2018.	
126650 10 0	CVS HEALTH ORD			236.003	17,533	74.290	17,533	18,667		472		2,070		2,070		11/28/2018.	
127055 10 1	CABOT ORD			15.000	713	47.520	713	716		16		(4)		(4)		04/22/2019.	
127097 10 3	CABOT OIL & GAS ORD			105.000	1,828	17.410	1,828	2,564		37		(519)		(519)		10/09/2018.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			68.000	4,716	69.360	4,716	2,621				1,760		1,760		10/09/2018.	
127686 10 3	CAESARS ENTERTAINMENT ORD			145.000	1,972	13.600	1,972	1,409				987		987		10/09/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			15.000	1,592	106.100	1,592	1,373	12	48		271		271		06/22/2018.	
134429 10 9	CAMPBELL SOUP ORD			45.000	2,224	49.420	2,224	1,689		63		739		739		10/09/2018.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			100.000	10,291	102.910	10,291	9,601		160		2,732		2,732		10/09/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			75.000	3,794	50.580	3,794	4,079	36	144		449		449		10/09/2018.	
142339 10 0	CARLISLE COMPANIES ORD			11.000	1,780	161.840	1,780	1,050		20		675		675		08/11/2017.	
143130 10 2	CARMAX ORD			45.000	3,945	87.670	3,945	3,186				1,122		1,122		10/09/2018.	
143658 30 0	CARNIVAL ORD			82.000	4,168	50.830	4,168	4,999		164		125		125		10/09/2018.	
146229 10 9	CARTERS ORD			10.000	1,093	109.340	1,093	1,026		20		277		277		08/08/2018.	
146869 10 2	CARVANA CL A ORD			10.000	921	92.050	921	626				295		295		06/28/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			10.000	1,590	158.990	1,590	1,242		12		309		309		10/09/2018.	
148806 10 2	CATALENT ORD			35.000	1,971	56.300	1,971	1,540				879		879		10/09/2018.	
149123 10 1	CATERPILLAR ORD			130.000	19,198	147.680	19,198	19,431		491		2,679		2,679		10/09/2018.	
150870 10 3	CELANESE ORD			35.000	4,309	123.120	4,309	3,630		84		1,160		1,160		10/09/2018.	
15135B 10 1	CENTENE ORD			90.000	5,658	62.870	5,658	6,435				1,716		1,716		10/09/2018.	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD			45.000	208	4.620	208	486				(278)		(278)		04/22/2019.	
15189T 10 7	CENTERPOINT ENERGY ORD			120.000	3,272	27.270	3,272	3,377		138		(115)		(115)		10/09/2018.	
156700 10 6	CENTURYLINK ORD			230.000	3,038	13.210	3,038	4,839		230		(446)		(446)		10/09/2018.	
156727 10 9	CERENCE ORD			8.000	181	22.630	181	148				33		33		10/09/2018.	
156782 10 4	CERNER ORD			77.000	5,651	73.390	5,651	4,825	14	28		1,613		1,613		10/09/2018.	
159864 10 7	CHRLS RIVER LABS ORD			15.000	2,291	152.760	2,291	1,923				594		594		10/09/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			40.000	19,403	485.080	19,403	13,320				8,004		8,004		07/07/2017.	
16359R 10 3	CHEMED ORD			4.000	1,757	439.260	1,757	1,266		5		624		624		08/08/2018.	
163851 10 8	CHEMOURS ORD			45.000	814	18.090	814	1,599		45		(456)		(456)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
16411R 20 8	CHENIERE ENERGY ORD			155.000	9,466	61.070	9,466	9,804				35		35		11/12/2019	
166764 10 0	CHEVRON ORD			404.000	48,686	120.510	48,686	45,932		1,745		4,343		4,343		10/15/2019	
16934Q 20 8	CHIMERA INVESTMENT REIT			14.000	288	20.560	288	265	7	28		38		38		06/22/2018	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			5.000	4,186	837.110	4,186	2,236				2,027		2,027		10/09/2018	
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			8.000	827	103.430	827	571	2	7		255		255		06/22/2018	
171340 10 2	CHURCH AND DWIGHT ORD			51.000	3,587	70.340	3,587	2,403		46		234		234		11/30/2017	
171779 30 9	CIENA ORD			40.000	1,708	42.690	1,708	1,669				39		39		08/14/2019	
171798 10 1	CIMAREX ENERGY ORD			22.000	1,155	52.490	1,155	2,197		17		(202)		(202)		04/25/2018	
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	3,155	105.150	3,155	2,256	17	66		832		832		08/08/2018	
17243V 10 2	CINEMARK HOLDINGS ORD			30.000	1,016	33.850	1,016	1,210		41		(59)		(59)		10/09/2018	
17275R 10 2	CISCO SYSTEMS ORD			858.000	41,150	47.960	41,150	27,927		1,184		3,973		3,973		10/09/2018	
172908 10 5	CINTAS ORD			25.000	6,727	269.080	6,727	3,908		64		2,527		2,527		10/09/2018	
172967 42 4	CITIGROUP ORD			456.000	36,430	79.890	36,430	30,904		957		11,777		11,777		03/20/2019	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			115.000	4,670	40.610	4,670	4,483		156		1,251		1,251		10/09/2018	
177376 10 0	CITRIX SYSTEMS ORD			35.000	3,882	110.900	3,882	3,726		49		295		295		10/09/2018	
184496 10 7	CLEAN HARBORS ORD			15.000	1,286	85.750	1,286	1,067				220		220		06/28/2019	
189054 10 9	CLOROX ORD			33.000	5,067	153.540	5,067	4,427		133		(20)		(20)		10/09/2018	
191216 10 0	COCA-COLA ORD			786.000	43,505	55.350	43,505	35,572		1,184		6,401		6,401		03/20/2019	
192422 10 3	COGNEX ORD			40.000	2,242	56.040	2,242	1,949		8		695		695		10/09/2018	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			121.000	7,504	62.020	7,504	8,862		97		(177)		(177)		10/09/2018	
192479 10 3	COHERENT ORD			5.000	832	166.350	832	768				64		64		04/22/2019	
194014 10 6	COLFAX ORD			25.000	910	36.380	910	725				184		184		10/15/2019	
194162 10 3	COLGATE PALMOLIVE ORD			205.000	14,112	68.840	14,112	13,423		351		1,911		1,911		10/09/2018	
19626G 10 8	COLONY CAPITAL CL A ORD			120.000	570	4.750	570	616	13	26		(46)		(46)		04/22/2019	
198287 20 3	COLUMBIA PROPERTY REIT ORD			9.000	188	20.910	188	204	2	7		14		14		06/22/2018	
20030N 10 1	COMCAST CL A ORD			983.000	44,206	44.970	44,206	36,600		806		10,734		10,734		08/08/2018	
200340 10 7	COMERICA ORD			40.000	2,870	71.750	2,870	2,892				(22)		(22)		12/16/2019	
200525 10 3	COMMERCE BANCSHARES ORD			22.000	1,495	67.940	1,495	1,131		22		311		311		06/22/2018	
20337X 10 9	COMMSCOPE HOLDING ORD			50.000	710	14.190	710	1,360				(110)		(110)		10/09/2018	
205887 10 2	CONAGRA BRANDS ORD			76.000	2,602	34.240	2,602	2,801		65		979		979		10/26/2018	
20605P 10 1	CONCHO RESOURCES ORD			50.000	4,379	87.570	4,379	4,415		12		250		250		10/15/2019	
20825C 10 4	CONOCOPHILLIPS ORD			205.000	13,331	65.030	13,331	16,279		274		549		549		10/09/2018	
209115 10 4	CONSOLIDATED EDISON ORD			76.000	6,876	90.470	6,876	5,803		225		1,065		1,065		10/09/2018	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			20.000	3,795	189.750	3,795	3,939		30		(144)		(144)		06/28/2019	
212015 10 1	CONTINENTAL RESOURCES ORD			25.000	858	34.300	858	707		1		151		151		10/15/2019	
216648 40 2	COOPER ORD			15.000	4,819	321.290	4,819	3,896		1		1,002		1,002		10/09/2018	
217204 10 6	COPART ORD			34.000	3,092	90.940	3,092	1,057				1,467		1,467		08/11/2017	
21870Q 10 5	CORESITE REALTY REIT ORD			10.000	1,121	112.120	1,121	1,081	12	24		40		40		04/22/2019	
21871D 10 3	CORELOGIC ORD			20.000	874	43.710	874	843				32		32		04/22/2019	
219350 10 5	CORNING ORD			180.000	5,240	29.110	5,240	6,167		144		(198)		(198)		10/09/2018	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			25.000	735	29.380	735	705	7	7		30		30		08/14/2019	
22052L 10 4	CORTEVA ORD			76.999	2,276	29.560	2,276	2,784		20		(508)		(508)		10/09/2018	

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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.	Date Acquired	NAIC Designation
22160K 10 5	COSTCO WHOLESALE ORD			105.000	30,862	293.920	30,862	18,475		265		9,472		9,472		10/09/2018.	
22160N 10 9	COSTAR GROUP ORD			10.000	5,983	598.300	5,983	3,838				2,610		2,610		10/09/2018.	
222070 20 3	COTY CL A ORD			90.000	1,013	11.250	1,013	1,066		45		422		422		10/09/2018.	
22266L 10 6	COUPA SOFTWARE ORD			15.000	2,194	146.250	2,194	1,899				295		295		06/28/2019.	
222795 50 2	COUSINS PROPERTIES REIT ORD			35.000	1,442	41.200	1,442	1,266		20		176		176		06/28/2019.	
22304C 10 0	COVETRUS ORD			13.000	172	13.200	172	441				(270)		(270)		03/27/2018.	
224399 10 5	CRANE ORD			15.000	1,296	86.380	1,296	1,432		23		213		213		10/09/2018.	
225447 10 1	CREE ORD			30.000	1,385	46.150	1,385	1,460				(76)		(76)		10/15/2019.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			103.000	14,641	142.150	14,641	11,269		471		3,453		3,453		10/09/2018.	
228368 10 6	CROWN HOLDINGS ORD			35.000	2,539	72.540	2,539	1,707				1,084		1,084		10/09/2018.	
229663 10 9	CUBESMART REIT ORD			45.000	1,417	31.480	1,417	1,267	15	58		126		126		10/09/2018.	
229899 10 9	CULLEN FROST BANKERS ORD			15.000	1,467	97.780	1,467	1,594		42		148		148		10/09/2018.	
231021 10 6	CUMMINS ORD			38.000	6,800	178.960	6,800	5,635		186		1,722		1,722		10/09/2018.	
231561 10 1	CURTISS WRIGHT ORD			10.000	1,409	140.890	1,409	1,275		7		388		388		10/09/2018.	
232806 10 9	CYPRESS SEMICONDUCTOR ORD			90.000	2,100	23.330	2,100	1,232	10	40		955		955		10/09/2018.	
23283R 10 0	CYRUSONE REIT ORD			25.000	1,636	65.430	1,636	1,562	13	47		314		314		10/09/2018.	
23331A 10 9	D R HORTON ORD			72.000	3,798	52.750	3,798	3,041		45		1,302		1,302		08/08/2018.	
23355L 10 6	DXC TECHNOLOGY ORD			60.000	2,255	37.590	2,255	2,237				18		18		12/16/2019.	
235851 10 2	DANAHER ORD			149.000	22,869	153.480	22,869	12,664	25	100		7,504		7,504		10/09/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			30.000	3,270	109.010	3,270	3,138		98		275		275		10/09/2018.	
23918K 10 8	DAVITA ORD			35.000	2,626	75.030	2,626	2,620				825		825		10/09/2018.	
244199 10 5	DEERE ORD			70.000	12,128	173.260	12,128	10,532	53	213		1,686		1,686		10/09/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			32.000	1,644	51.390	1,644	1,675				268		268		10/09/2018.	
247361 70 2	Delta Air Lines, Inc.			125.000	7,310	58.480	7,310	6,359		188		1,073		1,073		10/09/2018.	
24906P 10 9	DENTSPLY SIRONA ORD			55.000	3,112	56.590	3,112	1,967	6	20		1,066		1,066		10/09/2018.	
25179M 10 3	DEVON ENERGY ORD			134.000	3,480	25.970	3,480	5,706		47		460		460		08/08/2018.	
252131 10 7	DEXCOM ORD			25.000	5,469	218.740	5,469	3,063				2,474		2,474		10/09/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			41.000	3,807	92.860	3,807	5,523		28		7		7		10/09/2018.	
253393 10 2	DICKS SPORTING ORD			20.000	990	49.490	990	762		17		227		227		04/22/2019.	
253868 10 3	DIGITAL REALTY REIT ORD			50.000	5,987	119.740	5,987	5,586	54	213		660		660		10/09/2018.	
254687 10 6	WALT DISNEY ORD			366.000	52,935	144.630	52,935	38,176	322	607		12,654		12,654		03/19/2019.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			80.000	6,786	84.820	6,786	6,323		35		462		462		10/15/2019.	
25470F 10 4	DISCOVERY SRS A ORD			40.000	1,310	32.740	1,310	1,295				320		320		10/09/2018.	
25470F 30 2	DISCOVERY SRS C ORD			85.000	2,592	30.490	2,592	2,532				630		630		10/09/2018.	
25470M 10 9	DISH NETWORK CL A ORD			61.000	2,164	35.470	2,164	2,076				589		589		12/03/2019.	
256163 10 6	DOCUSIGN ORD			20.000	1,482	74.110	1,482	1,112				370		370		03/20/2019.	
25659T 10 7	DOLBY LABORATORIES CL A ORD			20.000	1,376	68.800	1,376	1,273		12		103		103		04/22/2019.	
256677 10 5	DOLLAR GENERAL ORD			56.000	8,735	155.980	8,735	5,146		70		2,682		2,682		10/09/2018.	
256746 10 8	DOLLAR TREE ORD			60.000	5,643	94.050	5,643	4,972				224		224		10/09/2018.	
25746U 10 9	DOMINION ENERGY ORD			180.000	14,908	82.820	14,908	12,345		661		2,281		2,281		10/09/2018.	
25754A 20 1	DOMINOS PIZZA ORD			10.000	2,938	293.780	2,938	2,842		26		458		458		10/09/2018.	

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257559 20 3	DOMTAR ORD			20.000	765	38.240	765	891	9	18		(126)		(126)		06/28/2019.	
257651 10 9	DONALDSON ORD			27.000	1,556	57.620	1,556	1,253		22		384		384		06/22/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			34.000	1,493	43.900	1,493	1,334	10	35		332		332		06/22/2018.	
260003 10 8	DOVER ORD			27.000	3,112	115.260	3,112	1,914		52		1,196		1,196		06/22/2018.	
260557 10 3	DOW ORD			171.999	9,414	54.730	9,414	10,289		361		(875)		(875)		10/09/2018.	
26210C 10 4	DROPBOX CL A ORD			55.000	985	17.910	985	1,072				(87)		(87)		10/15/2019.	
264411 50 5	DUKE REALTY REIT ORD			57.000	1,976	34.670	1,976	1,639		50		500		500		06/22/2018.	
26441C 20 4	DUKE ENERGY ORD			173.000	15,779	91.210	15,779	13,886		648		849		849		10/09/2018.	
265504 10 0	DUNKIN BRANDS GROUP ORD			20.000	1,511	75.540	1,511	1,468		30		228		228		10/09/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			171.999	11,042	64.200	11,042	14,893		103		(3,851)		(3,851)		10/09/2018.	
26875P 10 1	EOG RESOURCES ORD			145.000	12,145	83.760	12,145	16,345		114		315		315		10/15/2019.	
26884L 10 9	EQT ORD			65.000	709	10.900	709	1,642		8		(519)		(519)		10/09/2018.	
26884U 10 9	EPR PROPERTIES REIT ORD			16.000	1,130	70.640	1,130	997	6	72		106		106		06/22/2018.	
269246 40 1	E TRADE FINANCIAL ORD			65.000	2,949	45.370	2,949	3,456		36		97		97		10/09/2018.	
26969P 10 8	EAGLE MATERIALS ORD			15.000	1,360	90.660	1,360	1,359	2	3		1		1		04/22/2019.	
27579R 10 4	EAST WEST BANCORP ORD			35.000	1,705	48.700	1,705	2,127		37		181		181		10/09/2018.	
277432 10 0	EASTMAN CHEMICAL ORD			19.000	1,506	79.260	1,506	1,940	13	47		117		117		06/22/2018.	
278265 10 3	EATON VANCE COM NON VTG ORD			24.000	1,121	46.690	1,121	1,280		34		276		276		06/22/2018.	
278642 10 3	EBAY ORD			190.000	6,861	36.110	6,861	6,325		106		1,528		1,528		10/09/2018.	
278768 10 6	ECHOSTAR CL A ORD			15.000	650	43.310	650	485				164		164		04/22/2019.	
278865 10 0	ECOLAB ORD			53.000	10,228	192.990	10,228	6,942	25	98		2,419		2,419		03/27/2018.	
281020 10 7	EDISON INTERNATIONAL ORD			80.000	6,033	75.410	6,033	5,637	51	196		1,491		1,491		10/09/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			45.000	10,498	233.290	10,498	6,658				3,605		3,605		10/09/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			95.000	2,798	29.450	2,798	2,212				586		586		10/15/2019.	
285512 10 9	ELECTRONIC ARTS ORD			65.000	6,988	107.510	6,988	7,118				1,859		1,859		10/09/2018.	
28618M 10 6	ELEMENT SOLUTIONS ORD			60.000	701	11.680	701	604				97		97		10/15/2019.	
291011 10 4	EMERSON ELECTRIC ORD			111.000	8,465	76.260	8,465	6,827		209		1,833		1,833		05/15/2018.	
29250N 10 5	ENBRIDGE ORD		C	200.000	7,954	39.770	7,954	7,143		83		811		811		10/10/2019.	
29261A 10 0	ENCOMPASS HEALTH ORD			25.000	1,732	69.270	1,732	1,924	7	27		189		189		10/09/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD			20.000	1,004	50.220	1,004	973		18		31		31		04/22/2019.	
29273V 10 0	ENERGY TRANSFER UNT			11,193.000	143,606	12.830	143,606	182,768		13,655		(4,253)		(4,253)		04/11/2018.	
29336T 10 0	ENLINK MIDSTREAM COM UNT			10,349.250	63,441	6.130	63,441	133,373		8,348		(32,578)		(32,578)		12/18/2019.	
29362U 10 4	ENTEGRIS ORD			35.000	1,753	50.090	1,753	1,306		6		447		447		06/28/2019.	
29364G 10 3	ENTERGY ORD			46.000	5,511	119.800	5,511	3,815		168		1,552		1,552		10/09/2018.	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			5,075.000	142,912	28.160	142,912	138,497		7,463		13,083		13,083		09/20/2019.	
29414B 10 4	EPAM SYSTEMS ORD			15.000	3,182	212.160	3,182	1,934				1,442		1,442		10/09/2018.	
294429 10 5	EQUIFAX ORD			31.000	4,344	140.120	4,344	3,746		48		1,457		1,457		10/09/2018.	
29444U 70 0	EQUINIX REIT ORD			15.000	8,756	583.700	8,756	7,564		74		1,192		1,192		06/28/2019.	
294600 10 1	EQUITRANS MIDSTREAM ORD			652.000	8,711	13.360	8,711	14,461		1,148		(4,342)		(4,342)		12/12/2018.	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			30.000	985	32.830	985	930		105		54		54		04/22/2019.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			28.000	1,971	70.390	1,971	1,244	9	33		496		496		06/22/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			86.000	6,959	80.920	6,959	5,405	49	193		1,282		1,282		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
29530P 10 2	ERIE INDEMNITY CL A ORD			5.000	830	166.000	830	861		14		(31)		(31)		03/20/2019	
297178 10 5	ESSEX PROPERTY REIT ORD			17.000	5,115	300.860	5,115	4,252	33	122		748		748		03/20/2019	
29786A 10 6	ETSY ORD			30.000	1,329	44.300	1,329	1,841				(512)		(512)		06/28/2019	
298736 10 9	EURONET WORLDWIDE ORD			15.000	2,363	157.560	2,363	1,725				828		828		10/09/2018	
29977A 10 5	EVERCORE CL A ORD			5.000	374	74.760	374	474		9		(100)		(100)		04/22/2019	
30034W 10 6	EVERGY ORD			66.002	4,296	65.090	4,296	3,573		127		549		549		10/09/2018	
30040W 10 8	EVERSOURCE ENERGY ORD			66.000	5,615	85.070	5,615	3,991		141		1,322		1,322		08/08/2018	
30063P 10 5	EXACT SCIENCES ORD			30.000	2,774	92.480	2,774	2,102				881		881		10/09/2018	
30161N 10 1	EXELON ORD			226.000	10,299	45.570	10,299	9,695		328		106		106		10/09/2018	
30161Q 10 4	EXELIXIS ORD			70.000	1,233	17.620	1,233	1,224				(144)		(144)		10/09/2018	
30212P 30 3	EXPEDIA GROUP ORD			30.000	3,244	108.140	3,244	3,641		40		(135)		(135)		10/09/2018	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			31.000	2,419	78.020	2,419	1,688		31		308		308		08/11/2017	
30224P 20 0	EXTENDED STAY AMERICA UNT			45.000	669	14.870	669	811		31		(142)		(142)		04/22/2019	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			30.000	3,169	105.620	3,169	2,613		107		454		454		10/09/2018	
30231G 10 2	EXXON MOBIL ORD			937.000	65,384	69.780	65,384	72,895		2,821		931		931		10/15/2019	
302445 10 1	FLIR SYSTEMS ORD			17.000	885	52.070	885	636		12		145		145		08/11/2017	
302491 30 3	FMC ORD			35.000	3,494	99.820	3,494	2,639	15	42		855		855		10/09/2018	
302520 10 1	FNB ORD			75.000	953	12.700	953	837		27		116		116		04/22/2019	
30303M 10 2	FACEBOOK CL A ORD			486.000	99,752	205.250	99,752	80,243				34,804		34,804		06/28/2019	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			7.000	1,878	268.300	1,878	1,112		20		477		477		08/11/2017	
303250 10 4	FAIR ISAAC ORD			7.000	2,623	374.680	2,623	1,467				1,314		1,314		08/08/2018	
311900 10 4	FASTENAL ORD			142.000	5,247	36.950	5,247	3,536		115		931		931		03/20/2019	
313747 20 6	FEDERAL REIT ORD			16.000	2,060	128.730	2,060	2,013	17	66		171		171		08/08/2018	
31428X 10 6	FEDEX ORD			50.000	7,561	151.210	7,561	11,488	33	130		(506)		(506)		10/09/2018	
315616 10 2	F5 NETWORKS ORD			17.000	2,374	139.650	2,374	2,593				(380)		(380)		10/09/2018	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			121.002	16,830	139.090	16,830	13,345		130		2,773		2,773		06/28/2019	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			47.000	2,131	45.350	2,131	1,755		59		654		654		06/22/2018	
316773 10 0	FIFTH THIRD BANCORP ORD			160.000	4,918	30.740	4,918	4,555	38	147		1,154		1,154		10/09/2018	
31816Q 10 1	FIREEYE ORD			50.000	827	16.530	827	756				70		70		10/15/2019	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			23.000	1,341	58.320	1,341	1,127		39		315		315		06/22/2018	
320517 10 5	FIRST HORIZON NATIONAL ORD			80.000	1,325	16.560	1,325	1,374	11	43		272		272		10/09/2018	
32051X 10 8	FIRST HAWAIIAN ORD			30.000	866	28.850	866	748		16		118		118		08/14/2019	
33616C 10 0	FIRST REPUBLIC BANK ORD			51.000	5,990	117.450	5,990	4,488		38		1,558		1,558		01/16/2018	
336433 10 7	FIRST SOLAR ORD			20.000	1,119	55.960	1,119	1,104				15		15		03/20/2019	
337738 10 8	FISERV ORD			134.000	15,494	115.630	15,494	9,969				5,450		5,450		12/18/2018	
33829M 10 1	FIVE BELOW ORD			15.000	1,918	127.860	1,918	1,800				118		118		06/28/2019	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			21.000	6,042	287.720	6,042	4,520				2,142		2,142		10/09/2018	
34354P 10 5	FLOWSERVE ORD			30.000	1,493	49.770	1,493	1,603	6	23		353		353		10/09/2018	
344849 10 4	FOOT LOCKER ORD			30.000	1,170	38.990	1,170	1,473		45		(426)		(426)		10/09/2018	
345370 86 0	FORD MOTOR ORD			845.000	7,859	9.300	7,859	7,635		287		689		689		10/15/2019	
34959E 10 9	FORTINET ORD			35.000	3,737	106.760	3,737	2,890				1,272		1,272		10/09/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
34959J 10 8	FORTIVE ORD			70.000	5,347	76.390	5,347	4,729		20		611		611		12/18/2018	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			26.000	1,699	65.340	1,699	1,473		23		711		711		08/08/2018	
35137L 20 4	FOX CORPORATION ORD			35.000	1,274	36.400	1,274	1,384		16		(110)		(110)		03/19/2019	
354613 10 1	FRANKLIN RESOURCES ORD			66.000	1,715	25.980	1,715	2,171	18	69		(243)		(243)		06/22/2018	
35671D 85 7	FREEPORT MCMORAN ORD			345.000	4,526	13.120	4,526	4,551		69		969		969		10/09/2018	
35905A 10 9	FRONTDOOR ORD			20.000	948	47.420	948	678				271		271		04/22/2019	
36164V 30 5	GCI LIBERTY CL A ORD			25.000	1,771	70.850	1,771	1,241				742		742		10/09/2018	
363576 10 9	ARTHUR J GALLAGHER ORD			38.000	3,619	95.230	3,619	2,279		65		818		818		06/22/2018	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			50.000	2,153	43.050	2,153	1,749		137		537		537		10/09/2018	
364760 10 8	GAP ORD			56.000	990	17.680	990	1,472		54		(452)		(452)		10/09/2018	
366651 10 7	GARTNER ORD			25.000	3,853	154.100	3,853	3,814				657		657		10/09/2018	
369550 10 8	GENERAL DYNAMICS ORD			49.000	8,641	176.350	8,641	9,235		76		298		298		10/15/2019	
369604 10 3	GENERAL ELECTRIC ORD			2,140.000	23,882	11.160	23,882	26,609	21	55		(2,727)		(2,727)		10/15/2019	
370334 10 4	GENERAL MILLS ORD			112.000	5,999	53.560	5,999	4,826		220		1,637		1,637		08/08/2018	
37045V 10 0	GENERAL MOTORS ORD			265.000	9,699	36.600	9,699	8,655		403		835		835		10/09/2018	
371901 10 9	GENTEX ORD			53.000	1,536	28.980	1,536	1,012		24		465		465		06/22/2018	
371927 10 4	GENESIS ENERGY UNT			3,600.000	73,728	20.480	73,728	105,237		7,920		7,236		7,236		04/11/2018	
372460 10 5	GENUINE PARTS ORD			35.000	3,718	106.230	3,718	3,143	27	90		245		245		03/20/2019	
375558 10 3	GILEAD SCIENCES ORD			286.000	18,584	64.980	18,584	21,460		721		695		695		10/09/2018	
37940X 10 2	GLOBAL PAYMENTS ORD			74.000	13,509	182.560	13,509	8,567		16		5,523		5,523		10/09/2018	
37959E 10 2	GLOBE LIFE ORD			21.000	2,210	105.250	2,210	1,653		14		645		645		06/22/2018	
380237 10 7	GODADDY CL A ORD			40.000	2,717	67.920	2,717	3,028				92		92		10/09/2018	
38141G 10 4	GOLDMAN SACHS GROUP ORD			65.000	14,945	229.930	14,945	14,507		270		4,087		4,087		10/09/2018	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			48.000	747	15.555	747	1,027		31		(233)		(233)		07/26/2018	
38388F 10 8	WR GRACE ORD			20.000	1,397	69.850	1,397	1,419		22		99		99		10/09/2018	
384109 10 4	GRACO ORD			29.000	1,508	52.000	1,508	1,244		19		294		294		06/22/2018	
384637 10 4	GRAHAM HOLDINGS CL B ORD			1.000	639	638.990	639	604		6		(2)		(2)		06/22/2018	
384802 10 4	WW GRAINGER ORD			15.000	5,078	338.520	5,078	5,031		85		842		842		10/09/2018	
38526M 10 6	GRAND CANYON EDUCATION ORD			15.000	1,437	95.790	1,437	1,733				(5)		(5)		10/09/2018	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD			0.997	18	18.380	18	19	0	2		0		0		08/11/2017	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			75.000	1,249	16.650	1,249	1,049	6	6		200		200		06/28/2019	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			20.000	2,195	109.770	2,195	1,881				591		591		10/09/2018	
40412C 10 1	HCA HEALTHCARE ORD			49.000	7,243	147.810	7,243	6,052		78		1,145		1,145		10/09/2018	
40416M 10 5	HD SUPPLY HOLDINGS ORD			45.000	1,810	40.220	1,810	1,851				122		122		10/09/2018	
40434L 10 5	HP ORD			250.000	5,138	20.550	5,138	5,611	19	67		1		1		12/16/2019	
406216 10 1	HALLIBURTON ORD			35.000	856	24.470	856	1,475		25		(74)		(74)		10/09/2018	
410345 10 2	HANESBRANDS ORD			90.000	1,337	14.850	1,337	1,602		41		(265)		(265)		03/20/2019	
410867 10 5	HANOVER INSURANCE GROUP ORD			5.000	683	136.670	683	496		49		100		100		08/11/2017	
412822 10 8	HARLEY DAVIDSON ORD			40.000	1,488	37.190	1,488	1,700		60		123		123		10/09/2018	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			122.000	7,414	60.770	7,414	6,196	37	154		1,991		1,991		09/21/2018	
418056 10 7	HASBRO ORD			30.000	3,168	105.610	3,168	2,931		80		731		731		10/09/2018	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			23.000	1,078	46.860	1,078	761		29		236		236		06/22/2018	

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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.	Date Acquired	NAIC Designation
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			24.000	727	30.280	727	632	8	30		119		119		06/22/2018.	
42250P 10 3	HCP REIT ORD			115.000	3,964	34.470	3,964	2,981		170		752		752		10/09/2018.	
422806 10 9	HEICO ORD			6.000	685	114.150	685	330		1		220		220		08/11/2017.	
422806 20 8	HEICO CL A ORD			10.000	895	89.530	895	478		1		265		265		08/11/2017.	
423452 10 1	HELMERICH AND PAYNE ORD			25.000	1,136	45.430	1,136	1,824		71		(63)		(63)		10/09/2018.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			14.000	2,039	145.670	2,039	1,481		22		268		268		08/11/2017.	
427866 10 8	HERSHEY FOODS ORD			29.000	4,262	146.980	4,262	2,788		87		1,154		1,154		06/22/2018.	
42809H 10 7	HESS ORD			65.000	4,343	66.810	4,343	4,718		65		1,710		1,710		10/09/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			330.000	5,234	15.860	5,234	5,074	40	54		459		459		10/15/2019.	
428291 10 8	HEXCEL ORD			16.000	1,173	73.310	1,173	841		10		256		256		08/11/2017.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			21.000	1,027	48.910	1,027	1,053		40		215		215		06/22/2018.	
431475 10 2	HILL ROM HOLDINGS ORD			20.000	2,271	113.530	2,271	1,771		17		500		500		10/09/2018.	
43283X 10 5	HILTON GRAND VACATIONS ORD			20.000	688	34.390	688	658				30		30		04/22/2019.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			70.000	7,764	110.910	7,764	5,267		42		2,738		2,738		10/09/2018.	
436106 10 8	HOLLYFRONTIER ORD			40.000	2,028	50.710	2,028	2,746		54		(16)		(16)		10/09/2018.	
436440 10 1	HOLOGIC ORD			65.000	3,394	52.210	3,394	2,688				722		722		10/09/2018.	
437076 10 2	HOME DEPOT ORD			215.000	46,952	218.380	46,952	34,208		1,129		9,370		9,370		10/15/2019.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			177.000	31,329	177.000	31,329	24,335		558		6,813		6,813		03/20/2019.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			176.000	3,265	18.550	3,265	3,682	44	150		331		331		10/09/2018.	
44267D 10 7	HOWARD HUGHES ORD			10.000	1,268	126.800	1,268	1,190				292		292		10/09/2018.	
443510 60 7	HUBBELL ORD			12.000	1,774	147.820	1,774	1,369		41		582		582		06/22/2018.	
443573 10 0	HUBSPOT ORD			5.000	793	158.500	793	928				(135)		(135)		08/14/2019.	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			26.000	979	37.650	979	868		26		223		223		06/22/2018.	
444859 10 2	HUMANA ORD			30.000	10,996	366.520	10,996	8,126	17	8		2,870		2,870		10/15/2019.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			15.000	1,752	116.780	1,752	1,421		16		356		356		08/11/2017.	
446150 10 4	HUNTINGTON BANCSHARES ORD			265.000	3,996	15.080	3,996	4,094	40	151		837		837		10/09/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			11.000	2,760	250.880	2,760	2,801		40		666		666		10/09/2018.	
447011 10 7	HUNTSMAN ORD			55.000	1,329	24.160	1,329	1,322		36		268		268		10/09/2018.	
448579 10 2	HYATT HOTELS CL A ORD			5.000	449	89.710	449	380		3		68		68		04/22/2019.	
44919P 50 8	IAC INTERACTIVE ORD			20.000	4,982	249.110	4,982	4,034				1,321		1,321		10/09/2018.	
449253 10 3	IAA ORD			27.000	1,271	47.060	1,271	926				345		345		06/22/2018.	
45073V 10 8	ITT ORD			25.000	1,848	73.910	1,848	1,411		15		641		641		10/09/2018.	
45167R 10 4	IDEX ORD			13.000	2,236	172.000	2,236	1,471		25		595		595		08/11/2017.	
45168D 10 4	IDEXX LABORATORIES ORD			20.000	5,223	261.130	5,223	4,478				1,502		1,502		10/09/2018.	
452308 10 9	ILLINOIS TOOL ORD			59.000	10,598	179.630	10,598	8,185	63	240		3,123		3,123		06/22/2018.	
452327 10 9	ILLUMINA ORD			30.000	9,952	331.740	9,952	9,649				899		899		10/15/2019.	
45337C 10 2	INCYTE ORD			40.000	3,493	87.320	3,493	2,620				949		949		10/09/2018.	
457187 10 2	INGREDION ORD			14.000	1,301	92.950	1,301	1,412	9	35		22		22		08/08/2018.	
45784P 10 1	INSULET ORD			10.000	1,712	171.200	1,712	909				919		919		10/09/2018.	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			15.000	874	58.280	874	915				198		198		10/09/2018.	
458140 10 0	INTEL ORD			875.000	52,369	59.850	52,369	32,414		1,103		11,305		11,305		10/09/2018.	

Annual Statement for the year 2019 of the **CONSUMERS INSURANCE USA, INC.**

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			122.000	11,291	92.550	11,291	8,727		118		1,673		1,673		08/14/2019	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			169.000	22,653	134.040	22,653	24,530		1,016		2,824		2,824		03/20/2019	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			26.000	3,355	129.020	3,355	3,376	20	63		(15)		(15)		03/20/2019	
460146 10 3	INTERNATIONAL PAPER ORD			95.000	4,375	46.050	4,375	4,242		191		541		541		10/09/2018	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			90.000	2,079	23.100	2,079	2,081		85		222		222		10/09/2018	
461202 10 3	INTUIT ORD			61.000	15,978	261.930	15,978	10,483		111		3,096		3,096		03/20/2019	
46120E 60 2	INTUITIVE SURGICAL ORD			23.000	13,596	591.150	13,596	8,310				2,581		2,581		10/09/2018	
46187W 10 7	INVITATION HOMES ORD			70.000	2,098	29.970	2,098	1,567		36		692		692		10/09/2018	
462222 10 0	IONIS PHARMACEUTICALS ORD			25.000	1,510	60.410	1,510	1,123				159		159		10/09/2018	
46266C 10 5	IQVIA HOLDINGS ORD			25.000	3,863	154.510	3,863	4,022				(160)		(160)		06/28/2019	
46284V 10 1	IRON MOUNTAIN ORD			65.000	2,072	31.870	2,072	2,181	40	159		(35)		(35)		10/09/2018	
46590V 10 0	JBG SMITH PROPERTIES ORD			30.000	1,197	39.890	1,197	1,215	7	20		(18)		(18)		03/20/2019	
46625H 10 0	JPMORGAN CHASE ORD			632.000	88,101	139.400	88,101	63,530		2,086		26,405		26,405		12/18/2018	
466313 10 3	JABIL ORD			40.000	1,653	41.330	1,653	1,083		10		570		570		03/20/2019	
469814 10 7	JACOBS ENGINEERING GROUP ORD			30.000	2,695	89.830	2,695	2,300		20		941		941		10/09/2018	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			70.000	1,496	21.370	1,496	1,589		134		281		281		10/09/2018	
477143 10 1	JETBLUE AIRWAYS ORD			70.000	1,310	18.720	1,310	1,217				186		186		10/09/2018	
478160 10 4	JOHNSON & JOHNSON ORD			505.000	73,664	145.870	73,664	67,560		1,843		8,283		8,283		12/16/2019	
48020Q 10 7	JONES LANG LASALLE ORD			10.000	1,741	174.090	1,741	1,340		9		475		475		10/09/2018	
48203R 10 4	JUNIPER NETWORKS ORD			80.000	1,970	24.630	1,970	2,302		61		(182)		(182)		10/09/2018	
48238T 10 9	KAR AUCTION SERVICES ORD			27.000	588	21.790	588	564	5	5		25		25		06/22/2018	
482480 10 0	KLA ORD			35.000	6,236	178.170	6,236	3,471		109		3,104		3,104		10/09/2018	
485170 30 2	KANSAS CITY SOUTHERN ORD			18.000	2,757	153.160	2,757	1,912	7	26		1,039		1,039		06/22/2018	
487836 10 8	KELLOGG ORD			60.000	4,150	69.160	4,150	3,724		34		426		426		10/15/2019	
493267 10 8	KEYCORP ORD			250.000	5,060	20.240	5,060	4,250		135		810		810		03/20/2019	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			40.000	4,105	102.630	4,105	2,579				1,622		1,622		10/09/2018	
49427F 10 8	KILROY REALTY REIT ORD			15.000	1,259	83.900	1,259	1,113	7	28		315		315		06/22/2018	
494368 10 3	KIMBERLY CLARK ORD			67.000	9,216	137.550	9,216	7,439	69	274		1,582		1,582		06/22/2018	
49446R 10 9	KIMCO REALTY REIT ORD			95.000	1,967	20.710	1,967	1,499	27	106		576		576		10/09/2018	
49456B 10 1	KINDER MORGAN CL P ORD			3,250.000	68,803	21.170	68,803	60,909		2,513		10,105		10,105		05/29/2019	
497266 10 6	KIRBY ORD			10.000	895	89.530	895	840				222		222		10/09/2018	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			35.000	1,254	35.840	1,254	1,101		6		153		153		03/20/2019	
500255 10 4	KOHL'S ORD			35.000	1,783	50.950	1,783	2,483		94		(539)		(539)		10/09/2018	
500688 10 6	KOSMOS ENERGY ORD			90.000	513	5.700	513	572		8		(59)		(59)		08/14/2019	
500754 10 6	KRAFT HEINZ ORD			155.000	4,980	32.130	4,980	5,776		56		(340)		(340)		12/16/2019	
501044 10 1	KROGER ORD			175.000	5,073	28.990	5,073	4,888		105		261		261		10/09/2018	
501797 10 4	L BRANDS ORD			55.000	997	18.120	997	1,586		66		(415)		(415)		10/09/2018	
501889 20 8	LKQ ORD			74.000	2,642	35.700	2,642	2,238				886		886		10/09/2018	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			20.000	1,845	92.250	1,845	1,273		20		623		623		10/09/2018	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			52.000	10,289	197.870	10,289	7,775		119		2,898		2,898		10/09/2018	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			22.000	3,722	169.170	3,722	3,517				942		942		10/09/2018	

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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.	Date Acquired	NAIC Designation
512807 10 8	LAM RESEARCH ORD			35.000	10,234	292.400	10,234	5,057	40	117		5,468		5,468		10/09/2018	
512816 10 9	LAMAR ADVERTISING CL A REIT			17.000	1,517	89.260	1,517	1,277		65		341		341		10/09/2018	
513272 10 4	LAMB WESTON HOLDINGS ORD			30.000	2,581	86.030	2,581	2,239		24		374		374		10/09/2018	
515098 10 1	LANDSTAR SYSTEM ORD			7.000	797	113.870	797	588		5		127		127		08/11/2017	
517834 10 7	LAS VEGAS SANDS ORD			85.000	5,868	69.040	5,868	4,482		262		1,444		1,444		12/18/2018	
518439 10 4	ESTEE LAUDER CL A ORD			44.000	9,088	206.540	9,088	4,443		78		3,363		3,363		09/28/2017	
521865 20 4	LEAR ORD			13.000	1,784	137.200	1,784	2,052		39		186		186		08/08/2018	
524660 10 7	LEGGETT & PLATT ORD			11.000	559	50.830	559	507	4	17		165		165		06/22/2018	
524901 10 5	LEGG MASON ORD			20.000	718	35.910	718	659	8	16		60		60		04/22/2019	
525327 10 2	LEIDOS HOLDINGS ORD			30.000	2,937	97.890	2,937	2,016		40		1,355		1,355		10/09/2018	
526057 10 4	LENNAR CL A ORD			65.000	3,626	55.790	3,626	2,881		10		1,082		1,082		10/09/2018	
526107 10 7	LENNOX INTERNATIONAL ORD			7.000	1,708	243.970	1,708	1,391	5	20		176		176		10/09/2018	
530307 10 7	LIBERTY BROADBAND SRS A ORD			5.000	623	124.560	623	476				147		147		04/22/2019	
530307 30 5	LIBERTY BROADBAND SRS C ORD			20.000	2,515	125.750	2,515	1,645				1,074		1,074		10/09/2018	
531172 10 4	LIBERTY PROPERTY REIT ORD			15.000	901	60.050	901	665	6	24		273		273		06/22/2018	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			35.000	1,685	48.140	1,685	1,476				391		391		10/09/2018	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			45.000	2,068	45.965	2,068	1,579				687		687		10/09/2018	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			5.000	219	43.780	219	179				40		40		06/28/2019	
53223X 10 7	LIFE STORAGE ORD			10.000	1,083	108.280	1,083	935		40		153		153		10/09/2018	
532457 10 8	ELI LILLY ORD			159.000	20,897	131.430	20,897	14,578		410		2,498		2,498		10/09/2018	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			5.000	484	96.730	484	443	2	9		89		89		06/22/2018	
534187 10 9	LINCOLN NATIONAL ORD			50.000	2,951	59.010	2,951	3,506		74		385		385		10/09/2018	
537008 10 4	LITTELFUSE ORD			5.000	957	191.300	957	924		2		32		32		10/15/2019	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			30.000	2,144	71.470	2,144	1,519				667		667		10/09/2018	
539830 10 9	LOCKHEED MARTIN ORD			49.000	19,080	389.380	19,080	15,353		364		5,539		5,539		03/20/2019	
540424 10 8	LOEWS ORD			87.000	4,567	52.490	4,567	4,298		22		606		606		06/22/2018	
54142L 10 9	LOGMEIN ORD			10.000	857	85.740	857	825		13		42		42		10/09/2018	
548661 10 7	LOWE'S COMPANIES ORD			175.000	20,958	119.760	20,958	19,107		361		4,795		4,795		10/09/2018	
550021 10 9	LULULEMON ATHLETICA ORD		C	20.000	4,633	231.670	4,633	3,005				2,201		2,201		10/09/2018	
55261F 10 4	M&T BANK ORD			30.000	5,093	169.750	5,093	4,852		123		799		799		08/08/2018	
552690 10 9	MDU RESOURCES GROUP ORD			23.000	683	29.710	683	658	5	19		135		135		06/22/2018	
55272X 10 2	MFA FINANCIAL REIT ORD			80.000	612	7.650	612	620	16	64		78		78		05/15/2018	
552848 10 3	MGIC INVESTMENT ORD			85.000	1,204	14.170	1,204	1,023		10		181		181		08/14/2019	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			115.000	3,826	33.270	3,826	3,145		60		1,036		1,036		10/09/2018	
55306N 10 4	MKS INSTRUMENTS ORD			15.000	1,650	110.010	1,650	1,313		9		337		337		03/20/2019	
55336V 10 0	MPLX COM UNT			3,175.000	80,836	25.460	80,836	105,814		6,096		(15,199)		(15,199)		09/24/2019	
553530 10 6	MSC INDUSTRIAL CL A ORD			6.000	471	78.470	471	418		17		9		9		08/11/2017	
55354G 10 0	MSCI ORD			19.000	4,905	258.180	4,905	2,951		48		2,104		2,104		10/09/2018	
554382 10 1	MACERICH REIT ORD			30.000	808	26.920	808	1,580		90		(491)		(491)		10/09/2018	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			15.000	643	42.840	643	582		15		61		61		10/15/2019	
55616P 10 4	MACYS ORD			70.000	1,190	17.000	1,190	2,314	26	106		(895)		(895)		10/09/2018	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD			6.000	1,765	294.190	1,765	1,665				49		49		03/20/2019	

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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.	Date Acquired	NAIC Designation
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			1,225.000	77,016	62.870	77,016	85,203		3,812		3,254		3,254		09/20/2019.	
562750 10 9	MANHATTAN ASSOCIATES ORD			6.000	479	79.750	479	260				224		224		08/11/2017.	
56418H 10 0	MANPOWERGROUP ORD			15.000	1,457	97.100	1,457	1,174		33		485		485		10/09/2018.	
565849 10 6	MARATHON OIL ORD			200.000	2,716	13.580	2,716	4,588		40		(152)		(152)		10/09/2018.	
56585A 10 2	MARATHON PETROLEUM ORD			160.000	9,640	60.250	9,640	9,441		339		198		198		12/18/2018.	
570535 10 4	MARKEL ORD			2.000	2,286	1,143.170	2,286	2,089				210		210		08/11/2017.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			5.000	1,896	379.110	1,896	1,055		10		841		841		06/22/2018.	
571748 10 2	MARSH & MCLENNAN ORD			99.000	11,030	111.410	11,030	7,910		172		3,134		3,134		09/18/2018.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			59.000	8,934	151.430	8,934	7,140		41		1,896		1,896		10/15/2019.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			15.000	4,195	279.640	4,195	2,776		29		1,509		1,509		03/20/2019.	
574599 10 6	MASCO ORD			69.000	3,311	47.990	3,311	2,377		34		1,294		1,294		10/09/2018.	
574795 10 0	MASIMO ORD			10.000	1,581	158.060	1,581	1,193				507		507		10/09/2018.	
57636Q 10 4	MASTERCARD CL A ORD			169.000	50,462	298.590	50,462	21,836		223		18,580		18,580		09/28/2017.	
57665R 10 6	MATCH GROUP ORD			10.000	821	82.110	821	793				28		28		08/14/2019.	
577081 10 2	MATTEL ORD			80.000	1,084	13.550	1,084	1,159				285		285		10/09/2018.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			65.000	3,998	61.510	3,998	3,182		122		693		693		10/09/2018.	
579780 20 6	MCCORMICK ORD			25.000	4,243	169.730	4,243	2,452	16	57		762		762		09/28/2017.	
580135 10 1	MCDONALD'S ORD			152.000	30,037	197.610	30,037	24,550		719		3,046		3,046		10/09/2018.	
58155Q 10 3	MCKESSON ORD			40.000	5,533	138.320	5,533	5,474	16	63		1,114		1,114		10/09/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			89.000	1,879	21.110	1,879	1,415	23	72		448		448		12/18/2018.	
58502B 10 6	MEDNAX ORD			20.000	556	27.790	556	929				(104)		(104)		10/09/2018.	
58933Y 10 5	MERCK & CO ORD			533.000	48,476	90.950	48,476	34,063	325	1,173		7,750		7,750		10/09/2018.	
59156R 10 8	METLIFE ORD			170.000	8,665	50.970	8,665	8,375		296		1,685		1,685		09/21/2018.	
592688 10 5	METTLER TOLEDO ORD			1.000	793	793.280	793	582				228		228		06/22/2018.	
594918 10 4	MICROSOFT ORD			1,617.000	255,001	157.700	255,001	131,802		3,003		88,219		88,219		04/22/2019.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			50.000	5,236	104.720	5,236	3,370		73		1,640		1,640		10/09/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			210.000	11,294	53.780	11,294	8,318				4,631		4,631		12/18/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			19.000	2,505	131.860	2,505	1,892		73		687		687		06/22/2018.	
596278 10 1	MIDDLEBY ORD			10.000	1,095	109.520	1,095	1,217				68		68		10/09/2018.	
60770K 10 7	MODERNA ORD			55.000	1,076	19.560	1,076	788				288		288		10/15/2019.	
608190 10 4	MOHAWK INDUSTRIES ORD			10.000	1,364	136.380	1,364	1,607				194		194		10/09/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			10.000	1,357	135.690	1,357	1,437				195		195		10/09/2018.	
60871R 20 9	MOLSON COORS BEVERAGE CL B ORD			40.000	2,156	53.900	2,156	2,470		78		(90)		(90)		10/09/2018.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			342.000	18,837	55.080	18,837	14,228	97	364		5,147		5,147		10/09/2018.	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			5.000	890	178.020	890	584	2	8		309		309		10/09/2018.	
61174X 10 9	MONSTER BEVERAGE ORD			79.000	5,020	63.550	5,020	4,472				1,132		1,132		10/09/2018.	
615369 10 5	MOODYS ORD			26.000	6,173	237.410	6,173	4,393		52		2,532		2,532		06/22/2018.	
617446 44 8	MORGAN STANLEY ORD			304.000	15,540	51.120	15,540	14,071		395		3,487		3,487		07/07/2017.	
617700 10 9	MORNINGSTAR ORD			3.000	454	151.310	454	246		3		124		124		08/11/2017.	
61945C 10 3	MOSAIC ORD			80.000	1,731	21.640	1,731	2,649		14		(606)		(606)		10/09/2018.	
620076 30 7	MOTOROLA SOLUTIONS ORD			31.000	4,995	161.140	4,995	2,834	20	71		1,429		1,429		05/15/2018.	

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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.	Date Acquired	NAIC Designation
626717 10 2	MURPHY OIL ORD			35.000	938	26.800	938	1,187		35		119		119		10/09/2018	
62886E 10 8	NCR ORD			25.000	879	35.160	879	735				144		144		04/22/2019	
629377 50 8	NRG ENERGY ORD			70.000	2,783	39.750	2,783	2,620		8		11		11		10/09/2018	
62944T 10 5	NVR ORD			1.000	3,808	3,808.410	3,808	2,581				1,371		1,371		09/24/2018	
631103 10 8	NASDAQ ORD			17.000	1,821	107.100	1,821	1,284		31		434		434		08/11/2017	
636180 10 1	NATL FUEL GAS ORD			16.000	745	46.540	745	930	7	28		(74)		(74)		10/09/2018	
636518 10 2	NATIONAL INSTRUMENTS ORD			23.000	974	42.340	974	1,036		23		(70)		(70)		10/09/2018	
637071 10 1	NATIONAL OILWELL VARCO ORD			90.000	2,255	25.050	2,255	4,091		18		(59)		(59)		10/09/2018	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			31.000	1,662	53.620	1,662	1,352		63		158		158		06/22/2018	
63938C 10 8	NAVIENT ORD			55.000	752	13.680	752	665		26		87		87		04/22/2019	
640268 10 8	NEKTAR THERAPEUTICS ORD			45.000	971	21.585	971	941				30		30		12/16/2019	
64110D 10 4	NETAPP ORD			60.000	3,735	62.250	3,735	4,784		106		155		155		10/09/2018	
64110L 10 6	NETFLIX ORD			85.000	27,503	323.570	27,503	30,291				4,257		4,257		03/20/2019	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			20.000	2,150	107.490	2,150	2,183				722		722		10/09/2018	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			76.000	1,224	16.110	1,224	1,371	38	152		144		144		10/09/2018	
64829B 10 0	NEW RELIC ORD			10.000	657	65.710	657	615				43		43		10/15/2019	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			111.000	1,334	12.020	1,334	1,183		75		290		290		10/09/2018	
650111 10 7	NEW YORK TIMES CL A ORD			35.000	1,126	32.170	1,126	1,142		4		(16)		(16)		06/28/2019	
651229 10 6	NEWELL BRANDS ORD			100.000	1,922	19.220	1,922	1,873		92		63		63		10/09/2018	
651587 10 7	NEWMARKET ORD			1.000	487	486.520	487	401	2	7		74		74		03/27/2018	
651639 10 6	NEWMONT GOLDCORP ORD			125.000	5,431	43.450	5,431	3,765		180		1,100		1,100		10/09/2018	
65249B 10 9	NEWS CL A ORD			90.000	1,273	14.140	1,273	1,214		18		251		251		10/09/2018	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			10.000	1,173	117.250	1,173	1,010		9		163		163		06/28/2019	
65339F 10 1	NEXTERA ENERGY ORD			108.000	26,153	242.160	26,153	16,505		540		7,381		7,381		10/09/2018	
654106 10 3	NIKE CL B ORD			278.000	28,164	101.310	28,164	16,859	68	235		7,553		7,553		10/09/2018	
65473P 10 5	NISOURCE ORD			85.000	2,366	27.840	2,366	2,125		68		212		212		10/09/2018	
655044 10 5	NOBLE ENERGY ORD			110.000	2,732	24.840	2,732	3,578		52		669		669		10/09/2018	
655663 10 2	NORDSON ORD			10.000	1,628	162.840	1,628	1,333	4	14		435		435		10/09/2018	
655664 10 0	NORDSTROM ORD			25.000	1,023	40.930	1,023	1,535		37		(142)		(142)		10/09/2018	
655844 10 8	NORFOLK SOUTHERN ORD			49.000	9,512	194.130	9,512	7,439		176		2,185		2,185		06/22/2018	
665859 10 4	NORTHERN TRUST ORD			47.000	4,993	106.240	4,993	4,740	33	111		1,065		1,065		10/09/2018	
666807 10 2	NORTHROP GRUMMAN ORD			27.000	9,287	343.970	9,287	7,271		139		2,675		2,675		08/11/2017	
668771 10 8	NORTONLIFELOCK ORD			145.000	3,700	25.520	3,700	2,888		51		961		961		10/09/2018	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			10.000	410	40.980	410	486		11		(76)		(76)		04/22/2019	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			65.000	1,159	17.830	1,159	963				196		196		10/09/2018	
670346 10 5	NUCOR ORD			75.000	4,221	56.280	4,221	4,778	30	120		335		335		10/09/2018	
67059N 10 8	NUTANIX CL A ORD			25.000	782	31.260	782	1,014				(258)		(258)		10/09/2018	
67066G 10 4	NVIDIA ORD			115.000	27,060	235.300	27,060	30,538		74		11,707		11,707		10/09/2018	
670837 10 3	OGE ENERGY ORD			35.000	1,556	44.470	1,556	1,232		52		185		185		06/22/2018	
67098H 10 4	O-I GLASS, INC.			35.000	418	11.930	418	673		5		(256)		(256)		04/22/2019	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			15.000	6,574	438.260	6,574	4,482				1,409		1,409		10/09/2018	
674599 10 5	OCCIDENTAL PETROLEUM ORD			64.000	2,637	41.210	2,637	4,182	51	128		(852)		(852)		08/08/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
679295 10 5	OKTA CL A ORD			20.000	2,307	115.370	2,307	1,194				1,031		1,031		10/09/2018.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			13.000	2,467	189.780	2,467	1,512		9		862		862		10/09/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			58.000	1,297	22.370	1,297	1,173		104		104		104		06/22/2018.	
680665 20 5	OLIN ORD			40.000	690	17.250	690	970		24		(280)		(280)		04/22/2019.	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			10.000	653	65.310	653	600				53		53		10/15/2019.	
681919 10 6	OMNICOM GROUP ORD			47.000	3,808	81.020	3,808	3,357	31	120		366		366		11/30/2017.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			45.000	1,906	42.350	1,906	1,490		119		324		324		10/09/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			100.000	2,438	24.380	2,438	1,686				787		787		10/09/2018.	
682680 10 3	ONEOK ORD			580.000	43,889	75.670	43,889	37,383		1,702		9,428		9,428		07/01/2019.	
68389X 10 5	ORACLE ORD			518.000	27,444	52.980	27,444	25,106		471		4,056		4,056		10/09/2018.	
688239 20 1	OSHKOSH ORD			15.000	1,420	94.650	1,420	1,016		17		500		500		10/09/2018.	
69007J 10 6	OUTFRONT MEDIA ORD			30.000	805	26.820	805	697		32		108		108		04/22/2019.	
690742 10 1	OWENS CORNIING ORD			25.000	1,628	65.120	1,628	1,307		22		529		529		10/09/2018.	
69318G 10 6	PBF ENERGY CL A ORD			25.000	784	31.370	784	1,300		30		(33)		(33)		10/09/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			126.000	20,113	159.630	20,113	16,412		529		5,383		5,383		06/22/2018.	
69351T 10 6	PPL ORD			162.000	5,813	35.880	5,813	4,678	67	267		1,223		1,223		10/09/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			10.000	1,112	111.150	1,112	1,030				192		192		10/09/2018.	
693656 10 0	PVH ORD			15.000	1,577	105.150	1,577	2,019		2		183		183		10/09/2018.	
69370C 10 0	PTC ORD			25.000	1,872	74.890	1,872	2,482				(200)		(200)		10/09/2018.	
693718 10 8	PACCAR ORD			80.000	6,328	79.100	6,328	5,310	184	262		1,757		1,757		10/09/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			14.000	1,568	111.990	1,568	1,606	11	44		399		399		06/22/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			25.000	957	38.270	957	1,200		60		125		125		10/09/2018.	
697435 10 5	PALO ALTO NETWORKS ORD			20.000	4,625	231.250	4,625	4,247				858		858		10/09/2018.	
69924R 10 8	PARAMOUNT GROUP REIT ORD			45.000	626	13.920	626	625	5	9		1		1		04/22/2019.	
700517 10 5	PARK HOTELS RESORTS ORD			45.000	1,164	25.870	1,164	1,395	25	106		(5)		(5)		10/09/2018.	
701094 10 4	PARKER HANNIFIN ORD			30.000	6,175	205.820	6,175	4,439		102		1,700		1,700		12/18/2018.	
701877 10 2	PARSLEY ENERGY CL A ORD			60.000	1,135	18.910	1,135	1,843		4		176		176		10/09/2018.	
703481 10 1	PATTERSON UTI ENERGY ORD			50.000	525	10.500	525	808		6		(283)		(283)		04/22/2019.	
704326 10 7	PAYCHEX ORD			74.000	6,294	85.060	6,294	4,380		179		1,473		1,473		10/09/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			10.000	2,648	264.760	2,648	1,348				1,423		1,423		10/09/2018.	
70450Y 10 3	PAYPAL HOLDINGS ORD			265.000	28,665	108.170	28,665	21,211				6,381		6,381		10/09/2018.	
70975L 10 7	PENUMBRA ORD			5.000	821	164.270	821	779				43		43		03/20/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			71.000	1,200	16.900	1,200	1,240		50		175		175		06/22/2018.	
713448 10 8	PEPSICO ORD			314.000	42,914	136.670	42,914	33,382	300	1,088		8,224		8,224		05/15/2018.	
714046 10 9	PERKINELMER ORD			18.000	1,748	97.100	1,748	1,151		5		334		334		08/11/2017.	
717081 10 3	PFIZER ORD			1,217.000	47,682	39.180	47,682	42,808		1,596		(4,419)		(4,419)		10/15/2019.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			329.000	27,995	85.090	27,995	29,401	385	1,235		2,979		2,979		12/16/2019.	
718546 10 4	PHILLIPS 66 ORD			98.000	10,918	111.410	10,918	9,672		343		2,475		2,475		10/09/2018.	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			825.000	50,853	61.640	50,853	40,206		2,805		16,112		16,112		06/27/2017.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			15.000	960	64.000	960	900		10		269		269		10/09/2018.	
723484 10 1	PINNACLE WEST ORD			18.000	1,619	89.930	1,619	1,388		54		85		85		05/15/2018.	

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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.	Date Acquired	NAIC Designation
723787 10 7	PIONEER NATURAL RESOURCE ORD			40.000	6,055	151.370	6,055	6,940	18	23		807		807		10/15/2019	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			4,100.000	75,399	18.390	75,399	96,173		4,215		(11,113)		(11,113)		12/18/2019	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			4,000.000	75,800	18.950	75,800	94,692		4,418		(6,713)		(6,713)		12/18/2019	
72703H 10 1	PLANET FITNESS CL A ORD			20.000	1,494	74.680	1,494	1,377				117		117		08/14/2019	
731068 10 2	POLARIS INDUSTRIES ORD			10.000	1,017	101.700	1,017	954		24		250		250		10/09/2018	
73278L 10 5	POOL ORD			5.000	1,062	212.380	1,062	759		11		319		319		10/09/2018	
733174 70 0	POPULAR ORD			20.000	1,175	58.750	1,175	1,040	5	21		231		231		10/09/2018	
737446 10 4	POST HOLDINGS ORD			15.000	1,637	109.100	1,637	1,427				300		300		10/09/2018	
74051N 10 2	PREMIER CL A ORD			10.000	379	37.880	379	384				(5)		(5)		08/14/2019	
74144T 10 8	T ROWE PRICE GROUP ORD			54.000	6,579	121.840	6,579	4,849		164		1,594		1,594		10/09/2018	
74164M 10 8	PRIMERICA ORD			15.000	1,958	130.560	1,958	2,061				(103)		(103)		12/16/2019	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			65.000	3,575	55.000	3,575	3,914		142		704		704		10/09/2018	
742718 10 9	PROCTER & GAMBLE ORD			495.000	61,826	124.900	61,826	44,935		1,286		14,886		14,886		08/14/2019	
743315 10 3	PROGRESSIVE ORD			98.000	7,094	72.390	7,094	4,630		276		1,182		1,182		08/11/2017	
74340W 10 3	PROLOGIS REIT			144.000	12,836	89.140	12,836	9,417		305		4,380		4,380		10/09/2018	
743424 10 3	PROOFPOINT ORD			10.000	1,148	114.780	1,148	953				310		310		10/09/2018	
743606 10 5	PROSPERITY BANCSHARES ORD			15.000	1,078	71.890	1,078	1,065	7	25		144		144		10/09/2018	
744320 10 2	PRUDENTIAL FINANCIAL ORD			95.000	8,905	93.740	8,905	10,066		380		1,158		1,158		10/09/2018	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			104.000	6,141	59.050	6,141	5,008		189		728		728		06/22/2018	
745867 10 1	PULTEGROUP ORD			60.000	2,328	38.800	2,328	1,432	7	26		769		769		10/09/2018	
74624M 10 2	PURE STORAGE CL A ORD			55.000	941	17.110	941	840				101		101		06/28/2019	
74736K 10 1	QORVO ORD			30.000	3,487	116.230	3,487	2,231				1,665		1,665		10/09/2018	
747525 10 3	QUALCOMM ORD			250.000	22,058	88.230	22,058	17,535		620		7,830		7,830		10/09/2018	
74762E 10 2	QUANTA SERVICES ORD			35.000	1,425	40.710	1,425	1,135	2	6		371		371		10/09/2018	
74834L 10 0	QUEST DIAGNOSTICS ORD			27.000	2,883	106.790	2,883	2,525		57		635		635		10/30/2017	
74915M 10 0	QURATE RETAIL SRS A ORD			100.000	843	8.430	843	2,086				(1,109)		(1,109)		10/09/2018	
749685 10 3	RPM ORD			22.000	1,689	76.760	1,689	1,140		31		396		396		06/22/2018	
751212 10 1	RALPH LAUREN CL A ORD			10.000	1,172	117.220	1,172	1,278	7	26		138		138		10/09/2018	
754730 10 9	RAYMOND JAMES ORD			30.000	2,684	89.460	2,684	2,845	11	41		452		452		10/09/2018	
754907 10 3	RAYONIER REIT ORD			25.000	819	32.760	819	717		27		127		127		08/11/2017	
755111 50 7	RAYTHEON ORD			49.000	10,767	219.740	10,767	8,789		181		3,253		3,253		08/11/2017	
75606N 10 9	REALPAGE ORD			15.000	806	53.750	806	926				(120)		(120)		03/20/2019	
756109 10 4	REALTY INCOME REIT ORD			68.000	5,007	73.630	5,007	3,801	15	184		720		720		10/09/2018	
758750 10 3	REGAL BELOIT ORD			10.000	856	85.610	856	843	3	6		13		13		04/22/2019	
758849 10 3	REGENCY CENTERS REIT ORD			29.000	1,829	63.080	1,829	1,818		68		128		128		06/22/2018	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			12.000	4,506	375.480	4,506	4,834				(290)		(290)		03/20/2019	
7591EP 10 0	REGIONS FINANCIAL ORD			260.000	4,462	17.160	4,462	4,836	40	150		983		983		10/09/2018	
759351 60 4	REINSURANCE GROUP OF AMER ORD			11.000	1,794	163.060	1,794	1,524		29		251		251		08/11/2017	
759509 10 2	RELIANCE STEEL ORD			8.000	958	119.760	958	747		18		389		389		06/22/2018	
761152 10 7	RESMED ORD			30.000	4,649	154.970	4,649	2,683		46		1,233		1,233		10/09/2018	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			32.000	382	11.930	382	819				(276)		(276)		08/11/2017	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			14.000	188	13.400	188	184	2	9		36		36		06/22/2018	

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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.	Date Acquired	NAIC Designation
76680R 20 6	RINGCENTRAL CL A ORD			15.000	2,530	168.670	2,530	1,227				1,293		1,293		10/09/2018.	
770323 10 3	ROBERT HALF ORD			24.000	1,516	63.150	1,516	1,439		30		143		143		08/08/2018.	
773903 10 9	ROCKWELL AUTOMAT ORD			25.000	5,067	202.670	5,067	4,181		26		886		886		10/15/2019.	
77543R 10 2	ROKU CL A ORD			15.000	2,009	133.900	2,009	1,359				650		650		06/28/2019.	
776696 10 6	ROPER TECHNOLOGIES ORD			20.000	7,085	354.230	7,085	5,379		37		1,754		1,754		12/18/2018.	
778296 10 3	ROSS STORES ORD			78.000	9,081	116.420	9,081	4,445		80		2,591		2,591		09/28/2017.	
780287 10 8	ROYAL GOLD ORD			15.000	1,834	122.250	1,834	1,121		16		549		549		10/09/2018.	
783549 10 8	RYDER SYSTEM ORD			10.000	543	54.310	543	658		17		(115)		(115)		04/22/2019.	
78409V 10 4	S&P GLOBAL ORD			48.000	13,106	273.050	13,106	9,164		109		4,949		4,949		10/09/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			25.000	6,025	240.990	6,025	3,896		19		1,978		1,978		10/09/2018.	
784117 10 3	SEI INVESTMENTS ORD			20.000	1,310	65.480	1,310	1,114	7	13		386		386		08/11/2017.	
78440X 10 1	SL GREEN RLTY REIT ORD			16.000	1,470	91.880	1,470	1,522	14	54		205		205		10/09/2018.	
78442P 10 6	SLM ORD			100.000	891	8.910	891	1,075		12		60		60		10/09/2018.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			45.000	2,763	61.400	2,763	2,390		19		733		733		10/09/2018.	
78573M 10 4	SABRE ORD			60.000	1,346	22.440	1,346	1,468		34		48		48		10/09/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			10.000	722	72.190	722	1,276				(236)		(236)		10/09/2018.	
79466L 30 2	SALESFORCE.COM ORD			191.000	31,064	162.640	31,064	27,767				5,022		5,022		12/16/2019.	
803607 10 0	SAREPTA THERAPEUTICS ORD			15.000	1,936	129.040	1,936	1,726				410		410		10/15/2019.	
806407 10 2	HENRY SCHEIN ORD			31.000	2,068	66.720	2,068	1,601				467		467		03/27/2018.	
806857 10 8	SCHLUMBERGER ORD			180.000	7,236	40.200	7,236	9,238	90	250		(109)		(109)		03/20/2019.	
808513 10 5	CHARLES SCHWAB ORD			280.000	13,317	47.560	13,317	14,337		112		737		737		12/16/2019.	
81211K 10 0	SEALED AIR ORD			35.000	1,394	39.830	1,394	1,313		22		175		175		10/09/2018.	
812578 10 2	SEATTLE GENETICS ORD			25.000	2,857	114.260	2,857	1,871				1,440		1,440		10/09/2018.	
816851 10 9	SEMPRA ENERGY ORD			65.000	9,846	151.480	9,846	8,128	63	189		1,718		1,718		03/20/2019.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			21.000	967	46.030	967	733		15		121		121		08/11/2017.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			40.000	973	24.330	973	1,114		86		18		18		10/09/2018.	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			30.000	1,160	38.660	1,160	1,321				58		58		10/09/2018.	
81762P 10 2	SERVICENOW ORD			40.000	11,293	282.320	11,293	10,512				781		781		06/28/2019.	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT			2,000.000	40,420	20.210	40,420	59,019		3,380		7,600		7,600		06/28/2017.	
824348 10 6	SHERWIN WILLIAMS ORD			10.000	5,835	583.540	5,835	4,583		23		1,253		1,253		06/28/2019.	
82669G 10 4	SIGNATURE BANK ORD			10.000	1,366	136.610	1,366	1,164		22		338		338		10/09/2018.	
827048 10 9	SILGAN HOLDINGS ORD			12.000	373	31.080	373	322		5		90		90		06/22/2018.	
828806 10 9	SIMON PROP GRP REIT ORD			73.000	10,874	148.960	10,874	12,020		606		(1,389)		(1,389)		10/09/2018.	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			10.000	333	33.340	333	536		4		(203)		(203)		06/28/2019.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			340.000	2,431	7.150	2,431	2,193		5		238		238		10/15/2019.	
82981J 10 9	SITE CENTERS ORD			35.000	491	14.020	491	449	7	14		42		42		04/22/2019.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			15.000	677	45.110	677	995		49		(158)		(158)		10/09/2018.	
830566 10 5	SKECHERS USA CL A ORD			30.000	1,296	43.190	1,296	971				324		324		03/20/2019.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			40.000	4,835	120.880	4,835	3,541		66		2,154		2,154		10/09/2018.	
831865 20 9	A O SMITH ORD			24.000	1,143	47.640	1,143	1,289		22		119		119		08/11/2017.	
83200N 10 3	SMARTSHEET CL A ORD			20.000	898	44.920	898	968				(70)		(70)		06/28/2019.	

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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.	Date Acquired	NAIC Designation
832696 40 5	JM SMUCKER ORD			25.000	2,603	104.130	2,603	2,550		87		266		266		10/09/2018.	
833034 10 1	SNAP ON ORD			11.000	1,863	169.400	1,863	1,692		43		265		265		06/22/2018.	
835495 10 2	SONOCO PRODUCTS ORD			20.000	1,234	61.720	1,234	973		34		172		172		06/22/2018.	
842587 10 7	SOUTHERN ORD			222.000	14,141	63.700	14,141	9,923		546		4,391		4,391		10/09/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			105.000	5,668	53.980	5,668	5,993	19	71		788		788		10/09/2018.	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			1.000	64	64.290	64	57		0		8		8		09/27/2019.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			25.000	1,822	72.880	1,822	2,212	3	12		20		20		10/09/2018.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			20.000	984	49.180	984	785	13	25		199		199		04/22/2019.	
848637 10 4	SPLUNK ORD			30.000	4,493	149.770	4,493	3,126				1,348		1,348		10/09/2018.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			30.000	581	19.350	581	628				(47)		(47)		04/22/2019.	
852234 10 3	SQUARE CL A ORD			80.000	5,005	62.560	5,005	6,339				318		318		10/15/2019.	
854502 10 1	STANLEY BLACK AND DECKER ORD			35.000	5,801	165.740	5,801	4,826		95		1,610		1,610		10/09/2018.	
855244 10 9	STARBUCKS ORD			290.000	25,497	87.920	25,497	16,041		415		6,821		6,821		10/09/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			52.000	1,293	24.860	1,293	1,079	25	100		268		268		06/22/2018.	
857477 10 3	STATE STREET ORD			75.000	5,933	79.100	5,933	6,478	39	145		1,202		1,202		10/09/2018.	
858119 10 0	STEEL DYNAMICS ORD			50.000	1,702	34.040	1,702	2,242	12	45		200		200		10/09/2018.	
858912 10 8	STERICYCLE ORD			15.000	957	63.810	957	812				407		407		10/09/2018.	
85917A 10 0	STERLING BAN ORD			50.000	1,054	21.080	1,054	1,118		14		229		229		10/09/2018.	
862121 10 0	STORE CAPITAL ORD			19.000	708	37.240	708	517	7	25		170		170		06/22/2018.	
863667 10 1	STRYKER ORD			68.000	14,276	209.940	14,276	9,761	39	141		3,617		3,617		09/28/2017.	
866674 10 4	SUN COMMUNITIES REIT ORD			15.000	2,252	150.100	2,252	1,503	11	44		726		726		10/09/2018.	
871607 10 7	SYNOPSYS ORD			40.000	5,568	139.200	5,568	3,543				1,826		1,826		03/20/2019.	
87161C 50 1	SYNOVUS FINANCIAL ORD			22.000	862	39.200	862	1,099	7	25		159		159		08/08/2018.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			175.000	6,302	36.010	6,302	5,453		151		2,196		2,196		10/09/2018.	
871829 10 7	SYSCO ORD			98.000	8,383	85.540	8,383	5,093		153		2,242		2,242		09/28/2017.	
872307 10 3	TCF FINANCIAL ORD			37.000	1,730	46.750	1,730	1,462		19		267		267		08/14/2019.	
87236Y 10 8	TD AMERITRADE HOLDING ORD			65.000	3,231	49.700	3,231	2,373		20		857		857		10/15/2019.	
872540 10 9	TJX ORD			260.000	15,876	61.060	15,876	9,283		230		4,243		4,243		09/28/2017.	
872590 10 4	T MOBILE US ORD			70.000	5,489	78.420	5,489	4,793				1,037		1,037		10/09/2018.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			25.000	3,061	122.430	3,061	3,199				487		487		10/09/2018.	
876030 10 7	TAPESTRY ORD			65.000	1,753	26.970	1,753	3,106		88		(441)		(441)		10/09/2018.	
87612E 10 6	TARGET ORD			105.000	13,462	128.210	13,462	8,995		273		6,523		6,523		10/09/2018.	
87612G 10 1	TARGA RESOURCES ORD			2,550.000	104,117	40.830	104,117	108,315		7,439		9,512		9,512		07/01/2019.	
876664 10 3	TAUBMAN CNTR REIT ORD			10.000	311	31.090	311	364		7		(53)		(53)		10/15/2019.	
87807B 10 7	TC ENERGY ORD		A	125.000	8,645	69.160	8,645	6,389	94			2,256		2,256		10/10/2019.	
879360 10 5	TELEDYNE TECH ORD			4.000	1,386	346.540	1,386	579				558		558		08/11/2017.	
879369 10 6	TELEFLEX ORD			10.000	3,764	376.440	3,764	2,498		14		1,180		1,180		10/09/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			20.000	509	25.430	509	608		7		(99)		(99)		06/28/2019.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			15.000	1,306	87.060	1,306	1,322				(16)		(16)		12/16/2019.	
88076W 10 3	TERADATA ORD			25.000	669	26.770	669	893				(290)		(290)		10/09/2018.	
880770 10 2	TERADYNE ORD			40.000	2,728	68.200	2,728	1,360		14		1,473		1,473		10/09/2018.	
88160R 10 1	TESLA ORD			30.000	12,550	418.330	12,550	8,617				2,566		2,566		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.	Date Acquired	NAIC Designation
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			10.000	568	56.770	568	627				(59)		(59)		04/22/2019.	
882508 10 4	TEXAS INSTRUMENTS ORD			190.000	24,375	128.290	24,375	20,070		610		6,420		6,420		09/12/2018.	
883203 10 1	TEXTRON ORD			55.000	2,453	44.600	2,453	3,869	1	4		(76)		(76)		10/09/2018.	
88339J 10 5	TRADE DESK CL A ORD			5.000	1,299	259.780	1,299	1,139				160		160		06/28/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			95.000	30,863	324.870	30,863	16,633	18	70		9,603		9,603		09/28/2017.	
885160 10 1	THOR INDUSTRIES ORD			10.000	743	74.290	743	557	4	4		186		186		10/15/2019.	
88579Y 10 1	3M ORD			93.000	16,407	176.420	16,407	19,312		536		(1,313)		(1,313)		10/09/2018.	
886547 10 8	TIFFANY ORD			25.000	3,341	133.650	3,341	3,074	15	57		1,329		1,329		10/09/2018.	
887389 10 4	TIMKEN ORD			15.000	845	56.310	845	659		4		186		186		10/15/2019.	
889478 10 3	TOLL BROTHERS ORD			35.000	1,383	39.510	1,383	1,238		12		145		145		03/20/2019.	
891092 10 8	TORO ORD			22.000	1,753	79.670	1,753	1,378	6	20		523		523		10/30/2017.	
892356 10 6	TRACTOR SUPPLY ORD			25.000	2,336	93.440	2,336	2,226		34		250		250		10/09/2018.	
893641 10 0	TRANSDIGM GROUP ORD			10.000	5,600	560.000	5,600	3,512	325	300		2,199		2,199		10/09/2018.	
89400J 10 7	TRANSUNION ORD			40.000	3,424	85.610	3,424	2,869		12		1,152		1,152		10/09/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			47.000	6,437	136.950	6,437	5,981		146		808		808		09/28/2017.	
89469A 10 4	TREEHOUSE FOODS ORD			10.000	485	48.500	485	535				(50)		(50)		10/15/2019.	
896239 10 0	TRIMBLE ORD			55.000	2,293	41.690	2,293	2,269				483		483		10/09/2018.	
896522 10 9	TRINITY INDUSTRIES ORD			30.000	665	22.150	665	845		19		47		47		10/09/2018.	
896945 20 1	TRIPADVISOR ORD			20.000	608	30.380	608	956		70		(471)		(471)		10/09/2018.	
89832Q 10 9	BB AND T ORD			286.000	16,108	56.320	16,108	13,611		258		3,065		3,065		03/20/2019.	
90138F 10 2	TWILIO CL A ORD			15.000	1,474	98.280	1,474	1,115				135		135		10/09/2018.	
90184L 10 2	TWITTER ORD			140.000	4,487	32.050	4,487	4,099				463		463		10/09/2018.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			17.000	249	14.620	249	266	7	30		30		30		03/27/2018.	
90214J 10 1	2U ORD			10.000	240	23.990	240	376				(136)		(136)		06/28/2019.	
902252 10 5	TYLER TECHNOLOGIES ORD			7.000	2,100	300.020	2,100	1,632				799		799		08/08/2018.	
902494 10 3	TYSON FOODS CL A ORD			65.000	5,918	91.040	5,918	4,117		100		2,447		2,447		10/09/2018.	
902653 10 4	UDR REIT ORD			60.000	2,802	46.700	2,802	2,359		81		425		425		10/09/2018.	
902681 10 5	UGI ORD			27.000	1,219	45.160	1,219	1,264	9	31		(221)		(221)		03/27/2018.	
902973 30 4	US BANCORP ORD			364.000	21,582	59.290	21,582	19,090	153	557		4,947		4,947		10/09/2018.	
90384S 30 3	ULTA BEAUTY ORD			10.000	2,531	253.140	2,531	2,757				83		83		10/09/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			50.000	885	17.700	885	1,043	11	42		90		90		10/09/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			45.000	972	21.600	972	1,141				(169)		(169)		06/28/2019.	
904311 20 6	UNDER ARMOUR CL C ORD			45.000	863	19.180	863	828				35		35		10/15/2019.	
907818 10 8	UNION PACIFIC ORD			172.000	31,096	180.790	31,096	19,874		636		7,320		7,320		10/09/2018.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			46.000	4,052	88.090	4,052	2,988				201		201		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			153.000	17,910	117.060	17,910	17,226		588		2,988		2,988		10/09/2018.	
911363 10 9	UNITED RENTAL ORD			15.000	2,502	166.770	2,502	2,291				964		964		10/09/2018.	
912008 10 9	US FOODS ORD			50.000	2,095	41.890	2,095	1,477				513		513		10/09/2018.	
912909 10 8	US STEEL ORD			40.000	456	11.410	456	1,169		8		(273)		(273)		10/09/2018.	
913017 10 9	UNITED TECHNOLOGIES ORD			159.000	23,812	149.760	23,812	18,698		467		6,896		6,896		11/26/2018.	
91307C 10 2	UNITED THERAPEUTICS ORD			10.000	881	88.080	881	1,252				(208)		(208)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
91324P 10 2	UNITEDHEALTH GRP ORD			197.000	57,914	293.980	57,914	39,712		719		9,115		9,115		10/15/2019.	
91336L 10 7	UNIVAR SOLUTIONS ORD			35.000	848	24.240	848	739				110		110		10/15/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			10.000	2,061	206.070	2,061	1,163		4		1,125		1,125		10/09/2018.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			19.000	2,726	143.460	2,726	2,274		11		511		511		10/09/2018.	
91529Y 10 6	UNUM ORD			45.000	1,312	29.160	1,312	1,792		49		(10)		(10)		10/09/2018.	
918204 10 8	VF ORD			63.000	6,279	99.660	6,279	4,197		89		2,081		2,081		11/30/2017.	
91879Q 10 9	VAIL RESORTS ORD			9.000	2,158	239.830	2,158	2,283	16	61		261		261		10/09/2018.	
91913Y 10 0	VALERO ENERGY ORD			100.000	9,365	93.650	9,365	8,590		270		775		775		03/20/2019.	
920253 10 1	VALMONT INDS ORD			4.000	599	149.780	599	609	2	6		155		155		06/22/2018.	
92047W 10 1	VALVOLINE ORD			14.000	300	21.410	300	298		6		29		29		06/22/2018.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			15.000	2,130	142.010	2,130	1,466				431		431		08/11/2017.	
922475 10 8	VEEVA SYSTEMS ORD			26.000	3,657	140.660	3,657	2,420				1,335		1,335		10/09/2018.	
92276F 10 0	VENTAS REIT ORD			84.000	4,850	57.740	4,850	4,586	67	266		(71)		(71)		10/09/2018.	
92339V 10 0	VEREIT ORD			230.000	2,125	9.240	2,125	1,668	32	127		481		481		10/09/2018.	
92343E 10 2	VERISIGN ORD			21.000	4,046	192.680	4,046	3,099				932		932		10/09/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			805.000	49,427	61.400	49,427	43,409		1,950		4,170		4,170		10/09/2018.	
92345Y 10 6	VERISK ANALYTICS ORD			33.000	4,928	149.340	4,928	2,686		33		1,330		1,330		08/11/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			50.000	10,948	218.950	10,948	9,284				2,662		2,662		10/09/2018.	
92556H 20 6	CBS CL B ORD			127.000	5,331	41.980	5,331	7,177		58		(762)		(762)		10/09/2018.	
925652 10 9	VICI PPTYS ORD			85.000	2,172	25.550	2,172	1,828	25	99		575		575		10/09/2018.	
92826C 83 9	VISA CL A ORD			353.000	66,329	187.900	66,329	38,729		339		18,123		18,123		12/16/2019.	
92840M 10 2	VISTRA ENERGY ORD			95.000	2,184	22.990	2,184	2,405		48		10		10		10/09/2018.	
928563 40 2	VMWARE CL A ORD			15.000	2,277	151.790	2,277	2,233		402		220		220		10/09/2018.	
929042 10 9	VORNADO REALTY REIT ORD			36.000	2,394	66.500	2,394	2,584	70	95		161		161		10/09/2018.	
929089 10 0	VOYA FINANCIAL ORD			35.000	2,134	60.980	2,134	1,808		11		729		729		10/09/2018.	
929160 10 9	VULCAN MATERIALS ORD			30.000	4,320	143.990	4,320	3,275		37		1,356		1,356		10/09/2018.	
92927K 10 2	WABCO HOLDINGS ORD		C	10.000	1,355	135.500	1,355	1,150				282		282		10/09/2018.	
92936U 10 9	W P CAREY REIT ORD			36.000	2,881	80.040	2,881	2,595	37	128		305		305		03/20/2019.	
92939U 10 6	WEC ENERGY GROUP ORD			71.000	6,548	92.230	6,548	4,681		168		1,631		1,631		10/09/2018.	
929740 10 8	WABTEC ORD			29.000	2,256	77.800	2,256	2,923		13		(52)		(52)		10/09/2018.	
931142 10 3	WALMART ORD			248.000	29,472	118.840	29,472	20,668	131	483		6,371		6,371		12/18/2018.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			135.000	7,960	58.960	7,960	9,932		242		(1,265)		(1,265)		10/09/2018.	
94106L 10 9	WASTE MANAGEMENT ORD			75.000	8,547	113.960	8,547	5,597		154		1,873		1,873		08/11/2017.	
941848 10 3	WATERS ORD			17.000	3,972	233.650	3,972	3,032				765		765		10/09/2018.	
942622 20 0	WATSCO ORD			5.000	901	180.150	901	737		32		205		205		08/11/2017.	
94419L 10 1	WAYFAIR CL A ORD			10.000	904	90.370	904	1,277				3		3		10/09/2018.	
947890 10 9	WEBSTER FINANCIAL ORD			20.000	1,067	53.360	1,067	1,245		31		81		81		10/09/2018.	
94946T 10 6	WELLCARE HEALTH ORD			10.000	3,302	330.210	3,302	3,112				941		941		10/09/2018.	
949746 10 1	WELLS FARGO ORD			713.000	38,359	53.800	38,359	37,082		1,369		5,504		5,504		12/18/2018.	
95040Q 10 4	WELLTOWER ORD			88.000	7,197	81.780	7,197	5,567		306		1,089		1,089		10/09/2018.	
95058W 10 0	WENDYS ORD			45.000	999	22.210	999	841		14		159		159		04/22/2019.	
95082P 10 5	WESCO INTL ORD			10.000	594	59.390	594	560				34		34		04/22/2019.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
955306 10 5	WEST PHARM SVC ORD			13.000	1,954	150.330	1,954	1,273		8		680		680		10/09/2018.	
957638 10 9	WESTERN ALLIANCE ORD			20.000	1,140	57.000	1,140	1,150		10		350		350		10/09/2018.	
958102 10 5	WESTERN DIGITAL ORD			70.000	4,443	63.470	4,443	3,810		140		1,855		1,855		10/09/2018.	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT			1,999.625	39,373	19.690	39,373	70,468		3,867		(27,072)		(27,072)		12/12/2018.	
959802 10 9	WESTERN UNION ORD			106.000	2,839	26.780	2,839	1,960		85		1,030		1,030		10/09/2018.	
96145D 10 5	WESTROCK ORD			60.000	2,575	42.910	2,575	2,714		110		309		309		10/09/2018.	
96208T 10 4	WEX ORD			5.000	1,047	209.460	1,047	940				347		347		10/09/2018.	
962166 10 4	WEYERHAEUSER REIT			180.000	5,436	30.200	5,436	5,497		245		1,501		1,501		10/09/2018.	
963320 10 6	WHIRLPOOL ORD			15.000	2,213	147.530	2,213	1,595		71		610		610		10/09/2018.	
968223 20 6	JOHN WILEY SONS CL A ORD			9.000	437	48.520	437	578	3	12		14		14		06/22/2018.	
969457 10 0	WILLIAMS ORD			5,085.000	120,616	23.720	120,616	146,102		7,729		8,492		8,492		12/12/2018.	
969904 10 1	WILLIAMS SONOMA ORD			15.000	1,102	73.440	1,102	924		28		345		345		10/09/2018.	
97650W 10 8	WINTRUST FINANCIAL ORD			10.000	709	70.900	709	873		10		44		44		10/09/2018.	
98138H 10 1	WORKDAY CL A ORD			30.000	4,934	164.450	4,934	3,950				143		143		10/09/2018.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			10.000	649	64.870	649	722		2		(73)		(73)		06/28/2019.	
98212B 10 3	WPX ENERGY ORD			90.000	1,237	13.740	1,237	1,823				215		215		10/09/2018.	
98310W 10 8	WYNDHAM DESTINATIONS ORD			20.000	1,034	51.690	1,034	866		27		168		168		04/22/2019.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			20.000	1,256	62.810	1,256	1,055		23		349		349		10/09/2018.	
983134 10 7	WYNN RESORTS ORD			20.000	2,777	138.870	2,777	2,379		75		799		799		10/09/2018.	
983793 10 0	XPO LOGISTICS ORD			30.000	2,391	79.700	2,391	1,484				907		907		03/20/2019.	
98389B 10 0	XCEL ENERGY ORD			119.000	7,555	63.490	7,555	5,425	48	190		1,692		1,692		10/09/2018.	
983919 10 1	XILINX ORD			59.000	5,768	97.770	5,768	4,445		87		743		743		10/09/2018.	
98419M 10 0	XYLEM ORD			40.000	3,152	78.790	3,152	2,977		38		483		483		10/09/2018.	
98421M 10 6	XEROX HOLDINGS ORD			50.000	1,844	36.870	1,844	1,311	13	50		856		856		10/09/2018.	
988498 10 1	YUM BRANDS ORD			53.000	5,339	100.730	5,339	4,005		89		467		467		08/11/2017.	
98850P 10 9	YUM CHINA ORD		C	86.000	4,129	48.010	4,129	2,887		41		1,245		1,245		10/09/2018.	
98919V 10 5	ZAYO GROUP HOLDINGS ORD			45.000	1,559	34.650	1,559	1,478				531		531		10/09/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			10.000	2,554	255.440	2,554	1,574				962		962		10/09/2018.	
98936J 10 1	ZENDESK ORD			20.000	1,533	76.630	1,533	1,266				365		365		10/09/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			10.000	457	45.740	457	348				110		110		04/22/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			25.000	1,149	45.940	1,149	987				359		359		10/09/2018.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			45.000	6,736	149.680	6,736	4,729	11	43		2,068		2,068		12/18/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			45.000	2,336	51.920	2,336	2,326		58		503		503		10/09/2018.	
98978V 10 3	ZOETIS CL A ORD			93.000	12,309	132.350	12,309	6,630		61		4,353		4,353		10/09/2018.	
G01767 10 5	ALKERMES ORD		C	35.000	714	20.400	714	1,512				(319)		(319)		10/09/2018.	
G0176J 10 9	ALLEGION ORD		C	20.000	2,491	124.540	2,491	1,753		22		897		897		10/09/2018.	
G0177J 10 8	ALLERGAN ORD		C	75.000	14,338	191.170	14,338	13,399		167		3,279		3,279		10/15/2019.	
G0250X 10 7	AMCOR ORD		D	127.000	1,377	10.840	1,377	1,150		30		226		226		12/18/2018.	
G02602 10 3	AMDOCS ORD			25.000	1,805	72.190	1,805	1,591	7	28		340		340		08/11/2017.	
G0408V 10 2	AON CL A ORD		C	39.000	8,123	208.290	8,123	5,398		67		2,454		2,454		08/11/2017.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	76.000	3,260	42.890	3,260	1,975				1,229		1,229		06/22/2018.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
G0585R 10 6	ASSURED GUARANTY ORD		C	25.000	1,226	49.020	1,226	1,068		18		269		269		10/09/2018.	
G06242 10 4	ATLASSIAN CL A ORD		D	20.000	2,407	120.340	2,407	1,626				627		627		10/09/2018.	
G0684D 10 7	ATHENE HOLDING CL A ORD		D	35.000	1,646	47.030	1,646	1,815				252		252		10/09/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	5.000	297	59.440	297	271	2	8		39		39		10/30/2017.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			35.000	1,064	30.400	1,064	1,134				244		244		07/07/2017.	
G1151C 10 1	ACCENTURE CL A ORD		C	150.000	31,586	210.570	31,586	21,059		339		10,434		10,434		10/09/2018.	
G16962 10 5	BUNGE ORD			30.000	1,727	57.550	1,727	2,098		60		123		123		10/09/2018.	
G1890L 10 7	CAPRI HOLDINGS LTD		D	30.000	1,145	38.150	1,145	2,012				7		7		10/09/2018.	
G29183 10 3	EATON ORD		C	90.000	8,525	94.720	8,525	6,626		256		2,345		2,345		06/22/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	7.000	1,938	276.840	1,938	1,608		40		414		414		10/09/2018.	
G3922B 10 7	GENPACT ORD		C	22.000	928	42.170	928	645		7		334		334		08/11/2017.	
G4412G 10 1	HERBALIFE NUTRITION ORD			25.000	1,192	47.670	1,192	1,304				(282)		(282)		10/09/2018.	
G4474Y 21 4	JANUS HENDERSON GROUP ORD		D	35.000	856	24.450	856	767		13		89		89		10/15/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		D	40.000	1,448	36.200	1,448	962				486		486		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		D	87.000	6,555	75.350	6,555	4,590				2,382		2,382		10/09/2018.	
G47791 10 1	INGERSOLL RAND ORD			57.000	7,576	132.920	7,576	5,227		121		2,376		2,376		10/09/2018.	
G491BT 10 8	INVESCO ORD			95.000	1,708	17.980	1,708	2,072		117		118		118		10/09/2018.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	10.000	1,493	149.280	1,493	1,660				253		253		10/09/2018.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	185.000	7,531	40.710	7,531	6,479	48	192		2,046		2,046		10/09/2018.	
G54050 10 2	LAZARD CL A ORD		C	25.000	999	39.960	999	942		12		58		58		10/15/2019.	
G5494J 10 3	LINDE ORD		D	122.000	25,974	212.900	25,974	17,581		427		6,937		6,937		12/18/2018.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	125.000	3,320	26.560	3,320	2,310	8	30		1,296		1,296		10/09/2018.	
G5960L 10 3	MEDTRONIC ORD		C	312.000	35,396	113.450	35,396	25,524	168	649		7,017		7,017		05/15/2018.	
G6095L 10 9	APTIV ORD		D	60.000	5,698	94.970	5,698	4,594		53		2,004		2,004		10/09/2018.	
G6518L 10 8	NIELSEN HOLDINGS ORD			80.000	1,624	20.300	1,624	2,152		89		(242)		(242)		10/09/2018.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			45.000	2,628	58.410	2,628	2,429				721		721		10/09/2018.	
G6700G 10 7	NVENT ELECTRIC ORD		D	35.000	895	25.580	895	932		25		109		109		10/09/2018.	
G7496G 10 3	RENAISSANCERE ORD		C	8.000	1,568	196.020	1,568	1,028		11		499		499		08/08/2018.	
G7S00T 10 4	PENTAIR ORD		C	36.000	1,651	45.870	1,651	1,507		26		291		291		10/09/2018.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	35.000	1,885	53.870	1,885	1,600				316		316		10/09/2018.	
G8473T 10 0	STERIS ORD		D	22.000	3,353	152.420	3,353	2,254		28		836		836		03/20/2019.	
G96629 10 3	WILLIS TOWERS WATSON ORD		D	28.000	5,654	201.940	5,654	4,239	18	71		1,402		1,402		10/09/2018.	
G97822 10 3	PERRIGO ORD		C	30.000	1,550	51.660	1,550	2,145		25		387		387		10/09/2018.	
H1467J 10 4	CHUBB ORD		D	106.000	16,500	155.660	16,500	14,567	80	285		2,807		2,807		10/09/2018.	
H2906T 10 9	GARMIN ORD		C	20.000	1,951	97.560	1,951	1,205		45		685		685		06/22/2018.	
H8817H 10 0	TRANSOCEAN ORD		C	100.000	688	6.880	688	1,419				(6)		(6)		10/09/2018.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		D	25.000	3,739	149.550	3,739	3,655				83		83		06/28/2019.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	65.000	6,141	94.480	6,141	5,700		68		441		441		10/15/2019.	
N59465 10 9	MYLAN ORD		C	120.000	2,412	20.100	2,412	4,154				(876)		(876)		10/09/2018.	
N72482 12 3	QIAGEN ORD		D	50.000	1,690	33.800	1,690	1,779				(33)		(33)		10/09/2018.	
P31076 10 5	COPA HOLDINGS CL A ORD		C	10.000	1,081	108.080	1,081	976		13		105		105		06/28/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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.	Date Acquired	NAIC Designation
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			45.000	6,008	133.510	6,008	4,915	35			1,093		1,093		10/15/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7,546,282	XXX	7,546,282	6,728,150	6,482	195,742	0	1,294,787	0	1,294,787	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			60,801.858	2,241,765	36.870	2,241,765	2,263,110		128,308		352,385		352,385		11/14/2019.	
04314H 85 7	ARTISAN:INTL VAL INST			60,688.673	2,246,695	37.020	2,246,695	2,267,803		131,942		352,728		352,728		11/14/2019.	
464287 65 5	ISHARES:RUSS 2000 ETF			2,639.000	437,203	165.670	437,203	425,953		5,505		83,841		83,841		10/09/2018.	
9499999. Total - Common Stocks - Mutual Funds					4,925,662	XXX	4,925,662	4,956,866	0	265,756	0	788,954	0	788,954	0	XXX	XXX
9799999. Total - Common Stock					12,471,944	XXX	12,471,944	11,685,016	6,482	461,497	0	2,083,741	0	2,083,741	0	XXX	XXX
9899999. Total Common and Preferred Stock					12,471,944	XXX	12,471,944	11,685,016	6,482	461,497	0	2,083,741	0	2,083,741	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 5N 6	UNITED STATES TREASURY		06/10/2019	NOMURA SECURITIES INTL INC		684,229	650,000	562
912828 YT 1	UNITED STATES TREASURY		12/16/2019	Bank of America		648,250	650,000	453
0599999.	Total - Bonds - U.S. Government					1,332,479	1,300,000	1,015
Bonds - U.S. Political Subdivisions of States								
64966H YM 6	NEW YORK N Y		01/02/2019	RAYMOND JAMES & ASSOCIATES		303,560	250,000	5,098
2499999.	Total - Bonds - U.S. Political Subdivisions of States					303,560	250,000	5,098
Bonds - U.S. Special Revenue and Special Assessment								
3132A5 G3 3	FH ZS4718 - RMBS		07/11/2019	Citigroup (SSB)		792,891	754,864	839
3132A5 HB 4	FH ZS4726 - RMBS		07/10/2019	Citigroup (SSB)		857,749	834,386	730
3138WH RL 8	FN AS7690 - RMBS		02/01/2019	Citigroup (SSB)		3,941,964	3,923,572	4,578
3140FP C9 8	FN BE3695 - RMBS		06/01/2019	SUNTRUST CAPITAL MARKETS, INC		1,551,018	1,518,280	1,771
3140GY GZ 6	FN BH9215 - RMBS		06/05/2019	SUNTRUST CAPITAL MARKETS, INC		467,739	455,706	532
3140Q9 NW 9	FN CA2204 - RMBS		03/01/2019	JP MORGAN SECURITIES LLC		698,451	671,789	1,008
3140QA NN 6	FN CA3096 - RMBS		03/22/2019	WELLS FARGO SECURITIES LLC		1,978,563	1,887,295	5,898
3140X4 H2 5	FN FM1148 - RMBS		07/01/2019	WELLS FARGO SECURITIES LLC		1,471,599	1,433,521	1,951
3140X4 M4 5	FN FM1278 - RMBS		08/01/2019	SUNTRUST CAPITAL MARKETS, INC		207,224	197,491	
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		11/07/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		750,000	750,000	
606092 FD 1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ		01/02/2019	PERSHING DIV OF DLJ SEC LNDING		351,190	250,000	165
79765R 5F 2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/16/2019	MORGAN STANLEY CO		250,898	250,000	
882117 7C 2	TEXAS A & M UNIV PERM UNIV FD		12/13/2019	MORGAN STANLEY CO		245,383	250,000	
917567 EX 3	UTAH TRAN AUTH SALES TAX REV		11/07/2019	WELLS FARGO BANK, N.A./SIG		500,000	500,000	
917567 EY 1	UTAH TRAN AUTH SALES TAX REV		11/07/2019	WELLS FARGO BANK, N.A./SIG		250,000	250,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					14,314,668	13,926,904	17,470
Bonds - Industrial and Miscellaneous								
00913R AD 8	AIR LIQUIDE FINANCE SA	C	02/12/2019	PERSHING DIV OF DLJ SEC LNDING		466,770	500,000	4,757
149123 CF 6	CATERPILLAR INC		09/16/2019	BARCLAYS CAPITAL INC		495,450	500,000	
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)	C	07/09/2019	CREDIT SUISSE SECURITIES (USA)		524,195	500,000	6,142
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/19/2019	WELLS FARGO SECURITIES LLC		244,573	250,000	2,253
438516 BW 5	HONEYWELL INTERNATIONAL INC		07/30/2019	JP MORGAN SECURITIES LLC		249,483	250,000	
46647P AU 0	JPMORGAN CHASE & CO		02/26/2019	JP MORGAN SECURITIES LLC		508,470	500,000	1,846
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II		03/05/2019	JP MORGAN SECURITIES LLC		498,980	500,000	
641062 AE 4	NESTLE HOLDINGS INC	C	03/27/2019	MORGAN STANLEY CO		260,623	250,000	122
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC		07/18/2019	MORGAN STANLEY CO		249,523	250,000	
717081 ES 8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		249,873	250,000	
80286J AA 3	SANTANDER REVOLVING AUTO LOAN TRUST 2019		11/20/2019	JP MORGAN SECURITIES LLC		349,954	350,000	
82653E AA 5	SRFC 191 A - ABS		03/12/2019	CREDIT SUISSE SECURITIES (USA)		499,991	500,000	
828807 DG 9	SIMON PROPERTY GROUP LP		09/04/2019	MIZUHO SECURITIES USA/FIXED INCOME		499,505	500,000	
92347Y AC 8	VZOT 19A B - ABS		03/05/2019	Citigroup (SSB)		499,847	500,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					5,597,235	5,600,000	15,120
8399997.	Total - Bonds - Part 3					21,547,942	21,076,904	38,703
8399998.	Total - Bonds - Summary Item from Part 5						148	
8399999.	Total - Bonds					21,547,942	21,077,052	38,703
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
001084 10 2	AGCO ORD		03/20/2019	ITG INC	20.000	1,366	XXX	
00164V 10 3	AMC NETWORKS CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	878	XXX	
003654 10 0	ABIOMED ORD		12/16/2019	ITG INC	15.000	2,643	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
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	740	XXX	
00508Y 10 2	ACUITY BRANDS ORD		08/14/2019	RBC CAPITAL MARKETS	10.000	1,240	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	748	XXX	
02079K 30 5	ALPHABET CL A ORD		10/15/2019	ITG INC	5.000	6,234	XXX	
02156B 10 3	ALTERYX CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	15.000	1,637	XXX	
023135 10 6	AMAZON COM ORD		08/14/2019	RBC CAPITAL MARKETS	5.000	8,821	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		08/14/2019	RBC CAPITAL MARKETS	140.000	7,450	XXX	
03064D 10 8	AMERICOLD REALTY ORD		07/01/2019	JP MORGAN SECURITIES INC	50.000	1,621	XXX	
03676B 10 2	ANTERO MIDSTREAM ORD		12/19/2019	VARIOUS	7,200.420	78,788	XXX	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		03/01/2019	Not Available	1.000	50	XXX	
03755L 10 4	APERGY ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	846	XXX	
037833 10 0	APPLE ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	12,275	XXX	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD		07/01/2019	JP MORGAN SECURITIES INC	15.000	1,458	XXX	
054937 10 7	BB AND T ORD		12/06/2019	ITG INC	135.975	6,544	XXX	
05541T 10 1	BGC PARTNERS CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	70.000	383	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		10/15/2019	ITG INC	60.000	1,334	XXX	
06652K 10 3	BANKUNITED ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	878	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		08/14/2019	VARIOUS	25.000	5,051	XXX	
086516 10 1	BEST BUY ORD		03/20/2019	ITG INC	60.000	4,143	XXX	
097023 10 5	BOEING ORD		10/15/2019	VARIOUS	25.000	9,359	XXX	
105368 20 3	BRANDYWINE REALTY REIT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	45.000	682	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		11/20/2019	VARIOUS	145.000	8,179	XXX	
124857 20 2	CBS CL B ORD		12/04/2019	ITG INC	47.700	2,626	XXX	
127055 10 1	CABOT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	716	XXX	
146869 10 2	CARVANA CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	10.000	626	XXX	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	45.000	486	XXX	
156727 10 9	CERENCE ORD		10/02/2019	ITG INC	8.125	150	XXX	
16411R 20 8	CHENIERE ENERGY ORD		11/12/2019	RBC CAPITAL MARKETS	100.000	6,175	XXX	
166764 10 0	CHEVRON ORD		10/15/2019	ITG INC	50.000	5,832	XXX	
171779 30 9	CIENA ORD		08/14/2019	RBC CAPITAL MARKETS	40.000	1,669	XXX	
172967 42 4	CITIGROUP ORD		03/20/2019	ITG INC	70.000	4,558	XXX	
184496 10 7	CLEAN HARBORS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	1,067	XXX	
191216 10 0	COCA-COLA ORD		03/20/2019	ITG INC	70.000	3,202	XXX	
192479 10 3	COHERENT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	1,536	XXX	
194014 10 6	COLFAX ORD		10/15/2019	ITG INC	25.000	725	XXX	
19626G 10 8	COLONY CAPITAL CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	120.000	616	XXX	
200340 10 7	COMERICA ORD		12/16/2019	ITG INC	40.000	2,892	XXX	
20605P 10 1	CONCHO RESOURCES ORD		10/15/2019	ITG INC	45.000	3,615	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	20.000	3,939	XXX	
212015 10 1	CONTINENTAL RESOURCES ORD		10/15/2019	ITG INC	25.000	707	XXX	
21870Q 10 5	CORESITE REALTY REIT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	1,081	XXX	
21871D 10 3	CORELOGIC ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	843	XXX	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD		08/14/2019	RBC CAPITAL MARKETS	25.000	705	XXX	
22052L 10 4	CORTEVA ORD		06/03/2019	GOLDMAN	171.667	6,206	XXX	
22266L 10 6	COUPA SOFTWARE ORD		07/01/2019	JP MORGAN SECURITIES INC	15.000	1,899	XXX	
222795 50 2	COUSINS PROPERTIES REIT ORD		07/01/2019	JP MORGAN SECURITIES INC	35.000	1,266	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
22304C 10 0	COVETRUS ORD		02/07/2019	CITIGROUP GLOBAL MARKETS INC	13.000	441	XXX	
225447 10 1	CREE ORD		10/15/2019	ITG INC	30.000	1,460	XXX	
23355L 10 6	DXC TECHNOLOGY ORD		12/16/2019	ITG INC	60.000	2,237	XXX	
253393 10 2	DICKS SPORTING ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	762	XXX	
254687 10 6	WALT DISNEY ORD		03/20/2019	SPIN OFF	104.343	11,472	XXX	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		10/15/2019	ITG INC	80.000	6,323	XXX	
25470M 10 9	DISH NETWORK CL A ORD		12/03/2019	VARIOUS	6.529	214	XXX	
256163 10 6	DOCUSIGN ORD		03/20/2019	ITG INC	20.000	1,112	XXX	
25659T 10 7	DOLBY LABORATORIES CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	1,273	XXX	
25746U 10 9	DOMINION ENERGY ORD		01/02/2019	GOLDMAN	20.070	1,198	XXX	
257559 20 3	DOMTAR ORD	C	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	891	XXX	
260557 10 3	DOW ORD		04/02/2019	VARIOUS	171.999	10,289	XXX	
26210C 10 4	DROPBOX CL A ORD		10/15/2019	ITG INC	55.000	1,072	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD		06/03/2019	VARIOUS	171.999	14,893	XXX	
26875P 10 1	EOG RESOURCES ORD		10/15/2019	ITG INC	45.000	3,109	XXX	
26969P 10 8	EAGLE MATERIALS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	1,359	XXX	
278768 10 6	ECHOSTAR CL A ORD		09/11/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	485	XXX	
28414H 10 3	ELANCO ANIMAL HEALTH ORD		10/15/2019	ITG INC	95.609	2,223	XXX	
28618M 10 6	ELEMENT SOLUTIONS ORD		10/15/2019	ITG INC	60.000	604	XXX	
29250N 10 5	ENBRIDGE ORD	C	10/10/2019	RBC CAPITAL MARKETS	200.000	7,143	XXX	
29272W 10 9	ENERGIZER HOLDINGS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	973	XXX	
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/18/2019	VARIOUS	5,649.250	51,416	XXX	
29362U 10 4	ENTEGRIS ORD		07/01/2019	JP MORGAN SECURITIES INC	35.000	1,306	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		09/20/2019	Citigroup Global Markets Inc. NY	1,100.000	32,084	XXX	
29444U 70 0	EQUINIX REIT ORD		07/01/2019	JP MORGAN SECURITIES INC	15.000	7,564	XXX	
294628 10 2	EQUITY COMMONWEALTH REIT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	930	XXX	
29530P 10 2	ERIE INDEMNITY CL A ORD		03/20/2019	ITG INC	10.000	1,723	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD		03/20/2019	ITG INC	5.000	1,425	XXX	
29786A 10 6	ETSY ORD		07/01/2019	JP MORGAN SECURITIES INC	30.000	1,841	XXX	
29977A 10 5	EVERCORE CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	474	XXX	
30224P 20 0	EXTENDED STAY AMERICA UNT		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	45.000	811	XXX	
30231G 10 2	EXXON MOBIL ORD		10/15/2019	VARIOUS	155.000	11,128	XXX	
302491 30 3	FMC ORD		03/01/2019	GOLDMAN	35.000	2,639	XXX	
302520 10 1	FNB ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	75.000	837	XXX	
30303M 10 2	FACEBOOK CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	20.000	3,860	XXX	
311900 10 4	FASTENAL ORD		03/20/2019	ITG INC	20.000	1,259	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019	VARIOUS	55.722	7,353	XXX	
31816Q 10 1	FIREEYE ORD		10/15/2019	ITG INC	50.000	756	XXX	
32051X 10 8	FIRST HAWAIIAN ORD		08/14/2019	RBC CAPITAL MARKETS	30.000	748	XXX	
336433 10 7	FIRST SOLAR ORD		03/20/2019	ITG INC	20.000	1,104	XXX	
337738 10 8	FISERV ORD		07/29/2019	ITG INC	39.390	3,094	XXX	
33829M 10 1	FIVE BELOW ORD		07/01/2019	JP MORGAN SECURITIES INC	15.000	1,800	XXX	
345370 86 0	FORD MOTOR ORD		10/15/2019	ITG INC	490.000	4,454	XXX	
35137L 20 4	FOX CL B ORD		03/19/2019	SPIN OFF	35.000	1,384	XXX	
35905A 10 9	FRONTDOOR ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	678	XXX	
369550 10 8	GENERAL DYNAMICS ORD		10/15/2019	ITG INC	30.000	5,356	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		10/15/2019	VARIOUS	2,140.000	26,609	XXX	
372460 10 5	GENUINE PARTS ORD		03/20/2019	ITG INC	10.000	1,072	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019	VARIOUS	34.024	3,864	XXX	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	75.000	1,049	XXX	
40434L 10 5	HP ORD		12/16/2019	ITG INC	145.000	2,988	XXX	
410345 10 2	HANESBRANDS ORD		03/20/2019	ITG INC	90.000	1,602	XXX	
413875 10 5	L3HARRIS TECHNOLOGIES ORD		06/29/2019	VARIOUS	22.100	3,365	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		10/15/2019	ITG INC	210.000	3,190	XXX	
43283X 10 5	HILTON GRAND VACATIONS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	658	XXX	
437076 10 2	HOME DEPOT ORD		10/15/2019	ITG INC	10.000	2,359	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD		03/20/2019	ITG INC	45.000	7,076	XXX	
443573 10 0	HUBSPOT ORD		08/14/2019	RBC CAPITAL MARKETS	5.000	928	XXX	
444859 10 2	HUMANA ORD		10/15/2019	VARIOUS	30.000	8,126	XXX	
448579 10 2	HYATT HOTELS CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	380	XXX	
449253 10 3	IAA ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER	27.000	926	XXX	
452327 10 9	ILLUMINA ORD		10/15/2019	ITG INC	5.000	1,555	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD		08/14/2019	RBC CAPITAL MARKETS	30.000	2,688	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		03/20/2019	ITG INC	45.000	6,271	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/20/2019	ITG INC	10.000	1,221	XXX	
461202 10 3	INTUIT ORD		03/20/2019	ITG INC	15.000	3,826	XXX	
46266C 10 5	IQVIA HOLDINGS ORD		07/01/2019	JP MORGAN SECURITIES INC	25.000	4,022	XXX	
46590V 10 0	JBG SMITH PROPERTIES ORD		03/20/2019	ITG INC	30.000	1,215	XXX	
466313 10 3	JABIL ORD		03/20/2019	ITG INC	40.000	1,083	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		12/16/2019	ITG INC	20.000	2,792	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER	27.000	564	XXX	
487836 10 8	KELLOGG ORD		10/15/2019	ITG INC	60.000	3,724	XXX	
493267 10 8	KEYCORP ORD		03/20/2019	ITG INC	250.000	4,250	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		05/29/2019	VARIOUS	2,000.000	39,473	XXX	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD		03/20/2019	ITG INC	35.000	1,101	XXX	
500688 10 6	KOSMOS ENERGY ORD		08/14/2019	RBC CAPITAL MARKETS	90.000	572	XXX	
500754 10 6	KRAFT HEINZ ORD		12/16/2019	ITG INC	120.000	3,814	XXX	
524901 10 5	LEGG MASON ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	659	XXX	
530307 10 7	LIBERTY BROADBAND SRS A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	476	XXX	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	179	XXX	
537008 10 4	LITTELFUSE ORD		10/15/2019	ITG INC	5.000	924	XXX	
539830 10 9	LOCKHEED MARTIN ORD		03/20/2019	ITG INC	20.000	5,947	XXX	
552848 10 3	MGIC INVESTMENT ORD		08/14/2019	RBC CAPITAL MARKETS	85.000	1,023	XXX	
55306N 10 4	MKS INSTRUMENTS ORD		03/20/2019	ITG INC	15.000	1,313	XXX	
55336V 10 0	MPLX COM UNT		09/24/2019	VARIOUS	1,175.000	35,434	XXX	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD		10/15/2019	ITG INC	15.000	582	XXX	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD		03/20/2019	ITG INC	5.000	1,449	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/20/2019	RBC CAPITAL MARKETS	375.000	25,261	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	MERRILL LYNCH PIERCE FENNER	(5.000)	(1,055)	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		10/15/2019	ITG INC	50.000	6,062	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS ORD		03/20/2019	ITG INC	5.000	967	XXX	
57665R 10 6	MATCH GROUP ORD		08/14/2019	RBC CAPITAL MARKETS	10.000	793	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
594918 10 4	MICROSOFT ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	14,224	XXX	
60770K 10 7	MODERNA ORD.		10/15/2019.	ITG INC.	55.000	788	XXX	
62886E 10 8	NCR ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	735	XXX	
63938C 10 8	NAVIENT ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	665	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD.		12/16/2019.	ITG INC.	45.000	941	XXX	
64110L 10 6	NETFLIX ORD.		03/20/2019.	ITG INC.	5.000	1,833	XXX	
64829B 10 0	NEW RELIC ORD.		10/15/2019.	ITG INC.	10.000	615	XXX	
650111 10 7	NEW YORK TIMES CL A ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	35.000	1,142	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	10.000	1,010	XXX	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	486	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD.		10/02/2019.	ITG INC.	65.000	963	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD.		08/08/2019.	VARIOUS.	30.807	1,452	XXX	
680665 20 5	OLIN ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	970	XXX	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD.		10/15/2019.	ITG INC.	10.000	600	XXX	
682680 10 3	ONEOK ORD.		07/01/2019.	RBC CAPITAL MARKETS.	200.000	13,959	XXX	
69007J 10 6	OUTFRONT MEDIA ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	697	XXX	
690768 40 3	OWENS ILLINOIS ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	673	XXX	
69924R 10 8	PARAMOUNT GROUP REIT ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	625	XXX	
703481 10 1	PATTERSON UTI ENERGY ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	808	XXX	
70975L 10 7	PENUMBRA ORD.		03/20/2019.	ITG INC.	5.000	779	XXX	
717081 10 3	PFIZER ORD.		10/15/2019.	ITG INC.	145.000	5,308	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.		12/16/2019.	ITG INC.	135.000	12,065	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD.		10/15/2019.	ITG INC.	10.000	1,303	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT.		12/18/2019.	WELLS FARGO SECURITIES.	2,050.000	45,430	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD.		12/18/2019.	WELLS FARGO SECURITIES.	1,275.000	27,741	XXX	
72703H 10 1	PLANET FITNESS CL A ORD.		08/14/2019.	RBC CAPITAL MARKETS.	20.000	1,377	XXX	
74051N 10 2	PREMIER CL A ORD.		08/14/2019.	RBC CAPITAL MARKETS.	10.000	384	XXX	
74164M 10 8	PRIMERICA ORD.		12/16/2019.	ITG INC.	15.000	2,061	XXX	
742718 10 9	PROCTER & GAMBLE ORD.		08/14/2019.	RBC CAPITAL MARKETS.	60.000	6,955	XXX	
74624M 10 2	PURE STORAGE CL A ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	55.000	840	XXX	
75606N 10 9	REALPAGE ORD.		03/20/2019.	ITG INC.	15.000	926	XXX	
758750 10 3	REGAL BELOIT ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	843	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD.		03/20/2019.	ITG INC.	10.000	4,049	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD.		10/15/2019.	ITG INC.	25.000	4,181	XXX	
77543R 10 2	ROKU CL A ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	15.000	1,359	XXX	
783549 10 8	RYDER SYSTEM ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	658	XXX	
79466L 30 2	SALESFORCE.COM ORD.		12/16/2019.	VARIOUS.	41.545	5,571	XXX	
803607 10 0	SAREPTA THERAPEUTICS ORD.		10/15/2019.	ITG INC.	5.000	434	XXX	
806407 10 2	HENRY SCHEIN ORD.		02/07/2019.	CITIGROUP GLOBAL MARKETS INC.	31.000	1,601	XXX	
806857 10 8	SCHLUMBERGER ORD.	C.	03/20/2019.	ITG INC.	110.000	4,819	XXX	
808513 10 5	CHARLES SCHWAB ORD.		12/16/2019.	ITG INC.	115.000	5,727	XXX	
816851 10 9	SEMPRA ENERGY ORD.		03/20/2019.	ITG INC.	65.000	8,128	XXX	
81762P 10 2	SERVICENOW ORD.		07/01/2019.	VARIOUS.	45.000	11,728	XXX	
824348 10 6	SHERWIN WILLIAMS ORD.		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,583	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	10.000	536	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD.		10/15/2019.	ITG INC.	340.000	2,193	XXX	
82981J 10 9	SITE CENTERS ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	449	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
830566 10 5	SKECHERS USA CL A ORD		03/20/2019	ITG INC	30.000	971	XXX	
83200N 10 3	SMARTSHEET CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	20.000	968	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019	CORPORATE ACTION	1.750	99	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	785	XXX	
85208M 10 2	SPROUTS FARMERS MARKET ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	628	XXX	
852234 10 3	SQUARE CL A ORD		10/15/2019	ITG INC	25.000	1,602	XXX	
871607 10 7	SYNOPSYS ORD		03/20/2019	ITG INC	15.000	1,636	XXX	
872307 10 3	TCF FINANCIAL ORD		08/14/2019	VARIOUS	37.784	1,496	XXX	
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/15/2019	ITG INC	65.000	2,373	XXX	
87612G 10 1	TARGA RESOURCES ORD		07/01/2019	VARIOUS	900.000	35,171	XXX	
876664 10 3	TAUBMAN CNTR REIT ORD		10/15/2019	ITG INC	10.000	364	XXX	
87807B 10 7	TC ENERGY ORD	A	10/10/2019	RBC CAPITAL MARKETS	125.000	6,389	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		07/01/2019	JP MORGAN SECURITIES INC	20.000	608	XXX	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD		12/16/2019	ITG INC	15.000	1,322	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	627	XXX	
88339J 10 5	TRADE DESK CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	5.000	1,139	XXX	
885160 10 1	THOR INDUSTRIES ORD		10/15/2019	ITG INC	10.000	557	XXX	
887389 10 4	TIMKEN ORD		10/15/2019	ITG INC	15.000	659	XXX	
889478 10 3	TOLL BROTHERS ORD		03/20/2019	ITG INC	35.000	1,238	XXX	
89469A 10 4	TREEHOUSE FOODS ORD		10/15/2019	ITG INC	10.000	535	XXX	
90214J 10 1	2U ORD		07/01/2019	JP MORGAN SECURITIES INC	10.000	376	XXX	
904311 10 7	UNDER ARMOUR CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	45.000	1,141	XXX	
904311 20 6	UNDER ARMOUR CL C ORD		10/15/2019	ITG INC	45.000	828	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		10/15/2019	ITG INC	35.000	8,441	XXX	
91336L 10 7	UNIVAR SOLUTIONS ORD		10/15/2019	ITG INC	35.000	739	XXX	
918204 10 8	VF ORD		05/23/2019	VARIOUS	63.000	4,197	XXX	
91913Y 10 0	VALERO ENERGY ORD		03/20/2019	ITG INC	100.000	8,590	XXX	
92826C 83 9	VISA CL A ORD		12/16/2019	ITG INC	30.000	5,589	XXX	
92936U 10 9	W P CAREY REIT ORD		03/20/2019	ITG INC	20.000	1,531	XXX	
929740 10 8	WABTEC ORD		02/14/2019	GOLDMAN	9.829	962	XXX	
95058W 10 0	WENDYS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	45.000	841	XXX	
95082P 10 5	WESCO INTL ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	560	XXX	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		02/28/2019	VARIOUS	1,715.625	58,569	XXX	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	10.000	722	XXX	
98310W 10 8	WYNDHAM DESTINATIONS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	866	XXX	
983793 10 0	XPO LOGISTICS ORD		03/20/2019	ITG INC	30.000	1,484	XXX	
98954M 10 1	ZILLOW GROUP CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	348	XXX	
G0177J 10 8	ALLERGAN ORD	C	10/15/2019	ITG INC	35.000	5,712	XXX	
G0250X 10 7	AMCOR ORD	D	06/11/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	127.500	1,155	XXX	
G4474Y 21 4	JANUS HENDERSON GROUP ORD	D	10/15/2019	ITG INC	35.000	767	XXX	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	D	07/01/2019	JP MORGAN SECURITIES INC	40.000	962	XXX	
G54050 10 2	LAZARD CL A ORD	C	10/15/2019	ITG INC	25.000	942	XXX	
G84720 10 4	STERIS ORD	D	03/20/2019	ITG INC	10.000	1,235	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	07/01/2019	JP MORGAN SECURITIES INC	25.000	3,655	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	10/15/2019	ITG INC	65.000	5,700	XXX	
P31076 10 5	COPA HOLDINGS CL A ORD	C	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	976	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
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD		10/15/2019	ITG INC	45.000	4,915	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,040,595	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/14/2019	Not Available	2,380.560	82,993	XXX	
04314H 85 7	ARTISAN:INTL VAL INST		11/14/2019	Not Available	2,431.741	85,089	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019	MERRILL LYNCH PIERCE FENNER	5.000	1,055	XXX	
9499999. Total - Common Stocks - Mutual Funds						169,137	XXX	0
9799997. Total - Common Stocks - Part 3						1,209,733	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						60,254	XXX	
9799999. Total - Common Stocks						1,269,987	XXX	0
9899999. Total - Preferred and Common Stocks						1,269,987	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						22,817,929	XXX	38,703

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																				
36179S TR 8	G2 MA4160 - RMBS		12/01/2019.	Paydown		12,771	12,771	12,511	12,549		222		222		12,771		(0)	(0)	151	09/20/2031.
36179S TT 4	G2 MA4162 - RMBS		12/01/2019.	Paydown		10,560	10,560	10,345	10,377		182		182		10,560		0	0	133	11/20/2031.
36179T 4P 7	G2 MA5330 - RMBS		12/01/2019.	Paydown		301,208	301,208	308,174	307,881		(6,673)		(6,673)		301,208			0	8,123	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS		12/01/2019.	Paydown		754,839	754,839	784,092	783,310		(28,471)		(28,471)		754,839			0	21,903	08/20/2048.
38378K ZD 4	GNR 13101 AD - CMBS		12/01/2019.	Paydown		24,288	24,288	23,354	23,423		865		865		24,288		0	0	233	12/16/2053.
38379R NF 6	GNR 1729A A - CMBS		12/01/2019.	Paydown		8,280	8,280	7,878	7,930		350		350		8,280		0	0	119	01/16/2058.
38380J PZ 5	GNR 1826 AD - CMBS		12/01/2019.	Paydown		35,596	35,596	34,411	34,600		996		996		35,596			0	329	03/16/2052.
912810 FD 5	UNITED STATES TREASURY		01/24/2019.	BNP Paribas		38,503	31,189	39,138	38,990	(109)	(53)		(161)		38,829		(326)	(326)	317	04/15/2028.
912810 FH 6	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		39,396	30,733	39,950	39,788	(107)	(23)		(130)		39,659		(262)	(262)	288	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		18,422	14,232	18,712	18,661	(50)	(9)		(58)		18,603		(181)	(181)	116	04/15/2032.
912810 FS 2	UNITED STATES TREASURY		01/11/2019.	GOLDMAN		41,125	38,170	41,363	41,359	(133)	(15)		(148)		41,211		(85)	(85)	380	01/15/2026.
912810 PS 1	UNITED STATES TREASURY		01/11/2019.	BARCLAYS CAPITAL INC.		27,900	25,045	28,140	28,111	(87)	(13)		(100)		28,011		(111)	(111)	296	01/15/2027.
912810 PV 4	UNITED STATES TREASURY		01/10/2019.	Citigroup (SSB)		25,758	24,116	26,035	26,054	(84)	(6)		(89)		25,965		(207)	(207)	206	01/15/2028.
912810 PZ 5	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		26,983	23,532	27,292	27,262	(82)	(10)		(92)		27,170		(187)	(187)	288	01/15/2029.
912810 QF 8	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		13,809	11,687	14,362	14,366	(41)	(3)		(44)		14,322		(513)	(513)	101	02/15/2040.
912810 QP 6	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		27,602	23,076	28,561	28,571	(80)	(5)		(85)		28,486		(884)	(884)	196	02/15/2041.
912810 QV 3	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		30,627	33,539	32,092	32,225	(117)	1		(115)		32,110		(1,482)	(1,482)	102	02/15/2042.
912810 RA 8	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		19,568	21,979	20,389	20,483	(76)	1		(75)		20,408		(840)	(840)	55	02/15/2043.
912810 RF 7	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		45,066	43,356	47,407	47,512	(151)	(4)		(155)		47,358		(2,291)	(2,291)	241	02/15/2044.
912810 RL 4	UNITED STATES TREASURY		01/08/2019.	NOMURA SECURITIES INTL INC.		39,053	42,919	40,817	40,987	(149)	1		(148)		40,839		(1,786)	(1,786)	129	02/15/2045.
912810 RR 1	UNITED STATES TREASURY		01/08/2019.	Bank of America		30,828	31,991	32,301	32,408	(111)	(0)		(111)		32,296		(1,468)	(1,468)	128	02/15/2046.
912810 RW 0	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		34,243	36,635	35,878	36,767	(892)	(0)		(892)		35,875		(1,632)	(1,632)	128	02/15/2047.
912810 RX 8	UNITED STATES TREASURY		01/10/2019.	MORGAN STANLEY CO.		337,815	341,000	351,187	350,919		(6)		(6)		350,913		(13,098)	(13,098)	1,611	05/15/2047.
912810 SB 5	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		19,766	20,492	20,718	20,786	(71)	(0)		(71)		20,715		(949)	(949)	82	02/15/2048.
912828 2L 3	UNITED STATES TREASURY		01/08/2019.	BARCLAYS CAPITAL INC.		59,333	61,974	59,689	59,978	(216)	5		(211)		59,768		(435)	(435)	112	07/15/2027.
912828 3R 9	UNITED STATES TREASURY		01/10/2019.	GOLDMAN		59,025	61,447	59,481	59,754	(214)	5		(209)		59,545		(521)	(521)	150	01/15/2028.
912828 3W 8	UNITED STATES TREASURY		01/10/2019.	Citigroup (SSB)		1,024,790	1,022,000	1,001,687	1,002,864		49		49		1,002,914		21,877	21,877	11,379	02/15/2028.
912828 4N 7	UNITED STATES TREASURY		01/10/2019.	MORGAN STANLEY CO.		1,518,510	1,500,000	1,497,100	1,497,287		7		7		1,497,294		21,216	21,216	6,790	05/15/2028.
912828 B2 5	UNITED STATES TREASURY		01/24/2019.	RBC CAPITAL MARKETS		74,854	75,670	75,047	75,342	(263)	7		(257)		75,086		(232)	(232)	250	01/15/2024.
912828 H4 5	UNITED STATES TREASURY		01/11/2019.	JP MORGAN SECURITIES LLC.		72,140	74,633	72,039	72,418	(260)	13		(246)		72,171		(32)	(32)	93	01/15/2025.
912828 N7 1	UNITED STATES TREASURY		01/11/2019.	BARCLAYS CAPITAL INC.		73,206	74,395	73,346	73,643	(259)	4		(255)		73,388		(182)	(182)	231	01/15/2026.
912828 NM 8	UNITED STATES TREASURY		03/05/2019.	Citigroup (SSB)		58,392	57,618	58,471	58,554	(202)	(66)		(268)		58,286		105	105	461	07/15/2020.
912828 S5 0	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		59,801	63,232	60,051	60,390	(220)	10		(210)		60,180		(379)	(379)	39	07/15/2026.
912828 SA 9	UNITED STATES TREASURY		03/05/2019.	BNP Paribas		76,552	77,725	76,234	76,665	(272)	89		(183)		76,481		71	71	62	01/15/2022.
912828 V4 9	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		65,035	67,974	65,291	67,583	(2,210)	2		(2,208)		65,374		(339)	(339)	125	01/15/2027.
912828 VM 9	UNITED STATES TREASURY		03/05/2019.	BNP Paribas		74,999	75,592	74,705	75,040	(265)	39		(225)		74,815		184	184	182	07/15/2023.
912828 WU 0	UNITED STATES TREASURY		01/11/2019.	JP MORGAN SECURITIES LLC.		72,051	74,447	71,833	72,223	(259)	15		(244)		71,979		72	72	46	07/15/2024.
912828 Y3 8	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		19,847	20,131	19,977	20,050	(70)	0		(70)		19,980		(133)	(133)	73	07/15/2028.
0599999.	Total - Bonds - U.S. Government					5,272,540	5,248,068	5,290,058	5,297,112	(7,048)	(32,493)	0	(39,541)	0	5,257,570	0	14,970	14,970	55,647	XXX
Bonds - U.S. Political Subdivisions of States																				
407324 3Q 3	HAMILTON CNTY TENN		01/02/2019.	Maturity @ 100.00		350,000	350,000	405,860	350,000				0		350,000			0	8,750	01/01/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
425507 FT 2	HENNEPIN CNTY MINN		01/16/2019.	DAVIDSON (D.A.) & CO. INC		595,665	500,000	619,475	603,631		(563)		(563)		603,067		(7,402)	(7,402)	3,264	12/01/2029.
44256P RL 9	HOWARD CNTY MD		02/15/2019.	NATL FINANCIAL SERVICES CORP (NFS)		346,374	300,000	346,032	340,770		(1,023)		(1,023)		339,748		6,626	6,626	7,708	02/15/2024.
626524 G2 2	MURFREESBORO TENN		06/03/2019.	Maturity @ 100.00		500,000	500,000	584,485	507,917		(7,917)		(7,917)		500,000			0	12,500	06/01/2019.
678519 XA 2	OKLAHOMA CITY OKLA		02/15/2019.	PERSHING DIV OF DLJ SEC LNDING		332,316	300,000	329,799	326,707		(655)		(655)		326,052		6,264	6,264	11,633	03/01/2024.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,124,355	1,950,000	2,285,651	2,129,025	0	(10,158)	0	(10,158)	0	2,118,867	0	5,488	5,488	43,856	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
101029 VC 7	BOSTON MASS WTR & SWR COMMN REV		01/25/2019.	WELLS FARGO BANK, N.A./SIG		399,200	400,000	399,116	399,142		4		4		399,147		53	53	2,933	11/01/2031.
185328 KE 0	CLEARWATER FLA WTR & SWR REV		03/11/2019.	MORGAN STANLEY CO		119,421	100,000	123,331	119,915		(450)		(450)		119,464		(43)	(43)	1,417	12/01/2028.
19679P HD 9	COLORADO WTR RES & PWR DEV AUTH CLEAN WT		02/15/2019.	OPPENHEIMER & CO. INC		507,365	425,000	552,126	518,061		(1,830)		(1,830)		516,230		(8,865)	(8,865)	9,976	09/01/2025.
25477G BN 4	DISTRICT COLUMBIA INCOME TAX REV		12/04/2019.	Call @ 100.00		300,000	300,000	315,354	309,068		(9,068)		(9,068)		300,000			0	15,881	12/01/2026.
3128MJ 2C 3	FH G08770 - RMBS		08/01/2019.	VARIOUS		910,730	886,838	915,799	914,647		(3,917)		(3,917)		910,730			0	18,472	07/01/2047.
3128MJ Z4 5	FH G08762 - RMBS		08/01/2019.	VARIOUS		860,235	821,707	867,543	868,166		(7,930)		(7,930)		860,235			0	19,485	05/01/2047.
3132A5 G3 3	FH ZS4718 - RMBS		12/01/2019.	Paydown		108,046	108,046	114,073			(5,443)		(5,443)		108,046		0	0	1,109	05/01/2047.
3132A5 HB 4	FH ZS4726 - RMBS		12/01/2019.	Paydown		95,351	95,351	98,465			(2,670)		(2,670)		95,351			0	871	07/01/2047.
3136AT 5G 5	FNA 16M11B AL - CMBS		12/01/2019.	Paydown		193,590	193,590	185,934	188,401		5,189		5,189		193,590		0	0	3,398	07/25/2039.
31376K KS 4	FN 357705 - RMBS		12/01/2019.	Paydown		63,325	63,325	69,340	69,535		(6,210)		(6,210)		63,325			0	1,922	02/01/2035.
3137AR PY 6	FHMS K710 A2 - CMBS		05/01/2019.	Paydown		687,610	687,610	690,376	687,301		309		309		687,610			0	3,122	05/25/2019.
3137F1 G3 6	FHMS K065 A1 - CMBS		12/01/2019.	Paydown		14,913	14,913	15,210	15,146		(233)		(233)		14,913		(0)	(0)	284	10/25/2026.
3138A4 BF 1	FN AH2737 - RMBS		12/01/2019.	Paydown		83,672	83,672	84,927	84,845		(1,173)		(1,173)		83,672			0	2,298	01/01/2041.
3138AF F4 7	FN AI1986 - RMBS		12/01/2019.	Paydown		41,665	41,665	43,748	43,532		(1,867)		(1,867)		41,665			0	1,153	05/01/2026.
3138WH RL 8	FN AS7690 - RMBS		12/01/2019.	Paydown		510,413	510,413	512,805			(2,393)		(2,393)		510,413		(0)	(0)	8,691	08/01/2046.
3140FP C9 8	FN BE3695 - RMBS		12/01/2019.	Paydown		153,633	153,633	156,946			(3,313)		(3,313)		153,633		0	0	1,677	06/01/2047.
3140GY GZ 6	FN BH9215 - RMBS		12/01/2019.	Paydown		35,087	35,087	36,013			(927)		(927)		35,087		0	0	386	01/01/2048.
3140Q9 NW 9	FN CA2204 - RMBS		12/01/2019.	Paydown		166,455	166,455	173,061			(6,606)		(6,606)		166,455		(0)	(0)	3,469	08/01/2048.
3140QA NN 6	FN CA3096 - RMBS		12/01/2019.	Paydown		450,850	450,850	472,653			(21,803)		(21,803)		450,850		0	0	10,455	02/01/2049.
3140X4 H2 5	FN FM1148 - RMBS		12/01/2019.	Paydown		164,230	164,230	168,593			(4,362)		(4,362)		164,230			0	1,477	12/01/2048.
3140X4 M4 5	FN FM1278 - RMBS		12/01/2019.	Paydown		8,110	8,110	8,509			(400)		(400)		8,110			0	54	07/01/2034.
31417Y 4D 6	FN MA0819 - RMBS		12/01/2019.	Paydown		19,123	19,123	19,410	19,462		(339)		(339)		19,123			0	606	07/01/2041.
31418C GJ 7	FN MA2900 - RMBS		12/01/2019.	Paydown		40,925	40,925	40,746	40,740		184		184		40,925		0	0	820	01/01/2047.
31418U 5D 2	FN AD7143 - RMBS		12/01/2019.	Paydown		35,266	35,266	36,235	36,042		(776)		(776)		35,266		0	0	541	07/01/2025.
396080 JP 9	GREENVILLE HOSP SYS S C HOSP FACS REV.		02/26/2019.	Stifel Nicolaus & Co.		270,710	250,000	277,508	272,783		(1,059)		(1,059)		271,724		(1,014)	(1,014)	4,063	05/01/2024.
419794 WS 7	HAWAII ST ARPTS SYS REV		09/30/2019.	MORGAN STANLEY CO		514,085	500,000	535,505	524,501		(12,128)		(12,128)		512,373		1,712	1,712	32,740	07/01/2020.
56184N AB 5	MANATEE CNTY FLA HSG FIN AUTH HOMEOWNER		05/01/2019.	Call @ 100.00		15,000	15,000	16,200	15,400		(25)		(25)		15,375		(375)	(375)	774	09/01/2040.
592041 VJ 3	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		05/17/2019.	UBS FINANCIAL SERVICES INC		795,474	745,000	868,834	807,774		(8,582)		(8,582)		799,193		(3,719)	(3,719)	23,799	10/01/2021.
64990E DG 9	NEW YORK STATE DORMITORY AUTHORITY		02/15/2019.	RBC CAPITAL MARKETS		444,776	400,000	449,084	441,541		(1,387)		(1,387)		440,154		4,622	4,622	3,611	12/15/2027.
65821D VA 6	NORTH CAROLINA MED CARE COMMN HEALTH CAR		03/12/2019.	PERSHING DIV OF DLJ SEC LNDING		177,488	150,000	175,983	173,805		(578)		(578)		173,227		4,260	4,260	2,146	06/01/2029.
685349 GG 1	ORANGE WTR & SWR AUTH N C WTR & SWR SYS		05/30/2019.	DAVIDSON (D.A.) & CO. INC		520,852	400,000	495,572	490,576		(3,204)		(3,204)		487,373		33,479	33,479	18,444	07/01/2029.

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
72178R BT 1	PIMA CNTY ARIZ REGL TRANSN AUTH TRANSN E	..	03/12/2019.	PERSHING DIV OF DLJ SEC LNDING		301,645	250,000	295,845	292,062		(1,026)		(1,026)		291,036		10,609	10,609	3,576	06/01/2026.
92818M CS 7	VIRGINIA ST RES AUTH INFRASTRUCTURE REV	..	02/15/2019.	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		333,735	300,000	338,499	332,446		(1,127)		(1,127)		331,320		2,415	2,415	4,542	11/01/2027.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					9,342,976	8,815,806	9,553,342	7,664,890	0	(105,139)	0	(105,139)	0	9,299,841	0	43,135	43,135	204,189	XXX
Bonds - Industrial and Miscellaneous																				
11777L AK 7	BSDB 05AFR1 G - CMBS	..	08/15/2019.	Paydown		360,000	360,000	381,263	367,943		(7,943)		(7,943)		360,000			0	12,723	09/15/2027.
14041N EV 9	COMET 152 A - ABS	..	06/19/2019.	BARCLAYS CAPITAL INC.		149,648	150,000	150,709	150,347		(118)		(118)		150,229		(580)	(580)	1,612	03/15/2023.
14041N FB 2	COMET 158 A - ABS	..	06/19/2019.	Citigroup (SSB)		348,715	350,000	351,768	350,971		(251)		(251)		350,720		(2,005)	(2,005)	3,707	08/15/2023.
14314W AD 3	CARMX 173 A3 - ABS	..	06/19/2019.	VARIOUS		298,828	300,000	299,942	299,972		10		10		299,982		(1,154)	(1,154)	3,050	04/15/2022.
161571 HE 7	CHAIT 164 A - ABS	..	06/19/2019.	Citigroup (SSB)		371,821	375,000	370,488	372,669		707		707		373,376		(1,554)	(1,554)	2,887	07/15/2022.
24422E TS 8	JOHN DEERE CAPITAL CORP.	..	06/11/2019.	PERSHING DIV OF DLJ SEC LNDING		217,887	219,000	217,675	218,126		262		262		218,388		(500)	(500)	2,028	06/22/2020.
254683 BP 9	DCENT 152 A - ABS	..	06/19/2019.	TORONTO DOMINION SECS USA INC.		199,156	200,000	200,844	200,393		(143)		(143)		200,250		(1,094)	(1,094)	1,963	10/17/2022.
30303K AE 6	FRESB 17SB35 A1F - CMBS	..	12/01/2019.	Paydown		22,934	22,934	23,043	23,025		(92)		(92)		22,934			0	420	07/25/2027.
36254U AD 2	GMCAR 172 A3 - ABS	..	06/19/2019.	VARIOUS		298,898	300,000	299,981	299,992		4		4		299,995		(1,097)	(1,097)	2,795	12/16/2021.
43284B AA 0	HGVT 18A A - ABS	..	12/25/2019.	Paydown		82,696	82,696	82,694	82,686		10		10		82,696		0	0	1,683	02/25/2032.
74432Q AQ 8	PRUDENTIAL FINANCIAL INC.	..	01/16/2019.	GOLDMAN		169,484	150,000	186,792	184,820		(63)		(63)		184,756		(15,273)	(15,273)	808	12/14/2036.
82620K AK 9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV.	C	01/16/2019.	WELLS FARGO SECURITIES LLC		233,933	250,000	232,983	233,937		148		148		234,085		(152)	(152)	1,708	09/15/2023.
82653E AA 5	SRFC 191 A - ABS	..	12/20/2019.	Paydown		172,967	172,967	172,964			3		3		172,967		(0)	(0)	2,102	01/22/2036.
98162E AC 1	WOART 17A A3 - ABS	..	06/19/2019.	VARIOUS		199,350	200,000	200,258	200,116		(44)		(44)		200,072		(723)	(723)	1,845	09/15/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,126,316	3,132,596	3,171,402	2,984,996	0	(7,511)	0	(7,511)	0	3,150,449	0	(24,133)	(24,133)	39,332	XXX
8399997.	Total - Bonds - Part 4					19,866,187	19,146,470	20,300,454	18,076,023	(7,048)	(155,301)	0	(162,349)	0	19,826,727	0	39,460	39,460	343,024	XXX
8399998.	Total - Bonds - Summary Item from Part 5					300	148						0				300	300		XXX
8399999.	Total - Bonds					19,866,487	19,146,618	20,300,454	18,076,023	(7,048)	(155,301)	0	(162,349)	0	19,826,727	0	39,760	39,760	343,024	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R 10 2	AT&T ORD	..	04/01/2019.	Adjustment			XXX						0					0	82	XXX
003654 10 0	ABIOMED ORD	..	10/15/2019.	ITG INC.	15.000	2,667	XXX	5,926	4,876	1,051			1,051		5,926		(3,259)	(3,259)		XXX
00508Y 10 2	ACUITY BRANDS ORD	..	03/20/2019.	ITG INC.	2.000	245	XXX	243	230	13			13		243		2	2	0	XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD	..	10/15/2019.	ITG INC.	15.000	1,848	XXX	3,409	2,251	1,158			1,158		3,409		(1,561)	(1,561)	28	XXX
020002 10 1	ALLSTATE ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
02209S 10 3	ALTRIA GROUP ORD	..	04/01/2019.	Adjustment			XXX						0					0	23	XXX
023135 10 6	AMAZON COM ORD	..	12/16/2019.	ITG INC.	5.000	8,840	XXX	9,352	7,510	1,842			1,842		9,352		(512)	(512)		XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	6,204	XXX	7,338	5,320	2,018			2,018		7,338		(1,134)	(1,134)	43	XXX
028591 10 5	AMERICAN NATIONAL INSURANCE ORD	..	03/20/2019.	ITG INC.	1.000	131	XXX	119	127	(8)			(8)		119		12	12	1	XXX
032511 10 7	ANADARKO PETROLEUM ORD	..	08/08/2019.	VARIOUS	105.000	7,647	XXX	7,415	4,603	2,812			2,812		7,415		232	232	63	XXX
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT	..	03/14/2019.	VARIOUS	1,700.000	40,562	XXX	52,676	36,363	16,313			16,313		52,676		(12,114)	(12,114)	799	XXX
03674X 10 6	ANTERO RESOURCES ORD	..	10/15/2019.	ITG INC.	60.000	159	XXX	1,169	563	606			606		1,169		(1,010)	(1,010)		XXX
036752 10 3	ANTHEM ORD	..	10/15/2019.	ITG INC.	15.000	3,746	XXX	3,562	3,939	(378)			(378)		3,562		184	184	36	XXX
03676B 10 2	ANTERO MIDSTREAM ORD	..	04/04/2019.	FRACTIONAL SHARES	0.420		XXX	5					0		5		(5)	(5)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD	..	04/01/2019.	FRACTIONAL SHARES	0.730	36	XXX	32	33	(1)			(1)		32		4	4		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
037833 10 0	APPLE ORD	..	07/01/2019.	Adjustment	45.000	8,907	XXX	6,490	7,098	(608)			(608)		6,490		2,417	2,417		XXX
039653 10 0	ARCOSA ORD	..	07/01/2019.	Adjustment	10.000	376	XXX	329	277	52			52		329		48	48	1	XXX
04621X 10 8	ASSURANT ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
04685W 10 3	ATHENAHEALTH ORD	..	02/11/2019.	MERGER	10.000	1,350	XXX	1,254	1,319	(66)			(66)		1,254		96	96		XXX
053332 10 2	AUTOZONE ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	5,198	XXX	3,167	4,192	(1,025)			(1,025)		3,167		2,031	2,031		XXX
05561Q 20 1	BOK FINANCIAL ORD	..	03/20/2019.	ITG INC.	3.000	252	XXX	291	220	71			71		291		(39)	(39)	2	XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT	..	05/29/2019.	MORGAN STANLEY CO.	200.000	2,841	XXX	3,600	3,108	492			492		3,600		(759)	(759)	123	XXX
060505 10 4	BANK OF AMERICA ORD	..	04/01/2019.	ITG INC.	440.000	12,945	XXX	13,196	10,842	2,354			2,354		13,196		(251)	(251)	66	XXX
064058 10 0	BANK OF NEW YORK MELLON ORD	..	11/01/2019.	ITG INC.	90.000	3,997	XXX	4,778	4,236	542			542		4,778		(781)	(781)	78	XXX
075887 10 9	BECTON DICKINSON ORD	..	04/01/2019.	Adjustment			XXX						0					0	12	XXX
081437 10 5	BEMIS ORD	C	06/11/2019.	VARIOUS	25.000	1,155	XXX	1,155	1,148	8			8		1,155			0	16	XXX
084423 10 2	WR BERKLEY ORD	..	05/01/2019.	FRACTIONAL SHARES	0.500	29	XXX	23	(554)	41			41		23		6	6	0	XXX
09062X 10 3	BIOGEN ORD	..	10/15/2019.	ITG INC.	15.000	3,389	XXX	4,621	4,514	107			107		4,621		(1,232)	(1,232)		XXX
097023 10 5	BOEING ORD	..	03/20/2019.	ITG INC.	15.000	5,650	XXX	5,782	4,838	944			944		5,782		(132)	(132)	31	XXX
11135F 10 1	BROADCOM ORD	..	07/01/2019.	JP MORGAN SECURITIES INC.	10.000	2,879	XXX	2,447					0		2,447		432	432	53	XXX
115637 10 0	BROWN FORMAN CL A ORD	..	03/20/2019.	ITG INC.	8.000	404	XXX	304	379	(76)			(76)		304		100	100	3	XXX
115637 20 9	BROWN FORMAN CL B ORD	..	07/01/2019.	JP MORGAN SECURITIES INC.	25.000	1,386	XXX	969					0		969		417	417	12	XXX
118230 10 1	BUCKEYE PARTNERS UNT	..	09/16/2019.	VARIOUS	2,150.000	86,559	XXX	95,135	62,329	32,806			32,806		95,135		(8,576)	(8,576)	3,675	XXX
126650 10 0	CVS HEALTH ORD	..	10/15/2019.	ITG INC.	60.000	3,893	XXX	4,730	3,931	799			799		4,730		(838)	(838)	90	XXX
151020 10 4	CELGENE ORD	..	11/20/2019.	VARIOUS	145.000	15,429	XXX	12,582	9,293	3,289			3,289		12,582		2,848	2,848		XXX
15135B 10 1	CENTENE ORD	..	02/07/2019.	VARIOUS			XXX		(5,189)	(1,247)			(1,247)					0		XXX
156727 10 9	CERENCE ORD	..	10/02/2019.	CORPORATE ACTION	0.125	2	XXX	2					0		2		(0)	(0)		XXX
166764 10 0	CHEVRON ORD	..	03/20/2019.	ITG INC.	45.000	5,633	XXX	4,916	4,896	20			20		4,916		718	718	54	XXX
17275R 10 2	CISCO SYSTEMS ORD	..	03/20/2019.	ITG INC.	55.000	2,928	XXX	1,731	2,383	(652)			(652)		1,731		1,196	1,196	18	XXX
172967 42 4	CITIGROUP ORD	..	07/01/2019.	Adjustment	125.000	8,754	XXX	8,532	6,508	2,024			2,024		8,532		222	222		XXX
191216 10 0	COCA-COLA ORD	..	04/01/2019.	Adjustment			XXX						0					0	46	XXX
192479 10 3	COHERENT ORD	..	08/14/2019.	RBC CAPITAL MARKETS	5.000	683	XXX	768					0		768		(86)	(86)		XXX
200340 10 7	COMERICA ORD	..	10/15/2019.	ITG INC.	45.000	3,019	XXX	4,137	3,091	1,046			1,046		4,137		(1,118)	(1,118)	117	XXX
200525 10 3	COMMERCE BANCSHARES ORD	..	12/02/2019.	Not Available	0.050	3	XXX	2	(56)	2			2		2		1	1	0	XXX
205887 10 2	CONAGRA BRANDS ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
20605P 10 1	CONCHO RESOURCES ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,587	XXX	4,799	3,084	1,715			1,715		4,799		(1,212)	(1,212)	4	XXX
20825C 10 4	CONOCOPHILLIPS ORD	..	10/15/2019.	ITG INC.	65.000	3,638	XXX	5,162	4,053	1,109			1,109		5,162		(1,523)	(1,523)	59	XXX
22052L 10 4	CORTEVA ORD	..	10/15/2019.	ITG INC.	94.667	2,535	XXX	3,422					0		3,422		(887)	(887)	12	XXX
222070 20 3	COTY CL A ORD	C	05/01/2019.	Adjustment	25.000	291	XXX	296	164	132			132		296		(5)	(5)	3	XXX
233331 10 7	DTE ENERGY ORD	..	03/20/2019.	ITG INC.	38.000	4,641	XXX	4,183	4,191	(8)			(8)		4,183		458	458	72	XXX
23355L 10 6	DXC TECHNOLOGY ORD	..	10/15/2019.	ITG INC.	70.000	2,023	XXX	6,276	3,722	2,554			2,554		6,276		(4,253)	(4,253)	56	XXX
24703L 10 3	DELL TECHNOLOGIES CL C ORD	..	01/01/2019.	Adjustment		18	XXX						0				18	18		XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD	..	01/01/2019.	FRACTIONAL SHARES	0.393		XXX	21	17	4			4		21		(21)	(21)		XXX
254687 10 6	WALT DISNEY ORD	..	07/01/2019.	FRACTIONAL SHARES	61.343	8,379	XXX	6,323	5,044	(286)			(286)		6,323		2,056	2,056	54	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	97.000	7,474	XXX	5,842	5,721	121			121		5,842		1,633	1,633	39	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25470M 10 9	DISH NETWORK CL A ORD	..	09/11/2019.	CORPORATE ACTION	0.529	19	XXX	18	13	5			5		18		1	1		XXX
25659T 10 7	DOLBY LABORATORIES CL A ORD	..	04/01/2019.	ITG INC	3.000	192	XXX	150	186	(35)			(35)		150		42	42	1	XXX
25746U 10 9	DOMINION ENERGY ORD	..	01/01/2019.	FRACTIONAL SHARES	0.070		XXX	5	5	(1)			(1)		5		(5)	(5)		XXX
25754A 20 1	DOMINOS PIZZA ORD	..	08/14/2019.	RBC CAPITAL MARKETS	5.000	1,181	XXX	1,421	1,240	181			181		1,421		(240)	(240)	7	XXX
26078J 10 0	DOWDUPONT ORD	..	04/02/2019.	VARIOUS	515.998	31,401	XXX	31,401	27,596	3,805			3,805		31,401			0	196	XXX
26483E 10 0	DUN & BRADSTREET ORD	..	02/08/2019.	MERGER	10.000	1,450	XXX	1,428	1,427	1			1		1,428		22	22		XXX
26875P 10 1	EOG RESOURCES ORD	..	08/14/2019.	RBC CAPITAL MARKETS	30.000	2,251	XXX	3,971	2,616	1,355			1,355		3,971		(1,720)	(1,720)	22	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT	..	03/01/2019.	RBC CAPITAL MARKETS	300.000	11,577	XXX	20,905	12,975	7,930			7,930		20,905		(9,328)	(9,328)	339	XXX
26969P 10 8	EAGLE MATERIALS ORD	..	03/20/2019.	ITG INC	2.000	142	XXX	177	122	55			55		177		(35)	(35)	0	XXX
277432 10 0	EASTMAN CHEMICAL ORD	..	10/15/2019.	ITG INC	25.000	1,830	XXX	2,207	1,828	379			379		2,207		(377)	(377)	71	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD	..	03/18/2019.	FRACTIONAL SHARES	0.609	19	XXX	11					0		11		8	8		XXX
291011 10 4	EMERSON ELECTRIC ORD	..	04/01/2019.	Adjustment			XXX						0					0	9	XXX
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT	..	01/25/2019.	MERGER	3,075.000	37,803	XXX	47,064	33,856	13,208			13,208		47,064		(9,261)	(9,261)	1,199	XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD	..	10/16/2019.	VARIOUS			XXX		(1,360)	116			116					0		XXX
29530P 10 2	ERIE INDEMNITY CL A ORD	..	08/14/2019.	RBC CAPITAL MARKETS	5.000	1,073	XXX	861					0		861		212	212	9	XXX
30231G 10 2	EXXON MOBIL ORD	..	04/01/2019.	Adjustment			XXX						0					0	40	XXX
302491 30 3	FMC ORD	..	03/01/2019.	VARIOUS	35.000	3,045	XXX	3,045	2,589	456			456		3,045			0	14	XXX
311900 10 4	FASTENAL ORD	..	05/23/2019.	VARIOUS			XXX		(2,667)	390			390					0		XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD	..	08/01/2019.	Adjustment	0.720	95	XXX	64					0		64		31	31	1	XXX
32008D 10 6	FIRST DATA CL A ORD	..	07/29/2019.	VARIOUS	130.000	3,094	XXX	3,094	2,198	896			896		3,094			0		XXX
337738 10 8	FISERV ORD	..	07/29/2019.	CORPORATE ACTION	0.390	39	XXX	31					0		31		8	8		XXX
337932 10 7	FIRSTENERGY ORD	..	03/20/2019.	ITG INC	120.000	4,843	XXX	4,603	4,506	97			97		4,603		240	240	46	XXX
343412 10 2	FLUOR ORD	..	10/15/2019.	ITG INC	35.000	671	XXX	2,055	1,127	928			928		2,055		(1,384)	(1,384)	29	XXX
345370 86 0	FORD MOTOR ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	415.000	3,932	XXX	3,718	3,175	544			544		3,718		214	214	62	XXX
369550 10 8	GENERAL DYNAMICS ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	7,975	XXX	8,912	7,074	1,837			1,837		8,912		(937)	(937)	88	XXX
369604 10 3	GENERAL ELECTRIC ORD	..	02/14/2019.	VARIOUS	1,830.000	24,815	XXX	24,815	13,853	10,962			10,962		24,815			0	18	XXX
371559 10 5	GENESEE & WYOMING CL A ORD	..	12/30/2019.	CORPORATE ACTION	15.000	1,680	XXX	1,325	1,110	215			215		1,325		355	355		XXX
37940X 10 2	GLOBAL PAYMENTS ORD	..	09/23/2019.	CORPORATE ACTION	0.024	4	XXX	3					0		3		1	1		XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD	..	10/15/2019.	ITG INC	20.000	4,138	XXX	4,464	3,341	1,123			1,123		4,464		(326)	(326)	58	XXX
400110 10 2	GRUBHUB ORD	..	10/15/2019.	ITG INC	25.000	1,408	XXX	3,212	1,920	1,291			1,291		3,212		(1,803)	(1,803)		XXX
40434L 10 5	HP ORD	..	10/15/2019.	ITG INC	225.000	3,767	XXX	5,621	4,604	1,017			1,017		5,621		(1,853)	(1,853)	144	XXX
406216 10 1	HALLIBURTON ORD	..	10/15/2019.	ITG INC	145.000	2,716	XXX	6,112	3,854	2,258			2,258		6,112		(3,396)	(3,396)	78	XXX
413875 10 5	L3HARRIS TECHNOLOGIES ORD	..	07/01/2019.	Adjustment	0.100	19	XXX	12	13	(2)			(2)		12		8	8		XXX
422806 20 8	HEICO CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	4,075	XXX	3,847	3,236	610			610		3,847		229	229	55	XXX
444859 10 2	HUMANA ORD	..	03/20/2019.	ITG INC	30.000	8,321	XXX	10,055	8,594	1,460			1,460		10,055		(1,734)	(1,734)	15	XXX
448579 10 2	HYATT HOTELS CL A ORD	..	03/20/2019.	ITG INC	2.000	143	XXX	113	135	(22)			(22)		113		30	30	0	XXX
44980X 10 9	IPG PHOTONICS ORD	..	03/20/2019.	ITG INC	3.000	445	XXX	492	340	152			152		492		(47)	(47)		XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		07/01/2019.	Adjustment	35.000	4,827	XXX	5,286	2,160	770			770		5,286		(460)	(460)	112	XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD		04/01/2019.	Adjustment			XXX						0					0	6	XXX
478160 10 4	JOHNSON & JOHNSON ORD		04/01/2019.	Adjustment			XXX						0					0	4	XXX
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019.	VARIOUS	27.000	1,489	XXX	1,489	1,288	201			201		1,489			0	28	XXX
487836 10 8	KELLOGG ORD		03/20/2019.	ITG INC	55.000	2,983	XXX	3,494	3,136	358			358		3,494		(510)	(510)	31	XXX
500754 10 6	KRAFT HEINZ ORD		10/15/2019.	ITG INC	105.000	2,878	XXX	6,029	4,519	1,510			1,510		6,029		(3,151)	(3,151)	126	XXX
502413 10 7	L3 TECHNOLOGIES ORD		06/29/2019.	VARIOUS	17.000	3,365	XXX	3,365	2,952	413			413		3,365			0	29	XXX
532457 10 8	ELI LILLY ORD		10/15/2019.	VARIOUS	54.000	5,666	XXX	4,383	6,249	(1,866)			(1,866)		4,383		1,283	1,283	93	XXX
537008 10 4	LITTELFUSE ORD		03/20/2019.	ITG INC	1.000	187	XXX	232	171	60			60		232		(45)	(45)	0	XXX
539830 10 9	LOCKHEED MARTIN ORD		11/01/2019.	ITG INC	15.000	5,745	XXX	4,556	3,928	629			629		4,556		1,189	1,189	132	XXX
55336V 10 0	MPLX COM UNT		03/01/2019.	UBS SECURITIES LLC	400.000	13,194	XXX	13,201	12,120	1,081			1,081		13,201		(7)	(7)	259	XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019.	Adjustment			XXX		1,057	(2)			(2)					0		XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	7,481	XXX	6,058	5,971	88			88		6,058		1,422	1,422	23	XXX
580135 10 1	MCDONALD'S ORD		03/20/2019.	ITG INC	15.000	2,750	XXX	2,360	2,664	(304)			(304)		2,360		391	391	17	XXX
59156R 10 8	METLIFE ORD		12/16/2019.	ITG INC	60.000	3,043	XXX	2,982	2,464	518			518		2,982		60	60	104	XXX
595112 10 3	MICRON TECHNOLOGY ORD		03/20/2019.	ITG INC	65.000	2,599	XXX	2,748	2,062	686			686		2,748		(150)	(150)		XXX
640268 10 8	NEKTAR THERAPEUTICS ORD		10/15/2019.	ITG INC	35.000	603	XXX	1,819	1,150	669			669		1,819		(1,216)	(1,216)		XXX
651290 10 8	NEWFIELD EXPLORATION ORD	C	02/14/2019.	VARIOUS	45.000	1,266	XXX	1,266	660	606			606		1,266			0		XXX
654106 10 3	NIKE CL B ORD		04/01/2019.	Adjustment			XXX						0					0	10	XXX
665859 10 4	NORTHERN TRUST ORD		04/01/2019.	Adjustment			XXX						0					0	4	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019.	VARIOUS	65.000	1,113	XXX	1,113	860	254			254		1,113			0		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/15/2019.	VARIOUS	140.807	5,756	XXX	11,590	8,643	2,947			2,947		11,590		(5,834)	(5,834)	440	XXX
69331C 10 8	PG&E ORD		01/15/2019.	ITG INC	120.000	783	XXX	5,827	2,850	2,977			2,977		5,827		(5,044)	(5,044)		XXX
693506 10 7	PPG INDUSTRIES ORD		03/20/2019.	ITG INC	45.000	4,987	XXX	4,744	4,600	144			144		4,744		243	243	22	XXX
713448 10 8	PEPSICO ORD		04/01/2019.	Adjustment			XXX						0					0	94	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		11/01/2019.	ITG INC	50.000	3,915	XXX	5,795	3,338	2,457			2,457		5,795		(1,880)	(1,880)	230	XXX
742718 10 9	PROCTER & GAMBLE ORD		04/01/2019.	ITG INC	35.000	3,554	XXX	3,071	3,217	(146)			(146)		3,071		482	482	69	XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD		04/01/2019.	Adjustment			XXX						0					0	6	XXX
747525 10 3	QUALCOMM ORD		04/01/2019.	ITG INC	65.000	3,709	XXX	4,559	3,699	860			860		4,559		(850)	(850)	40	XXX
756577 10 2	RED HAT ORD		07/09/2019.	CORPORATE ACTION	33.000	6,270	XXX	3,979	5,796	(1,817)			(1,817)		3,979		2,291	2,291		XXX
75886F 10 7	REGENERON PHARMACEUTICALS ORD		10/15/2019.	ITG INC	10.000	3,042	XXX	3,804	3,735	69			69		3,804		(763)	(763)		XXX
773903 10 9	ROCKWELL AUTOMAT ORD		03/20/2019.	ITG INC	25.000	4,402	XXX	4,179	3,762	417			417		4,179		223	223	24	XXX
775711 10 4	ROLLINS ORD		03/20/2019.	ITG INC	24.000	971	XXX	696	866	(171)			(171)		696		276	276	3	XXX
78486Q 10 1	SVB FINANCIAL GROUP ORD		10/15/2019.	ITG INC	10.000	2,070	XXX	3,161	1,899	1,261			1,261		3,161		(1,091)	(1,091)		XXX
79466L 30 2	SALESFORCE.COM ORD		08/01/2019.	CORPORATE ACTION	0.545	86	XXX	81	75	6			6		81		5	5		XXX
80589M 10 2	SCANA ORD		01/02/2019.	VARIOUS	30.000	1,198	XXX	1,198	1,433	(236)			(236)		1,198			0	4	XXX
806407 10 2	HENRY SCHEIN ORD		02/07/2019.	VARIOUS	31.000	2,043	XXX	2,043	2,434	(391)			(391)		2,043			0		XXX
806857 10 8	SCHLUMBERGER ORD		10/15/2019.	ITG INC	160.000	5,266	XXX	10,099	5,773	4,326			4,326		10,099		(4,833)	(4,833)	365	XXX
808513 10 5	CHARLES SCHWAB ORD		10/15/2019.	ITG INC	110.000	4,382	XXX	5,740	4,568	1,172			1,172		5,740		(1,358)	(1,358)	56	XXX
81663A 10 5	SEMGROUP CL A ORD		09/16/2019.	Citigroup Global Markets Inc. NY	2,900.000	48,556	XXX	71,118	39,962	31,156			31,156		71,118		(22,563)	(22,563)	4,111	XXX
81762P 10 2	SERVICENOW ORD		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	7,270	XXX	5,752	4,451	84			84		5,752		1,519	1,519		XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
824348 10 6	SHERWIN WILLIAMS ORD		03/20/2019.	ITG INC	11.000	4,702	XXX	4,036	4,328	(292)			(292)		4,036		666	666	12	XXX
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019.	Adjustment	0.750	37	XXX	42					0		42		(5)	(5)		XXX
855244 10 9	STARBUCKS ORD		04/01/2019.	Adjustment			XXX						0					0	17	XXX
872307 10 3	TCF FINANCIAL ORD		08/01/2019.	CORPORATE ACTION	0.784	34	XXX	34					0		34		0	0		XXX
87336U 10 5	TABLEAU SOFTWARE CL A ORD		08/01/2019.	VARIOUS	15.000	1,521	XXX	1,521	1,800	(279)			(279)		1,521			0		XXX
87612G 10 1	TARGA RESOURCES ORD		04/01/2019.	BARCLAYS CAPITAL LE	500.000	20,277	XXX	21,951	18,010	3,941			3,941		21,951		(1,674)	(1,674)	660	XXX
882508 10 4	TEXAS INSTRUMENTS ORD		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	5,177	XXX	4,647	4,253	394			394		4,647		531	531	35	XXX
88579Y 10 1	3M ORD		10/15/2019.	ITG INC	40.000	6,527	XXX	8,240	7,622	618			618		8,240		(1,713)	(1,713)	173	XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD		09/17/2019.	VARIOUS	42.000	3,864	XXX	3,864	3,414	450			450		3,864			0	22	XXX
89417E 10 9	TRAVELERS COMPANIES ORD		04/01/2019.	Adjustment			XXX						0					0	6	XXX
89832Q 10 9	BB AND T ORD		12/09/2019.	CORPORATE ACTION	0.975	53	XXX	45	42	3			3		45		7	7		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		03/19/2019.	SPIN OFF	210.000	11,167	XXX	9,557	10,105	(548)			(548)		9,557		1,610	1,610		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		03/19/2019.	SPIN OFF	105.000	5,222	XXX	4,753	5,017	(264)			(264)		4,753		469	469		XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD		05/03/2019.	MERGER	5.000	1,658	XXX	1,471	1,224	247			247		1,471		186	186		XXX
913017 10 9	UNITED TECHNOLOGIES ORD		07/01/2019.	Adjustment	50.000	6,510	XXX	6,116	5,177	778			778		6,116		394	394	74	XXX
918204 10 8	VF ORD		05/23/2019.	VARIOUS	63.000	4,459	XXX	4,459	4,494	(35)			(35)		4,459			0	32	XXX
92240G 10 1	VECTREN ORD		02/01/2019.	MERGER	14.000	1,008	XXX	842	1,008	(166)			(166)		842		166	166	6	XXX
92345Y 10 6	VERISK ANALYTICS ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,929	XXX	1,675	2,181	(506)			(506)		1,675		1,254	1,254	10	XXX
92553P 20 1	VIACOM CL B ORD		12/04/2019.	VARIOUS	80.000	2,626	XXX	2,626	2,056	570			570		2,626			0	64	XXX
92556H 20 6	CBS CL B ORD		12/05/2019.	CORPORATE ACTION	0.700	31	XXX	40	31	10			10		40		(10)	(10)		XXX
929740 10 8	WABTEC ORD		03/01/2019.	Adjustment	0.829	62	XXX	85	58	27			27		85		(23)	(23)	0	XXX
931142 10 3	WALMART ORD		04/01/2019.	Adjustment			XXX						0					0	19	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		10/15/2019.	ITG INC	55.000	3,007	XXX	4,046	3,758	288			288		4,046		(1,039)	(1,039)	74	XXX
949746 10 1	WELLS FARGO ORD		03/20/2019.	ITG INC	160.000	8,206	XXX	8,419	7,373	1,046			1,046		8,419		(212)	(212)	72	XXX
958254 10 4	WESTERN GAS PARTNERS UNT		02/28/2019.	VARIOUS	1,125.000	58,569	XXX	58,569	47,509	11,061			11,061		58,569			0	1,103	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		09/23/2019.	VARIOUS	1,241.000	33,424	XXX	51,993	34,413	17,580			17,580		51,993		(18,569)	(18,569)	2,061	XXX
G0177J 10 8	ALLERGAN ORD	C	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,500	XXX	4,804	3,342	1,463			1,463		4,804		(1,304)	(1,304)	19	XXX
G0250X 10 7	AMCOR ORD	D	06/11/2019.	Not Available	0.500	5	XXX	5					0		5		1	1		XXX
G0551A 10 3	ARRIS INTERNATIONAL ORD		04/04/2019.	CORPORATE ACTION	40.000	1,270	XXX	966	1,223	(257)			(257)		966		304	304		XXX
H1467J 10 4	CHUBB ORD	D	04/01/2019.	Adjustment			XXX						0					0	29	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	03/20/2019.	ITG INC	51.000	4,394	XXX	5,448	4,241	1,206			1,206		5,448		(1,054)	(1,054)	51	XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	07/05/2019.	JP MORGAN SECURITIES INC	65.000	6,345	XXX	5,264	4,763	501			501		5,264		1,080	1,080	41	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					810,522	XXX	927,052	692,074	211,521	0	0	211,521	0	927,052	0	(116,530)	(116,530)	19,301	XXX
Common Stocks - Mutual Funds																				
04314H 66 7	ARTISAN:INTL VAL ADV		11/14/2019.	VARIOUS		48,925	XXX						0				48,925	48,925		XXX
04314H 85 7	ARTISAN:INTL VAL INST		11/14/2019.	VARIOUS		48,819	XXX						0				48,819	48,819		XXX
464287 65 5	ISHARES:RUSS 2000 ETF		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	61.000	9,485	XXX	9,846	8,168	1,678			1,678		9,846		(361)	(361)	58	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9499999.	Total - Common Stocks - Mutual Funds					107,229	XXX	9,846	8,168	1,678	0	0	1,678	0	9,846	0	97,383	97,383	58	XXX
9799997.	Total - Common Stocks - Part 4					917,751	XXX	936,898	700,242	213,199	0	0	213,199	0	936,898	0	(19,147)	(19,147)	19,359	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					58,501	XXX	60,254					0		60,254		(1,753)	(1,753)	390	XXX
9799999.	Total - Common Stocks					976,252	XXX	997,153	700,242	213,199	0	0	213,199	0	997,153	0	(20,901)	(20,901)	19,749	XXX
9899999.	Total - Preferred and Common Stocks					976,252	XXX	997,153	700,242	213,199	0	0	213,199	0	997,153	0	(20,901)	(20,901)	19,749	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					20,842,739	XXX	21,297,606	18,776,265	206,151	(155,301)	0	50,850	0	20,823,880	0	18,859	18,859	362,773	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
110122 15 7	BRISTOL MYERS SQ RTS WI		11/20/2019	VARIOUS	11/22/2019	ITG INC.	145		300					0			300	300		
25470M 11 7	DISH NETWORK SUBS RTS		11/18/2019	VARIOUS	12/03/2019	VARIOUS	3							0				0		
3899999.	Total - Bonds - Industrial and Miscellaneous						148	0	300	0	0	0	0	0	0	0	300	300	0	0
8399998.	Total - Bonds						148	0	300	0	0	0	0	0	0	0	300	300	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
22052L 10 4	CORTEVA ORD		06/03/2019	CORPORATE ACTION	10/15/2019	ITG INC.	0.333	12	9	12				0			(4)	(4)	0	
26078J 10 0	DUPONT DE NEMOURS ORD		04/02/2019	VARIOUS	06/03/2019	VARIOUS	515.998	21,112	21,112	21,112				0				0	72	
278768 10 6	ECHOSTAR CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/11/2019	VARIOUS	15.000	599	599	599				0				0		
292505 10 4	ENCANA ORD	C	02/14/2019	GOLDMAN	03/20/2019	VARIOUS	120.240	1,266	888	1,266				0			(378)	(378)	2	
35137L 10 5	FOX CL A ORD		03/19/2019	SPIN OFF	10/15/2019	ITG INC.	70.000	3,478	2,220	3,478				0			(1,259)	(1,259)	32	
366505 10 5	GARRETT MOTION ORD	C	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	Adjustment	15.000	292	230	292				0			(62)	(62)		
50050N 10 3	KONTOOR BRANDS ORD		05/23/2019	VARIOUS	07/02/2019	Adjustment	9.000	262	252	262				0			(10)	(10)		
53814L 10 8	LIVENT ORD		03/01/2019	GOLDMAN	03/20/2019	VARIOUS	32.736	406	428	406				0			22	22		
58471A 10 5	MEDIDATA SOLUTIONS ORD		08/14/2019	RBC CAPITAL MARKETS	10/28/2019	CORPORATE ACTION	10.000	914	923	914				0			9	9		
75605Y 10 6	REALOGY HOLDINGS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	Adjustment	25.000	313	181	313				0			(132)	(132)	2	
78454L 10 0	SM ENERGY ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	Adjustment	25.000	458	313	458				0			(145)	(145)	1	
867914 10 3	SUNTRUST BANKS ORD		03/20/2019	ITG INC.	12/06/2019	VARIOUS	105.000	6,544	6,544	6,544				0				0	170	
872275 10 2	TCF FINANCIAL ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/01/2019	VARIOUS	35.000	762	762	762				0				0	5	
880779 10 3	TEREX ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	Adjustment	15.000	509	471	509				0			(38)	(38)	2	
896047 50 3	TRIBUNE MEDIA CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/19/2019	CORPORATE ACTION	20.000	924	934	924				0			10	10	10	
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.		03/19/2019	SPIN OFF	04/01/2019	VARIOUS	154.732	7,689	7,715	7,689				0			26	26		
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.		03/19/2019	SPIN OFF	03/20/2019	VARIOUS	77.366	3,838	3,820	3,838				0			(18)	(18)	87	
91325V 10 8	UNITI GROUP ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	JP MORGAN SECURITIES INC.	40.000	467	380	467				0			(87)	(87)	2	
92532W 10 3	VERSUM MATERIALS ORD		03/20/2019	ITG INC.	10/07/2019	Not Available	25.000	1,240	1,325	1,240				0			86	86	4	
92839U 20 6	VISTEON ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	Adjustment	5.000	403	293	403				0			(110)	(110)		
966387 40 9	WHITING PETROLEUM ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	Adjustment	20.000	579	374	579				0			(206)	(206)		
981558 10 9	WORLDPAY CL A ORD		07/01/2019	JP MORGAN SECURITIES INC.	08/01/2019	Unknown	60.000	7,353	8,013	7,353				0			660	660		
G0084W 10 1	ADIENT ORD	D	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	Adjustment	20.000	518	485	518				0			(32)	(32)		
G6359F 10 3	NABORS INDUSTRIES ORD	C	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/01/2019	JP MORGAN SECURITIES INC.	80.000	316	232	316				0			(84)	(84)	1	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							60,254	58,501	60,254	0	0	0	0	0	0	(1,753)	(1,753)	390	0
9799998.	Total - Common Stocks							60,254	58,501	60,254	0	0	0	0	0	0	(1,753)	(1,753)	390	0
9899999.	Total - Preferred and Common Stocks							60,254	58,501	60,254	0	0	0	0	0	0	(1,753)	(1,753)	390	0
9999999.	Total - Bonds, Preferred and Common Stocks							60,254	58,801	60,254	0	0	0	0	0	0	(1,453)	(1,453)	390	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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

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							
Capstar	Brentwood, TN		0.30	751		1,037,963	XXX
The Bank of NY Mellon	Pittsburgh, PA					674,941	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			100,494	XXX
0199999. Total - Open Depositories		XXX	XXX	751	0	1,813,398	XXX
0399999. Total Cash on Deposit		XXX	XXX	751	0	1,813,398	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	200	XXX
0599999. Total Cash		XXX	XXX	751	0	1,813,598	XXX

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

1. January	(30,725)	4. April	2,780,742	7. July	1,195,537	10. October	936,775
2. February	646,741	5. May	3,419,794	8. August	914,896	11. November	1,108,468
3. March	153,167	6. June	1,189,781	9. September	692,000	12. December	1,813,598

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
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V		11/04/2019	1.350		1		1
94975H 29 6	WELLSFARGO:TRS+ MM I		11/04/2019	1.430		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1	0	1
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2019	1.490		2,599,030	3,620	11,467
94975P 40 5	WELLSFARGO:GOVT MM I		06/25/2019	1.480		500,000	627	4,153
8699999. Total - All Other Money Market Mutual Funds						3,099,030	4,247	15,619
8899999. Total - Cash Equivalents						3,099,031	4,247	15,620

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty			38,581	40,217
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	B	Property & Casualty			681,453	686,712
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	B	Property & Casualty			314,470	314,532
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	3,275,753	3,444,118		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Property & Casualty			143,308	146,835
42. South Dakota SD						
43. Tennessee TN	B	Property & Casualty	2,272,719	2,296,382		
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	5,548,472	5,740,500	1,177,811	1,188,296

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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK