14338201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

IOWA MUTUAL INSURANCE COMPANY

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

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

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

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	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	SUSAN ELIZABETH HAACK	DAVID LYNN KAUFMAN
ROBERT DAVID LAMBERT	THOMAS JOSEPH OBROKTA JR.	CHARLES DONOVAN STAPLETON	BRIGHAM LANE TUBBS
MICHAEL LEE WISEMAN			

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

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

(Signature)	(Signature)	(Signature)
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	3,222,525	5.0	3,222,525		3,222,525	5.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	836,371	1.3	836,371		836,371	1.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	979,771	1.5	979,771		979,771	1.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	14,089,674	21.8	14,089,674		14,089,674	22.1
1.06 Industrial and Miscellaneous	12,837,847	19.9	12,837,847		12,837,847	20.1
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	31,966,188	49.4	31,966,188	0	31,966,188	50.2
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)	9,455,126	14.6	9,455,126		9,455,126	14.8
3.02 Industrial and Miscellaneous Other (Unaffiliated)	76,021	0.1	76,021		76,021	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	8,203,677	12.7	8,203,677		8,203,677	12.9
3.05 Mutual Funds	5,203,396	8.0	5,203,396		5,203,396	8.2
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	22,938,219	35.5	22,938,220	0	22,938,220	36.0
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	1,797,417	2.8	870,000		870,000	1.4
5.04 Total Real Estate	1,797,417	2.8	870,000	0	870,000	1.4
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(259,637)	(0.4)	(259,637)		(259,637)	(0.4)
6.02 Cash Equivalents (Schedule E, Part 2)	3,689,712	5.7	3,689,712		3,689,712	5.8
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	3,430,075	5.3	3,430,075	0	3,430,075	5.4
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	4,524,842	7.0	4,518,900		4,518,900	7.1
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	64,656,741	100.0	63,723,383	0	63,723,383	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,910,758
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)	4,250	4,250
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	117,592	
8.2	Totals, Part 3, Column 9		117,592
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		1,797,416
10.	Deduct total nonadmitted amounts		927,417
11.	Statement value at end of current period (Line 9 minus Line 10)		870,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,118,904
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)	282,645	282,645
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	123,293	
	5.2 Totals, Part 3, Column 9		123,293
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,524,842
12.	Deduct total nonadmitted amounts		5,942
13.	Statement value at end of current period (Line 11 minus Line 12)		4,518,900

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		50,852,960
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,894,706
3.	Accrual of discount		28,637
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	8,995	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	2,778,833	
	4.4 Part 4, Column 11	176,574	2,964,402
5.	Total gain (loss) on disposals, Part 4, Column 19		117,585
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		8,752,591
7.	Deduct amortization of premium		201,290
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)		54,904,407
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		54,904,407

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	3,222,525	3,222,945	3,195,396	3,211,084
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,222,525	3,222,945	3,195,396	3,211,084
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	836,371	874,920	877,505	775,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	979,771	1,024,172	1,035,679	915,000
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	14,089,674	14,741,506	14,563,288	13,442,443
Industrial and Miscellaneous,	8. United States	12,191,276	12,966,047	12,174,545	12,203,186
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	272,204	330,993	276,295	250,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	374,367	387,221	375,848	375,000
	11. Totals	12,837,847	13,684,260	12,826,687	12,828,186
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	31,966,188	33,547,804	32,498,556	31,171,713
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	14,440,202	14,440,202	11,954,461	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	28,474	28,474	22,809	
	22. Other Countries	265,867	265,867	186,079	
	23. Totals	14,734,543	14,734,543	12,163,349	
Parent, Subsidiaries and Affiliates	24. Totals	8,203,677	8,203,677	8,002,572	
	25. Total Common Stocks	22,938,219	22,938,219	20,165,921	
	26. Total Stocks	22,938,219	22,938,219	20,165,921	
	27. Total Bonds and Stocks	54,904,408	56,486,023	52,664,477	

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	147,783	2,933,939	133,093	7,710		XXX	3,222,525	10.1	3,928,752	12.6	3,222,525	
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	147,783	2,933,939	133,093	7,710	0	XXX	3,222,525	10.1	3,928,752	12.6	3,222,525	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		836,371				XXX	836,371	2.6	1,067,411	3.4	836,371	
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	836,371	0	0	0	XXX	836,371	2.6	1,067,411	3.4	836,371	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	50,215	533,359	321,197		75,000	XXX	979,771	3.1	851,360	2.7	979,771	
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	50,215	533,359	321,197	0	75,000	XXX	979,771	3.1	851,360	2.7	979,771	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	2,264,460	6,191,685	4,374,891	814,388	444,250	XXX	14,089,674	44.1	15,197,774	48.8	14,089,674	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	2,264,460	6,191,685	4,374,891	814,388	444,250	XXX	14,089,674	44.1	15,197,774	48.8	14,089,674	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	878,124	3,781,002	5,581,075	362,114	546,053	XXX	11,148,368	34.9	8,378,717	26.9	9,629,901	1,518,467
6.2 NAIC 2		290,521	679,249	136,502	583,207	XXX	1,689,479	5.3	1,730,236	5.6	1,591,151	98,328
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	878,124	4,071,523	6,260,324	498,616	1,129,260	XXX	12,837,847	40.2	10,108,952	32.4	11,221,051	1,616,795
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) 3,340,581	14,276,357	10,410,256	1,184,213	1,065,303	0	30,276,709	94.7	XXX	XXX	28,758,242	1,518,467
11.2 NAIC 2	(d) 0	290,521	679,249	136,502	583,207	0	1,689,479	5.3	XXX	XXX	1,591,151	98,328
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,340,581	14,566,878	11,089,505	1,320,714	1,648,510	0	(b) 31,966,188	100.0	XXX	XXX	30,349,393	1,616,795
11.8 Line 11.7 as a % of Col. 7	10.5	45.6	34.7	4.1	5.2	0.0	100.0	XXX	XXX	XXX	94.9	5.1
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,000,280	12,823,723	11,473,308	1,608,081	1,518,621		XXX	XXX	29,424,013	94.4	28,278,332	1,145,682
12.2 NAIC 2	125,434	348,875	808,687	135,977	311,262		XXX	XXX	1,730,236	5.6	1,507,415	222,821
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	2,125,714	13,172,598	12,281,995	1,744,058	1,829,884	0	XXX	XXX	(b) 31,154,249	100.0	29,785,747	1,368,503
12.8 Line 12.7 as a % of Col. 9	6.8	42.3	39.4	5.6	5.9	0.0	XXX	XXX	100.0	XXX	95.6	4.4
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,914,257	14,142,670	9,451,800	1,184,213	1,065,303		28,758,242	90.0	28,278,332	90.8	28,758,242	XXX
13.2 NAIC 2		192,193	679,249	136,502	583,207		1,591,151	5.0	1,507,415	4.8	1,591,151	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	2,914,257	14,334,863	10,131,049	1,320,714	1,648,510	0	30,349,393	94.9	29,785,747	95.6	30,349,393	XXX
13.8 Line 13.7 as a % of Col. 7	9.6	47.2	33.4	4.4	5.4	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	9.1	44.8	31.7	4.1	5.2	0.0	94.9	XXX	XXX	XXX	94.9	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	426,325	133,687	958,456				1,518,467	4.8	1,145,682	3.7	XXX	1,518,467
14.2 NAIC 2		98,328					98,328	0.3	222,821	0.7	XXX	98,328
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	426,325	232,015	958,456	0	0	0	1,616,795	5.1	1,368,503	4.4	XXX	1,616,795
14.8 Line 14.7 as a % of Col. 7	26.4	14.4	59.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.3	0.7	3.0	0.0	0.0	0.0	5.1	XXX	XXX	XXX	XXX	5.1

(a) Includes $.....1,370,563 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....101,862 current year of bonds with Z designations and $.....157,261 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	95,335	2,790,851	90,450			XXX	2,976,637	9.3	3,624,115	11.6	2,976,637	
1.02 Residential Mortgage-Backed Securities	52,447	143,088	42,643	7,710		XXX	245,888	0.8	304,637	1.0	245,888	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	147,783	2,933,939	133,093	7,710	0	XXX	3,222,525	10.1	3,928,752	12.6	3,222,525	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		836,371				XXX	836,371	2.6	1,067,411	3.4	836,371	
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	836,371	0	0	0	XXX	836,371	2.6	1,067,411	3.4	836,371	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	50,215	533,359	321,197		75,000	XXX	979,771	3.1	851,360	2.7	979,771	
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	50,215	533,359	321,197	0	75,000	XXX	979,771	3.1	851,360	2.7	979,771	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	1,587,503	4,345,477	3,329,727	297,928	404,045	XXX	9,964,681	31.2	11,456,193	36.8	9,964,681	
5.02 Residential Mortgage-Backed Securities	676,956	1,846,208	934,734	516,460	40,205	XXX	4,014,564	12.6	3,629,471	11.7	4,014,564	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities			110,430			XXX	110,430	0.3	112,110	0.4	110,430	
5.05 Totals	2,264,460	6,191,685	4,374,891	814,388	444,250	XXX	14,089,674	44.1	15,197,774	48.8	14,089,674	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	300,592	3,037,184	3,748,713	498,616	1,129,260	XXX	8,714,365	27.3	7,328,820	23.5	7,768,245	946,119
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	8,509	392,272	2,497,491			XXX	2,898,272	9.1	1,137,551	3.7	2,601,902	296,370
6.04 Other Loan-Backed and Structured Securities	569,023	642,067	14,120			XXX	1,225,210	3.8	1,642,581	5.3	850,904	374,306
6.05 Totals	878,124	4,071,523	6,260,324	498,616	1,129,260	XXX	12,837,847	40.2	10,108,952	32.4	11,221,051	1,616,795
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	2,033,646	11,543,242	7,490,087	796,544	1,608,305	XXX	23,471,824	73.4	XXX	XXX	22,525,705	946,119
11.02 Residential Mortgage-Backed Securities	729,404	1,989,296	977,377	524,170	40,205	XXX	4,260,452	13.3	XXX	XXX	4,260,452	0
11.03 Commercial Mortgage-Backed Securities	8,509	392,272	2,497,491	0	0	XXX	2,898,272	9.1	XXX	XXX	2,601,902	296,370
11.04 Other Loan-Backed and Structured Securities	569,023	642,067	124,550	0	0	XXX	1,335,640	4.2	XXX	XXX	961,333	374,306
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	3,340,581	14,566,878	11,089,505	1,320,714	1,648,510	0	31,966,188	100.0	XXX	XXX	30,349,393	1,616,795
11.09 Line 11.08 as a % of Col. 7	10.5	45.6	34.7	4.1	5.2	0.0	100.0	XXX	XXX	XXX	94.9	5.1
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,092,888	10,082,326	10,507,377	958,958	1,686,351	XXX	XXX	XXX	24,327,899	78.1	23,655,817	672,082
12.02 Residential Mortgage-Backed Securities	489,447	1,494,126	1,021,901	785,101	143,533	XXX	XXX	XXX	3,934,108	12.6	3,934,108	
12.03 Commercial Mortgage-Backed Securities	44,764	452,181	640,606			XXX	XXX	XXX	1,137,551	3.7	841,493	296,058
12.04 Other Loan-Backed and Structured Securities	498,616	1,143,965	112,110			XXX	XXX	XXX	1,754,691	5.6	1,354,329	400,362
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	2,125,714	13,172,598	12,281,995	1,744,058	1,829,884	0	XXX	XXX	31,154,249	100.0	29,785,747	1,368,503
12.09 Line 12.08 as a % of Col. 9	6.8	42.3	39.4	5.6	5.9	0.0	XXX	XXX	100.0	XXX	95.6	4.4
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,932,734	11,396,138	6,791,983	796,544	1,608,305	XXX	22,525,705	70.5	23,655,817	75.9	22,525,705	XXX
13.02 Residential Mortgage-Backed Securities	729,404	1,989,296	977,377	524,170	40,205	XXX	4,260,452	13.3	3,934,108	12.6	4,260,452	XXX
13.03 Commercial Mortgage-Backed Securities	7,201	343,443	2,251,259			XXX	2,601,902	8.1	841,493	2.7	2,601,902	XXX
13.04 Other Loan-Backed and Structured Securities	244,918	605,986	110,430			XXX	961,333	3.0	1,354,329	4.3	961,333	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	2,914,257	14,334,863	10,131,049	1,320,714	1,648,510	0	30,349,393	94.9	29,785,747	95.6	30,349,393	XXX
13.09 Line 13.08 as a % of Col. 7	9.6	47.2	33.4	4.4	5.4	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	9.1	44.8	31.7	4.1	5.2	0.0	94.9	XXX	XXX	XXX	94.9	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	100,912	147,104	698,103			XXX	946,119	3.0	672,082	2.2	XXX	946,119
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	1,308	48,829	246,232			XXX	296,370	0.9	296,058	1.0	XXX	296,370
14.04 Other Loan-Backed and Structured Securities	324,105	36,082	14,120			XXX	374,306	1.2	400,362	1.3	XXX	374,306
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	426,325	232,015	958,456	0	0	0	1,616,795	5.1	1,368,503	4.4	XXX	1,616,795
14.09 Line 14.08 as a % of Col. 7	26.4	14.4	59.3	0.0	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	1.3	0.7	3.0	0.0	0.0	0.0	5.1	XXX	XXX	XXX	XXX	5.1

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,859,124		8,859,124	
2. Cost of cash equivalents acquired	19,768,344		19,768,344	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	24,937,756		24,937,756	
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)	3,689,712	0	3,689,712	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	3,689,712	0	3,689,712	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
2 story & basement brick office building and 2 additions, (50' x 120') and (35' x 70'), occupied by reporting entity		De Witt	IA	03/08/1924	08/26/2019	5,184,109		1,750,666	870,000	117,592			(117,592)		625,060	244,018
Empty Lot		De Witt	IA	12/29/2005	08/26/2019	25,000		25,000					0			663
Empty Lot		De Witt	IA	02/14/2011	08/26/2019	30,201		21,751					0			682
0599999. Total - Properties Held for Sale						5,239,309	0	1,797,417	870,000	117,592	0	0	(117,592)	0	625,060	245,363
0699999. Totals						5,239,309	0	1,797,417	870,000	117,592	0	0	(117,592)	0	625,060	245,363

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
2 story & basement brick office building and 2 additions, (50' x 120') and (35' x 70'), occupied by reporting entity	De Witt	IA	10/01/2019	Nelson Valuations				4,250
0199999. Total - Acquired by Purchase					0	0	0	4,250
0399999. Totals					0	0	0	4,250

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, 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		2,246,553	2,173,742	2,173,742	126,441					158,762		0.210
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		1,534,269	2,345,158	2,345,158	5,096					123,883		1.330
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									3,780,822	4,518,900	4,518,900	131,537	0	0	0	0	282,645	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	IMARC LLC 10% Membership		DeWitt	Iowa	Formed Partnership		01/01/1999		900	5,942	5,942	(8,243)					40,500		90.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									900	5,942	5,942	(8,243)	0	0	0	0	40,500	0	XXX
4899999. Subtotal - Unaffiliated									3,780,822	4,518,900	4,518,900	131,537	0	0	0	0	282,645	0	XXX
4999999. Subtotal - Affiliated									900	5,942	5,942	(8,243)	0	0	0	0	40,500	0	XXX
5099999. Totals									3,781,722	4,524,842	4,524,842	123,293	0	0	0	0	323,145	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	Pennsylvan	Aberdeen Asset Management Inc.	08/24/2017.			158,762		0.210
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007.			123,883		1.330
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	282,645	0	XXX
4899999. Subtotal - Unaffiliated							0	282,645	0	XXX
5099999. Totals							0	282,645	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FR 4	UNITED STATES TREASURY				1	49,068	111.449	45,643	40,955	47,092	709	(921)			2.375	(0.057)	JJ	449	961	02/04/2013.	01/15/2025.
912828 4H 0	UNITED STATES TREASURY				1	19,966	101.548	21,040	20,719	20,644	359	22			0.625	0.740	AO	28	128	05/18/2018.	04/15/2023.
912828 K3 3	UNITED STATES TREASURY				1	67,266	99.879	71,338	71,425	71,521	1,237	(334)			0.125	(0.377)	AO	19	88	05/16/2016.	04/15/2020.
912828 MF 4	UNITED STATES TREASURY				1	23,445	100.001	23,800	23,799	23,815	412	(400)			1.375	(0.431)	JJ	151	323	05/16/2016.	01/15/2020.
912828 PP 9	UNITED STATES TREASURY				1	58,773	100.926	59,362	58,817	60,582	1,019	(556)			1.125	0.098	JJ	306	654	06/14/2013.	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY				1	20,461	99.794	21,670	21,715	21,822	376	(83)			0.125	(0.286)	AO	6	27	05/16/2016.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY				1	53,429	101.122	57,727	57,087	57,243	989	(101)			0.625	0.432	JJ	165	352	11/05/2015.	07/15/2021.
912828 S2 7	UNITED STATES TREASURY	SD			1	2,100,663	99.301	2,085,321	2,100,000	2,100,215		(142)			1.125	1.118	JD	65	23,625	09/26/2016.	06/30/2021.
912828 TE 0	UNITED STATES TREASURY				1	59,445	100.418	67,420	67,139	67,231	1,163	307			0.125	0.631	JJ	39	83	11/12/2013.	07/15/2022.
912828 UH 1	UNITED STATES TREASURY				1	58,371	99.990	66,883	66,890	66,577	1,159	382			0.125	0.761	JJ	39	83	11/12/2013.	01/15/2023.
912828 X3 9	UNITED STATES TREASURY				1	45,208	99.852	47,689	47,759	47,409	827	151			0.125	0.460	AO	13	59	05/18/2018.	04/15/2022.
912828 XL 9	UNITED STATES TREASURY				1	41,248	102.037	43,952	43,075	43,358	746	(51)			0.375	0.249	JJ	75	161	06/06/2017.	07/15/2025.
912828 YT 1	UNITED STATES TREASURY				1	349,113	99.867	349,535	350,000	349,129		16			1.500	1.633	MN	459		12/18/2019.	11/30/2021.
0199999. U.S. Government - Issuer Obligations						2,946,457	XXX	2,961,380	2,969,380	2,976,637	8,995	(1,710)	0	0	XXX	XXX	XXX	1,812	26,543	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202C R2 1	G2 002305 - RMBS			4	1	1,390	114.832	1,596	1,390	1,390					8.000	7.934	MON	9	103	09/03/1996.	10/20/2026.
36202C UV 3	G2 002396 - RMBS			4	1	1,174	113.783	1,336	1,174	1,174					7.500	7.439	MON	7	78	03/07/1997.	03/20/2027.
36202C UW 1	G2 002397 - RMBS			4	1	602	109.842	646	588	588		1			8.000	7.990	MON	4	39	03/12/1997.	03/20/2027.
36210Y ZT 5	GN 506654 - RMBS			4	1	9,384	110.731	10,644	9,613	9,561		12			6.000	6.191	MON	48	536	04/07/1999.	04/15/2029.
36225B EA 2	GN 781029 - RMBS			4	1	44,925	113.091	48,301	42,710	44,032		(54)			6.500	5.329	MON	231	2,521	04/07/2005.	05/15/2029.
36241K MU 9	GN 782171 - RMBS			4	1	112,392	110.610	123,124	111,314	112,271		35			5.000	4.747	MON	464	4,831	12/05/2008.	11/15/2035.
38377R VK 8	GNR 10166F GP - CMO/RMBS			4	1	79,072	101.338	75,919	74,916	76,872		(300)			3.000	1.808	MON	187	1,961	04/20/2012.	04/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						248,940	XXX	261,566	241,705	245,888	0	(306)	0	0	XXX	XXX	XXX	951	10,070	XXX	XXX
0599999. Total - U.S. Government						3,195,396	XXX	3,222,945	3,211,084	3,222,525	8,995	(2,016)	0	0	XXX	XXX	XXX	2,763	36,613	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1FE	282,703	112.502	281,255	250,000	271,630		(6,344)			5.000	2.224	AO	3,125	12,500	03/29/2018.	10/01/2027.
452152 MK 4	ILLINOIS ST				1FE	140,738	108.785	135,981	125,000	130,253		(1,917)			5.000	3.290	FA	2,604	6,250	01/28/2014.	08/01/2022.
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	111,209	112.268	112,268	100,000	107,845		(1,930)			5.000	2.802	AO	1,056	5,000	03/29/2018.	10/15/2032.
70914P VU 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	117,082	116.891	116,891	100,000	108,204		(1,696)			5.000	3.017	JD	222	5,000	05/14/2014.	06/15/2029.
93974D BE 7	WASHINGTON ST			2	1FE	111,977	112.676	112,676	100,000	108,222		(2,162)			5.000	2.583	FA	2,083	5,000	03/29/2018.	08/01/2033.
93974D HF 8	WASHINGTON ST			2	1FE	113,797	115.849	115,849	100,000	110,218		(2,056)			5.000	2.620	FA	2,083	5,000	03/29/2018.	08/01/2032.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						877,505	XXX	874,920	775,000	836,371	0	(16,106)	0	0	XXX	XXX	XXX	11,174	38,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						877,505	XXX	874,920	775,000	836,371	0	(16,106)	0	0	XXX	XXX	XXX	11,174	38,750	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
102475 JL 5	BOWIE MD			2	1FE	75,000	97.813	73,360	75,000	75,000					3.000	3.000	JJ	300		10/30/2019.	07/01/2040.
249002 BR 6	DENTON TEX INDPT SCH DIST			2	1FE	59,810	116.117	58,059	50,000	54,967		(996)			5.000	2.699	FA	944	2,500	11/05/2014.	08/15/2028.
368079 GF 0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1FE	115,322	119.178	119,178	100,000	109,199		(1,470)			5.000	3.188	FA	2,083	5,000	07/29/2015.	08/01/2032.
421110 U3 9	HAYS TEX CONS INDPT SCH DIST			2	1FE	121,130	115.304	115,304	100,000	109,897		(2,255)			5.000	2.460	FA	1,889	5,000	09/30/2014.	02/15/2026.
592112 MY 9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	61,084	111.300	55,650	50,000	53,727		(1,184)			5.000	2.410	JJ	1,250	2,500	04/17/2013.	01/01/2026.
59333R DG 6	MIAMI-DADE CNTY FLA SCH DIST			2	1FE	185,904	111.700	184,305	165,000	178,763		(4,090)			5.000	2.284	MS	2,429	8,250	03/29/2018.	03/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
613681 U7 8	MONTGOMERY CNTY TEX			2	1FE	90,261	114.828	86,121	75,000	82,186		(1,612)			5.000	2.560	MS	1,250	3,750	09/17/2014	03/01/2026
64966J AS 5	NEW YORK N Y			2	1FE	51,767	104.202	52,101	50,000	50,215		(222)			6.646	6.155	JD	277	3,323	03/29/2011	12/01/2031
783244 ET 9	RUTHERFORD CNTY TENN			2	1FE	115,264	118.759	118,759	100,000	111,690		(2,050)			5.000	2.602	AO	1,250	5,000	03/29/2018	04/01/2028
882723 B4 0	TEXAS ST			2	1FE	100,390	105.474	105,474	100,000	100,307		(48)			3.311	3.252	AO	828	3,311	03/29/2018	10/01/2028
93974C 6K 1	WASHINGTON ST			2	1FE	59,749	111.724	55,862	50,000	53,819		(1,179)			5.000	2.415	FA	1,042	2,500	09/10/2014	02/01/2025
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,035,679	XXX	1,024,172	915,000	979,771	0	(15,106)	0	0	XXX	XXX	XXX	13,542	41,134	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,035,679	XXX	1,024,172	915,000	979,771	0	(15,106)	0	0	XXX	XXX	XXX	13,542	41,134	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
04048R NQ 5	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	59,154	118.198	59,099	50,000	55,571		(925)			5.000	2.800	JJ	1,250	2,500	12/02/2015	07/01/2031
04048R NS 1	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	58,560	117.851	58,926	50,000	55,222		(863)			5.000	2.930	JJ	1,250	2,500	12/02/2015	07/01/2033
04048R NU 6	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	58,108	117.506	58,753	50,000	54,956		(816)			5.000	3.030	JJ	1,250	2,500	12/02/2015	07/01/2035
040654 XH 3	ARIZONA ST TRANSN BRD HWY REV			2	1	60,669	109.440	54,720	50,000	53,073		(1,178)			5.000	2.450	JJ	1,250	2,500	01/17/2013	07/01/2028
040654 XM 2	ARIZONA ST TRANSN BRD HWY REV			2	1FE	91,003	109.332	81,999	75,000	79,610		(1,767)			5.000	2.450	JJ	1,875	3,750	01/17/2013	07/01/2028
047870 NB 2	ATLANTA GA WTR & WASTEWTR REV			2	1FE	114,581	117.876	117,876	100,000	108,612		(1,451)			5.000	3.229	MN	833	5,000	09/01/2015	11/01/2033
101029 RK 4	BOSTON MASS WTR & SWR COMMN REV			2	1FE	59,270	110.941	55,471	50,000	53,052		(1,022)			5.000	2.745	MN	417	2,500	06/11/2013	11/01/2024
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	200,000	100.444	200,888	200,000	200,000					3.477	3.477	AO	773		11/01/2019	10/01/2043
13077D AQ 5	CALIFORNIA ST UNIV REV			2	1FE	118,724	124.995	124,995	100,000	114,070		(1,695)			5.000	2.859	MN	833	5,000	02/09/2017	11/01/2031
160131 CX 4	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	59,347	114.155	57,078	50,000	54,206		(1,005)			5.000	2.720	JD	208	2,500	07/23/2014	12/01/2026
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	170,945	117.126	175,689	150,000	162,675		(1,994)			5.000	3.349	MS	2,500	7,500	07/23/2015	09/01/2040
167593 HH 8	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	48,750	103.827	51,914	50,000	49,051		75			4.000	4.235	JJ	1,000	2,000	09/21/2015	01/01/2030
18085P PJ 7	CLARK CNTY NEV ARPT REV			2	1FE	56,588	110.391	55,196	50,000	52,262		(704)			5.000	3.401	JJ	1,250	2,500	03/20/2013	07/01/2025
196632 E2 5	COLORADO SPRINGS COLO UTILS REV			2	1FE	270,375	103.327	258,318	250,000	256,858		(7,742)			5.000	1.809	MN	1,597	12,500	03/29/2018	11/15/2024
196707 F5 7	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			1	1FE	72,917	96.874	72,656	75,000	72,928		11			2.950	3.143	MS	332		10/29/2019	03/01/2039
199112 JB 0	COLUMBUS GA BLDG AUTH LEASE REV			2	1FE	250,403	100.000	250,000	250,000	250,000		(61)			5.875	5.850	JJ	7,344	14,688	03/24/2011	01/01/2029
20774Y PS 0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			2	1FE	279,593	113.310	283,275	250,000	262,698		(3,038)			5.000	3.570	MN	2,083	12,500	12/03/2013	11/01/2026
249182 FF 8	DENVER COLO CITY & CNTY ARPT REV			2	1FE	104,193	109.571	109,571	100,000	101,534		(490)			5.000	4.425	MN	639	5,000	12/11/2013	11/15/2027
25477G ED 3	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	107,553	101.569	101,569	100,000	100,410		(961)			5.000	3.994	JD	417	5,000	05/24/2011	12/01/2028
25484J CU 2	DISTRICT COLUMBIA UNIV REV			2	1FE	59,214	122.801	61,401	50,000	56,816		(832)			5.000	2.901	AO	625	2,500	01/06/2017	04/01/2028
29508R JS 6	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1FE	61,261	125.055	62,528	50,000	58,899		(1,040)			5.000	2.440	MS	833	2,500	08/25/2017	09/01/2031
29508R KM 7	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1FE	60,620	124.247	62,124	50,000	58,414		(980)			5.000	2.567	MS	833	2,500	08/25/2017	09/01/2033
368497 GX 5	GEISINGER AUTH PA HEALTH SYS REV			2	1FE	106,381	105.097	105,097	100,000	101,074		(721)			5.000	4.210	JD	417	5,000	06/01/2011	06/01/2024
41401P CP 6	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1FE	54,390	113.588	56,794	50,000	53,590		(397)			4.000	2.970	MN	256	2,000	12/06/2017	11/15/2032
41401P CR 2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1FE	80,917	112.999	84,749	75,000	79,844		(533)			4.000	3.070	MN	383	3,000	12/06/2017	11/15/2034
442435 YV 9	HOUSTON TEX UTIL SYS REV			2	1FE	346,500	103.353	361,736	350,000	347,406		126			5.000	5.075	MN	2,236	17,500	04/05/2011	11/15/2033
45470R DN 3	INDIANA FIN AUTH HWY REV			2	1FE	61,506	123.889	61,945	50,000	59,168		(1,033)			5.000	2.438	JD	208	2,500	08/24/2017	06/01/2031
45470R DR 4	INDIANA FIN AUTH HWY REV			2	1FE	121,098	122.786	122,786	100,000	116,847		(1,881)			5.000	2.628	JD	417	5,000	08/24/2017	06/01/2034
45505M AN 6	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	90,623	106.895	80,171	75,000	78,493		(1,928)			5.250	2.510	AO	984	3,938	04/02/2013	10/01/2024
469494 AU 2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1FE	57,044	117.142	58,571	50,000	54,249		(682)			5.000	3.320	FA	1,042	2,500	08/31/2015	08/01/2035
534272 A2 5	LINCOLN NEB ELEC SYS REV			2	1FE	86,324	108.953	81,715	75,000	78,363		(1,188)			5.000	3.230	MS	1,250	3,750	07/13/2012	09/01/2037
544445 BT 5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	85,934	120.117	90,088	75,000	82,810		(1,089)			5.000	3.181	MN	479	3,750	01/06/2017	05/15/2029
54466H DP 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1FE	58,787	123.662	61,831	50,000	56,199		(868)			5.000	2.870	JD	208	2,500	12/02/2016	06/01/2028

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	8 Fair Value: Rate Used to Obtain Fair Value	9 Fair Value: Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	12 Change in B/A C.V.: Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Interest: Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Dates: Acquired	22 Stated Contractual Maturity Date
546540 LF 0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1FE	57,532	113.297	56,649	50,000	52,871		(763)			5.000	3.251	JJ	1,250	2,500	04/17/2013	07/01/2031
546540 MN 2	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1FE	59,573	115.305	57,653	50,000	54,751		(979)			5.000	2.741	JJ	1,250	2,500	09/25/2014	07/01/2026
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1FE	225,000	99.372	223,587	225,000	225,000					3.273	3.273	MN	859		11/01/2019	05/01/2039
581714 VU 3	MC KINNEY TEX WTRWKS & SWR REV			2	1FE	212,340	122.517	214,405	175,000	203,926		(3,618)			5.000	2.480	MS	2,576	8,750	07/27/2017	03/15/2030
591745 S8 8	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1FE	58,611	113.055	56,528	50,000	53,662		(983)			5.000	2.789	JJ	1,250	2,500	06/10/2014	07/01/2026
592030 E4 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	287,533	117.523	293,808	250,000	278,946		(4,930)			5.000	2.671	MN	1,597	12,500	03/29/2018	05/15/2031
592190 MG 4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1FE	60,555	117.660	58,830	50,000	56,592		(1,108)			5.000	2.425	JJ	1,250	2,500	04/15/2016	07/01/2027
592481 FJ 9	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	86,639	112.848	84,636	75,000	79,524		(1,269)			5.000	3.081	MN	625	3,750	12/06/2013	05/01/2024
592481 FK 6	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	85,721	112.848	84,636	75,000	79,183		(1,170)			5.000	3.221	MN	625	3,750	12/06/2013	05/01/2025
592481 HF 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	89,685	117.795	88,346	75,000	83,786		(1,514)			5.000	2.631	MN	625	3,750	12/02/2015	05/01/2032
592646 6Q 1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1FE	289,503	116.078	290,195	250,000	269,892		(3,818)			5.000	3.181	AO	3,125	12,500	05/30/2014	10/01/2026
59333P B6 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	117,994	109.908	109,908	100,000	105,560		(1,915)			5.000	2.881	AO	1,250	5,000	12/03/2012	10/01/2023
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	231,256	113.619	227,238	200,000	216,481		(3,145)			5.000	3.119	AO	2,500	10,000	01/15/2015	10/01/2034
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1FE	50,065	100.353	50,177	50,000	50,064		(1)			3.490	3.475	AO	267		10/29/2019	10/01/2042
593791 GW 0	MIAMI UNIV OHIO GEN RCPTS			2	1FE	170,190	115.316	172,974	150,000	165,009		(2,972)			5.000	2.702	MS	2,500	7,500	03/29/2018	09/01/2029
594615 FM 3	MICHIGAN ST BLDG AUTH REV			2	1FE	90,188	120.577	90,433	75,000	85,781		(1,429)			5.000	2.670	AO	792	3,750	10/27/2016	10/15/2031
61212L PB 9	MONTANA ST BRD REGENTS HIGHER ED REV			2	1FE	55,903	114.208	57,104	50,000	52,561		(606)			5.000	3.571	MN	319	2,500	12/17/2013	11/15/2026
61212L PD 5	MONTANA ST BRD REGENTS HIGHER ED REV			2	1FE	169,878	113.964	170,946	150,000	163,965		(3,396)			5.000	2.463	MN	958	7,500	03/29/2018	11/15/2028
64972F L2 0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1FE	72,088	144.904	72,452	50,000	71,975		(112)			6.011	3.241	JD	134	1,503	10/28/2019	06/15/2042
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY			2	1Z	104,306	106.989	101,640	95,000	96,850		(1,003)			5.000	3.837	AO	1,188	4,750	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	5,490	106.411	5,321	5,000	5,097		(53)			5.000	3.837	AO	63	250	05/19/2011	10/01/2022
64990E CK 1	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	85,550	111.068	83,301	75,000	78,927		(1,250)			5.000	3.130	JD	167	3,750	04/16/2014	12/15/2028
64990E MU 8	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	58,907	114.558	57,279	50,000	54,213		(951)			5.000	2.820	FA	944	2,500	10/02/2014	02/15/2030
665250 CR 5	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	55,436	110.821	55,411	50,000	53,846		(495)			4.000	2.770	JD	167	2,000	08/24/2016	12/01/2032
67756D JR 8	OHIO ST HIGHER EDL FAC COMMN REV			2	1FE	60,363	121.573	60,787	50,000	57,447		(969)			5.000	2.630	JD	208	2,500	10/26/2016	12/01/2030
681810 LJ 4	OMAHA NEB SAN SEW REV			2	1FE	55,289	113.818	56,909	50,000	53,682		(533)			4.000	2.711	AO	500	2,000	10/26/2016	04/01/2030
70917R H2 4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	106,743	101.727	101,727	100,000	101,406		(3,059)			5.000	1.871	JD	222	5,000	03/29/2018	06/15/2021
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	117,596	116.756	116,756	100,000	112,377		(2,995)			5.500	2.184	JD	458	5,500	03/29/2018	12/01/2032
709223 G9 6	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	142,318	104.466	130,583	125,000	127,415		(2,545)			6.000	3.830	JD	625	7,500	07/03/2013	12/01/2036
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	75,000	99.732	74,799	75,000	75,000					3.579	3.579	JD	410		10/25/2019	12/01/2043
721876 RJ 1	PIMA CNTY ARIZ SWR REV			2	1FE	57,125	105.688	52,844	50,000	51,456		(935)			5.000	3.000	JJ	1,250	2,500	05/29/2013	07/01/2026
73358W AJ 3	PORT AUTH N Y & N J				1FE	383,074	128.768	482,880	375,000	380,396		(353)			6.040	5.847	JD	1,888	22,650	04/06/2011	12/01/2029
73358W KN 3	PORT AUTH N Y & N J				1FE	97,928	100.710	100,710	100,000	98,894		554			2.250	2.848	JD	188	2,250	03/29/2018	12/01/2021
73358W TU 8	PORT AUTH N Y & N J			2	1FE	85,557	114.552	85,914	75,000	80,403		(1,052)			5.000	3.320	MS	1,250	3,750	10/01/2014	09/01/2032
76221U CZ 7	RHODE ISLAND CLEAN WTR FIN AGY WTR POLLU			2	1FE	84,842	112.735	84,551	75,000	81,321		(1,012)			4.000	2.421	AO	750	3,000	05/13/2016	10/01/2031
76221U DA 1	RHODE ISLAND CLEAN WTR FIN AGY WTR POLLU			2	1FE	112,589	112.244	112,244	100,000	108,096		(1,290)			4.000	2.480	AO	1,000	4,000	05/13/2016	10/01/2032
768874 SG 5	RIVERSIDE CALIF ELEC REV			1	1FE	109,383	159.901	119,926	75,000	107,070		(926)			7.605	4.432	AO	1,426	5,704	05/24/2017	10/01/2040
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1FE	99,726	104.317	104,317	100,000	99,808		45			3.203	3.256	JD	267	3,203	03/29/2018	12/01/2023
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	113,890	114.151	114,151	100,000	109,921		(2,284)			5.000	2.433	FA	2,083	5,000	03/29/2018	02/01/2028
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	113,657	113.979	113,979	100,000	109,758		(2,244)			5.000	2.473	FA	2,083	5,000	03/29/2018	02/01/2029
812643 PA 6	SEATTLE WASH MUN LT & PWR REV			2	1Z	6,044	100.300	5,015	5,000	5,012		(145)			5.000	2.049	FA	104	250	05/21/2012	02/01/2022

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
812643 PE 8	SEATTLE WASH MUN LT & PWR REV			2	1FE	54,392	100.304	45,137	45,000	45,111		(1,305)			5.000	2.049	FA	938	2,250	05/21/2012	02/01/2022
837227 V5 3	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	57,445	113.163	56,582	50,000	53,144		(817)			5.000	3.131	FA	1,042	2,500	04/02/2014	08/01/2026
83756C FR 1	SOUTH DAKOTA HSG DEV AUTH			2	1FE	37,579	104.537	36,588	35,000	36,131		(274)			4.000	3.099	MN	233	1,533	04/08/2014	11/01/2044
88278P TQ 7	TEXAS ST UNIV SYS FING REV			2	1FE	113,215	114.301	114,301	100,000	109,526		(2,115)			5.000	2.593	MS	1,472	5,000	03/29/2018	03/15/2029
88278P ZM 9	TEXAS ST UNIV SYS FING REV			2	1FE	75,000	98.913	74,185	75,000	75,000					3.289	3.289	MS	274		10/25/2019	03/15/2040
882854 WT 5	TEXAS WTR DEV BRD REV			2	1FE	105,806	112.137	112,137	100,000	103,605		(555)			4.000	3.310	AO	844	4,000	10/07/2015	10/15/2032
89602N ZJ 6	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	142,780	110.969	138,711	125,000	131,474		(2,123)			5.000	3.100	MN	799	6,250	04/09/2014	11/15/2027
91428L JE 7	UNIVERSITY HAWAII REV			1	1FE	99,941	100.518	100,518	100,000	99,982		23			2.504	2.528	AO	626	2,504	03/29/2018	10/01/2020
914468 CH 4	UNIVERSITY MINN SPL PURP REV			2	1FE	107,364	102.233	102,233	100,000	101,868		(3,154)			5.000	1.771	FA	2,083	5,000	03/29/2018	08/01/2025
914692 U6 3	UNIVERSITY N MEX UNIV REVS				1FE	59,972	109.224	54,612	50,000	53,385		(1,352)			5.000	2.110	JD	208	2,500	11/14/2014	06/01/2022
914716 WV 3	UNIVERSITY N C CHARLOTTE REV			2	1FE	111,470	108.621	108,621	100,000	106,550		(2,817)			5.000	2.006	AO	1,250	5,000	03/29/2018	04/01/2030
91476P NY 0	UNIVERSITY OKLA REVS			2	1FE	56,117	117.033	58,517	50,000	53,720		(603)			5.000	3.501	JJ	1,250	2,500	09/11/2015	07/01/2033
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	59,804	117.130	58,565	50,000	55,021		(976)			5.000	2.731	AO	625	2,500	09/19/2014	10/01/2025
915200 UL 1	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	59,278	117.029	58,515	50,000	54,764		(923)			5.000	2.841	AO	625	2,500	09/19/2014	10/01/2026
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	168,349	114.623	171,935	150,000	161,784		(2,791)			5.000	2.876	JD	333	7,500	03/29/2018	12/15/2030
92778V BL 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	117,250	118.990	118,990	100,000	113,075		(2,401)			5.000	2.263	FA	2,083	5,000	03/29/2018	02/01/2031
92817L LJ 0	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1FE	172,325	102.912	154,368	150,000	152,036		(2,647)			5.000	3.149	AO	1,875	7,500	05/24/2011	10/01/2023
92818N HZ 4	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1FE	75,000	98.412	73,809	75,000	75,000					3.320	3.320	MN	284		10/30/2019	11/01/2042
940093 6H 5	WASHINGTON ST UNIV REVS			2	1FE	112,068	112.946	112,946	100,000	108,742		(1,909)			5.000	2.803	AO	1,250	5,000	03/29/2018	04/01/2031
940093 7A 9	WASHINGTON ST UNIV REVS			2	1FE	59,101	116.606	58,303	50,000	55,077		(882)			5.000	2.900	AO	625	2,500	02/12/2015	04/01/2029
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	88,292	116.265	87,199	75,000	82,424		(1,288)			5.000	2.950	AO	938	3,750	02/12/2015	04/01/2030
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1FE	114,934	115.551	115,551	100,000	110,969		(2,281)			5.000	2.413	JJ	2,500	5,000	03/29/2018	07/01/2029
956724 AR 9	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1FE	114,809	115.489	115,489	100,000	110,889		(2,251)			5.000	2.431	JJ	2,500	5,000	03/29/2018	07/01/2030
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	96,643	99.838	99,838	100,000	98,518		1,077			1.616	2.757	MN	269	1,616	03/29/2018	05/01/2021
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						10,431,318	XXX	10,488,714	9,360,000	9,964,681	0	(128,258)	0	0	XXX	XXX	XXX	103,192	422,087	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																					
3131XK FB 0	FH ZL3762 - RMBS			4	1	442,585	102.999	464,635	451,107	442,206		(76)			3.000	3.331	MON	1,128	5,639	03/29/2018	09/01/2042
3131XT N6 3	FH ZM0413 - RMBS			4	1	70,039	105.335	71,308	67,696	69,559		22			3.500	2.940	MON	197	790	12/04/2015	11/01/2045
31329K X3 3	FH ZA2498 - RMBS			4	1	242,230	104.251	251,506	241,250	241,885		(32)			3.500	3.379	MON	704	3,518	05/24/2018	03/01/2038
3132A4 7A 0	FH ZS4489 - RMBS			4	1	714,448	103.016	750,166	728,203	714,221		(157)			3.000	3.326	MON	1,821	9,103	03/29/2018	06/01/2042
3132A5 AY 1	FH ZS4523 - RMBS			4	1	162,028	105.359	169,835	161,197	161,760		3			3.500	3.413	MON	470	2,351	08/06/2013	07/01/2043
3132A7 UG 4	FH ZS6883 - RMBS			4	1	32,977	104.524	32,745	31,327	32,483		(39)			3.500	2.026	MON	91	548	02/21/2014	12/01/2028
3136A5 YC 4	FNR 1230M ED - CMO/RMBS			4	1	69,625	101.160	69,010	68,218	68,946		(102)			2.500	2.037	MON	142	1,480	04/19/2012	04/25/2031
3136A8 UN 8	FNR 1299C EC - CMO/RMBS			4	1	96,583	99.721	94,309	94,574	95,460		(162)			2.000	1.624	MON	158	1,709	09/18/2012	02/25/2041
3136AE LE 5	FNR 1358B KJ - CMO/RMBS			4	1	66,531	102.374	66,837	65,287	66,073		(93)			3.000	2.551	MON	163	1,790	11/15/2013	02/25/2043
3137A5 SG 0	FHR 3786F HE - CMO/RMBS			4	1	44,755	100.407	43,345	43,170	43,511		(93)			2.500	1.705	MON	90	841	04/12/2012	03/15/2038
3137AM K7 1	FHR 4020E EJ - CMO/RMBS			4	1	77,588	102.841	75,543	73,457	77,332		654			3.000	1.871	MON	184	1,951	09/24/2012	02/15/2042
3138LV H4 8	FN AO4750 - RMBS			4	1	273,010	101.318	280,442	276,794	273,103		212			2.500	2.918	MON	577	6,764	03/29/2018	10/01/2027
3138WB BF 1	FN AS1837 - RMBS			4	1	186,578	106.658	190,232	178,357	186,586		(1,415)			4.000	2.948	MON	595	6,372	04/24/2014	02/01/2044
31403D YB 9	FN 746006 - RMBS			4	1	27,255	104.865	27,597	26,317	27,416		(913)			3.898	2.737	MON	85	1,212	03/24/2004	12/01/2033
31407P CV 8	FN 836284 - RMBS			4	1	9,802	112.414	11,299	10,052	9,736		100			5.500	6.378	MON	46	427	07/22/2008	10/01/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140F1 YB 2	FN BC6105 - RMBS			4	1	424,746	104.176	441,680	423,975	424,832		132			3.500	3.437	MON	1,237	14,588	03/29/2018.	06/01/2046.
3140Q9 NW 9	FN CA2204 - RMBS			4	1	731,793	105.642	743,571	703,859	733,308		1,515			4.500	3.085	MON	2,639	23,755	02/13/2019.	08/01/2048.
3140X4 H2 5	FN FM1148 - RMBS			4	1	202,191	103.746	204,337	196,959	202,420		229			3.500	2.842	MON	574	2,872	06/26/2019.	12/01/2048.
31410L UV 2	FN 890796 - RMBS			4	1	143,854	104.749	147,325	140,646	143,729		(183)			3.500	3.020	MON	410	4,861	01/17/2018.	12/01/2045.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						4,018,619	XXX	4,135,722	3,982,443	4,014,564	0	(398)	0	0	XXX	XXX	XXX	11,311	90,570	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1FE	113,351	117.069	117,069	100,000	110,430		(1,680)			5.000	2.960	FA	2,083	5,000	03/29/2018.	08/01/2032.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						113,351	XXX	117,069	100,000	110,430	0	(1,680)	0	0	XXX	XXX	XXX	2,083	5,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						14,563,288	XXX	14,741,506	13,442,443	14,089,674	0	(130,336)	0	0	XXX	XXX	XXX	116,587	517,657	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2FE	99,825	105.648	105,648	100,000	99,898		17			3.600	3.621	MN	470	3,600	05/05/2015.	05/14/2025.
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1FE	48,359	103.105	51,553	50,000	48,655		296			2.900	3.608	FA	544	1,450	01/02/2019.	02/16/2024.
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	212,296	113.425	226,850	200,000	211,020		(259)			4.625	4.257	FA	3,854	9,250	07/30/2014.	02/01/2044.
037833 CC 2	APPLE INC			1,2	1FE	95,782	99.625	99,625	100,000	97,944		1,244			1.550	2.881	FA	633	1,550	03/29/2018.	08/04/2021.
037833 DM 9	APPLE INC			1,2	1FE	249,430	99.380	248,450	250,000	249,464		34			1.800	1.848	MS	1,375		09/04/2019.	09/11/2024.
04351L AB 6	ASCENSION HEALTH ALLIANCE			1	1FE	49,118	111.063	55,532	50,000	49,161		17			3.945	4.048	MN	252	1,973	05/23/2017.	11/15/2046.
05531F AV 5	BB&T CORP			2	1FE	101,404	100.211	100,211	100,000	100,394		(303)			2.050	1.736	MN	290	2,050	08/02/2016.	05/10/2021.
06051G FB 0	BANK OF AMERICA CORP				1FE	206,380	107.494	214,988	200,000	205,352		(1,028)			4.125	3.413	JJ	3,644	4,125	02/21/2019.	01/22/2024.
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1FE	237,353	106.926	267,315	250,000	238,702		1,105			3.705	4.359	AO	1,724	9,263	10/10/2018.	04/24/2028.
125523 AH 3	CIGNA CORP			1,2	2FE	74,900	110.789	83,092	75,000	74,917		13			4.375	4.390	AO	693	3,536	09/06/2018.	10/15/2028.
126650 CL 2	CVS HEALTH CORP			1,2	2FE	49,497	106.511	53,256	50,000	49,696		48			3.875	3.998	JJ	866	1,938	07/13/2015.	07/20/2025.
17275R BJ 0	CISCO SYSTEMS INC			1,2	1FE	192,738	100.069	200,138	200,000	196,321		2,056			1.850	2.957	MS	1,038	3,700	03/29/2018.	09/20/2021.
20030N BH 3	COMCAST CORP			1	1FE	250,378	115.908	289,770	250,000	250,298		(19)			4.250	4.237	JJ	4,899	10,625	05/15/2014.	01/15/2033.
20030N CT 6	COMCAST CORP			1,2	1FE	99,950	112.634	112,634	100,000	99,956		5			4.150	4.156	AO	876	4,265	10/02/2018.	10/15/2028.
224044 CE 5	COX COMMUNICATIONS INC			1,2	2FE	47,201	105.930	52,965	50,000	48,328		286			3.850	4.595	FA	802	1,925	10/05/2015.	02/01/2025.
24422E RE 1	JOHN DEERE CAPITAL CORP				1FE	51,409	103.342	51,671	50,000	50,680		(428)			3.900	2.984	JJ	915	1,950	04/06/2018.	07/12/2021.
254687 DD 5	WALT DISNEY CO			1,2	1FE	99,761	108.259	108,259	100,000	99,852		21			3.700	3.728	AO	781	3,800	10/14/2015.	10/15/2025.
25470D BE 8	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	99,810	106.768	106,768	100,000	99,896		22			3.950	3.971	JD	176	3,950	05/18/2015.	06/15/2025.
26442C AS 3	DUKE ENERGY CAROLINAS LLC			1,2	1FE	146,744	103.308	154,962	150,000	147,042		298			2.950	3.271	JD	369	4,425	03/19/2019.	12/01/2026.
26442U AG 9	DUKE ENERGY PROGRESS LLC			1,2	1FE	249,953	109.118	272,795	250,000	249,963		5			3.700	3.702	MS	3,083	9,815	08/06/2018.	09/01/2028.
26443C AA 1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1FE	150,000	111.678	167,517	150,000	150,000					3.920	3.920	JD	490	5,880	06/01/2017.	06/01/2047.
26824K AA 2	AIRBUS GROUP FINANCE BV		C	1	1FE	48,411	101.682	50,841	50,000	48,776		346			2.700	3.494	AO	278	1,350	12/10/2018.	04/17/2023.
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP			1,2	2FE	149,481	116.646	174,969	150,000	149,666		47			5.875	5.921	AO	1,860	8,963	10/01/2015.	10/15/2025.
29273R BD 0	ENERGY TRANSFER PARTNERS LP			1,2	2FE	87,516	105.138	105,138	100,000	92,302		1,234			4.050	5.785	MS	1,193	4,050	10/05/2015.	03/15/2025.
35137L AB 1	FOX CORP			1,2	2FE	50,000	106.566	53,283	50,000	50,000					4.030	4.030	JJ	873	1,008	01/15/2019.	01/25/2024.
377372 AL 1	GLAXOSMITHKLINE CAPITAL INC			1	1FE	250,520	104.299	260,748	250,000	250,379		(104)			3.375	3.327	MN	1,078	8,438	07/20/2018.	05/15/2023.
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1FE	224,616	104.300	234,675	225,000	224,679		63			3.000	3.034	JD	563	4,613	03/27/2019.	06/01/2024.
38145G AH 3	GOLDMAN SACHS GROUP INC			1,2	1FE	199,482	105.245	210,490	200,000	199,625		47			3.500	3.531	MN	875	7,000	11/10/2016.	11/16/2026.
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1FE	299,379	101.229	303,687	300,000	299,426		47			2.300	2.344	FA	2,741		07/30/2019.	08/15/2024.
46625H HU 7	JPMORGAN CHASE & CO				1FE	96,345	101.777	101,777	100,000	99,636		443			4.250	4.727	AO	897	4,250	03/01/2011.	10/15/2020.
46625H HZ 6	JPMORGAN CHASE & CO				1FE	152,735	103.495	155,243	150,000	150,455		(319)			4.625	4.392	MN	983	6,938	08/11/2011.	05/10/2021.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494550 AT 3	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	46,020	121.072	60,536	50,000	46,528		130			5.800	6.527	MS	854	2,900	09/02/2015.	03/15/2035.
49456B AG 6	KINDER MORGAN INC.			1,2	2FE	88,429	117.812	117,812	100,000	89,973		394			5.300	6.350	JD	442	5,300	09/09/2015.	12/01/2034.
50077L AD 8	KRAFT HEINZ FOODS CO.			1,2	2FE	95,015	100.029	100,029	100,000	96,318		501			3.000	3.649	JD	250	3,000	04/25/2017.	06/01/2026.
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II.				1FE	449,082	105.410	474,345	450,000	449,178		96			3.400	3.433	MS	4,803	7,650	03/05/2019.	03/08/2026.
58933Y AJ 4	MERCK & CO INC.			1	1FE	247,048	119.319	298,298	250,000	247,379		65			4.150	4.221	MN	1,239	10,375	05/14/2014.	05/18/2043.
617446 7P 8	MORGAN STANLEY			1	1FE	100,577	102.018	102,018	100,000	100,044		(75)			5.500	5.420	JJ	2,399	5,500	02/24/2011.	07/24/2020.
641062 AF 1	NESTLE HOLDINGS INC.			1,2	1FE	248,795	109.749	274,373	250,000	248,925		103			3.625	3.683	MS	2,442	9,063	09/17/2018.	09/24/2028.
666807 BJ 0	NORTHROP GRUMMAN CORP.			1,2	2FE	99,973	107.749	107,749	100,000	99,984		0			3.850	3.851	AO	813	3,850	02/03/2015.	04/15/2045.
66989H AG 3	NOVARTIS CAPITAL CORP.			1	1FE	99,429	105.905	105,905	100,000	99,534		100			3.400	3.517	MN	519	3,400	12/10/2018.	05/06/2024.
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	49,977	109.468	54,734	50,000	49,979		4			3.700	3.706	MN	236	1,850	08/07/2018.	11/15/2028.
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC.			2	1FE	199,618	101.276	202,552	200,000	199,640		22			2.600	2.630	JJ	2,282		07/18/2019.	07/23/2026.
69351U AN 3	PPL ELECTRIC UTILITIES CORP.			1,2	1FE	99,428	125.182	125,182	100,000	99,512		12			5.200	5.238	JJ	2,398	5,200	07/12/2011.	07/15/2041.
717081 ES 8	PFIZER INC.			1,2	1FE	124,936	103.860	129,825	125,000	124,946		10			2.950	2.961	MS	1,086	1,885	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.
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC.		C	1,2	1FE	102,821	101.705	101,705	100,000	100,912		(1,122)			4.200	3.025	JJ	1,937	4,200	04/09/2018.	01/15/2021.
84756N AD 1	SPECTRA ENERGY PARTNERS LP.			1,2	2FE	99,765	108.893	108,893	100,000	99,891		23			4.750	4.779	MS	1,399	4,850	09/16/2013.	03/15/2024.
89236T EU 5	TOYOTA MOTOR CREDIT CORP.				1FE	99,960	101.508	101,508	100,000	99,982		13			2.950	2.964	AO	639	2,950	04/10/2018.	04/13/2021.
89236T FS 9	TOYOTA MOTOR CREDIT CORP.			1	1FE	199,946	104.994	209,988	200,000	199,956		10			3.350	3.356	JJ	3,220	3,350	01/03/2019.	01/08/2024.
893526 DJ 9	TRANSCANADA PIPELINES LTD.		C	1	2FE	276,295	132.397	330,993	250,000	272,204		(587)			6.100	5.378	JD	1,271	15,250	07/12/2011.	06/01/2040.
90331H NV 1	US BANK NA.			2	1FE	249,750	104.483	261,208	250,000	249,818		47			3.400	3.422	JJ	3,707	8,500	07/19/2018.	07/24/2023.
904764 BC 0	UNILEVER CAPITAL CORP.			1,2	1FE	198,044	108.454	216,908	200,000	198,279		177			3.500	3.622	MS	1,925	7,000	09/04/2018.	03/22/2028.
91324P DK 5	UNITEDHEALTH GROUP INC.			1	1FE	301,050	110.349	331,047	300,000	300,945		(93)			3.850	3.806	JD	513	11,550	09/26/2018.	06/15/2028.
91324P DM 1	UNITEDHEALTH GROUP INC.			1	1FE	49,876	105.573	52,787	50,000	49,901		25			3.500	3.552	FA	661	1,157	12/13/2018.	02/15/2024.
92343V EU 4	VERIZON COMMUNICATIONS INC.			1,2	2FE	108,822	111.475	121,508	109,000	108,856		34			4.016	4.032	JD	340	3,344	02/28/2019.	12/03/2029.
931142 CB 7	WAL MART STORES INC.				1FE	114,514	129.620	129,620	100,000	111,816		(523)			5.250	4.212	MS	1,750	5,250	04/23/2014.	09/01/2035.
949746 RW 3	WELLS FARGO & CO.				1FE	93,792	102.869	102,869	100,000	94,987		688			3.000	3.905	AO	575	3,000	03/29/2018.	04/22/2026.
949746 SH 5	WELLS FARGO & CO.				1FE	239,538	102.490	256,225	250,000	242,426		968			3.000	3.504	AO	1,417	7,500	11/29/2016.	10/23/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						8,703,227	XXX	9,426,159	8,734,000	8,714,365	0	6,261	0	0	XXX	XXX	XXX	81,272	282,523	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05550M AS 3	BBCMS 19C3 A3 - CMBS			4	1FM	328,228	105.166	341,788	325,000	328,045		(183)			3.319	3.203	MON	899	5,393	05/17/2019.	05/17/2052.
12624P AE 5	COMM 12CRE3 A3 - CMBS			4	1FM	144,403	101.187	148,423	146,682	145,220		500			2.822	3.215	MON	345	4,135	03/29/2018.	10/17/2045.
23305Y AD 1	DBUBS 11LC3 A4 - CMBS			4	1FM	33,266	102.433	33,741	32,939	32,957		(39)			4.551	4.426	MON	125	1,644	08/11/2011.	08/12/2044.
23312L AS 7	DBJPM 16C1 A4 - CMBS			4	1FM	161,361	104.386	156,578	150,000	157,527		(1,151)			3.276	2.386	MON	410	4,914	07/28/2016.	05/12/2049.
23312V AF 3	DBJPM 16C3 A5 - CMBS			4	1FM	245,876	102.290	255,725	250,000	246,232		475			2.890	3.148	MON	602	7,225	03/29/2018.	08/12/2049.
36252R AJ 8	GSMS 14GC18 A3 - CMBS			4	1FM	139,992	103.916	142,291	136,929	139,124		(748)			3.801	3.289	MON	434	5,402	03/29/2018.	01/11/2047.
36260J AD 9	GSMS 19GC39 A4 - CMBS			4	1FM	772,457	107.302	804,768	750,000	771,237		(1,220)			3.567	3.223	MON	2,229	15,606	05/09/2019.	05/10/2052.
617459 AD 4	MSC 11C2 A4 - CMBS			4	1FM	51,344	102.223	51,112	50,000	50,137		(163)			4.661	4.339	MON	194	2,331	08/11/2011.	06/17/2044.
90276Y AE 3	UBSCM 19C16 A4 - CMBS			4	1FM	231,748	107.357	241,553	225,000	231,314		(435)			3.605	3.255	MON	676	5,407	03/27/2019.	04/17/2052.
95000G AX 2	WFCM 16BNK1 A2 - CMBS			4	1FM	138,273	99.415	149,123	150,000	140,513		1,294			2.399	3.520	MON	300	3,599	03/29/2018.	08/17/2049.
95001R AW 9	WFCM 18C48 A4 - CMBS			4	1FM	201,998	110.440	220,881	200,000	201,792		(202)			4.037	3.925	MON	673	8,074	12/07/2018.	01/17/2052.

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
95001X BA 3	WFCM 19C50 A4 - CMBS			4	1FM	454,471	106.165	477,744	450,000	454,175		(296)			3.466	3.348	MON	1,300	9,098	04/29/2019.	05/17/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,903,418	XXX	3,023,726	2,866,550	2,898,272	0	(2,167)	0	0	XXX	XXX	XXX	8,186	72,828	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14314R AD 4	CARMX 174 A4 - ABS			4	1FE	147,545	100.395	150,593	150,000	148,674		649			2.330	2.811	MON	155	3,495	03/29/2018.	05/15/2023.
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	149,930	103.954	155,931	150,000	149,955		17			3.290	3.303	MN	521	4,935	06/13/2018.	05/23/2025.
254683 CE 3	DCENT 182 A - ABS			4	1FE	300,000	99.944	299,831	300,000	300,000					2.070	2.084	MON	276	7,941	03/08/2018.	08/15/2025.
29366A AA 2	ELL 1 A1 - ABS			4	1FE	41,249	100.078	41,288	41,256	41,255		1			2.040	2.042	JD	70	109	09/15/2011.	09/01/2023.
44930U AE 6	HART 16A A4 - ABS			4	1FE	25,526	99.963	25,520	25,529	25,529		1			1.730	1.740	MON	20	442	03/22/2016.	05/16/2022.
65478W AE 5	NAROT 16C A4 - ABS			4	1FE	145,472	99.744	149,616	150,000	149,009		2,242			1.380	2.787	MON	92	2,070	03/29/2018.	01/17/2023.
82653E AA 5	SRFC 191 A - ABS			4	1FE	65,406	100.899	65,995	65,407	65,405		(0)			3.200	3.222	MON	64	1,597	03/12/2019.	01/22/2036.
89237K AE 3	TAOT 16A A4 - ABS			4	1FE	36,016	99.970	36,532	36,543	36,482		209			1.470	2.580	MON	24	537	03/29/2018.	09/15/2021.
92348R AB 4	VZOT 173 A1B - ABS			4	1FE	58,901	100.044	58,927	58,901	58,901					2.035	2.126	MON	40	1,521	10/11/2017.	04/20/2022.
92349F AB 9	VZOT 181 A1B - ABS			4	1FE	250,000	100.058	250,144	250,000	250,000					2.025	2.054	MON	169	6,431	03/06/2018.	09/20/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,220,043	XXX	1,234,375	1,227,636	1,225,210	0	3,118	0	0	XXX	XXX	XXX	1,430	29,077	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						12,826,687	XXX	13,684,260	12,828,186	12,837,847	0	7,212	0	0	XXX	XXX	XXX	90,889	384,428	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						23,994,185	XXX	24,775,346	22,753,380	23,471,824	8,995	(154,918)	0	0	XXX	XXX	XXX	210,992	811,037	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						4,267,559	XXX	4,397,288	4,224,148	4,260,452	0	(704)	0	0	XXX	XXX	XXX	12,262	100,639	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,903,418	XXX	3,023,726	2,866,550	2,898,272	0	(2,167)	0	0	XXX	XXX	XXX	8,186	72,828	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,333,394	XXX	1,351,444	1,327,636	1,335,640	0	1,438	0	0	XXX	XXX	XXX	3,514	34,077	XXX	XXX
8399999. Grand Total - Bonds						32,498,556	XXX	33,547,804	31,171,713	31,966,188	8,995	(156,351)	0	0	XXX	XXX	XXX	234,954	1,018,581	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 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			224.000	11,850	52.900	11,850	9,153		220		1,644		1,644		10/09/2018.	
001084 10 2	AGCO ORD			20.000	1,545	77.250	1,545	1,361		10		184		184		03/19/2019.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			140.000	2,475	17.680	2,475	2,556	22	283		20		20		10/09/2018.	
00130H 10 5	THE AES CORPORATION			100.000	1,990	19.900	1,990	953		55		544		544		12/23/2015.	
00206R 10 2	AT&T ORD			1,870.000	73,080	39.080	73,080	52,787		3,622		19,009		19,009		08/14/2019.	
002824 10 0	ABBOTT LABORATORIES ORD			438.998	38,131	86.860	38,131	13,037		562		6,379		6,379		02/10/2016.	
00287Y 10 9	ABBVIE ORD			383.000	33,911	88.540	33,911	23,057		1,528		(942)		(942)		10/15/2019.	
003654 10 0	ABIOMED ORD			11.000	1,876	170.590	1,876	2,853				(976)		(976)		04/22/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			27.000	897	33.220	897	755				142		142		08/14/2019.	
00507V 10 9	ACTIVISION BLIZZARD ORD			175.000	10,399	59.420	10,399	7,921		65		2,266		2,266		03/19/2019.	
00508Y 10 2	ACUITY BRANDS ORD			12.000	1,656	138.000	1,656	1,513		6		277		277		10/09/2018.	
00724F 10 1	ADOBE ORD			123.000	40,567	329.810	40,567	17,781				12,739		12,739		10/09/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			21.000	3,363	160.160	3,363	3,396	1	5		57		57		10/09/2018.	
00766T 10 0	AECOM ORD			47.000	2,027	43.130	2,027	1,521				782		782		10/09/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			266.000	12,199	45.860	12,199	5,675				7,288		7,288		10/09/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			82.000	6,995	85.310	6,995	4,144	15	48		946		946		03/19/2019.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			16.000	764	47.750	764	798				(34)		(34)		06/28/2019.	
00912X 30 2	AIR LEASE CL A ORD			29.000	1,378	47.520	1,378	1,264	4	15		502		502		10/09/2018.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			65.000	15,274	234.990	15,274	8,323	75	298		4,871		4,871		10/09/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			49.000	4,233	86.380	4,233	2,434				1,240		1,240		10/09/2018.	
011659 10 9	ALASKA AIR GROUP ORD			14.000	949	67.750	949	823		20		97		97		05/15/2018.	
012653 10 1	ALBEMARLE ORD			33.000	2,410	73.040	2,410	2,479	5	19		85		85		12/16/2019.	
013872 10 6	ALCOA ORD			54.997	1,183	21.510	1,183	1,937				(279)		(279)		10/09/2018.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			31.000	5,009	161.580	5,009	3,761	32	122		1,437		1,437		10/09/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			56.000	6,056	108.150	6,056	6,634				604		604		10/09/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			21.000	5,860	279.040	5,860	5,433				221		221		04/22/2019.	
017175 10 0	ALLEGHANY ORD			5.000	3,998	799.570	3,998	3,220				881		881		10/09/2018.	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			6.000	673	112.200	673	1,385		15		(227)		(227)		06/27/2018.	
018802 10 8	ALLIANT ENERGY ORD			68.000	3,722	54.740	3,722	2,999		97		849		849		10/09/2018.	
020002 10 1	ALLSTATE ORD			102.000	11,470	112.450	11,470	9,334	51	186		3,042		3,042		10/09/2018.	
02005N 10 0	ALLY FINANCIAL ORD			124.000	3,789	30.560	3,789	3,316		84		980		980		10/09/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			27.000	3,110	115.170	3,110	2,206				1,141		1,141		10/09/2018.	
02079K 10 7	ALPHABET CL C ORD			80.000	106,962	1,337.020	106,962	61,169				22,801		22,801		12/16/2019.	
02079K 30 5	ALPHABET CL A ORD			79.000	105,812	1,339.390	105,812	34,522				22,628		22,628		12/16/2019.	
02156K 10 3	ALTICE USA CL A ORD			99.000	2,707	27.340	2,707	2,411				296		296		06/28/2019.	
02209S 10 3	ALTRIA GROUP ORD			486.000	24,256	49.910	24,256	21,781	408	1,575		253		253		10/09/2018.	
023135 10 6	AMAZON COM ORD			108.000	199,567	1,847.840	199,567	123,193				34,376		34,376		10/15/2019.	
023586 10 0	AMERCO ORD			3.000	1,127	375.820	1,127	1,154	2			(26)		(26)		10/15/2019.	
023608 10 2	AMEREN ORD			72.000	5,530	76.800	5,530	4,776		138		833		833		10/09/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			92.000	2,639	28.680	2,639	2,981		29		(288)		(288)		03/19/2019.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			40.000	1,881	47.030	1,881	1,656		75		226		226		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
025537 10 1	AMERICAN ELECTRIC POWER ORD			145.000	13,704	94.510	13,704	9,305		364		2,867		2,867		10/09/2018.	
025816 10 9	AMERICAN EXPRESS ORD			178.000	22,159	124.490	22,159	13,348		285		5,192		5,192		10/09/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			21.000	2,303	109.650	2,303	2,353		104		402		402		10/09/2018.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			76.000	1,992	26.210	1,992	1,601	4	15		483		483		10/09/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			222.000	11,395	51.330	11,395	9,818		284		2,646		2,646		10/09/2018.	
03027X 10 0	AMERICAN TOWER REIT			112.000	25,740	229.820	25,740	10,527	113	309		6,350		6,350		06/28/2019.	
030420 10 3	AMERICAN WATER WORKS ORD			53.000	6,511	122.850	6,511	4,801		104		1,700		1,700		10/09/2018.	
03073E 10 5	AMERISOURCEBERGEN ORD			47.000	3,996	85.020	3,996	2,948		58		302		302		03/19/2019.	
03076C 10 6	AMERIPRISE FINANCE ORD			25.000	4,165	166.580	4,165	584		95		1,555		1,555		03/28/2007.	
031100 10 0	AMETEK ORD			67.000	6,683	99.740	6,683	4,895		35		2,147		2,147		10/09/2018.	
031162 10 0	AMGEN ORD			154.000	37,125	241.070	37,125	20,040		837		6,902		6,902		12/16/2019.	
032095 10 1	AMPHENOL CL A ORD			76.000	8,225	108.230	8,225	2,489	19	56		1,789		1,789		10/15/2019.	
032654 10 5	ANALOG DEVICES ORD			96.000	11,409	118.840	11,409	6,545		207		3,169		3,169		10/09/2018.	
03272L 10 8	ANAPLAN ORD			25.000	1,310	52.400	1,310	1,262				48		48		06/28/2019.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			373.000	3,514	9.420	3,514	3,805	93	410		(149)		(149)		10/09/2018.	
03662Q 10 5	ANSYS ORD			25.000	6,435	257.410	6,435	4,146				2,862		2,862		10/09/2018.	
03674X 10 6	ANTERO RESOURCES ORD			72.000	205	2.850	205	621				(415)		(415)		03/19/2019.	
036752 10 3	ANTHEM ORD			67.000	20,236	302.030	20,236	10,803		209		2,640		2,640		10/09/2018.	
03676B 10 2	ANTERO MIDSTREAM ORD			10,370.000	78,708	7.590	78,708	110,032		5,418		(31,324)		(31,324)		12/19/2019.	
037411 10 5	APACHE ORD			92.000	2,354	25.590	2,354	2,955		42		142		142		12/16/2019.	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD			45.000	2,324	51.640	2,324	1,863		142		283		283		03/22/2019.	
03755L 10 4	APERGY ORD			23.000	777	33.780	777	582				154		154		12/18/2018.	
037833 10 0	APPLE ORD			1,174.000	344,745	293.650	344,745	117,048		3,569		159,558		159,558		12/18/2018.	
038222 10 5	APPLIED MATERIAL ORD			295.000	18,007	61.040	18,007	7,596		240		8,349		8,349		10/09/2018.	
038336 10 3	APTARGROUP ORD			19.000	2,197	115.620	2,197	2,009		27		409		409		10/09/2018.	
03836W 10 3	AQUA AMERICA ORD			53.000	2,488	46.940	2,488	2,000		48		676		676		10/09/2018.	
03852U 10 6	ARAMARK ORD			72.000	3,125	43.400	3,125	3,000		32		1,039		1,039		10/09/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			171.000	7,926	46.350	7,926	6,044		163		964		964		10/15/2019.	
03965L 10 0	ARCONIC ORD			127.000	3,908	30.770	3,908	2,865		15		1,767		1,767		10/09/2018.	
040413 10 6	ARISTA NETWORKS ORD			17.000	3,458	203.400	3,458	4,057				(124)		(124)		10/09/2018.	
042735 10 0	ARROW ELECTRONICS ORD			26.000	2,203	84.740	2,203	1,850				411		411		10/09/2018.	
044186 10 4	ASHLAND GLOBAL ORD			19.000	1,454	76.530	1,454	1,515		20		106		106		10/09/2018.	
045327 10 3	ASPEN TECHNOLOGY ORD			21.000	2,540	120.930	2,540	2,233				814		814		10/09/2018.	
045487 10 5	ASSOCIATED BANCORP ORD			50.000	1,102	22.040	1,102	1,327		35		113		113		10/09/2018.	
049560 10 5	ATMOS ENERGY ORD			32.000	3,580	111.860	3,580	3,099		69		612		612		10/09/2018.	
052769 10 6	AUTODESK ORD			63.000	11,558	183.460	11,558	6,064				3,456		3,456		10/09/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			114.000	19,437	170.500	19,437	10,680	104	360		4,489		4,489		10/09/2018.	
053332 10 2	AUTOZONE ORD			5.000	5,957	1,191.310	5,957	762				1,765		1,765		03/03/2009.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			41.000	8,598	209.700	8,598	5,101	62	247		1,462		1,462		10/09/2018.	
05352A 10 0	AVANTOR ORD			72.000	1,307	18.150	1,307	996				310		310		10/15/2019.	
053611 10 9	AVERY DENNISON ORD			17.000	2,224	130.820	2,224	707		38		697		697		04/25/2013.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
053807 10 3	AVNET ORD			35.000	1,485	42.430	1,485	1,456		29		226		226		10/09/2018	
054561 10 5	AXA EQUITABLE HOLDINGS ORD			76.000	1,883	24.780	1,883	1,517		23		366		366		08/14/2019	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			1,900.000	29,659	15.610	29,659	33,987		2,419		133		133		12/12/2018	
05605H 10 0	BWX TECHNOLOGIES ORD			30.000	1,862	62.080	1,862	1,807		20		716		716		10/09/2018	
05722G 10 0	BAKER HUGHES CL A ORD			188.000	4,818	25.630	4,818	5,520		111		537		537		10/15/2019	
058498 10 6	BALL ORD			80.000	5,174	64.670	5,174	766		44		1,495		1,495		03/03/2009	
060505 10 4	BANK OF AMERICA ORD			2,219.000	78,153	35.220	78,153	46,330		1,465		23,477		23,477		12/18/2018	
064058 10 0	BANK OF NEW YORK MELLON ORD			217.000	10,922	50.330	10,922	8,184		256		707		707		10/09/2018	
06417N 10 3	BANK OZK ORD			36.000	1,098	30.505	1,098	1,377		34		276		276		10/09/2018	
071813 10 9	BAXTER INTERNATIONAL ORD			123.000	10,285	83.620	10,285	5,518	27	72		1,418		1,418		06/28/2019	
075887 10 9	BECTON DICKINSON ORD			67.000	18,222	271.970	18,222	12,513		208		3,126		3,126		10/09/2018	
084423 10 2	WR BERKLEY ORD			42.000	2,902	69.100	2,902	2,222		71		909		909		10/09/2018	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			509.000	115,289	226.500	115,289	72,354				10,964		10,964		10/15/2019	
08579W 10 3	BERRY GLOBAL GROUP ORD			39.000	1,852	47.490	1,852	1,757				(2)		(2)		10/09/2018	
086516 10 1	BEST BUY ORD			71.000	6,234	87.800	6,234	3,914	36	107		2,474		2,474		10/09/2018	
090572 20 7	BIO RAD LABORATORIES CL A ORD			7.000	2,590	370.030	2,590	2,188				402		402		06/28/2019	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			52.000	4,397	84.550	4,397	5,423				(31)		(31)		10/09/2018	
09062X 10 3	BIOGEN ORD			49.000	14,540	296.730	14,540	9,942				(205)		(205)		10/09/2018	
09073M 10 4	BIO TECHNE ORD			11.000	2,415	219.510	2,415	2,074		14		823		823		10/09/2018	
09215C 10 5	BLACK KNIGHT ORD			42.000	2,708	64.480	2,708	2,098				816		816		10/09/2018	
09247X 10 1	BLACKROCK ORD			31.000	15,584	502.700	15,584	9,939		390		3,406		3,406		10/09/2018	
093671 10 5	H&R BLOCK ORD			39.000	916	23.480	916	464	10	37		(74)		(74)		03/28/2007	
09609G 10 0	BLUEBIRD BIO ORD			16.000	1,404	87.750	1,404	2,180				(183)		(183)		10/09/2018	
097023 10 5	BOEING ORD			135.000	43,978	325.760	43,978	31,433		1,056		25		25		06/28/2019	
09857L 10 8	BOOKING HOLDINGS ORD			11.000	22,591	2,053.730	22,591	12,272				3,644		3,644		10/09/2018	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			41.000	2,916	71.130	2,916	2,033		39		1,068		1,068		10/09/2018	
099724 10 6	BORGWARNER ORD			62.000	2,690	43.380	2,690	1,883		42		536		536		01/19/2016	
101121 10 1	BOSTON PROPERTIES REIT ORD			46.000	6,342	137.860	6,342	5,535	45	175		1,164		1,164		10/09/2018	
101137 10 7	BOSTON SCIENTIFIC ORD			350.000	15,827	45.220	15,827	6,759				3,458		3,458		10/09/2018	
105368 20 3	BRANDYWINE REALTY REIT ORD			53.000	835	15.750	835	751		10		84		84		08/14/2019	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			17.000	2,555	150.290	2,555	1,967				660		660		10/09/2018	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			35.996	1,412	39.230	1,412	1,480				315		315		06/15/2018	
110122 10 8	BRISTOL MYERS SQUIBB ORD			599.000	38,450	64.190	38,450	29,288		666		6,459		6,459		11/20/2019	
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.999	42	42.460	42	69	1	(48)		11		11		07/25/2017	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			89.000	1,923	21.610	1,923	1,439		100		616		616		10/09/2018	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			34.000	4,200	123.540	4,200	4,270	18	68		928		928		10/09/2018	
11135F 10 1	BROADCOM ORD			104.000	32,866	316.020	32,866	17,334		1,165		6,421		6,421		10/09/2018	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD			36.000	664	18.445	664	727		48		84		84		08/27/2018	
115236 10 1	BROWN & BROWN ORD			68.000	2,685	39.480	2,685	1,994		22		811		811		10/09/2018	
115637 20 9	BROWN FORMAN CL B ORD			57.000	3,853	67.600	3,853	1,147	10	37		1,141		1,141		10/19/2011	
117043 10 9	BRUNSWICK ORD			26.000	1,559	59.980	1,559	1,580		23		352		352		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	

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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
12503M 10 8	CBOE GLOBAL MARKETS ORD			33.000	3,957	119.900	3,957	3,347		44		728		728		10/09/2018.	
12504L 10 9	CBRE GROUP CL A ORD			72.000	4,413	61.290	4,413	2,583				1,087		1,087		12/16/2019.	
12508E 10 1	CDK GLOBAL ORD			38.000	2,078	54.680	2,078	1,897		10		265		265		10/15/2019.	
12514G 10 8	CDW ORD			44.000	6,285	142.840	6,285	3,717		56		2,719		2,719		10/09/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			50.000	2,387	47.740	2,387	618		60		212		212		03/03/2009.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			41.000	3,206	78.200	3,206	3,947		82		(241)		(241)		10/09/2018.	
125523 10 0	CIGNA ORD			94.000	19,222	204.490	19,222	12,572		2		2,784		2,784		04/22/2019.	
125581 80 1	CIT GROUP ORD			34.000	1,551	45.630	1,551	1,741		44		250		250		10/09/2018.	
12572Q 10 5	CME GROUP CL A ORD			92.000	18,466	200.720	18,466	9,690	230	437		1,159		1,159		10/09/2018.	
125896 10 0	CMS ENERGY ORD			75.000	4,713	62.840	4,713	888		115		989		989		03/28/2007.	
126408 10 3	CSX ORD			198.000	14,327	72.360	14,327	8,731		190		2,026		2,026		10/09/2018.	
126650 10 0	CVS HEALTH ORD			331.000	24,590	74.290	24,590	19,635		612		3,455		3,455		06/28/2019.	
127055 10 1	CABOT ORD			17.000	808	47.520	808	746		6		61		61		10/15/2019.	
127097 10 3	CABOT OIL & GAS ORD			127.000	2,211	17.410	2,211	2,520		39		(910)		(910)		03/19/2019.	
127190 30 4	CACI INTERNATIONAL CL A ORD			8.000	2,000	249.990	2,000	1,656				344		344		08/14/2019.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			82.000	5,688	69.360	5,688	3,388				2,122		2,122		10/09/2018.	
127686 10 3	CAESARS ENTERTAINMENT ORD			174.000	2,366	13.600	2,366	1,691				1,185		1,185		10/09/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			26.000	2,759	106.100	2,759	2,454	21	82		469		469		10/09/2018.	
134429 10 9	CAMPBELL SOUP ORD			25.000	1,236	49.420	1,236	791		35		411		411		01/26/2012.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			120.000	12,349	102.910	12,349	8,828		192		3,278		3,278		10/09/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			91.000	4,603	50.580	4,603	4,655	44	174		544		544		10/09/2018.	
142339 10 0	CARLISLE COMPANIES ORD			18.000	2,913	161.840	2,913	1,951		32		1,104		1,104		10/09/2018.	
143130 10 2	CARMAX ORD			30.000	2,630	87.670	2,630	1,045				748		748		02/23/2011.	
143658 30 0	CARNIVAL ORD			102.000	5,185	50.830	5,185	3,965		158		372		372		08/14/2019.	
146229 10 9	CARTERS ORD			14.000	1,531	109.340	1,531	1,377		28		388		388		10/09/2018.	
146869 10 2	CARVANA CL A ORD			12.000	1,105	92.050	1,105	751				354		354		06/28/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			11.000	1,749	158.990	1,749	1,366		13		339		339		10/09/2018.	
148806 10 2	CATALENT ORD			43.000	2,421	56.300	2,421	1,892				1,080		1,080		10/09/2018.	
149123 10 1	CATERPILLAR ORD			146.000	21,561	147.680	21,561	15,261		552		3,009		3,009		10/09/2018.	
150870 10 3	CELANESE ORD			40.000	4,925	123.120	4,925	4,080		96		1,326		1,326		10/09/2018.	
15135B 10 1	CENTENE ORD			105.000	6,601	62.870	6,601	6,477				972		972		10/09/2018.	
15189T 10 7	CENTERPOINT ENERGY ORD			144.000	3,927	27.270	3,927	4,052		166		(138)		(138)		10/09/2018.	
156700 10 6	CENTURYLINK ORD			241.998	3,197	13.210	3,197	3,540		208		(23)		(23)		04/22/2019.	
156727 10 9	CERENCE ORD			10.375	235	22.630	235	192				43		43		10/09/2018.	
15677J 10 8	CERIDIAN HCM HOLDING ORD			28.000	1,901	67.880	1,901	1,765				135		135		12/16/2019.	
156782 10 4	CERNER ORD			93.000	6,825	73.390	6,825	4,452	17	33		1,948		1,948		10/09/2018.	
159864 10 7	CHRLS RIVER LABS ORD			14.000	2,139	152.760	2,139	1,795				554		554		10/09/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			44.000	21,343	485.080	21,343	6,533				8,805		8,805		02/08/2016.	
16359R 10 3	CHEMED ORD			5.000	2,196	439.260	2,196	2,115		2		81		81		08/14/2019.	
163851 10 8	CHEMOURS ORD			53.000	959	18.090	959	1,883		53		(537)		(537)		10/09/2018.	
16411R 20 8	CHENIERE ENERGY ORD			193.000	11,787	61.070	11,787	12,205				43		43		11/12/2019.	

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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
165167 10 7	CHESAPEAKE ENERGY ORD			263.000	217	0.826	217	1,283				(335)		(335)		10/09/2018.	
166764 10 0	CHEVRON ORD			495.000	59,652	120.510	59,652	46,703		2,225		5,610		5,610		10/15/2019.	
16934Q 20 8	CHIMERA INVESTMENT REIT			58.000	1,192	20.560	1,192	1,161	29			31		31		10/15/2019.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			7.000	5,860	837.110	5,860	3,628				1,756		1,756		04/22/2019.	
171340 10 2	CHURCH AND DWIGHT ORD			72.000	5,064	70.340	5,064	4,279		66		330		330		10/09/2018.	
171779 30 9	CIENA ORD			43.000	1,836	42.690	1,836	1,769				67		67		06/28/2019.	
171798 10 1	CIMAREX ENERGY ORD			28.000	1,470	52.490	1,470	2,641		22		(256)		(256)		04/05/2016.	
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	3,155	105.150	3,155	933	17	66		832		832		01/23/2013.	
17243V 10 2	CINEMARK HOLDINGS ORD			32.000	1,083	33.850	1,083	1,253		44		(62)		(62)		12/18/2018.	
17275R 10 2	CISCO SYSTEMS ORD			1,123.000	53,859	47.960	53,859	37,774		1,550		5,199		5,199		10/09/2018.	
172908 10 5	CINTAS ORD			20.000	5,382	269.080	5,382	2,868		6		1,208		1,208		12/16/2019.	
172967 42 4	CITIGROUP ORD			640.000	51,130	79.890	51,130	23,387		1,229		17,811		17,811		02/10/2016.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			140.000	5,685	40.610	5,685	4,138		190		1,523		1,523		10/09/2018.	
177376 10 0	CITRIX SYSTEMS ORD			21.000	2,329	110.900	2,329	1,188		29		177		177		04/23/2015.	
184496 10 7	CLEAN HARBORS ORD			6.000	515	85.750	515	505				9		9		12/16/2019.	
189054 10 9	CLOROX ORD			38.000	5,835	153.540	5,835	4,742		154		(23)		(23)		10/09/2018.	
191216 10 0	COCA-COLA ORD			975.000	53,966	55.350	53,966	35,266		1,478		7,803		7,803		10/15/2019.	
192422 10 3	COGNEX ORD			49.000	2,746	56.040	2,746	2,388		10		851		851		10/09/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			145.000	8,993	62.020	8,993	6,658		116		(212)		(212)		10/09/2018.	
192479 10 3	COHERENT ORD			8.000	1,331	166.350	1,331	1,095				236		236		08/14/2019.	
194014 10 6	COLFAX ORD			28.000	1,019	36.380	1,019	715				304		304		08/14/2019.	
194162 10 3	COLGATE PALMOLIVE ORD			218.000	15,007	68.840	15,007	9,426		373		2,032		2,032		10/09/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD			143.000	679	4.750	679	838	16	63		10		10		10/09/2018.	
198287 20 3	COLUMBIA PROPERTY REIT ORD			34.000	711	20.910	711	659	7	20		53		53		12/18/2018.	
20030N 10 1	COMCAST CL A ORD			1,172.000	52,705	44.970	52,705	18,271		950		12,673		12,673		12/16/2019.	
200340 10 7	COMERICA ORD			19.000	1,363	71.750	1,363	886	13	47		58		58		10/09/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			29.000	1,970	67.940	1,970	1,718		29		421		421		10/09/2018.	
205887 10 2	CONAGRA BRANDS ORD			122.000	4,177	34.240	4,177	3,267		84		704		704		04/22/2019.	
20605P 10 1	CONCHO RESOURCES ORD			39.000	3,415	87.570	3,415	4,347		17		(963)		(963)		04/22/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			289.000	18,794	65.030	18,794	18,173		372		775		775		10/09/2018.	
209115 10 4	CONSOLIDATED EDISON ORD			92.000	8,323	90.470	8,323	6,164		272		1,289		1,289		10/09/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			42.000	7,970	189.750	7,970	4,804		97		981		981		12/16/2019.	
212015 10 1	CONTINENTAL RESOURCES ORD			26.000	892	34.300	892	736		1		156		156		10/15/2019.	
216648 40 2	COOPER ORD			13.000	4,177	321.290	4,177	3,705		0		155		155		08/14/2019.	
217204 10 6	COPART ORD			48.000	4,365	90.940	4,365	3,411				1,220		1,220		10/15/2019.	
219350 10 5	CORNING ORD			196.000	5,706	29.110	5,706	5,351		157		(216)		(216)		10/09/2018.	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			34.000	999	29.380	999	960	9	9		39		39		08/14/2019.	
22052L 10 4	CORTEVA ORD			189.000	5,587	29.560	5,587	5,047		49		540		540		10/09/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			116.000	34,095	293.920	34,095	17,993		288		10,464		10,464		10/09/2018.	
22160N 10 9	COSTAR GROUP ORD			11.000	6,581	598.300	6,581	4,222				2,871		2,871		10/09/2018.	
222070 20 3	COTY CL A ORD			109.000	1,226	11.250	1,226	1,250		41		(24)		(24)		03/19/2019.	
22266L 10 6	COUPA SOFTWARE ORD			18.000	2,633	146.250	2,633	2,279				354		354		06/28/2019.	

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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
222795 50 2	COUSINS PROPERTIES REIT ORD			44.000	1,813	41.200	1,813	1,591		26		221		221		06/28/2019.	
22304C 10 0	COVETRUS ORD			18.000	238	13.200	238	791				(554)		(554)		10/09/2018.	
225447 10 1	CREE ORD			27.000	1,246	46.150	1,246	1,312				(66)		(66)		10/15/2019.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			122.000	17,342	142.150	17,342	11,221		558		4,089		4,089		10/09/2018.	
228368 10 6	CROWN HOLDINGS ORD			38.000	2,757	72.540	2,757	1,853				1,177		1,177		10/09/2018.	
229663 10 9	CUBESMART REIT ORD			55.000	1,731	31.480	1,731	1,548	18	70		153		153		10/09/2018.	
229899 10 9	CULLEN FROST BANKERS ORD			17.000	1,662	97.780	1,662	1,806		48		167		167		10/09/2018.	
231021 10 6	CUMMINS ORD			45.000	8,053	178.960	8,053	4,991		201		2,039		2,039		10/09/2018.	
231561 10 1	CURTISS WRIGHT ORD			13.000	1,832	140.890	1,832	1,658		9		504		504		10/09/2018.	
232806 10 9	CYPRESS SEMICONDUCTOR ORD			105.000	2,450	23.330	2,450	1,437	12	46		1,114		1,114		10/09/2018.	
23283R 10 0	CYRUSONE REIT ORD			30.000	1,963	65.430	1,963	1,875	15	56		377		377		10/09/2018.	
23331A 10 9	D R HORTON ORD			103.000	5,433	52.750	5,433	2,566		56		1,571		1,571		03/19/2019.	
233331 10 7	DTE ENERGY ORD			35.000	4,545	129.870	4,545	1,677	35	132		685		685		06/22/2010.	
23355L 10 6	DXC TECHNOLOGY ORD			68.995	2,594	37.590	2,594	2,600	14	33		(1,148)		(1,148)		06/28/2019.	
235851 10 2	DANAHER ORD			181.000	27,780	153.480	27,780	12,919	31	121		9,115		9,115		10/09/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			21.000	2,289	109.010	2,289	1,168		55		126		126		12/16/2019.	
23918K 10 8	DAVITA ORD			37.000	2,776	75.030	2,776	1,468				782		782		10/15/2019.	
244199 10 5	DEERE ORD			82.000	14,207	173.260	14,207	7,941	62	249		1,975		1,975		10/09/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			38.000	1,953	51.390	1,953	1,990				319		319		10/09/2018.	
247361 70 2	Delta Air Lines, Inc.			171.000	10,000	58.480	10,000	6,808		244		1,467		1,467		10/09/2018.	
24906P 10 9	DENTSPLY SIRONA ORD			64.000	3,622	56.590	3,622	2,289	6	23		1,240		1,240		10/09/2018.	
25179M 10 3	DEVON ENERGY ORD			105.000	2,727	25.970	2,727	3,166		37		360		360		02/09/2018.	
252131 10 7	DEXCOM ORD			26.000	5,687	218.740	5,687	3,185				2,572		2,572		10/09/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			44.999	4,179	92.860	4,179	6,063		31		7		7		10/09/2018.	
253868 10 3	DIGITAL REALTY REIT ORD			61.000	7,304	119.740	7,304	6,506	66	259		805		805		10/09/2018.	
254687 10 6	WALT DISNEY ORD			443.000	64,071	144.630	64,071	21,566	390	761		15,482		15,482		03/19/2019.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			101.000	8,567	84.820	8,567	2,646		170		2,610		2,610		05/26/2017.	
25470F 10 4	DISCOVERY SRS A ORD			30.000	982	32.740	982	469				240		240		03/03/2010.	
25470F 30 2	DISCOVERY SRS C ORD			106.000	3,232	30.490	3,232	2,425				566		566		10/15/2019.	
25470M 10 9	DISH NETWORK CL A ORD			72.000	2,554	35.470	2,554	2,200				698		698		12/03/2019.	
256163 10 6	DOCUSIGN ORD			46.000	3,409	74.110	3,409	2,287				1,123		1,123		06/28/2019.	
256677 10 5	DOLLAR GENERAL ORD			68.000	10,607	155.980	10,607	5,656		85		3,257		3,257		10/09/2018.	
256746 10 8	DOLLAR TREE ORD			69.000	6,489	94.050	6,489	5,193				257		257		10/09/2018.	
25746U 10 9	DOMINION ENERGY ORD			218.000	18,055	82.820	18,055	13,645		800		2,682		2,682		12/18/2018.	
25754A 20 1	DOMINOS PIZZA ORD			13.000	3,819	293.780	3,819	3,694		34		595		595		10/09/2018.	
257559 20 3	DOMTAR ORD			19.000	727	38.240	727	644	9	9		83		83		08/14/2019.	
257651 10 9	DONALDSON ORD			38.000	2,190	57.620	2,190	2,151		31		541		541		10/09/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			47.000	2,063	43.900	2,063	1,763	13	49		459		459		10/09/2018.	
260003 10 8	DOVER ORD			43.000	4,956	115.260	4,956	3,013		70		1,319		1,319		03/19/2019.	
260557 10 3	DOW ORD			189.000	10,344	54.730	10,344	8,351		397		1,993		1,993		10/09/2018.	
26210C 10 4	DROPBOX CL A ORD			64.000	1,146	17.910	1,146	1,603				(457)		(457)		06/28/2019.	

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		3	4			7	8		10	11	12	13	14	15	16		
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264411 50 5	DUKE REALTY REIT ORD			105.000	3,640	34.670	3,640	3,006		92		921		921		10/09/2018.	
26441C 20 4	DUKE ENERGY ORD			209.000	19,063	91.210	19,063	14,752		780		1,026		1,026		10/09/2018.	
265504 10 0	DUNKIN BRANDS GROUP ORD			25.000	1,889	75.540	1,889	1,835		38		286		286		10/09/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			189.000	12,134	64.200	12,134	12,088		113		46		46		10/09/2018.	
26875P 10 1	EOG RESOURCES ORD			154.000	12,899	83.760	12,899	10,221		124		(1,637)		(1,637)		10/15/2019.	
26884L 10 9	EQT ORD			78.000	850	10.900	850	1,889		9		(623)		(623)		10/09/2018.	
26884U 10 9	EPR PROPERTIES REIT ORD			22.000	1,554	70.640	1,554	1,504	8	99		145		145		10/09/2018.	
269246 40 1	E TRADE FINANCIAL ORD			45.000	2,042	45.370	2,042	403		25		67		67		06/22/2010.	
26969P 10 8	EAGLE MATERIALS ORD			14.000	1,269	90.660	1,269	1,153	1	1		116		116		08/14/2019.	
277432 10 0	EASTMAN CHEMICAL ORD			42.000	3,329	79.260	3,329	2,212	28	104		258		258		02/10/2016.	
278265 10 3	EATON VANCE COM NON VTG ORD			34.000	1,587	46.690	1,587	1,718		48		391		391		10/09/2018.	
278642 10 3	EBAY ORD			206.000	7,439	36.110	7,439	3,169		115		1,656		1,656		10/09/2018.	
278768 10 6	ECHOSTAR CL A ORD			15.000	650	43.310	650	539				111		111		06/28/2019.	
278865 10 0	ECOLAB ORD			51.000	9,842	192.990	9,842	1,817	24	94		2,328		2,328		12/17/2008.	
281020 10 7	EDISON INTERNATIONAL ORD			93.000	7,013	75.410	7,013	5,596	59	228		1,734		1,734		10/09/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			56.000	13,064	233.290	13,064	5,997				3,517		3,517		03/19/2019.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			96.000	2,827	29.450	2,827	2,875				(48)		(48)		06/28/2019.	
285512 10 9	ELECTRONIC ARTS ORD			76.000	8,171	107.510	8,171	5,643				2,174		2,174		10/09/2018.	
291011 10 4	EMERSON ELECTRIC ORD			157.000	11,973	76.260	11,973	10,303		303		2,592		2,592		10/09/2018.	
292505 10 4	ENCANA ORD		A.	154.000	936	6.080	936	1,621		9		(685)		(685)		10/09/2018.	
29250N 10 5	ENBRIDGE ORD		C	225.000	8,948	39.770	8,948	8,036		94		912		912		10/10/2019.	
29261A 10 0	ENCOMPASS HEALTH ORD			29.000	2,009	69.270	2,009	2,232	8	32		220		220		10/09/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD			18.000	904	50.220	904	854		22		91		91		12/18/2018.	
29273V 10 0	ENERGY TRANSFER UNT			14,534.000	186,471	12.830	186,471	247,779		17,731		(5,523)		(5,523)		04/11/2018.	
29336T 10 0	ENLINK MIDSTREAM COM UNT			13,399.500	82,139	6.130	82,139	175,598		10,973		(43,154)		(43,154)		12/18/2019.	
29362U 10 4	ENTEGRIS ORD			10.000	501	50.090	501	508				(7)		(7)		12/16/2019.	
29364G 10 3	ENTERGY ORD			26.000	3,115	119.800	3,115	2,209		90		832		832		04/22/2019.	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			6,750.000	190,080	28.160	190,080	186,427		9,878		17,231		17,231		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			36.000	5,044	140.120	5,044	4,334		26		826		826		12/16/2019.	
29444U 70 0	EQUINIX REIT ORD			20.000	11,674	583.700	11,674	7,767		177		4,206		4,206		12/16/2019.	
294600 10 1	EQUITRANS MIDSTREAM ORD			862.000	11,516	13.360	11,516	19,020		1,517		(5,741)		(5,741)		12/12/2018.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			50.000	3,520	70.390	3,520	2,381	15	60		1,044		1,044		10/09/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			106.000	8,578	80.920	8,578	6,805	60	238		1,580		1,580		10/09/2018.	
29530P 10 2	ERIE INDEMNITY CL A ORD			8.000	1,328	166.000	1,328	2,034		14		(706)		(706)		06/28/2019.	
297178 10 5	ESSEX PROPERTY REIT ORD			20.000	6,017	300.860	6,017	4,961	39	154		1,113		1,113		10/09/2018.	
29786A 10 6	ETSY ORD			31.000	1,373	44.300	1,373	1,902				(529)		(529)		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			13.000	972	74.760	972	1,002		15		(31)		(31)		08/14/2019.	
30034W 10 6	EVERGY ORD			80.000	5,207	65.090	5,207	4,511		154		666		666		10/09/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			55.000	4,679	85.070	4,679	2,211		118		1,102		1,102		07/18/2012.	
30063P 10 5	EXACT SCIENCES ORD			35.000	3,237	92.480	3,237	2,452				1,028		1,028		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
30161N 10 1	EXELON ORD			283.000	12,896	45.570	12,896	10,002		410		133		133		10/09/2018.	
30161Q 10 4	EXELIXIS ORD			86.000	1,515	17.620	1,515	1,503				(176)		(176)		10/09/2018.	
30212P 30 3	EXPEDIA GROUP ORD			36.000	3,893	108.140	3,893	3,336		48		(162)		(162)		10/09/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			52.000	4,057	78.020	4,057	2,921		52		516		516		12/18/2018.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			36.000	3,802	105.620	3,802	3,136		128		545		545		10/09/2018.	
30231G 10 2	EXXON MOBIL ORD			1,100.000	76,758	69.780	76,758	80,478		3,476		1,737		1,737		10/15/2019.	
302445 10 1	FLIR SYSTEMS ORD			40.000	2,083	52.070	2,083	2,334		27		341		341		10/09/2018.	
302491 30 3	FMC ORD			27.000	2,695	99.820	2,695	1,566	12	22		1,129		1,129		12/16/2019.	
302520 10 1	FNB ORD			95.000	1,207	12.700	1,207	1,218		46		272		272		10/09/2018.	
30303M 10 2	FACEBOOK CL A ORD			621.000	127,460	205.250	127,460	77,592				43,299		43,299		10/15/2019.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			11.000	2,951	268.300	2,951	2,445		31		750		750		10/09/2018.	
303250 10 4	FAIR ISAAC ORD			9.000	3,372	374.680	3,372	1,942				1,689		1,689		10/09/2018.	
311900 10 4	FASTENAL ORD			175.000	6,466	36.950	6,466	4,160		87		(215)		(215)		12/16/2019.	
313747 20 6	FEDERAL REIT ORD			22.000	2,832	128.730	2,832	2,730	23	90		235		235		10/09/2018.	
31428X 10 6	FEDEX ORD			62.000	9,375	151.210	9,375	9,090	40	122		(685)		(685)		06/28/2019.	
315616 10 2	F5 NETWORKS ORD			8.000	1,117	139.650	1,117	937				(179)		(179)		07/16/2015.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			157.997	21,976	139.090	21,976	8,512		130		10,251		10,251		10/15/2019.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			78.000	3,537	45.350	3,537	3,035		98		1,085		1,085		10/09/2018.	
316773 10 0	FIFTH THIRD BANCORP ORD			193.000	5,933	30.740	5,933	3,867	46	109		1,099		1,099		10/15/2019.	
31816Q 10 1	FIREEYE ORD			61.000	1,008	16.530	1,008	922				86		86		10/15/2019.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			32.000	1,866	58.320	1,866	1,668		54		438		438		10/09/2018.	
320517 10 5	FIRST HORIZON NATIONAL ORD			95.000	1,573	16.560	1,573	1,631	13	51		323		323		10/09/2018.	
32051X 10 8	FIRST HAWAIIAN ORD			41.000	1,183	28.850	1,183	1,021		21		162		162		08/14/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			47.000	5,520	117.450	5,520	4,132		35		1,436		1,436		01/16/2018.	
336433 10 7	FIRST SOLAR ORD			21.000	1,175	55.960	1,175	1,171				4		4		10/15/2019.	
337738 10 8	FISERV ORD			147.000	16,998	115.630	16,998	8,630				5,949		5,949		10/09/2018.	
337932 10 7	FIRSTENERGY ORD			143.000	6,950	48.600	6,950	5,148		217		1,580		1,580		10/09/2018.	
33829M 10 1	FIVE BELOW ORD			13.000	1,662	127.860	1,662	1,560				102		102		06/28/2019.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			26.000	7,481	287.720	7,481	5,560				2,652		2,652		10/09/2018.	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			21.000	1,067	50.810	1,067	902				165		165		08/14/2019.	
343412 10 2	FLUOR ORD			42.000	793	18.880	793	1,522	4	30		(559)		(559)		12/18/2018.	
34354P 10 5	FLOWSERVE ORD			39.000	1,941	49.770	1,941	1,305	7	30		458		458		12/18/2018.	
344849 10 4	FOOT LOCKER ORD			21.000	819	38.990	819	657		31		(298)		(298)		10/18/2017.	
345370 86 0	FORD MOTOR ORD			1,143.000	10,630	9.300	10,630	7,558		680		1,886		1,886		10/09/2018.	
34959E 10 9	FORTINET ORD			41.000	4,377	106.760	4,377	3,385				1,490		1,490		10/09/2018.	
34959J 10 8	FORTIVE ORD			76.000	5,806	76.390	5,806	3,104		16		679		679		08/14/2019.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			42.000	2,744	65.340	2,744	2,099		37		1,149		1,149		10/09/2018.	
35137L 10 5	FOX CL A ORD			101.000	3,744	37.070	3,744	4,074		46		(330)		(330)		03/19/2019.	
35137L 20 4	FOX CORPORATION ORD			47.000	1,711	36.400	1,711	1,859		22		(148)		(148)		03/19/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			91.000	2,364	25.980	2,364	2,782	25	95		(335)		(335)		10/09/2018.	
35671D 85 7	FREEPORT MCMORAN ORD			424.000	5,563	13.120	5,563	4,994		85		1,191		1,191		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
35905A 10 9	FRONTDOOR ORD			11.000	522	47.420	522	504				18		18		12/16/2019	
36164V 30 5	GCI LIBERTY CL A ORD			30.000	2,126	70.850	2,126	1,489				891		891		10/09/2018	
363576 10 9	ARTHUR J GALLAGHER ORD			53.000	5,047	95.230	5,047	3,843		91		1,141		1,141		10/09/2018	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			59.000	2,540	43.050	2,540	2,058		162		634		634		10/09/2018	
364760 10 8	GAP ORD			25.000	442	17.680	442	526		24		(202)		(202)		12/28/2009	
366651 10 7	GARTNER ORD			26.000	4,007	154.100	4,007	3,836				683		683		10/09/2018	
369550 10 8	GENERAL DYNAMICS ORD			77.000	13,579	176.350	13,579	7,550		307		1,474		1,474		12/18/2018	
369604 10 3	GENERAL ELECTRIC ORD			2,190.000	24,440	11.160	24,440	26,469	22	59		(2,028)		(2,028)		03/19/2019	
370334 10 4	GENERAL MILLS ORD			174.000	9,319	53.560	9,319	7,055		341		2,544		2,544		10/09/2018	
37045V 10 0	GENERAL MOTORS ORD			338.000	12,371	36.600	12,371	10,791		514		1,065		1,065		10/09/2018	
371901 10 9	GENTEX ORD			79.000	2,289	28.980	2,289	1,582		36		693		693		10/09/2018	
371927 10 4	GENESIS ENERGY UNT			4,700.000	96,256	20.480	96,256	137,930		10,340		9,447		9,447		04/11/2018	
372460 10 5	GENUINE PARTS ORD			42.000	4,462	106.230	4,462	3,801	32	126		429		429		10/09/2018	
375558 10 3	GILEAD SCIENCES ORD			333.000	21,638	64.980	21,638	16,108		810		769		769		12/16/2019	
37940X 10 2	GLOBAL PAYMENTS ORD			78.000	14,240	182.560	14,240	7,781		17		6,944		6,944		04/22/2019	
37959E 10 2	GLOBE LIFE ORD			28.000	2,947	105.250	2,947	547		19		860		860		03/28/2007	
380237 10 7	GODADDY CL A ORD			47.000	3,192	67.920	3,192	3,557				108		108		10/09/2018	
38141G 10 4	GOLDMAN SACHS GROUP ORD			83.000	19,084	229.930	19,084	15,300		335		5,219		5,219		10/09/2018	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			70.000	1,089	15.555	1,089	1,377		45		(340)		(340)		10/15/2014	
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			49.000	2,548	52.000	2,548	2,095		31		497		497		10/09/2018	
384802 10 4	WW GRAINGER ORD			14.000	4,739	338.520	4,739	2,769		34		932		932		08/14/2019	
38526M 10 6	GRAND CANYON EDUCATION ORD			14.000	1,341	95.790	1,341	1,617				(5)		(5)		10/09/2018	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			91.000	1,515	16.650	1,515	1,197	7	27		547		547		10/09/2018	
400110 10 2	GRUBHUB ORD			26.000	1,265	48.640	1,265	2,028				(763)		(763)		06/28/2019	
40131M 10 9	GUARDANT HEALTH ORD			10.000	781	78.140	781	863				(82)		(82)		06/28/2019	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			24.000	2,634	109.770	2,634	2,257				709		709		10/09/2018	
40412C 10 1	HCA HEALTHCARE ORD			68.000	10,051	147.810	10,051	7,580		109		1,588		1,588		10/09/2018	
40416M 10 5	HD SUPPLY HOLDINGS ORD			55.000	2,212	40.220	2,212	2,262				149		149		10/09/2018	
40434L 10 5	HP ORD			392.000	8,056	20.550	8,056	7,163	69	251		35		35		10/09/2018	
405217 10 0	HAIN CELESTIAL GROUP ORD			28.000	727	25.955	727	590				137		137		08/14/2019	
406216 10 1	HALLIBURTON ORD			207.000	5,065	24.470	5,065	5,997		125		(959)		(959)		04/22/2019	
410345 10 2	HANESBRANDS ORD			105.000	1,559	14.850	1,559	1,951		63		244		244		08/22/2018	
410867 10 5	HANOVER INSURANCE GROUP ORD			13.000	1,777	136.670	1,777	1,563		126		259		259		10/09/2018	
412822 10 8	HARLEY DAVIDSON ORD			49.000	1,822	37.190	1,822	2,083		74		150		150		10/09/2018	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			105.000	6,381	60.770	6,381	4,337	32	126		1,714		1,714		10/20/2016	
418056 10 7	HASBRO ORD			30.000	3,168	105.610	3,168	2,871		48		198		198		08/14/2019	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			32.000	1,500	46.860	1,500	1,197		41		328		328		12/18/2018	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			61.000	1,847	30.280	1,847	1,634	19	76		303		303		10/09/2018	
42250P 10 3	HCP REIT ORD			139.000	4,791	34.470	4,791	3,684		206		909		909		12/18/2018	
422806 20 8	HEICO CL A ORD			23.000	2,059	89.530	2,059	1,610		3		610		610		10/09/2018	
423452 10 1	HELMERICH AND PAYNE ORD			32.000	1,454	45.430	1,454	1,608		91		(80)		(80)		12/18/2018	

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		3	4			7	8		10	11	12	13	14	15	16		
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426281 10 1	JACK HENRY AND ASSOCIATES ORD			23.000	3,350	145.670	3,350	3,602		37		440		440		10/09/2018.	
427866 10 8	HERSHEY FOODS ORD			42.000	6,173	146.980	6,173	3,383		113		1,672		1,672		10/09/2018.	
42809H 10 7	HESS ORD			78.000	5,211	66.810	5,211	4,648		78		2,052		2,052		10/09/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			351.000	5,567	15.860	5,567	3,688	42	154		930		930		10/09/2018.	
428291 10 8	HEXCEL ORD			26.000	1,906	73.310	1,906	1,690		17		415		415		10/09/2018.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			30.000	1,467	48.910	1,467	1,403		57		307		307		10/09/2018.	
431475 10 2	HILL ROM HOLDINGS ORD			20.000	2,271	113.530	2,271	1,771		17		500		500		10/09/2018.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			70.000	7,764	110.910	7,764	5,268		42		2,738		2,738		10/09/2018.	
436106 10 8	HOLLYFRONTIER ORD			48.000	2,434	50.710	2,434	3,269		64		(20)		(20)		10/09/2018.	
436440 10 1	HOLOGIC ORD			69.000	3,602	52.210	3,602	2,909				447		447		10/15/2019.	
437076 10 2	HOME DEPOT ORD			282.000	61,583	218.380	61,583	34,016		1,492		12,099		12,099		04/22/2019.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			185.000	32,745	177.000	32,745	13,224		622		8,303		8,303		01/04/2017.	
440452 10 0	HORMEL FOODS ORD			80.000	3,609	45.110	3,609	3,258		67		194		194		10/09/2018.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			98.000	1,818	18.550	1,818	1,388	25	83		184		184		02/05/2016.	
44267D 10 7	HOWARD HUGHES ORD			12.000	1,522	126.800	1,522	1,537				(15)		(15)		08/14/2019.	
443510 60 7	HUBBELL ORD			16.000	2,365	147.820	2,365	2,016		55		776		776		10/09/2018.	
443573 10 0	HUBSPOT ORD			10.000	1,585	158.500	1,585	1,670				(85)		(85)		10/15/2019.	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			46.000	1,732	37.650	1,732	1,506		46		395		395		10/09/2018.	
444859 10 2	HUMANA ORD			34.000	12,462	366.520	12,462	4,587	19	61		2,392		2,392		12/16/2019.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			26.000	3,036	116.780	3,036	3,073		27		617		617		10/09/2018.	
446150 10 4	HUNTINGTON BANCSHARES ORD			321.000	4,841	15.080	4,841	4,959	48	183		1,014		1,014		10/09/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			13.000	3,261	250.880	3,261	3,365		47		787		787		10/09/2018.	
447011 10 7	HUNTSMAN ORD			64.000	1,546	24.160	1,546	1,538		42		312		312		10/09/2018.	
44919P 50 8	IAC INTERACTIVE ORD			22.000	5,480	249.110	5,480	4,437				1,454		1,454		10/09/2018.	
449253 10 3	IAA ORD			40.000	1,882	47.060	1,882	1,425				457		457		10/09/2018.	
44930G 10 7	ICU MEDICAL ORD			5.000	936	187.120	936	763				173		173		10/15/2019.	
44980X 10 9	IPG PHOTONICS ORD			5.000	725	144.920	725	827				158		158		08/08/2018.	
45073V 10 8	ITT ORD			26.000	1,922	73.910	1,922	1,467		15		667		667		10/09/2018.	
451107 10 6	IDACORP ORD			16.000	1,709	106.800	1,709	1,680		11		29		29		08/14/2019.	
45167R 10 4	IDEX ORD			23.000	3,956	172.000	3,956	3,299		44		1,052		1,052		10/09/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			26.000	6,789	261.130	6,789	5,603				1,953		1,953		10/09/2018.	
452308 10 9	ILLINOIS TOOL ORD			98.000	17,604	179.630	17,604	10,018	105	399		5,188		5,188		10/09/2018.	
452327 10 9	ILLUMINA ORD			38.000	12,606	331.740	12,606	9,896				1,209		1,209		10/09/2018.	
45337C 10 2	INCYTE ORD			43.000	3,755	87.320	3,755	3,100				707		707		10/15/2019.	
457187 10 2	INGREDION ORD			21.000	1,952	92.950	1,952	2,155	13	53		33		33		10/09/2018.	
45784P 10 1	INSULET ORD			18.000	3,082	171.200	3,082	1,636				1,654		1,654		10/09/2018.	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			19.000	1,107	58.280	1,107	1,156				(49)		(49)		08/14/2019.	
458140 10 0	INTEL ORD			1,151.000	68,887	59.850	68,887	37,999		1,333		14,316		14,316		10/15/2019.	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			21.000	979	46.620	979	1,138		4		(159)		(159)		06/28/2019.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			144.000	13,327	92.550	13,327	7,669		158		2,480		2,480		10/09/2018.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			231.000	30,963	134.040	30,963	29,168		1,423		4,705		4,705		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
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			30.000	3,871	129.020	3,871	3,722	23	66		149		149		03/19/2019.	
460146 10 3	INTERNATIONAL PAPER ORD			101.000	4,651	46.050	4,651	2,658		172		553		553		10/15/2019.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			76.000	1,756	23.100	1,756	301		71		188		188		03/28/2007.	
461202 10 3	INTUIT ORD			72.000	18,859	261.930	18,859	10,746		140		4,686		4,686		10/09/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD			28.000	16,552	591.150	16,552	9,698				3,142		3,142		10/09/2018.	
46187W 10 7	INVITATION HOMES ORD			89.000	2,667	29.970	2,667	2,089		35		579		579		03/19/2019.	
462222 10 0	IONIS PHARMACEUTICALS ORD			37.000	2,235	60.410	2,235	1,661				235		235		10/09/2018.	
46266C 10 5	IQVIA HOLDINGS ORD			44.000	6,798	154.510	6,798	5,396				1,168		1,168		04/22/2019.	
46284V 10 1	IRON MOUNTAIN ORD			84.000	2,677	31.870	2,677	2,469	52	174		(45)		(45)		12/18/2018.	
46625H 10 0	JPMORGAN CHASE ORD			829.000	115,563	139.400	115,563	34,120		2,640		33,473		33,473		12/16/2019.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			18.000	1,617	89.830	1,617	668		12		565		565		08/26/2015.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			56.000	1,197	21.370	1,197	952		102		225		225		06/14/2016.	
477143 10 1	JETBLUE AIRWAYS ORD			92.000	1,722	18.720	1,722	1,600				245		245		10/09/2018.	
478160 10 4	JOHNSON & JOHNSON ORD			693.000	101,088	145.870	101,088	74,602		2,377		10,691		10,691		12/16/2019.	
48020Q 10 7	JONES LANG LASALLE ORD			14.000	2,437	174.090	2,437	1,876		12		665		665		10/09/2018.	
48203R 10 4	JUNIPER NETWORKS ORD			60.000	1,478	24.630	1,478	1,178		46		(137)		(137)		03/28/2007.	
48238T 10 9	KAR AUCTION SERVICES ORD			40.000	872	21.790	872	868	8	8		4		4		10/09/2018.	
482480 10 0	KLA ORD			46.000	8,196	178.170	8,196	3,511		143		4,079		4,079		10/09/2018.	
485170 30 2	KANSAS CITY SOUTHERN ORD			30.000	4,595	153.160	4,595	3,016	12	41		1,731		1,731		10/09/2018.	
487836 10 8	KELLOGG ORD			74.000	5,118	69.160	5,118	4,239		124		1,021		1,021		03/19/2019.	
493267 10 8	KEYCORP ORD			310.000	6,274	20.240	6,274	4,013		220		1,693		1,693		10/09/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			55.000	5,645	102.630	5,645	3,546				2,230		2,230		10/09/2018.	
49427F 10 8	KILROY REALTY REIT ORD			29.000	2,433	83.900	2,433	2,091	14	55		610		610		10/09/2018.	
494368 10 3	KIMBERLY CLARK ORD			101.000	13,893	137.550	13,893	7,168	104	413		2,385		2,385		05/09/2012.	
49446R 10 9	KIMCO REALTY REIT ORD			54.000	1,118	20.710	1,118	764	15	60		327		327		03/27/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			4,089.000	86,564	21.170	86,564	76,362		3,158		12,373		12,373		05/29/2019.	
497266 10 6	KIRBY ORD			17.000	1,522	89.530	1,522	1,428				377		377		10/09/2018.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			38.000	1,362	35.840	1,362	1,260		7		102		102		03/19/2019.	
500255 10 4	KOHL'S ORD			50.000	2,548	50.950	2,548	2,259		90		(444)		(444)		10/15/2019.	
500688 10 6	KOSMOS ENERGY ORD			110.000	627	5.700	627	701		10		(74)		(74)		08/14/2019.	
500754 10 6	KRAFT HEINZ ORD			154.000	4,948	32.130	4,948	5,046		210		(764)		(764)		04/22/2019.	
501044 10 1	KROGER ORD			188.000	5,450	28.990	5,450	2,954		90		552		552		08/14/2019.	
501797 10 4	L BRANDS ORD			28.000	507	18.120	507	281		34		(211)		(211)		03/28/2007.	
501889 20 8	LKQ ORD			92.000	3,284	35.700	3,284	2,736				1,101		1,101		10/09/2018.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			25.000	2,306	92.250	2,306	1,591		25		779		779		10/09/2018.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			56.000	11,081	197.870	11,081	7,575		106		2,562		2,562		08/14/2019.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			29.000	4,906	169.170	4,906	4,553				1,241		1,241		10/09/2018.	
512807 10 8	LAM RESEARCH ORD			46.000	13,450	292.400	13,450	4,523	53	154		7,187		7,187		10/09/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			24.000	2,142	89.260	2,142	1,822		92		482		482		10/09/2018.	
513272 10 4	LAMB WESTON HOLDINGS ORD			35.003	3,011	86.030	3,011	1,773		14		255		255		12/16/2019.	
517834 10 7	LAS VEGAS SANDS ORD			88.000	6,076	69.040	6,076	5,130		271		1,495		1,495		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
518439 10 4	ESTEE LAUDER CL A ORD			55.000	11,360	206.540	11,360	5,533		97		4,204		4,204		10/09/2018	
521865 20 4	LEAR ORD			19.000	2,607	137.200	2,607	2,673		57		272		272		10/09/2018	
524660 10 7	LEGGETT & PLATT ORD			38.000	1,932	50.830	1,932	1,535	15	59		570		570		10/09/2018	
524901 10 5	LEGG MASON ORD			25.000	898	35.910	898	957	10	20		(59)		(59)		06/28/2019	
525327 10 2	LEIDOS HOLDINGS ORD			41.000	4,013	97.890	4,013	2,756		54		1,852		1,852		10/09/2018	
526057 10 4	LENNAR CL A ORD			83.000	4,631	55.790	4,631	3,520		13		1,381		1,381		10/09/2018	
526107 10 7	LENNOX INTERNATIONAL ORD			10.000	2,440	243.970	2,440	2,112	8	28		251		251		10/09/2018	
530307 10 7	LIBERTY BROADBAND SRS A ORD			7.000	872	124.560	872	720				152		152		06/28/2019	
530307 30 5	LIBERTY BROADBAND SRS C ORD			30.000	3,773	125.750	3,773	2,468				1,612		1,612		10/09/2018	
531172 10 4	LIBERTY PROPERTY REIT ORD			44.000	2,642	60.050	2,642	1,879	18	72		799		799		10/09/2018	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			25.000	1,209	48.340	1,209	945				263		263		06/28/2019	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			48.000	2,311	48.140	2,311	2,024				536		536		10/09/2018	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			57.000	2,620	45.965	2,620	2,000				870		870		10/09/2018	
53223X 10 7	LIFE STORAGE ORD			14.000	1,516	108.280	1,516	1,396		56		214		214		12/18/2018	
532457 10 8	ELI LILLY ORD			226.000	29,703	131.430	29,703	18,996		583		3,550		3,550		10/09/2018	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			18.000	1,741	96.730	1,741	1,619	9	34		322		322		10/09/2018	
534187 10 9	LINCOLN NATIONAL ORD			40.000	2,360	59.010	2,360	1,206		59		308		308		06/14/2016	
537008 10 4	LITTELFUSE ORD			7.000	1,339	191.300	1,339	1,294		3		45		45		10/15/2019	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			40.000	2,859	71.470	2,859	2,617				242		242		04/22/2019	
539830 10 9	LOCKHEED MARTIN ORD			62.000	24,142	389.380	24,142	11,059		513		7,106		7,106		12/16/2019	
540424 10 8	LOEWS ORD			81.000	4,252	52.490	4,252	2,908		20		565		565		02/10/2016	
54142L 10 9	LOGMEIN ORD			14.998	1,286	85.740	1,286	1,182		20		63		63		12/18/2018	
548661 10 7	LOWE'S COMPANIES ORD			204.000	24,431	119.760	24,431	14,763		420		5,590		5,590		10/09/2018	
550021 10 9	LULULEMON ATHLETICA ORD		C	28.000	6,487	231.670	6,487	4,207				3,082		3,082		10/09/2018	
55261F 10 4	M&T BANK ORD			25.000	4,244	169.750	4,244	1,934		103		666		666		10/30/2008	
552690 10 9	MDU RESOURCES GROUP ORD			56.000	1,664	29.710	1,664	1,467	12	45		329		329		10/09/2018	
55272X 10 2	MFA FINANCIAL REIT ORD			135.000	1,033	7.650	1,033	971	27	27		62		62		08/14/2019	
552848 10 3	MGIC INVESTMENT ORD			106.000	1,502	14.170	1,502	1,277		13		225		225		08/14/2019	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			146.000	4,857	33.270	4,857	4,032		76		1,315		1,315		10/09/2018	
55306N 10 4	MKS INSTRUMENTS ORD			15.000	1,650	110.010	1,650	1,136		12		681		681		10/09/2018	
55336V 10 0	MPLX COM UNT			4,175.000	106,296	25.460	106,296	138,765		7,760		(19,961)		(19,961)		09/24/2019	
553530 10 6	MSC INDUSTRIAL CL A ORD			14.000	1,099	78.470	1,099	917		11		182		182		08/14/2019	
55354G 10 0	MSCI ORD			25.000	6,455	258.180	6,455	4,174		63		2,769		2,769		10/09/2018	
554382 10 1	MACERICH REIT ORD			39.000	1,050	26.920	1,050	2,070		117		(638)		(638)		10/09/2018	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			22.000	942	42.840	942	852		22		90		90		10/15/2019	
55616P 10 4	MACYS ORD			23.000	391	17.000	391	635	9	35		(294)		(294)		03/27/2018	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD			5.000	1,471	294.190	1,471	1,457				132		132		10/09/2018	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			1,600.000	100,592	62.870	100,592	111,362		5,099		4,660		4,660		09/20/2019	
562750 10 9	MANHATTAN ASSOCIATES ORD			19.000	1,515	79.750	1,515	1,317				198		198		06/28/2019	
56418H 10 0	MANPOWERGROUP ORD			18.000	1,748	97.100	1,748	1,409		39		581		581		10/09/2018	
565849 10 6	MARATHON OIL ORD			106.000	1,439	13.580	1,439	1,911		21		(81)		(81)		10/09/2018	
56585A 10 2	MARATHON PETROLEUM ORD			171.000	10,303	60.250	10,303	5,557		328		80		80		04/22/2019	

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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
570535 10 4	MARKEL ORD			3.000	3,430	1,143.170	3,430	3,575				315		315		10/09/2018	
57060D 10 8	MARKETAXESS HOLDINGS ORD			10.000	3,791	379.110	3,791	1,887		20		1,904		1,904		10/09/2018	
571748 10 2	MARSH & MCLENNAN ORD			150.000	16,712	111.410	16,712	5,794		261		4,749		4,749		10/25/2013	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			84.000	12,720	151.430	12,720	7,660		155		3,601		3,601		10/09/2018	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			18.000	5,034	279.640	5,034	3,053		37		1,940		1,940		10/09/2018	
574599 10 6	MASCO ORD			58.000	2,783	47.990	2,783	1,046		29		1,088		1,088		04/25/2013	
574795 10 0	MASIMO ORD			14.000	2,213	158.060	2,213	2,083				129		129		06/28/2019	
57636Q 10 4	MASTERCARD CL A ORD			224.000	66,884	298.590	66,884	27,740		288		23,973		23,973		12/16/2019	
577081 10 2	MATTEL ORD			101.000	1,369	13.550	1,369	1,285				360		360		12/18/2018	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			81.000	4,982	61.510	4,982	4,282		152		863		863		10/09/2018	
579780 20 6	MCCORMICK ORD			35.000	5,941	169.730	5,941	3,499	22	80		1,067		1,067		10/09/2018	
580135 10 1	MCDONALD'S ORD			186.000	36,755	197.610	36,755	21,409		831		3,252		3,252		08/14/2019	
58155Q 10 3	MCKESSON ORD			58.000	8,023	138.320	8,023	5,309	24	90		1,615		1,615		10/09/2018	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			106.000	2,238	21.110	2,238	1,549	28	107		533		533		10/09/2018	
58502B 10 6	MEDNAX ORD			25.000	695	27.790	695	529				166		166		08/14/2019	
58933Y 10 5	MERCK & CO ORD			644.000	58,572	90.950	58,572	34,381	393	1,366		9,132		9,132		08/14/2019	
59156R 10 8	METLIFE ORD			247.000	12,590	50.970	12,590	7,396		419		2,448		2,448		02/10/2016	
592688 10 5	METTLER TOLEDO ORD			7.000	5,553	793.280	5,553	4,112				1,594		1,594		10/09/2018	
594918 10 4	MICROSOFT ORD			1,951.000	307,673	157.700	307,673	110,402		3,462		105,756		105,756		10/15/2019	
595017 10 4	MICROCHIP TECHNOLOGY ORD			67.000	7,016	104.720	7,016	3,543		85		2,198		2,198		10/09/2018	
595112 10 3	MICRON TECHNOLOGY ORD			281.000	15,112	53.780	15,112	7,457				6,196		6,196		10/09/2018	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			33.000	4,351	131.860	4,351	3,298		127		1,193		1,193		10/09/2018	
596278 10 1	MIDDLEBY ORD			16.000	1,752	109.520	1,752	1,948				109		109		10/09/2018	
60770K 10 7	MODERNA ORD			52.000	1,017	19.560	1,017	746				271		271		10/15/2019	
608190 10 4	MOHAWK INDUSTRIES ORD			18.000	2,455	136.380	2,455	2,460				350		350		12/18/2018	
60855R 10 0	MOLINA HEALTHCARE ORD			17.000	2,307	135.690	2,307	2,442				331		331		10/09/2018	
60871R 20 9	MOLSON COORS BEVERAGE CL B ORD			25.000	1,348	53.900	1,348	1,175		49		(57)		(57)		03/28/2007	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			362.000	19,939	55.080	19,939	11,855	103	386		5,448		5,448		10/09/2018	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			11.000	1,958	178.020	1,958	1,284	4	17		679		679		10/09/2018	
61174X 10 9	MONSTER BEVERAGE ORD			116.000	7,372	63.550	7,372	6,242				1,662		1,662		10/09/2018	
615369 10 5	MOODYS ORD			37.000	8,784	237.410	8,784	3,636		53		2,671		2,671		08/14/2019	
617446 44 8	MORGAN STANLEY ORD			360.000	18,403	51.120	18,403	7,230		468		4,129		4,129		02/10/2016	
61945C 10 3	MOSAIC ORD			57.000	1,233	21.640	1,233	1,140		10		(431)		(431)		08/28/2017	
620076 30 7	MOTOROLA SOLUTIONS ORD			42.000	6,768	161.140	6,768	3,190	27	59		1,059		1,059		10/15/2019	
626717 10 2	MURPHY OIL ORD			47.000	1,260	26.800	1,260	1,594		47		160		160		10/09/2018	
629377 50 8	NRG ENERGY ORD			50.000	1,988	39.750	1,988	624		6		8		8		12/29/2016	
62944T 10 5	NVR ORD			1.000	3,808	3,808.410	3,808	2,734				1,075		1,075		03/19/2019	
631103 10 8	NASDAQ ORD			33.000	3,534	107.100	3,534	2,787		61		842		842		10/09/2018	
636180 10 1	NATL FUEL GAS ORD			24.000	1,117	46.540	1,117	1,119	10	10		(2)		(2)		08/14/2019	
636518 10 2	NATIONAL INSTRUMENTS ORD			32.000	1,355	42.340	1,355	1,467		32		(97)		(97)		10/09/2018	
637071 10 1	NATIONAL OILWELL VARCO ORD			112.000	2,806	25.050	2,806	3,172		22		(73)		(73)		12/18/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			45.000	2,413	53.620	2,413	2,036		91		230		230		10/09/2018.	
63938C 10 8	NAVIENT ORD			55.000	752	13.680	752	663		35		268		268		10/19/2015.	
640268 10 8	NEKTAR THERAPEUTICS ORD			45.000	971	21.585	971	1,947				(508)		(508)		12/18/2018.	
64110D 10 4	NETAPP ORD			76.000	4,731	62.250	4,731	4,033		134		196		196		10/09/2018.	
64110L 10 6	NETFLIX ORD			109.000	35,269	323.570	35,269	22,773				5,996		5,996		10/15/2019.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			26.000	2,795	107.490	2,795	2,837				938		938		10/09/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			98.000	1,579	16.110	1,579	1,765	49	196		186		186		10/09/2018.	
64829B 10 0	NEW RELIC ORD			15.000	986	65.710	986	922				64		64		10/15/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			140.000	1,683	12.020	1,683	1,480		95		365		365		10/09/2018.	
650111 10 7	NEW YORK TIMES CL A ORD			48.000	1,544	32.170	1,544	1,566		5		(22)		(22)		06/28/2019.	
651229 10 6	NEWELL BRANDS ORD			128.000	2,460	19.220	2,460	2,397		118		81		81		10/09/2018.	
651639 10 6	NEWMONT GOLDCORP ORD			210.000	9,125	43.450	9,125	5,697		246		1,964		1,964		04/22/2019.	
65249B 10 9	NEWS CL A ORD			90.000	1,273	14.140	1,273	374		18		251		251		07/01/2013.	
65249B 20 8	NEWS CL B ORD			37.000	537	14.510	537	504				33		33		10/15/2019.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			13.000	1,524	117.250	1,524	1,267		6		257		257		10/15/2019.	
65339F 10 1	NEXTERA ENERGY ORD			121.000	29,301	242.160	29,301	14,259		605		8,269		8,269		10/09/2018.	
654106 10 3	NIKE CL B ORD			322.000	32,622	101.310	32,622	16,478	83	282		8,749		8,749		10/09/2018.	
65473P 10 5	NISOURCE ORD			106.000	2,951	27.840	2,951	2,172		85		264		264		12/18/2018.	
655044 10 5	NOBLE ENERGY ORD			143.000	3,552	24.840	3,552	3,386		60		508		508		03/19/2019.	
655663 10 2	NORDSON ORD			16.000	2,605	162.840	2,605	2,133	6	23		696		696		10/09/2018.	
655664 10 0	NORDSTROM ORD			34.000	1,392	40.930	1,392	2,088		50		(193)		(193)		10/09/2018.	
655844 10 8	NORFOLK SOUTHERN ORD			67.000	13,007	194.130	13,007	8,224		231		2,988		2,988		10/09/2018.	
665859 10 4	NORTHERN TRUST ORD			58.000	6,162	106.240	6,162	4,923	41	142		1,314		1,314		10/09/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			40.000	13,759	343.970	13,759	7,121		180		3,142		3,142		04/22/2019.	
668771 10 8	NORTONLIFELOCK ORD			153.000	3,905	25.520	3,905	3,266		43		667		667		04/22/2019.	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			17.000	697	40.980	697	1,042		25		(346)		(346)		12/18/2018.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			83.000	1,480	17.830	1,480	1,230				250		250		10/09/2018.	
670346 10 5	NUCOR ORD			93.000	5,234	56.280	5,234	5,579	37	149		416		416		10/09/2018.	
67059N 10 8	NUTANIX CL A ORD			42.000	1,313	31.260	1,313	1,089				223		223		06/28/2019.	
67066G 10 4	NVIDIA ORD			151.000	35,530	235.300	35,530	24,082		89		14,490		14,490		10/15/2019.	
670837 10 3	OGE ENERGY ORD			58.000	2,579	44.470	2,579	2,176		86		306		306		10/09/2018.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			19.000	8,327	438.260	8,327	3,261				1,399		1,399		10/15/2019.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			227.000	9,355	41.210	9,355	14,005	179	496		(3,444)		(3,444)		08/08/2019.	
679295 10 5	OKTA CL A ORD			25.000	2,884	115.370	2,884	1,493				1,289		1,289		10/09/2018.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			19.000	3,606	189.780	3,606	2,820		13		1,260		1,260		10/09/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			82.000	1,834	22.370	1,834	1,786		148		148		148		10/09/2018.	
680665 20 5	OLIN ORD			48.000	828	17.250	828	1,157		38		(137)		(137)		10/09/2018.	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			15.000	980	65.310	980	1,307				(327)		(327)		06/28/2019.	
681919 10 6	OMNICOM GROUP ORD			65.000	5,266	81.020	5,266	4,178	42	166		506		506		10/09/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			57.000	2,414	42.350	2,414	1,887		151		410		410		10/09/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			123.000	2,999	24.380	2,999	2,074				968		968		10/09/2018.	
682680 10 3	ONEOK ORD			744.000	56,298	75.670	56,298	46,330		2,281		12,990		12,990		07/01/2019.	

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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
68389X 10 5	ORACLE ORD			641.000	33,960	52.980	33,960	21,186		583		5,019		5,019		10/09/2018.	
688239 20 1	OSHKOSH ORD			21.000	1,988	94.650	1,988	1,422		23		700		700		10/09/2018.	
690742 10 1	OWENS CORNIING ORD			32.000	2,084	65.120	2,084	1,672		28		676		676		10/09/2018.	
69318G 10 6	PBF ENERGY CL A ORD			34.000	1,067	31.370	1,067	1,768		41		(44)		(44)		10/09/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			131.000	20,912	159.630	20,912	8,036		550		5,596		5,596		10/21/2014.	
693506 10 7	PPG INDUSTRIES ORD			70.000	9,344	133.490	9,344	5,125		128		2,188		2,188		10/09/2018.	
69351T 10 6	PPL ORD			204.000	7,320	35.880	7,320	6,000	84	336		1,540		1,540		10/09/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			13.000	1,445	111.150	1,445	1,207				238		238		08/14/2019.	
693656 10 0	PVH ORD			10.000	1,052	105.150	1,052	749		1		122		122		02/05/2016.	
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			77.000	6,091	79.100	6,091	3,809	177	168		1,153		1,153		12/16/2019.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			27.000	3,024	111.990	3,024	2,515	21	85		770		770		10/09/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			35.000	1,339	38.270	1,339	1,680		84		175		175		10/09/2018.	
697435 10 5	PALO ALTO NETWORKS ORD			26.000	6,013	231.250	6,013	5,521				1,115		1,115		10/09/2018.	
700517 10 5	PARK HOTELS RESORTS ORD			58.000	1,500	25.870	1,500	1,799	32	136		(6)		(6)		10/09/2018.	
701094 10 4	PARKER HANNIFIN ORD			38.000	7,821	205.820	7,821	2,323		129		2,154		2,154		08/25/2011.	
701877 10 2	PARSLEY ENERGY CL A ORD			81.000	1,532	18.910	1,532	1,326		5		265		265		08/14/2019.	
703481 10 1	PATTERSON UTI ENERGY ORD			63.000	662	10.500	662	1,131		10		9		9		10/09/2018.	
704326 10 7	PAYCHEX ORD			93.000	7,911	85.060	7,911	6,173		225		1,852		1,852		10/09/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			14.000	3,707	264.760	3,707	1,887				1,992		1,992		10/09/2018.	
70450Y 10 3	PAYPAL HOLDINGS ORD			294.000	31,802	108.170	31,802	14,818				7,080		7,080		10/09/2018.	
70975L 10 7	PENUMBRA ORD			9.000	1,478	164.270	1,478	1,440				39		39		06/28/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			108.000	1,825	16.900	1,825	1,819		76		267		267		10/09/2018.	
713448 10 8	PEPSICO ORD			351.000	47,971	136.670	47,971	29,958	335	1,322		9,193		9,193		05/15/2018.	
714046 10 9	PERKINELMER ORD			32.000	3,107	97.100	3,107	2,840		9		594		594		10/09/2018.	
715347 10 0	PERSPECTA ORD			0.998	26	26.440	26	5	0	(0)		9		9		11/20/2012.	
717081 10 3	PFIZER ORD			1,434.000	56,184	39.180	56,184	31,008		2,006		(6,410)		(6,410)		10/21/2014.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			405.000	34,461	85.090	34,461	29,661	474	1,792		6,750		6,750		12/16/2019.	
718546 10 4	PHILLIPS 66 ORD			111.000	12,367	111.410	12,367	5,507		326		2,531		2,531		06/28/2019.	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			1,100.000	67,804	61.640	67,804	54,982		3,740		21,483		21,483		04/11/2018.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			21.000	1,344	64.000	1,344	1,260		13		376		376		10/09/2018.	
723484 10 1	PINNACLE WEST ORD			10.000	899	89.930	899	526		30		47		47		01/23/2013.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			49.000	7,417	151.370	7,417	6,919	22	37		973		973		10/09/2018.	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			5,400.000	99,306	18.390	99,306	129,035		5,468		(14,656)		(14,656)		12/19/2019.	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			5,300.000	100,435	18.950	100,435	127,341		5,745		(8,753)		(8,753)		12/18/2019.	
72703H 10 1	PLANET FITNESS CL A ORD			21.000	1,568	74.680	1,568	1,278				291		291		10/15/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			17.000	1,729	101.700	1,729	1,622		41		425		425		10/09/2018.	
73278L 10 5	POOL ORD			11.000	2,336	212.380	2,336	1,669		23		701		701		10/09/2018.	
733174 70 0	POPULAR ORD			29.000	1,704	58.750	1,704	1,508	8	30		334		334		10/09/2018.	
737446 10 4	POST HOLDINGS ORD			19.000	2,073	109.100	2,073	1,807				379		379		10/09/2018.	
74144T 10 8	T ROWE PRICE GROUP ORD			59.000	7,189	121.840	7,189	4,338		125		1,278		1,278		10/15/2019.	

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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
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			45.000	2,475	55.000	2,475	1,657		98		487		487		02/05/2016.	
742718 10 9	PROCTER & GAMBLE ORD			634.000	79,187	124.900	79,187	47,234		1,728		19,239		19,239		12/16/2019.	
743315 10 3	PROGRESSIVE ORD			169.000	12,234	72.390	12,234	10,487		476		2,038		2,038		10/09/2018.	
74340W 10 3	PROLOGIS REIT			183.000	16,313	89.140	16,313	9,808		388		5,567		5,567		10/09/2018.	
743424 10 3	PROOFPOINT ORD			14.000	1,607	114.780	1,607	1,334				434		434		10/09/2018.	
743606 10 5	PROSPERITY BANCSHARES ORD			19.000	1,366	71.890	1,366	1,350	9	31		182		182		10/09/2018.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			103.000	9,655	93.740	9,655	7,808		412		1,256		1,256		10/09/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			147.000	8,680	59.050	8,680	7,617		256		1,029		1,029		10/09/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			35.000	7,454	212.960	7,454	2,711		280		369		369		10/30/2008.	
745867 10 1	PULTEGROUP ORD			75.000	2,910	38.800	2,910	1,790	9	33		961		961		10/09/2018.	
74624M 10 2	PURE STORAGE CL A ORD			68.000	1,163	17.110	1,163	1,038				125		125		06/28/2019.	
74736K 10 1	QORVO ORD			18.000	2,092	116.230	2,092	1,279				780		780		12/16/2019.	
747525 10 3	QUALCOMM ORD			314.000	27,704	88.230	27,704	17,178		758		9,606		9,606		10/15/2019.	
74762E 10 2	QUANTA SERVICES ORD			23.000	936	40.710	936	497	1	4		244		244		11/19/2015.	
74834L 10 0	QUEST DIAGNOSTICS ORD			21.000	2,243	106.790	2,243	1,237		45		494		494		01/26/2012.	
74915M 10 0	QURATE RETAIL SRS A ORD			124.000	1,045	8.430	1,045	2,587				(1,375)		(1,375)		10/09/2018.	
749685 10 3	RPM ORD			38.000	2,917	76.760	2,917	2,252		54		683		683		10/09/2018.	
751212 10 1	RALPH LAUREN CL A ORD			16.000	1,876	117.220	1,876	1,543	11	42		220		220		12/18/2018.	
75281A 10 9	RANGE RESOURCES ORD			62.000	301	4.850	301	739		5		(293)		(293)		12/18/2018.	
754730 10 9	RAYMOND JAMES ORD			38.000	3,399	89.460	3,399	3,604	14	52		572		572		10/09/2018.	
754907 10 3	RAYONIER REIT ORD			36.000	1,179	32.760	1,179	947		19		233		233		08/14/2019.	
755111 50 7	RAYTHEON ORD			71.000	15,602	219.740	15,602	11,045		262		4,714		4,714		10/09/2018.	
75606N 10 9	REALPAGE ORD			23.000	1,236	53.750	1,236	1,353				(117)		(117)		06/28/2019.	
756109 10 4	REALTY INCOME REIT ORD			84.000	6,185	73.630	6,185	4,540	19	228		890		890		10/09/2018.	
758750 10 3	REGAL BELOIT ORD			12.000	1,027	85.610	1,027	866	4			162		162		10/15/2019.	
758849 10 3	REGENCY CENTERS REIT ORD			19.000	1,199	63.080	1,199	1,076		44		84		84		05/15/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			23.000	8,636	375.480	8,636	7,726				46		46		10/09/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			190.000	3,260	17.160	3,260	1,568	29	109		718		718		07/25/2016.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			18.000	2,935	163.060	2,935	2,627		47		411		411		10/09/2018.	
759509 10 2	RELIANCE STEEL ORD			20.000	2,395	119.760	2,395	1,687		44		972		972		10/09/2018.	
760759 10 0	REPUBLIC SERVICES ORD			31.000	2,779	89.630	2,779	1,177	13	45		503		503		03/19/2019.	
761152 10 7	RESMED ORD			41.000	6,354	154.970	6,354	4,313		62		1,685		1,685		10/09/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			36.000	429	11.930	429	548				(310)		(310)		01/04/2017.	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			64.000	858	13.400	858	753	11	42		163		163		12/18/2018.	
76680R 20 6	RINGCENTRAL CL A ORD			19.000	3,205	168.670	3,205	1,554				1,638		1,638		10/09/2018.	
770323 10 3	ROBERT HALF ORD			35.000	2,210	63.150	2,210	2,383		43		208		208		10/09/2018.	
773903 10 9	ROCKWELL AUTOMAT ORD			20.000	4,053	202.670	4,053	1,404		79		1,044		1,044		05/26/2011.	
77543R 10 2	ROKU CL A ORD			24.000	3,214	133.900	3,214	2,174				1,040		1,040		06/28/2019.	
776696 10 6	ROPER TECHNOLOGIES ORD			29.000	10,273	354.230	10,273	6,328		54		2,544		2,544		10/09/2018.	
778296 10 3	ROSS STORES ORD			102.000	11,875	116.420	11,875	6,653		104		3,388		3,388		10/09/2018.	
780287 10 8	ROYAL GOLD ORD			14.000	1,712	122.250	1,712	1,142		15		512		512		12/18/2018.	
783549 10 8	RYDER SYSTEM ORD			15.000	815	54.310	815	706		17		109		109		08/14/2019.	

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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
78409V 10 4	S&P GLOBAL ORD			63.000	17,202	273.050	17,202	7,379		144		6,496		6,496		10/09/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			33.000	7,953	240.990	7,953	5,143		24		2,610		2,610		10/09/2018.	
784117 10 3	SEI INVESTMENTS ORD			39.000	2,554	65.480	2,554	2,272	14	26		752		752		10/09/2018.	
78440X 10 1	SL GREEN RLTY REIT ORD			16.000	1,470	91.880	1,470	1,404	14	54		205		205		02/05/2016.	
78442P 10 6	SLM ORD			127.000	1,132	8.910	1,132	1,365		15		76		76		10/09/2018.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			60.000	3,684	61.400	3,684	3,186		26		977		977		10/09/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			15.000	3,766	251.040	3,766	3,709				57		57		03/19/2019.	
78573L 10 6	SABRA HEALTH CARE REIT ORD			0.997	21	21.340	21	13		2		5		5		04/17/2009.	
78573M 10 4	SABRE ORD			74.000	1,661	22.440	1,661	1,811		41		59		59		10/09/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			13.000	938	72.190	938	1,659				(307)		(307)		10/09/2018.	
79466L 30 2	SALESFORCE.COM ORD			210.000	34,154	162.640	34,154	17,887				6,385		6,385		10/09/2018.	
803607 10 0	SAREPTA THERAPEUTICS ORD			18.000	2,323	129.040	2,323	2,325				358		358		10/09/2018.	
806407 10 2	HENRY SCHEIN ORD			44.000	2,936	66.720	2,936	2,870				66		66		10/09/2018.	
806857 10 8	SCHLUMBERGER ORD			367.000	14,753	40.200	14,753	17,752	184	441		12		12		10/15/2019.	
808513 10 5	CHARLES SCHWAB ORD			304.000	14,458	47.560	14,458	10,203		207		1,833		1,833		10/09/2018.	
81211K 10 0	SEALED AIR ORD			46.000	1,832	39.830	1,832	1,725		29		230		230		10/09/2018.	
812578 10 2	SEATTLE GENETICS ORD			31.000	3,542	114.260	3,542	2,320				1,786		1,786		10/09/2018.	
816851 10 9	SEMPRA ENERGY ORD			71.000	10,755	151.480	10,755	5,778	69	171		1,972		1,972		12/16/2019.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			50.000	2,302	46.030	2,302	2,211		36		289		289		10/09/2018.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			48.000	1,168	24.330	1,168	1,337		103		22		22		10/09/2018.	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			40.000	1,546	38.660	1,546	1,910				(363)		(363)		03/19/2019.	
81762P 10 2	SERVICENOW ORD			51.000	14,398	282.320	14,398	9,252				5,318		5,318		10/09/2018.	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT			2,650.000	53,557	20.210	53,557	77,988		4,479		10,070		10,070		12/12/2018.	
824348 10 6	SHERWIN WILLIAMS ORD			24.000	14,005	583.540	14,005	7,403		103		4,562		4,562		10/09/2018.	
82669G 10 4	SIGNATURE BANK ORD			15.000	2,049	136.610	2,049	1,746		34		507		507		10/09/2018.	
828806 10 9	SIMON PROP GRP REIT ORD			92.000	13,704	148.960	13,704	11,799		633		(1,344)		(1,344)		10/15/2019.	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			18.000	600	33.340	600	965		7		(365)		(365)		06/28/2019.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			420.000	3,003	7.150	3,003	2,570		16		433		433		04/22/2019.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			24.000	1,083	45.110	1,083	1,212		20		(130)		(130)		10/15/2019.	
830566 10 5	SKECHERS USA CL A ORD			39.000	1,684	43.190	1,684	1,228				456		456		06/28/2019.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			44.000	5,319	120.880	5,319	3,591		28		1,685		1,685		10/15/2019.	
831865 20 9	A O SMITH ORD			41.000	1,953	47.640	1,953	2,045		37		203		203		10/09/2018.	
83200N 10 3	SMARTSHEET CL A ORD			22.000	988	44.920	988	895				93		93		10/15/2019.	
832696 40 5	JM SMUCKER ORD			23.000	2,395	104.130	2,395	1,371		80		245		245		03/03/2010.	
833034 10 1	SNAP ON ORD			7.000	1,186	169.400	1,186	566		28		169		169		01/23/2013.	
835495 10 2	SONOCO PRODUCTS ORD			28.000	1,728	61.720	1,728	1,504		48		241		241		10/09/2018.	
842587 10 7	SOUTHERN ORD			296.000	18,855	63.700	18,855	12,777		697		5,855		5,855		10/09/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			115.000	6,208	53.980	6,208	4,054	21	78		863		863		10/09/2018.	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			11.000	707	64.290	707	541		9		166		166		09/27/2019.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			30.000	2,186	72.880	2,186	2,654	4	14		24		24		10/09/2018.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			25.000	1,230	49.180	1,230	926	16	63		348		348		12/18/2018.	

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
848637 10 4	SPLUNK ORD			42.000	6,290	149.770	6,290	4,376				1,887		1,887		10/09/2018.	
85207U 10 5	SPRINT ORD			170.000	886	5.210	886	1,117				(231)		(231)		06/28/2019.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			36.000	697	19.350	697	846				(150)		(150)		12/18/2018.	
852234 10 3	SQUARE CL A ORD			83.000	5,192	62.560	5,192	7,149				537		537		10/09/2018.	
854502 10 1	STANLEY BLACK AND DECKER ORD			25.000	4,144	165.740	4,144	1,264		68		1,150		1,150		11/17/2009.	
855244 10 9	STARBUCKS ORD			324.000	28,486	87.920	28,486	10,541		463		7,620		7,620		10/09/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			76.000	1,889	24.860	1,889	1,623	36	146		391		391		10/09/2018.	
857477 10 3	STATE STREET ORD			109.000	8,622	79.100	8,622	8,505	57	210		1,747		1,747		10/09/2018.	
858119 10 0	STEEL DYNAMICS ORD			66.000	2,247	34.040	2,247	2,959	16	60		264		264		10/09/2018.	
858912 10 8	STERICYCLE ORD			24.000	1,531	63.810	1,531	1,016				651		651		12/18/2018.	
85917A 10 0	STERLING BAN ORD			65.000	1,370	21.080	1,370	1,453		18		297		297		10/09/2018.	
862121 10 0	STORE CAPITAL ORD			54.000	2,011	37.240	2,011	1,538	19	72		482		482		10/09/2018.	
863667 10 1	STRYKER ORD			86.000	18,055	209.940	18,055	10,321	49	179		4,574		4,574		10/09/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD			24.000	3,602	150.100	3,602	2,439	18	71		1,161		1,161		10/09/2018.	
871607 10 7	SYNOPSYS ORD			43.000	5,986	139.200	5,986	3,665				2,363		2,363		10/09/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			33.000	1,294	39.200	1,294	1,503	10	38		238		238		10/09/2018.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			172.000	6,194	36.010	6,194	4,968		148		2,159		2,159		10/09/2018.	
871829 10 7	SYSCO ORD			139.000	11,890	85.540	11,890	8,296		217		3,180		3,180		10/09/2018.	
872307 10 3	TCF FINANCIAL ORD			24.000	1,122	46.750	1,122	1,148		17		(26)		(26)		10/09/2018.	
87236Y 10 8	TD AMERITRADE HOLDING ORD			82.000	4,075	49.700	4,075	4,351		99		61		61		10/09/2018.	
872540 10 9	TJX ORD			310.000	18,929	61.060	18,929	4,401		287		5,059		5,059		12/21/2012.	
872590 10 4	T MOBILE US ORD			89.000	6,979	78.420	6,979	6,042				1,318		1,318		10/09/2018.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			33.000	4,040	122.430	4,040	4,042				643		643		10/09/2018.	
876030 10 7	TAPESTRY ORD			85.000	2,292	26.970	2,292	2,541		67		(188)		(188)		10/15/2019.	
87612E 10 6	TARGET ORD			127.000	16,283	128.210	16,283	9,267		325		7,889		7,889		10/09/2018.	
87612G 10 1	TARGA RESOURCES ORD			3,264.000	133,269	40.830	133,269	140,277		9,560		12,425		12,425		07/01/2019.	
876664 10 3	TAUBMAN CNTR REIT ORD			17.000	529	31.090	529	682		23		(153)		(153)		08/14/2019.	
87807B 10 7	TC ENERGY ORD		A.	175.000	12,103	69.160	12,103	8,945	131			3,158		3,158		10/10/2019.	
879360 10 5	TELEDYNE TECH ORD			10.000	3,465	346.540	3,465	2,375				1,395		1,395		10/09/2018.	
879369 10 6	TELEFLEX ORD			13.000	4,894	376.440	4,894	3,247		18		1,533		1,533		10/09/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			30.000	763	25.430	763	912		10		(149)		(149)		06/28/2019.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			13.000	1,132	87.060	1,132	983				149		149		08/14/2019.	
88076W 10 3	TERADATA ORD			34.000	910	26.770	910	937				(394)		(394)		12/18/2018.	
880770 10 2	TERADYNE ORD			54.000	3,683	68.200	3,683	1,837		19		1,988		1,988		10/09/2018.	
88160R 10 1	TESLA ORD			34.000	14,223	418.330	14,223	8,936				2,908		2,908		10/09/2018.	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			14.000	795	56.770	795	1,151				80		80		10/09/2018.	
882508 10 4	TEXAS INSTRUMENTS ORD			243.000	31,174	128.290	31,174	15,985		780		8,211		8,211		09/12/2018.	
883203 10 1	TEXTRON ORD			41.000	1,829	44.600	1,829	1,441	1	3		(57)		(57)		08/25/2016.	
88339J 10 5	TRADE DESK CL A ORD			9.000	2,338	259.780	2,338	2,050				288		288		06/28/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			102.000	33,137	324.870	33,137	10,022	19	75		10,310		10,310		02/10/2016.	
885160 10 1	THOR INDUSTRIES ORD			14.000	1,040	74.290	1,040	1,110	6	22		312		312		10/09/2018.	
88579Y 10 1	3M ORD			141.000	24,875	176.420	24,875	21,109		796		(1,991)		(1,991)		10/09/2018.	

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		3	4			7	8		10	11	12	13	14	15	16		
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886547 10 8	TIFFANY ORD			36.000	4,811	133.650	4,811	3,344	21	81		1,913		1,913		10/09/2018.	
887389 10 4	TIMKEN ORD			20.000	1,126	56.310	1,126	799		11		328		328		08/14/2019.	
889478 10 3	TOLL BROTHERS ORD			41.000	1,620	39.510	1,620	1,300		18		270		270		10/09/2018.	
891092 10 8	TORO ORD			30.000	2,390	79.670	2,390	1,685	8	27		714		714		10/09/2018.	
892356 10 6	TRACTOR SUPPLY ORD			35.000	3,270	93.440	3,270	2,928		45		350		350		10/09/2018.	
893641 10 0	TRANSDIGM GROUP ORD			14.000	7,840	560.000	7,840	4,929	455	420		3,079		3,079		10/09/2018.	
89400J 10 7	TRANSUNION ORD			53.000	4,537	85.610	4,537	3,801		16		1,527		1,527		10/09/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			50.000	6,848	136.950	6,848	2,871		119		712		712		12/16/2019.	
89469A 10 4	TREEHOUSE FOODS ORD			16.000	776	48.500	776	828				(35)		(35)		12/18/2018.	
896239 10 0	TRIMBLE ORD			72.000	3,002	41.690	3,002	2,970				632		632		10/09/2018.	
896522 10 9	TRINITY INDUSTRIES ORD			42.000	930	22.150	930	1,182		27		66		66		10/09/2018.	
896945 20 1	TRIPADVISOR ORD			30.000	911	30.380	911	1,336		105		(707)		(707)		12/18/2018.	
89832Q 10 9	BB AND T ORD			374.000	21,064	56.320	21,064	14,653		382		7,143		7,143		08/14/2019.	
90138F 10 2	TWILIO CL A ORD			20.000	1,966	98.280	1,966	1,487				180		180		10/09/2018.	
90184L 10 2	TWITTER ORD			207.000	6,634	32.050	6,634	6,076				685		685		10/09/2018.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			81.000	1,184	14.620	1,184	1,064	32	32		121		121		08/14/2019.	
90214J 10 1	2U ORD			16.000	384	23.990	384	602				(218)		(218)		06/28/2019.	
902252 10 5	TYLER TECHNOLOGIES ORD			11.000	3,300	300.020	3,300	2,418				1,256		1,256		10/09/2018.	
902494 10 3	TYSON FOODS CL A ORD			85.000	7,738	91.040	7,738	4,894		131		3,199		3,199		10/09/2018.	
902653 10 4	UDR REIT ORD			77.000	3,596	46.700	3,596	3,105		104		545		545		10/09/2018.	
902681 10 5	UGI ORD			50.000	2,258	45.160	2,258	2,779	16	57		(410)		(410)		10/09/2018.	
902973 30 4	US BANCORP ORD			368.000	21,819	59.290	21,819	16,484	155	563		5,001		5,001		10/09/2018.	
90353T 10 0	UBER TECHNOLOGIES ORD			36.000	1,071	29.740	1,071	1,221				(150)		(150)		08/14/2019.	
90384S 30 3	ULTA BEAUTY ORD			16.000	4,050	253.140	4,050	3,981				133		133		10/09/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			64.000	1,133	17.700	1,133	1,334	13	54		115		115		10/09/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			56.000	1,210	21.600	1,210	1,420				(210)		(210)		06/28/2019.	
904311 20 6	UNDER ARMOUR CL C ORD			23.000	441	19.180	441	300				69		69		01/30/2018.	
907818 10 8	UNION PACIFIC ORD			181.000	32,723	180.790	32,723	17,735		628		7,322		7,322		08/14/2019.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			71.000	6,254	88.090	6,254	4,142				310		310		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			178.000	20,837	117.060	20,837	15,129		684		3,476		3,476		10/09/2018.	
911363 10 9	UNITED RENTAL ORD			20.000	3,335	166.770	3,335	1,596				1,261		1,261		08/14/2019.	
912008 10 9	US FOODS ORD			62.000	2,597	41.890	2,597	1,831				636		636		10/09/2018.	
912909 10 8	US STEEL ORD			51.000	582	11.410	582	1,469		10		(348)		(348)		10/09/2018.	
913017 10 9	UNITED TECHNOLOGIES ORD			206.997	31,000	149.760	31,000	13,536		575		8,959		8,959		08/25/2011.	
91307C 10 2	UNITED THERAPEUTICS ORD			12.000	1,057	88.080	1,057	1,502				(250)		(250)		10/09/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			243.000	71,437	293.980	71,437	40,374		966		10,534		10,534		03/19/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			12.000	2,473	206.070	2,473	1,396		5		1,350		1,350		10/09/2018.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			24.000	3,443	143.460	3,443	3,062		14		646		646		10/09/2018.	
91529Y 10 6	UNUM ORD			60.000	1,750	29.160	1,750	2,347		65		(13)		(13)		10/09/2018.	
918204 10 8	VF ORD			94.000	9,368	99.660	9,368	2,010		133		7,358		7,358		04/09/2012.	
91879Q 10 9	VAIL RESORTS ORD			11.000	2,638	239.830	2,638	2,699	19	74		319		319		10/09/2018.	

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91913Y 10 0	VALERO ENERGY ORD			103.000	9,646	93.650	9,646	7,493		275		1,061		1,061		12/16/2019.	
92047W 10 1	VALVOLINE ORD			57.000	1,220	21.410	1,220	1,249		6		(29)		(29)		10/15/2019.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			21.000	2,982	142.010	2,982	1,034				603		603		07/23/2010.	
922475 10 8	VEEVA SYSTEMS ORD			35.000	4,923	140.660	4,923	3,301				1,797		1,797		10/09/2018.	
92276F 10 0	VENTAS REIT ORD			104.000	6,005	57.740	6,005	5,336	82	330		(88)		(88)		10/09/2018.	
92339V 10 0	VEREIT ORD			283.000	2,615	9.240	2,615	2,052	39	156		591		591		10/09/2018.	
92343E 10 2	VERISIGN ORD			27.000	5,202	192.680	5,202	3,382				1,199		1,199		10/09/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			1,075.000	66,005	61.400	66,005	47,756		2,475		5,321		5,321		10/15/2019.	
92345Y 10 6	VERISK ANALYTICS ORD			46.000	6,870	149.340	6,870	3,849		46		1,854		1,854		08/02/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			65.000	14,232	218.950	14,232	9,409				3,461		3,461		10/09/2018.	
92552V 10 0	VIASAT ORD			16.000	1,171	73.195	1,171	1,293				(122)		(122)		06/28/2019.	
92556H 20 6	CBS CL B ORD			130.000	5,457	41.980	5,457	3,567		49		(526)		(526)		04/22/2019.	
925652 10 9	VICI PPTYS ORD			108.000	2,759	25.550	2,759	2,323	32	125		731		731		10/09/2018.	
92826C 83 9	VISA CL A ORD			452.000	84,931	187.900	84,931	43,450		407		21,608		21,608		10/15/2019.	
92840M 10 2	VISTRA ENERGY ORD			119.000	2,736	22.990	2,736	3,013		60		12		12		10/09/2018.	
928563 40 2	VMWARE CL A ORD			20.000	3,036	151.790	3,036	2,977		536		293		293		10/09/2018.	
929042 10 9	VORNADO REALTY REIT ORD			50.000	3,325	66.500	3,325	3,523	98	132		224		224		10/09/2018.	
929089 10 0	VOYA FINANCIAL ORD			46.000	2,805	60.980	2,805	2,376		15		959		959		10/09/2018.	
929160 10 9	VULCAN MATERIALS ORD			38.000	5,472	143.990	5,472	3,820		47		1,717		1,717		10/09/2018.	
92927K 10 2	WABCO HOLDINGS ORD		C	15.000	2,033	135.500	2,033	1,725				422		422		10/09/2018.	
92936U 10 9	W P CAREY REIT ORD			30.000	2,401	80.040	2,401	1,929	31	124		441		441		10/09/2018.	
92939U 10 6	WEC ENERGY GROUP ORD			92.000	8,485	92.230	8,485	5,439		217		2,113		2,113		10/09/2018.	
929740 10 8	WABTEC ORD			54.000	4,201	77.800	4,201	4,817		18		179		179		10/15/2019.	
931142 10 3	WALMART ORD			354.000	42,069	118.840	42,069	27,195	188	649		8,228		8,228		10/15/2019.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			205.000	12,087	58.960	12,087	10,702		358		(1,921)		(1,921)		10/09/2018.	
94106L 10 9	WASTE MANAGEMENT ORD			126.000	14,359	113.960	14,359	9,499		258		3,146		3,146		10/09/2018.	
941848 10 3	WATERS ORD			13.000	3,037	233.650	3,037	1,311				495		495		12/16/2019.	
942622 20 0	WATSCO ORD			9.000	1,621	180.150	1,621	1,553		58		369		369		10/09/2018.	
94419L 10 1	WAYFAIR CL A ORD			16.000	1,446	90.370	1,446	2,044				5		5		10/09/2018.	
947890 10 9	WEBSTER FINANCIAL ORD			26.000	1,387	53.360	1,387	1,618		40		106		106		10/09/2018.	
94946T 10 6	WELLCARE HEALTH ORD			12.000	3,963	330.210	3,963	3,421				542		542		06/28/2019.	
949746 10 1	WELLS FARGO ORD			1,028.000	55,306	53.800	55,306	36,909		1,929		7,395		7,395		03/19/2019.	
95040Q 10 4	WELLTOWER ORD			108.000	8,832	81.780	8,832	5,580		376		1,336		1,336		10/09/2018.	
95082P 10 5	WESCO INTL ORD			13.000	772	59.390	772	552				220		220		08/14/2019.	
955306 10 5	WEST PHARM SVC ORD			21.000	3,157	150.330	3,157	2,495		13		1,098		1,098		10/09/2018.	
957638 10 9	WESTERN ALLIANCE ORD			28.000	1,596	57.000	1,596	1,609		14		490		490		10/09/2018.	
958102 10 5	WESTERN DIGITAL ORD			87.000	5,522	63.470	5,522	3,766		174		2,306		2,306		10/09/2018.	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT			2,649.625	52,171	19.690	52,171	93,749		5,092		(36,981)		(36,981)		12/12/2018.	
959802 10 9	WESTERN UNION ORD			66.000	1,767	26.780	1,767	1,124		53		642		642		07/30/2014.	
96145D 10 5	WESTROCK ORD			76.000	3,261	42.910	3,261	2,094		93		542		542		08/14/2019.	
96208T 10 4	WEX ORD			12.000	2,514	209.460	2,514	2,257				833		833		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
962166 10 4	WEYERHAEUSER REIT			224.000	6,765	30.200	6,765	5,213		269		1,469		1,469		03/19/2019.	
963320 10 6	WHIRLPOOL ORD			12.000	1,770	147.530	1,770	1,057		57		488		488		01/23/2013.	
969457 10 0	WILLIAMS ORD			6,610.000	156,789	23.720	156,789	192,046		10,040		11,039		11,039		12/12/2018.	
969904 10 1	WILLIAMS SONOMA ORD			24.000	1,763	73.440	1,763	1,478		45		552		552		10/09/2018.	
97650W 10 8	WINTRUST FINANCIAL ORD			16.000	1,134	70.900	1,134	1,396		16		71		71		10/09/2018.	
980745 10 3	WOODWARD ORD			16.000	1,895	118.440	1,895	1,710		3		185		185		10/15/2019.	
98138H 10 1	WORKDAY CL A ORD			42.000	6,907	164.450	6,907	5,531				200		200		10/09/2018.	
98212B 10 3	WPX ENERGY ORD			116.000	1,594	13.740	1,594	2,349				277		277		10/09/2018.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			28.000	1,759	62.810	1,759	621		32		488		488		01/26/2012.	
983134 10 7	WYNN RESORTS ORD			30.000	4,166	138.870	4,166	3,315		110		1,199		1,199		10/09/2018.	
983793 10 0	XPO LOGISTICS ORD			37.000	2,949	79.700	2,949	1,895				1,054		1,054		03/19/2019.	
98389B 10 0	XCEL ENERGY ORD			88.000	5,587	63.490	5,587	2,867	36	96		858		858		10/15/2019.	
983919 10 1	XILINX ORD			43.000	4,204	97.770	4,204	1,894		61		244		244		04/22/2019.	
98419M 10 0	XYLEM ORD			52.000	4,097	78.790	4,097	3,870		50		628		628		10/09/2018.	
98421M 10 6	XEROX HOLDINGS ORD			65.000	2,397	36.870	2,397	1,704	16	65		1,112		1,112		10/09/2018.	
988498 10 1	YUM BRANDS ORD			92.000	9,267	100.730	9,267	5,858		146		811		811		10/09/2018.	
98850P 10 9	YUM CHINA ORD		C	108.000	5,185	48.010	5,185	3,616		52		1,564		1,564		10/09/2018.	
98919V 10 5	ZAYO GROUP HOLDINGS ORD			58.000	2,010	34.650	2,010	1,905				685		685		10/09/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			15.000	3,832	255.440	3,832	2,361				1,443		1,443		10/09/2018.	
98936J 10 1	ZENDESK ORD			30.000	2,299	76.630	2,299	1,899				548		548		10/09/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			17.000	778	45.740	778	526				251		251		10/15/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			35.000	1,608	45.940	1,608	1,381				503		503		10/09/2018.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			59.000	8,831	149.680	8,831	6,455	14	57		2,712		2,712		10/09/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			30.000	1,558	51.920	1,558	787		38		335		335		07/25/2016.	
98978V 10 3	ZOETIS CL A ORD			137.000	18,132	132.350	18,132	8,634		90		6,413		6,413		10/09/2018.	
98980G 10 2	ZSCALER ORD			15.000	698	46.500	698	1,150				(452)		(452)		06/28/2019.	
98986T 10 8	ZYNGA CL A ORD			255.000	1,561	6.120	1,561	1,563				(2)		(2)		06/28/2019.	
G01767 10 5	ALKERMES ORD		C	44.000	898	20.400	898	1,901				(401)		(401)		10/09/2018.	
G0176J 10 9	ALLEGION ORD		C	25.000	3,114	124.540	3,114	680		27		1,121		1,121		12/12/2013.	
G0177J 10 8	ALLERGAN ORD		C	83.000	15,867	191.170	15,867	14,480		246		4,773		4,773		10/09/2018.	
G0408V 10 2	AON CL A ORD		C	61.000	12,706	208.290	12,706	5,910		78		2,942		2,942		08/14/2019.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	113.000	4,847	42.890	4,847	3,263				1,827		1,827		10/09/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	31.000	1,520	49.020	1,520	1,325		22		333		333		10/09/2018.	
G06242 10 4	ATLASSIAN CL A ORD		D	26.000	3,129	120.340	3,129	2,114				815		815		10/09/2018.	
G0684D 10 7	ATHENE HOLDING CL A ORD		D	34.000	1,599	47.030	1,599	1,763				245		245		10/09/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	24.000	1,427	59.440	1,427	1,383	10	38		187		187		10/09/2018.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			61.000	1,854	30.400	1,854	1,723				426		426		07/28/2016.	
G1151C 10 1	ACCENTURE CL A ORD		C	159.000	33,481	210.570	33,481	20,648		359		11,060		11,060		10/09/2018.	
G16962 10 5	BUNGE ORD			41.000	2,360	57.550	2,360	2,867		82		169		169		10/09/2018.	
G1890L 10 7	CAPRI HOLDINGS LTD		D	44.000	1,679	38.150	1,679	2,009				1		1		12/16/2019.	
G29183 10 3	EATON ORD		C	108.000	10,230	94.720	10,230	8,220		307		2,814		2,814		10/09/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	11.000	3,045	276.840	3,045	2,421		63		650		650		12/18/2018.	

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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
G3922B 10 7	GENPACT ORD		C	52.000	2,193	42.170	2,193	2,014		4		179		179		10/15/2019.	
G4412G 10 1	HERBALIFE NUTRITION ORD			33.000	1,573	47.670	1,573	1,657				(84)		(84)		04/22/2019.	
G4474Y 21 4	JANUS HENDERSON GROUP ORD		D	49.000	1,198	24.450	1,198	1,049		35		150		150		06/28/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		D	55.000	1,991	36.200	1,991	1,323				668		668		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		D	111.000	8,364	75.350	8,364	5,615				3,039		3,039		10/09/2018.	
G47791 10 1	INGERSOLL RAND ORD			46.000	6,114	132.920	6,114	1,651		98		1,918		1,918		02/23/2011.	
G491BT 10 8	INVESCO ORD			118.000	2,122	17.980	2,122	2,589		125		146		146		10/09/2018.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	16.000	2,388	149.280	2,388	1,935				495		495		10/15/2019.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	250.004	10,178	40.710	10,178	7,428	65	260		2,765		2,765		10/09/2018.	
G54050 10 2	LAZARD CL A ORD		C	32.000	1,279	39.960	1,279	1,030		15		248		248		08/14/2019.	
G5494J 10 3	LINDE ORD		D	133.000	28,316	212.900	28,316	13,802		466		7,562		7,562		09/20/2016.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	159.000	4,223	26.560	4,223	2,938	10	38		1,649		1,649		10/09/2018.	
G5960L 10 3	MEDTRONIC ORD		C	350.000	39,708	113.450	39,708	26,698	189	723		7,872		7,872		12/29/2016.	
G6095L 10 9	APTIV ORD		D	77.000	7,313	94.970	7,313	4,662		68		2,572		2,572		10/09/2018.	
G6518L 10 8	NIELSEN HOLDINGS ORD			104.000	2,111	20.300	2,111	2,798		115		(315)		(315)		10/09/2018.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			64.000	3,738	58.410	3,738	3,040				1,025		1,025		12/18/2018.	
G6700G 10 7	NVENT ELECTRIC ORD		D	47.000	1,202	25.580	1,202	761		33		147		147		12/18/2018.	
G7496G 10 3	RENAISSANCERE ORD		C	11.000	2,156	196.020	2,156	1,525		15		686		686		10/09/2018.	
G7S00T 10 4	PENTAIR ORD		C	21.000	963	45.870	963	449		15		170		170		10/31/2012.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	48.000	2,586	53.870	2,586	2,194				433		433		10/09/2018.	
G8473T 10 0	STERIS ORD		D	24.000	3,658	152.420	3,658	2,585		34		1,094		1,094		10/09/2018.	
G96629 10 3	WILLIS TOWERS WATSON ORD		D	38.000	7,674	201.940	7,674	5,356	25	97		1,903		1,903		10/09/2018.	
G97822 10 3	PERRIGO ORD		C	37.000	1,911	51.660	1,911	2,266		30		478		478		12/18/2018.	
H1467J 10 4	CHUBB ORD		D	117.000	18,212	155.660	18,212	10,955	88	346		3,098		3,098		10/09/2018.	
H2906T 10 9	GARMIN ORD		C	18.000	1,756	97.560	1,756	919		40		616		616		03/30/2017.	
H8817H 10 0	TRANSOCEAN ORD		C	125.000	860	6.880	860	1,774				(8)		(8)		10/09/2018.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		D	30.000	4,487	149.550	4,487	4,386				100		100		06/28/2019.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	65.000	6,141	94.480	6,141	5,003		217		674		674		10/15/2019.	
N59465 10 9	MYLAN ORD		C	158.000	3,176	20.100	3,176	4,700				(744)		(744)		12/16/2019.	
N72482 12 3	QIAGEN ORD		D	64.000	2,163	33.800	2,163	2,277				(42)		(42)		10/09/2018.	
P31076 10 5	COPA HOLDINGS CL A ORD		C	9.000	973	108.080	973	905		6		68		68		10/15/2019.	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			42.000	5,607	133.510	5,607	4,672	33	121		1,500		1,500		10/09/2018.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,455,126	XXX	9,455,126	7,003,513	8,141	248,636	0	1,618,077	0	1,618,077	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
850580 $0 1	SPRINGBROOK COUNTRY CLUB			2.000	4,000	2,000.000	4,000	4,000						0		04/28/2003.	
22768* 10 6	CROSSROADS UNLIMITED CO			311.000	62,508	200.990	62,508	35,065						0		12/28/2005.	
62989* 10 5	NAMIC INSURANCE COMPANY, INC			30.000	9,514	317.120	9,514	1,500				(7)		(7)		01/01/1996.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					76,021	XXX	76,021	40,565	0	0	0	(7)	0	(7)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
46226@ 10 9	IOWA AMERICAN INSURANCE CO. IA			1,000,000.000	8,203,677	8.204	8,203,677	8,002,572				310,751		310,751		11/30/2004.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					8,203,677	XXX	8,203,677	8,002,572	0	0	0	310,751	0	310,751	0	XXX	XXX

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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
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			37,980.957	1,400,358	36.870	1,400,358	1,414,356		80,150		220,123		220,123		11/14/2019.	
04314H 85 7	ARTISAN:INTL VAL INST			88,032.885	3,258,977	37.020	3,258,977	3,175,534		42,594		525,556		525,556		11/19/2015.	
464287 65 5	ISHARES:RUSS 2000 ETF			3,284.000	544,060	165.670	544,060	529,381		6,851		104,333		104,333		10/09/2018.	
9499999. Total - Common Stocks - Mutual Funds					5,203,396	XXX	5,203,396	5,119,271	0	129,595	0	850,012	0	850,012	0	XXX	XXX
9799999. Total - Common Stock					22,938,219	XXX	22,938,219	20,165,921	8,141	378,231	0	2,778,833	0	2,778,833	0	XXX	XXX
9899999. Total Common and Preferred Stock					22,938,219	XXX	22,938,219	20,165,921	8,141	378,231	0	2,778,833	0	2,778,833	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 YT 1	UNITED STATES TREASURY		12/18/2019	Bank of America		349,113	350,000	273
0599999. Total - Bonds - U.S. Government						349,113	350,000	273
Bonds - U.S. Political Subdivisions of States								
102475 JL 5	BOWIE MD		10/30/2019	RAYMOND JAMES & ASSOCIATES		75,000	75,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						75,000	75,000	0
Bonds - U.S. Special Revenue and Special Assessment								
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV		11/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		200,000	200,000	
196707 F5 7	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		10/29/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		72,917	75,000	
3131XK FB 0	FH ZL3762 - RMBS		07/22/2019	VARIOUS		471,306	480,710	841
3131XT N6 3	FH ZM0413 - RMBS		08/12/2019	SUNTRUST ROBINSON HUMPHREY INC		74,047	72,087	77
31329K X3 3	FH ZA2498 - RMBS		07/12/2019	WELLS FARGO SECURITIES LLC		261,399	260,678	279
3132A4 7A 0	FH ZS4489 - RMBS		07/10/2019	VARIOUS		767,707	782,564	587
3132A5 AY 1	FH ZS4523 - RMBS		07/11/2019	VARIOUS		172,755	172,156	167
3132A7 UG 4	FH ZS6883 - RMBS		08/01/2019	VARIOUS		36,962	35,604	90
3140Q9 NW 9	FN CA2204 - RMBS		03/01/2019	JP MORGAN SECURITIES LLC		972,843	935,707	1,404
3140X4 H2 5	FN FM1148 - RMBS		07/01/2019	WELLS FARGO SECURITIES LLC		228,352	222,443	303
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		11/01/2019	Jefferies		225,000	225,000	
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV		10/29/2019	Jefferies		50,065	50,000	
64972F L2 0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		10/28/2019	CITIGROUP GLOBAL MARKETS INC		72,088	50,000	1,127
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV		10/25/2019	PERSHING DIV OF DLJ SEC LNDING		75,000	75,000	
88278P ZM 9	TEXAS ST UNIV SYS FING REV		10/25/2019	MORGAN STANLEY CO		75,000	75,000	
92818N HZ 4	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		11/01/2019	RAYMOND JAMES & ASSOCIATES		75,000	75,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						3,830,440	3,786,949	4,875
Bonds - Industrial and Miscellaneous								
02665W BP 5	AMERICAN HONDA FINANCE CORP	C	01/02/2019	WELLS FARGO SECURITIES LLC		48,359	50,000	556
037833 DM 9	APPLE INC		09/04/2019	GOLDMAN		249,430	250,000	
05550M AS 3	BBCMS 19C3 A3 - CMBS		05/17/2019	BARCLAYS CAPITAL INC		328,228	325,000	300
06051G FB 0	BANK OF AMERICA CORP		02/21/2019	GOLDMAN		206,380	200,000	756
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/19/2019	WELLS FARGO SECURITIES LLC		146,744	150,000	1,352
35137L AB 1	FOX CORP		01/15/2019	GOLDMAN		50,000	50,000	
36260J AD 9	GSMS 19GC39 A4 - CMBS		05/09/2019	GOLDMAN		772,457	750,000	1,635
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC	C	03/27/2019	VARIOUS		224,616	225,000	17
438516 BW 5	HONEYWELL INTERNATIONAL INC		07/30/2019	JP MORGAN SECURITIES LLC		299,379	300,000	
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II		03/05/2019	JP MORGAN SECURITIES LLC		449,082	450,000	
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC		07/18/2019	MORGAN STANLEY CO		199,618	200,000	
717081 ES 8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		124,936	125,000	
82653E AA 5	SRFC 191 A - ABS		03/12/2019	CREDIT SUISSE SECURITIES (USA)		99,998	100,000	
89236T FS 9	TOYOTA MOTOR CREDIT CORP	C	01/03/2019	JP MORGAN SECURITIES LLC		199,946	200,000	
90276Y AE 3	UBSCM 19C16 A4 - CMBS		04/01/2019	UBS SECURITIES LLC/CMO		231,748	225,000	338
92343V ET 7	VERIZON COMMUNICATIONS INC		02/28/2019	VARIOUS		108,822	109,000	2,332
95001X BA 3	WFCM 19C50 A4 - CMBS		04/29/2019	WELLS FARGO SECURITIES LLC		454,471	450,000	563
3899999. Total - Bonds - Industrial and Miscellaneous						4,194,214	4,159,000	7,848
8399997. Total - Bonds - Part 3						8,448,767	8,370,949	12,996
8399998. Total - Bonds - Summary Item from Part 5							196	
8399999. Total - Bonds						8,448,767	8,371,145	12,996
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								

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
001084 10 2	AGCO ORD		03/19/2019	ITG INC	20.000	1,361	XXX	
00206R 10 2	AT&T ORD		08/14/2019	ITG INC	147.000	4,896	XXX	
00287Y 10 9	ABBVIE ORD		10/15/2019	ITG INC	26.000	1,941	XXX	
003654 10 0	ABIOMED ORD		04/22/2019	ITG INC	11.000	2,853	XXX	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD		08/14/2019	ITG INC	27.000	755	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		03/19/2019	ITG INC	86.000	3,988	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD		03/19/2019	ITG INC	51.000	4,154	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	16.000	798	XXX	
012653 10 1	ALBEMARLE ORD		12/16/2019	ITG INC	20.000	1,324	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		04/22/2019	ITG INC	15.000	4,383	XXX	
02079K 10 7	ALPHABET CL C ORD		12/16/2019	VARIOUS	9.000	10,633	XXX	
02079K 30 5	ALPHABET CL A ORD		12/16/2019	ITG INC	2.000	2,722	XXX	
02156K 10 3	ALTICE USA CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	99.000	2,411	XXX	
023135 10 6	AMAZON COM ORD		10/15/2019	ITG INC	11.000	19,499	XXX	
023586 10 0	AMERCO ORD		10/15/2019	ITG INC	3.000	1,154	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		03/19/2019	ITG INC	78.000	2,477	XXX	
03027X 10 0	AMERICAN TOWER REIT		06/28/2019	VARIOUS	37.000	7,525	XXX	
03073E 10 5	AMERISOURCEBERGEN ORD		03/19/2019	ITG INC	29.000	2,355	XXX	
031162 10 0	AMGEN ORD		12/16/2019	ITG INC	5.000	1,217	XXX	
032095 10 1	AMPHENOL CL A ORD		10/15/2019	ITG INC	16.000	1,575	XXX	
03272L 10 8	ANAPLAN ORD		06/28/2019	JP MORGAN SECURITIES INC	25.000	1,262	XXX	
03674X 10 6	ANTERO RESOURCES ORD		03/19/2019	ITG INC	72.000	621	XXX	
03676B 10 2	ANTERO MIDSTREAM ORD		12/19/2019	VARIOUS	10,370.405	110,037	XXX	
037411 10 5	APACHE ORD		12/16/2019	ITG INC	50.000	1,110	XXX	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		03/22/2019	Not Available	1.000	50	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD		10/15/2019	ITG INC	73.000	2,947	XXX	
05352A 10 0	AVANTOR ORD		10/15/2019	ITG INC	72.000	996	XXX	
054561 10 5	AXA EQUITABLE HOLDINGS ORD		08/14/2019	ITG INC	76.000	1,517	XXX	
054937 10 7	BB AND T ORD		12/06/2019	VARIOUS	146.335	4,058	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		10/15/2019	ITG INC	67.000	1,680	XXX	
071813 10 9	BAXTER INTERNATIONAL ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	48.000	3,931	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		10/15/2019	ITG INC	73.000	15,302	XXX	
090572 20 7	BIO RAD LABORATORIES CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	7.000	2,188	XXX	
097023 10 5	BOEING ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	3,640	XXX	
105368 20 3	BRANDYWINE REALTY REIT ORD		08/14/2019	ITG INC	53.000	751	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		11/20/2019	VARIOUS	193.000	10,887	XXX	
124857 20 2	CBS CL B ORD		12/04/2019	ITG INC	62.606	3,040	XXX	
12504L 10 9	CBRE GROUP CL A ORD		12/16/2019	ITG INC	23.000	1,364	XXX	
12508E 10 1	CDK GLOBAL ORD		10/15/2019	ITG INC	26.000	1,238	XXX	
125523 10 0	CIGNA ORD		04/22/2019	ITG INC	34.000	5,043	XXX	
126650 10 0	CVS HEALTH ORD		06/28/2019	JP MORGAN SECURITIES INC	50.000	2,724	XXX	
127055 10 1	CABOT ORD		10/15/2019	ITG INC	17.000	746	XXX	
127097 10 3	CABOT OIL & GAS ORD		03/19/2019	ITG INC	77.000	2,004	XXX	
127190 30 4	CACI INTERNATIONAL CL A ORD		08/14/2019	ITG INC	8.000	1,656	XXX	
143658 30 0	CARNIVAL ORD		08/14/2019	ITG INC	45.000	2,003	XXX	
146869 10 2	CARVANA CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	12.000	751	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
156700 10 6	CENTURYLINK ORD		04/22/2019	ITG INC	136.000	1,614	XXX	
156727 10 9	CERENCE ORD		10/02/2019	ITG INC	10.375	192	XXX	
15677J 10 8	CERIDIAN HCM HOLDING ORD		12/16/2019	ITG INC	28.000	1,765	XXX	
16359R 10 3	CHEMED ORD		08/14/2019	ITG INC	5.000	2,115	XXX	
16411R 20 8	CHENIERE ENERGY ORD		11/12/2019	RBC CAPITAL MARKETS	125.000	7,719	XXX	
166764 10 0	CHEVRON ORD		10/15/2019	ITG INC	24.000	2,802	XXX	
16934Q 20 8	CHIMERA INVESTMENT REIT		10/15/2019	ITG INC	58.000	1,161	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		04/22/2019	ITG INC	4.000	2,809	XXX	
171779 30 9	CIENA ORD		06/28/2019	JP MORGAN SECURITIES INC	43.000	1,769	XXX	
172908 10 5	CINTAS ORD		12/16/2019	VARIOUS	10.000	2,493	XXX	
184496 10 7	CLEAN HARBORS ORD		12/16/2019	ITG INC	6.000	505	XXX	
191216 10 0	COCA-COLA ORD		10/15/2019	ITG INC	142.000	6,721	XXX	
192479 10 3	COHERENT ORD		08/14/2019	ITG INC	8.000	1,095	XXX	
194014 10 6	COLFAX ORD		08/14/2019	ITG INC	28.000	715	XXX	
20030N 10 1	COMCAST CL A ORD		12/16/2019	ITG INC	13.000	568	XXX	
205887 10 2	CONAGRA BRANDS ORD		04/22/2019	ITG INC	93.000	2,854	XXX	
20605P 10 1	CONCHO RESOURCES ORD		04/22/2019	ITG INC	22.000	2,631	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		12/16/2019	ITG INC	24.000	4,094	XXX	
212015 10 1	CONTINENTAL RESOURCES ORD		10/15/2019	ITG INC	26.000	736	XXX	
216648 40 2	COOPER ORD		08/14/2019	ITG INC	9.000	3,004	XXX	
217204 10 6	COPART ORD		10/15/2019	ITG INC	25.000	2,046	XXX	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD		08/14/2019	ITG INC	34.000	960	XXX	
22052L 10 4	CORTEVA ORD		06/03/2019	VARIOUS	189.667	5,074	XXX	
222070 20 3	COTY CL A ORD		03/19/2019	ITG INC	139.000	1,594	XXX	
22266L 10 6	COUPA SOFTWARE ORD		06/28/2019	JP MORGAN SECURITIES INC	18.000	2,279	XXX	
222795 50 2	COUSINS PROPERTIES REIT ORD		06/28/2019	JP MORGAN SECURITIES INC	44.000	1,591	XXX	
22304C 10 0	COVETRUS ORD		02/07/2019	ITG INC	18.000	791	XXX	
225447 10 1	CREE ORD		10/15/2019	ITG INC	27.000	1,312	XXX	
23331A 10 9	D R HORTON ORD		03/19/2019	ITG INC	56.000	2,233	XXX	
23355L 10 6	DXC TECHNOLOGY ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	37.000	2,041	XXX	
237194 10 5	DARDEN RESTAURANTS ORD		12/16/2019	ITG INC	4.000	465	XXX	
23918K 10 8	DAVITA ORD		10/15/2019	ITG INC	17.000	965	XXX	
254687 10 6	WALT DISNEY ORD		03/20/2019	VARIOUS	148.609	16,340	XXX	
25470F 30 2	DISCOVERY SRS C ORD		10/15/2019	ITG INC	76.000	1,973	XXX	
25470M 10 9	DISH NETWORK CL A ORD		12/03/2019	VARIOUS	6.529	227	XXX	
256163 10 6	DOCUSIGN ORD		06/28/2019	JP MORGAN SECURITIES INC	46.000	2,287	XXX	
25746U 10 9	DOMINION ENERGY ORD		01/02/2019	ITG INC	27.429	1,754	XXX	
257559 20 3	DOMTAR ORD	C	08/14/2019	ITG INC	19.000	644	XXX	
260003 10 8	DOVER ORD		03/19/2019	ITG INC	27.000	2,502	XXX	
260557 10 3	DOW ORD		04/02/2019	VARIOUS	189.667	8,395	XXX	
26210C 10 4	DROPBOX CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	64.000	1,603	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD		06/03/2019	VARIOUS	189.667	12,151	XXX	
26875P 10 1	EOG RESOURCES ORD		10/15/2019	ITG INC	70.000	7,211	XXX	
26969P 10 8	EAGLE MATERIALS ORD		08/14/2019	ITG INC	14.000	1,153	XXX	
278768 10 6	ECHOSTAR CL A ORD		09/11/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	539	XXX	
28176E 10 8	EDWARDS LIFESCIENCES ORD		03/19/2019	ITG INC	26.000	4,952	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
28414H 10 3	ELANCO ANIMAL HEALTH ORD		06/28/2019	VARIOUS	96.121	2,878	XXX	
292505 10 4	ENCANA ORD		02/20/2019	GOLDMAN	154.976	1,632	XXX	
29250N 10 5	ENBRIDGE ORD	C	10/10/2019	RBC CAPITAL MARKETS	225.000	8,036	XXX	
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/18/2019	VARIOUS	7,299.500	67,404	XXX	
29362U 10 4	ENTEGRIS ORD		12/16/2019	ITG INC	10.000	508	XXX	
29364G 10 3	ENTERGY ORD		04/22/2019	ITG INC	6.000	561	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		09/20/2019	Citigroup Global Markets Inc. NY	1,500.000	43,751	XXX	
294429 10 5	EQUIFAX ORD		12/16/2019	ITG INC	19.000	2,635	XXX	
29444U 70 0	EQUINIX REIT ORD		12/16/2019	ITG INC	2.000	1,122	XXX	
29530P 10 2	ERIE INDEMNITY CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	8.000	2,034	XXX	
29786A 10 6	ETSY ORD		06/28/2019	JP MORGAN SECURITIES INC	31.000	1,902	XXX	
29977A 10 5	EVERCORE CL A ORD		08/14/2019	ITG INC	13.000	1,002	XXX	
30231G 10 2	EXXON MOBIL ORD		10/15/2019	ITG INC	79.000	5,399	XXX	
302491 30 3	FMC ORD		12/16/2019	VARIOUS	27.000	1,566	XXX	
30303M 10 2	FACEBOOK CL A ORD		10/15/2019	ITG INC	58.000	10,357	XXX	
311900 10 4	FASTENAL ORD		12/16/2019	ITG INC	75.000	2,806	XXX	
31428X 10 6	FEDEX ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	3,284	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		10/15/2019	VARIOUS	113.797	7,136	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD		10/15/2019	ITG INC	75.000	2,057	XXX	
31816Q 10 1	FIREEYE ORD		10/15/2019	ITG INC	61.000	922	XXX	
32051X 10 8	FIRST HAWAIIAN ORD		08/14/2019	ITG INC	41.000	1,021	XXX	
336433 10 7	FIRST SOLAR ORD		10/15/2019	ITG INC	21.000	1,171	XXX	
337738 10 8	FISERV ORD		07/29/2019	ITG INC	48.480	3,808	XXX	
33829M 10 1	FIVE BELOW ORD		06/28/2019	JP MORGAN SECURITIES INC	13.000	1,560	XXX	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD		08/14/2019	ITG INC	21.000	902	XXX	
34959J 10 8	FORTIVE ORD		08/14/2019	ITG INC	35.000	2,353	XXX	
35137L 10 5	FOX CL A ORD		03/19/2019	VARIOUS	101.667	4,101	XXX	
35137L 20 4	FOX CL B ORD		03/19/2019	VARIOUS	47.667	1,885	XXX	
35905A 10 9	FRONTDOOR ORD		12/16/2019	ITG INC	11.000	504	XXX	
369604 10 3	GENERAL ELECTRIC ORD		03/19/2019	VARIOUS	2,347.000	28,515	XXX	
375558 10 3	GILEAD SCIENCES ORD		12/16/2019	ITG INC	11.000	728	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019	ITG INC	31.594	2,523	XXX	
384802 10 4	WW GRAINGER ORD		08/14/2019	ITG INC	8.000	2,113	XXX	
400110 10 2	GRUBHUB ORD		06/28/2019	JP MORGAN SECURITIES INC	26.000	2,028	XXX	
40131M 10 9	GUARDANT HEALTH ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	863	XXX	
405217 10 0	HAIN CELESTIAL GROUP ORD		08/14/2019	ITG INC	28.000	590	XXX	
406216 10 1	HALLIBURTON ORD		04/22/2019	ITG INC	126.000	3,871	XXX	
413875 10 5	L3HARRIS TECHNOLOGIES ORD		06/29/2019	VARIOUS	13.000	726	XXX	
418056 10 7	HASBRO ORD		08/14/2019	ITG INC	16.000	1,833	XXX	
436440 10 1	HOLOGIC ORD		10/15/2019	ITG INC	38.000	1,881	XXX	
437076 10 2	HOME DEPOT ORD		04/22/2019	ITG INC	31.000	6,357	XXX	
44267D 10 7	HOWARD HUGHES ORD		08/14/2019	ITG INC	12.000	1,537	XXX	
443573 10 0	HUBSPOT ORD		10/15/2019	ITG INC	10.000	1,670	XXX	
444859 10 2	HUMANA ORD		12/16/2019	ITG INC	23.000	6,929	XXX	
449253 10 3	IAA ORD		06/28/2019	GOLDMAN	40.000	1,425	XXX	
44930G 10 7	ICU MEDICAL ORD		10/15/2019	ITG INC	5.000	763	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
451107 10 6	IDACORP ORD		08/14/2019	ITG INC	16.000	1,680	XXX	
45337C 10 2	INCYTE ORD		10/15/2019	ITG INC	20.000	1,585	XXX	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD		08/14/2019	ITG INC	19.000	1,156	XXX	
458140 10 0	INTEL ORD		10/15/2019	ITG INC	96.000	5,061	XXX	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	21.000	1,138	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/19/2019	ITG INC	30.000	3,722	XXX	
460146 10 3	INTERNATIONAL PAPER ORD		10/15/2019	ITG INC	20.000	829	XXX	
46187W 10 7	INVITATION HOMES ORD		03/19/2019	ITG INC	89.000	2,089	XXX	
46266C 10 5	IQVIA HOLDINGS ORD		04/22/2019	ITG INC	29.000	3,888	XXX	
46625H 10 0	JPMORGAN CHASE ORD		12/16/2019	ITG INC	29.000	3,993	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		12/16/2019	ITG INC	99.000	13,741	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019	GOLDMAN	40.000	868	XXX	
487836 10 8	KELLOGG ORD		03/19/2019	ITG INC	47.000	2,557	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		05/29/2019	VARIOUS	2,600.000	51,290	XXX	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD		03/19/2019	ITG INC	38.000	1,260	XXX	
500255 10 4	KOHL'S ORD		10/15/2019	ITG INC	22.000	1,134	XXX	
500688 10 6	KOSMOS ENERGY ORD		08/14/2019	ITG INC	110.000	701	XXX	
500754 10 6	KRAFT HEINZ ORD		04/22/2019	ITG INC	90.000	2,957	XXX	
501044 10 1	KROGER ORD		08/14/2019	ITG INC	52.000	1,159	XXX	
502431 10 9	L3HARRIS TECHNOLOGIES ORD		08/14/2019	ITG INC	27.000	5,638	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD		12/16/2019	ITG INC	17.000	1,432	XXX	
524901 10 5	LEGG MASON ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	957	XXX	
530307 10 7	LIBERTY BROADBAND SRS A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	7.000	720	XXX	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	945	XXX	
537008 10 4	LITTELFUSE ORD		10/15/2019	ITG INC	7.000	1,294	XXX	
538034 10 9	LIVE NATION ENTERTAINMENT ORD		04/22/2019	ITG INC	40.000	2,617	XXX	
539830 10 9	LOCKHEED MARTIN ORD		12/16/2019	ITG INC	7.000	2,634	XXX	
55272X 10 2	MFA FINANCIAL REIT ORD		08/14/2019	ITG INC	135.000	971	XXX	
552848 10 3	MGIC INVESTMENT ORD		08/14/2019	ITG INC	106.000	1,277	XXX	
55336V 10 0	MPLX COM UNT		09/24/2019	VARIOUS	1,675.000	50,507	XXX	
553530 10 6	MSC INDUSTRIAL CL A ORD		08/14/2019	ITG INC	14.000	917	XXX	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD		10/15/2019	ITG INC	22.000	852	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/20/2019	RBC CAPITAL MARKETS	450.000	30,313	XXX	
562750 10 9	MANHATTAN ASSOCIATES ORD		06/28/2019	JP MORGAN SECURITIES INC	19.000	1,317	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		04/22/2019	ITG INC	66.000	4,027	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	ITG INC	(10.000)	(1,887)	XXX	
574795 10 0	MASIMO ORD		06/28/2019	JP MORGAN SECURITIES INC	14.000	2,083	XXX	
57636Q 10 4	MASTERCARD CL A ORD		12/16/2019	ITG INC	6.000	1,785	XXX	
580135 10 1	MCDONALD'S ORD		08/14/2019	ITG INC	12.000	2,607	XXX	
58502B 10 6	MEDNAX ORD		08/14/2019	ITG INC	25.000	529	XXX	
58933Y 10 5	MERCK & CO ORD		08/14/2019	ITG INC	31.000	2,601	XXX	
594918 10 4	MICROSOFT ORD		10/15/2019	ITG INC	111.000	15,028	XXX	
60770K 10 7	MODERNA ORD		10/15/2019	ITG INC	52.000	746	XXX	
615369 10 5	MOODYS ORD		08/14/2019	ITG INC	14.000	2,892	XXX	
620076 30 7	MOTOROLA SOLUTIONS ORD		10/15/2019	ITG INC	16.000	2,718	XXX	
62944T 10 5	NVR ORD		03/19/2019	ITG INC	1.000	2,734	XXX	
636180 10 1	NATL FUEL GAS ORD		08/14/2019	ITG INC	24.000	1,119	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
64110L 10 6	NETFLIX ORD		10/15/2019	ITG INC	6.000	1,704	XXX	
64829B 10 0	NEW RELIC ORD		10/15/2019	ITG INC	15.000	922	XXX	
650111 10 7	NEW YORK TIMES CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	48.000	1,566	XXX	
651639 10 6	NEWMONT GOLDCORP ORD		04/22/2019	ITG INC	55.000	1,790	XXX	
65249B 20 8	NEWS CL B ORD		10/15/2019	ITG INC	37.000	504	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		10/15/2019	ITG INC	13.000	1,267	XXX	
655044 10 5	NOBLE ENERGY ORD		03/19/2019	ITG INC	68.000	1,637	XXX	
666807 10 2	NORTHROP GRUMMAN ORD		04/22/2019	ITG INC	22.000	6,209	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019	ITG INC	83.000	1,230	XXX	
67059N 10 8	NUTANIX CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	42.000	1,089	XXX	
67066G 10 4	NVIDIA ORD		10/15/2019	ITG INC	14.000	2,751	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE ORD		10/15/2019	ITG INC	7.000	2,796	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		08/08/2019	VARIOUS	91.555	4,485	XXX	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	1,307	XXX	
682680 10 3	ONEOK ORD		07/01/2019	RBC CAPITAL MARKETS	200.000	13,959	XXX	
69354M 10 8	PRA HEALTH SCIENCES ORD		08/14/2019	ITG INC	13.000	1,207	XXX	
693718 10 8	PACCAR ORD		12/16/2019	ITG INC	27.000	2,080	XXX	
701877 10 2	PARSLEY ENERGY CL A ORD		08/14/2019	ITG INC	77.000	1,203	XXX	
70975L 10 7	PENUMBRA ORD		06/28/2019	JP MORGAN SECURITIES INC	9.000	1,440	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		12/16/2019	ITG INC	31.000	2,743	XXX	
718546 10 4	PHILLIPS 66 ORD		06/28/2019	JP MORGAN SECURITIES INC	37.000	3,461	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/19/2019	WELLS FARGO SECURITIES	2,775.000	61,357	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/18/2019	WELLS FARGO SECURITIES	1,750.000	37,833	XXX	
72703H 10 1	PLANET FITNESS CL A ORD		10/15/2019	ITG INC	21.000	1,278	XXX	
74144T 10 8	T ROWE PRICE GROUP ORD		10/15/2019	ITG INC	24.000	2,679	XXX	
742718 10 9	PROCTER & GAMBLE ORD		12/16/2019	ITG INC	62.000	7,369	XXX	
74624M 10 2	PURE STORAGE CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	68.000	1,038	XXX	
74736K 10 1	QORVO ORD		12/16/2019	ITG INC	4.000	461	XXX	
747525 10 3	QUALCOMM ORD		10/15/2019	ITG INC	11.000	855	XXX	
754907 10 3	RAYONIER REIT ORD		08/14/2019	ITG INC	36.000	947	XXX	
75606N 10 9	REALPAGE ORD		06/28/2019	JP MORGAN SECURITIES INC	23.000	1,353	XXX	
758750 10 3	REGAL BELOIT ORD		10/15/2019	ITG INC	12.000	866	XXX	
760759 10 0	REPUBLIC SERVICES ORD		03/19/2019	ITG INC	6.000	473	XXX	
77543R 10 2	ROKU CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	24.000	2,174	XXX	
783549 10 8	RYDER SYSTEM ORD		08/14/2019	ITG INC	15.000	706	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD		03/19/2019	ITG INC	15.000	3,709	XXX	
79466L 30 2	SALESFORCE.COM ORD		08/01/2019	GOLDMAN	22.060	2,027	XXX	
806407 10 2	HENRY SCHEIN ORD		02/07/2019	ITG INC	44.000	2,870	XXX	
806857 10 8	SCHLUMBERGER ORD		10/15/2019	VARIOUS	253.000	10,628	XXX	
816851 10 9	SEMPRA ENERGY ORD		12/16/2019	ITG INC	26.000	3,915	XXX	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD		03/19/2019	ITG INC	40.000	1,910	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		10/15/2019	ITG INC	21.000	3,121	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	18.000	965	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD		04/22/2019	ITG INC	420.000	2,570	XXX	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD		10/15/2019	ITG INC	24.000	1,212	XXX	
830566 10 5	SKECHERS USA CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	39.000	1,228	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
83088M 10 2	SKYWORKS SOLUTIONS ORD		10/15/2019	ITG INC	35.000	3,031	XXX	
83200N 10 3	SMARTSHEET CL A ORD		10/15/2019	ITG INC	22.000	895	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019	VARIOUS	11.400	562	XXX	
85207U 10 5	SPRINT ORD	C	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	170.000	1,117	XXX	
871503 10 8	SYMANTEC ORD		04/22/2019	ITG INC	103.000	2,487	XXX	
872307 10 3	TCF FINANCIAL ORD		08/01/2019	GOLDMAN	24.389	1,166	XXX	
876030 10 7	TAPESTRY ORD		10/15/2019	ITG INC	47.000	1,198	XXX	
87612G 10 1	TARGA RESOURCES ORD		07/01/2019	VARIOUS	1,100.000	42,897	XXX	
876664 10 3	TAUBMAN CNTR REIT ORD		08/14/2019	ITG INC	17.000	682	XXX	
87807B 10 7	TC ENERGY ORD	A	10/10/2019	RBC CAPITAL MARKETS	175.000	8,945	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		06/28/2019	JP MORGAN SECURITIES INC	30.000	912	XXX	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD		08/14/2019	ITG INC	13.000	983	XXX	
88339J 10 5	TRADE DESK CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	9.000	2,050	XXX	
887389 10 4	TIMKEN ORD		08/14/2019	ITG INC	20.000	799	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD		12/16/2019	ITG INC	9.000	1,226	XXX	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		08/14/2019	ITG INC	81.000	1,064	XXX	
90214J 10 1	2U ORD		06/28/2019	JP MORGAN SECURITIES INC	16.000	602	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD		08/14/2019	ITG INC	36.000	1,221	XXX	
904311 10 7	UNDER ARMOUR CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	56.000	1,420	XXX	
907818 10 8	UNION PACIFIC ORD		08/14/2019	ITG INC	15.000	2,454	XXX	
911363 10 9	UNITED RENTAL ORD		08/14/2019	ITG INC	8.000	844	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		03/19/2019	ITG INC	44.000	11,329	XXX	
918204 10 8	VF ORD		05/23/2019	VARIOUS	94.000	2,010	XXX	
91913Y 10 0	VALERO ENERGY ORD		12/16/2019	ITG INC	68.000	5,961	XXX	
92047W 10 1	VALVOLINE ORD		10/15/2019	ITG INC	57.000	1,249	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		10/15/2019	ITG INC	99.000	5,813	XXX	
92552V 10 0	VIASAT ORD		06/28/2019	JP MORGAN SECURITIES INC	16.000	1,293	XXX	
92826C 83 9	VISA CL A ORD		10/15/2019	ITG INC	80.000	14,241	XXX	
929740 10 8	WABTEC ORD		10/15/2019	VARIOUS	29.216	2,281	XXX	
931142 10 3	WALMART ORD		10/15/2019	ITG INC	65.000	6,921	XXX	
941848 10 3	WATERS ORD		12/16/2019	ITG INC	2.000	468	XXX	
94946T 10 6	WELLCARE HEALTH ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	12.000	3,421	XXX	
949746 10 1	WELLS FARGO ORD		03/19/2019	ITG INC	96.000	4,965	XXX	
95082P 10 5	WESCO INTL ORD		08/14/2019	ITG INC	13.000	552	XXX	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		02/28/2019	VARIOUS	2,325.625	80,168	XXX	
96145D 10 5	WESTROCK ORD		08/14/2019	ITG INC	34.000	1,133	XXX	
962166 10 4	WEYERHAEUSER REIT		03/19/2019	ITG INC	106.000	2,717	XXX	
980745 10 3	WOODWARD ORD		10/15/2019	ITG INC	16.000	1,710	XXX	
983793 10 0	XPO LOGISTICS ORD		03/19/2019	ITG INC	37.000	1,895	XXX	
98389B 10 0	XCEL ENERGY ORD		10/15/2019	ITG INC	28.000	1,773	XXX	
983919 10 1	XILINX ORD		04/22/2019	ITG INC	23.000	3,102	XXX	
98954M 10 1	ZILLOW GROUP CL A ORD		10/15/2019	ITG INC	17.000	526	XXX	
98980G 10 2	ZSCALER ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	1,150	XXX	
98986T 10 8	ZYNGA CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	255.000	1,563	XXX	
G0408V 10 2	AON CL A ORD	C	08/14/2019	ITG INC	21.000	3,950	XXX	
G1890L 10 7	CAPRI HOLDINGS LTD	D	12/16/2019	ITG INC	32.000	1,223	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
G3922B 10 7	GENPACT ORD		10/15/2019	ITG INC	52.000	2,014	XXX	
G4412G 10 1	HERBALIFE NUTRITION ORD		04/22/2019	ITG INC	33.000	1,657	XXX	
G4474Y 21 4	JANUS HENDERSON GROUP ORD	D	06/28/2019	JP MORGAN SECURITIES INC	49.000	1,049	XXX	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	D	06/28/2019	JP MORGAN SECURITIES INC	55.000	1,323	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	10/15/2019	ITG INC	15.000	1,769	XXX	
G54050 10 2	LAZARD CL A ORD	C	08/14/2019	ITG INC	32.000	1,030	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	06/28/2019	JP MORGAN SECURITIES INC	30.000	4,386	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	10/15/2019	ITG INC	14.000	1,226	XXX	
N59465 10 9	MYLAN ORD	C	12/16/2019	ITG INC	50.000	961	XXX	
P31076 10 5	COPA HOLDINGS CL A ORD	C	10/15/2019	ITG INC	9.000	905	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,342,024	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/14/2019	Not Available	1,487.059	51,843	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019	ITG INC	10.000	1,887	XXX	
9499999. Total - Common Stocks - Mutual Funds						53,730	XXX	0
9799997. Total - Common Stocks - Part 3						1,395,754	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						50,185	XXX	
9799999. Total - Common Stocks						1,445,939	XXX	0
9899999. Total - Preferred and Common Stocks						1,445,939	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						9,894,706	XXX	12,996

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36202C R2 1	G2 002305 - RMBS	..	12/01/2019.	Paydown		174	174	174	174				0		174		0	0	16	10/20/2026.
36202C UV 3	G2 002396 - RMBS	..	12/01/2019.	Paydown		329	329	329	329				0		329		0	0	21	03/20/2027.
36202C UW 1	G2 002397 - RMBS	..	12/01/2019.	Paydown		149	149	152	148		0		0		149		0	0	13	03/20/2027.
36210Y ZT 5	GN 506654 - RMBS	..	12/01/2019.	Paydown		1,172	1,172	1,144	1,164		8		8		1,172		(0)	(0)	80	04/15/2029.
36225B EA 2	GN 781029 - RMBS	..	12/01/2019.	Paydown		9,754	9,754	10,260	10,069		(316)		(316)		9,754			0	582	05/15/2029.
36241K MU 9	GN 782171 - RMBS	..	12/01/2019.	Paydown		23,748	23,748	23,978	23,945		(198)		(198)		23,748		0	0	1,381	11/15/2035.
38377R VK 8	GNR 10166F GP - CMO/RMBS	..	12/01/2019.	Paydown		21,942	21,942	23,159	22,605		(669)		(669)		21,942		0	0	653	04/20/2039.
912810 FD 5	UNITED STATES TREASURY	..	01/24/2019.	BNP Paribas		28,877	23,392	29,559	28,830	(1,854)	(33)		(1,888)		26,942		1,935	1,935	238	04/15/2028.
912810 FH 6	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		39,396	30,733	40,203	37,883	(1,876)	(18)		(1,893)		35,990		3,407	3,407	288	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		9,211	7,116	8,166	8,722	(1,132)	(2)		(1,133)		7,589		1,622	1,622	58	04/15/2032.
912810 FS 2	UNITED STATES TREASURY	..	01/11/2019.	GOLDMAN		38,384	35,626	34,788	38,278	(4,156)	(4)		(4,160)		34,117		4,266	4,266	354	01/15/2026.
912810 PS 1	UNITED STATES TREASURY	..	01/11/2019.	BARCLAYS CAPITAL INC.		27,900	25,045	23,602	26,915	(3,693)	1		(3,692)		23,224		4,676	4,676	296	01/15/2027.
912810 PV 4	UNITED STATES TREASURY	..	01/10/2019.	Citigroup (SSB)		32,197	30,145	32,181	32,984	(2,068)	(8)		(2,075)		30,909		1,288	1,288	258	01/15/2028.
912810 PZ 5	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		35,078	30,591	29,361	32,971	(4,265)	0		(4,265)		28,707		6,372	6,372	374	01/15/2029.
912810 QF 8	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC.		17,952	15,194	13,971	16,138	(2,226)	0		(2,226)		13,912		4,040	4,040	131	02/15/2040.
912810 QP 6	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		27,602	23,076	26,886	27,760	(1,677)	(4)		(1,681)		26,079		1,523	1,523	196	02/15/2041.
912810 QV 3	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC.		25,523	27,949	25,319	27,109	(1,664)	1		(1,664)		25,446		77	77	85	02/15/2042.
912810 RA 8	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		14,676	16,485	11,783	13,477	(1,177)	2		(1,174)		12,303		2,373	2,373	41	02/15/2043.
912810 RF 7	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		39,433	37,937	38,665	40,588	(2,239)	(2)		(2,242)		38,346		1,087	1,087	211	02/15/2044.
912810 RL 4	UNITED STATES TREASURY	..	01/08/2019.	NOMURA SECURITIES INTL INC.		29,290	32,189	28,674	30,739	(1,906)	1		(1,905)		28,834		455	455	96	02/15/2045.
912810 RR 1	UNITED STATES TREASURY	..	01/08/2019.	Bank of America		20,546	21,371	21,084	21,817	(755)	(0)		(755)		21,062		(515)	(515)	91	02/15/2046.
912810 RW 0	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		9,784	10,467	9,749	10,149	(383)	0		(383)		9,766		18	18	37	02/15/2047.
912810 SB 5	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		9,883	10,246	10,002	10,251	(249)			(249)		10,002		(119)	(119)	41	02/15/2048.
912828 2L 3	UNITED STATES TREASURY	..	01/08/2019.	BARCLAYS CAPITAL INC.		44,499	46,481	44,308	45,412	(1,020)	3		(1,017)		44,395		104	104	84	07/15/2027.
912828 3R 9	UNITED STATES TREASURY	..	01/10/2019.	GOLDMAN		29,512	30,723	29,266	29,967	(640)	2		(638)		29,329		183	183	75	01/15/2028.
912828 B2 5	UNITED STATES TREASURY	..	01/24/2019.	RBC CAPITAL MARKETS		64,161	64,860	61,965	65,467	(3,914)	(6)		(3,920)		61,548		2,613	2,613	214	01/15/2024.
912828 H4 5	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		46,376	47,978	45,577	47,270	(1,723)	4		(1,719)		45,550		825	825	60	01/15/2025.
912828 LA 6	UNITED STATES TREASURY	..	07/15/2019.	Maturity @ 100.00		20,366	20,366	19,604	20,920	(1,906)	(100)		(2,006)		18,914		1,452	1,452	379	07/15/2019.
912828 N7 1	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		52,190	53,168	52,560	54,565	(2,409)	(4)		(2,413)		52,152		38	38	161	01/15/2026.
912828 NM 8	UNITED STATES TREASURY	..	03/05/2019.	Citigroup (SSB)		58,392	57,618	58,520	59,407	(3,544)	(158)		(3,703)		55,705		2,687	2,687	461	07/15/2020.
912828 S5 0	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		49,834	52,693	49,303	51,906	(2,396)	3		(2,393)		49,513		321	321	32	07/15/2026.
912828 SA 9	UNITED STATES TREASURY	..	03/05/2019.	BNP Paribas		65,616	66,621	64,177	69,349	(6,236)	(10)		(6,245)		63,104		2,512	2,512	53	01/15/2022.
912828 V4 9	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC.		20,009	20,960	19,979	20,927	(939)	0		(938)		19,988		20	20	40	01/15/2027.
912828 VM 9	UNITED STATES TREASURY	..	03/05/2019.	BNP Paribas		64,284	64,793	61,261	65,177	(3,976)	1		(3,975)		61,202		3,083	3,083	156	07/15/2023.
912828 WU 0	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		66,904	69,129	64,424	68,897	(4,220)	2		(4,218)		64,679		2,225	2,225	43	07/15/2024.
0599999.	Total - Bonds - U.S. Government					1,045,142	1,030,217	1,014,134	1,062,309	(64,241)	(1,502)	0	(65,743)	0	996,575	0	48,567	48,567	7,299	XXX
Bonds - U.S. States, Territories and Possessions																				
956553 YD 7	WEST VIRGINIA ST	..	02/15/2019.	PERSHING DIV OF DLJ SEC LNDING		116,926	100,000	116,333	114,579		(323)		(323)		114,256		2,670	2,670	1,514	11/01/2024.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					116,926	100,000	116,333	114,579	0	(323)	0	(323)	0	114,256	0	2,670	2,670	1,514	XXX
Bonds - U.S. Political Subdivisions of States																				
919069 AW 4	VALDOSTA GA CITY SCH SYS	..	03/12/2019.	PERSHING DIV OF DLJ SEC LNDING		89,344	75,000	91,542	86,836		(302)		(302)		86,534		2,810	2,810	2,323	02/01/2027.

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
2499999.	Total - Bonds - U.S. Political Subdivisions of States					89,344	75,000	91,542	86,836	0	(302)	0	(302)	0	86,534	0	2,810	2,810	2,323	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
050589 NP 1	AUBURN UNIV ALA GEN FEE REV	..	02/11/2019.	PERSHING DIV OF DLJ SEC LNDING		267,118	250,000	264,260	263,096		(186)		(186)		262,910		4,208	4,208	2,000	06/01/2033.
20775Y CA 2	CONNECTICUT ST REVOLVING FD GEN REV	..	03/07/2019.	JP MORGAN SECURITIES LLC		292,450	250,000	288,253	284,381		(979)		(979)		283,402		9,048	9,048	6,597	03/01/2029.
3128MD XJ 7	FH G14981 - RMBS	..	07/01/2019.	VARIOUS		41,810	40,432	42,561	42,062		(252)		(252)		41,810		0	0	768	12/01/2028.
3128MJ RT 9	FH G08497 - RMBS	..	08/01/2019.	VARIOUS		812,702	827,072	811,449	811,455		1,247		1,247		812,702		0	0	14,761	06/01/2042.
3128MJ S4 3	FH G08538 - RMBS	..	08/01/2019.	VARIOUS		184,196	183,486	184,432	184,342		(146)		(146)		184,196			0	3,821	07/01/2043.
3128P8 FX 4	FH C91982 - RMBS	..	08/01/2019.	VARIOUS		281,342	280,453	281,592	281,511		(169)		(169)		281,342			0	5,853	03/01/2038.
3131XK FB 0	FH ZL3762 - RMBS	..	12/01/2019.	Paydown		29,603	29,603	29,044			579		579		29,603			0	269	09/01/2042.
3131XT N6 3	FH ZM0413 - RMBS	..	12/01/2019.	Paydown		4,391	4,391	4,543			(119)		(119)		4,391		0	0	29	11/01/2045.
31329K X3 3	FH ZA2498 - RMBS	..	12/01/2019.	Paydown		19,428	19,428	19,507			(54)		(54)		19,428			0	176	03/01/2038.
3132A4 7A 0	FH ZS4489 - RMBS	..	12/01/2019.	Paydown		54,361	54,361	53,334			1,032		1,032		54,361		0	0	371	06/01/2042.
3132A5 AY 1	FH ZS4523 - RMBS	..	12/01/2019.	Paydown		10,960	10,960	11,016			(38)		(38)		10,960			0	95	07/01/2043.
3132A7 UG 4	FH ZS6883 - RMBS	..	12/01/2019.	Paydown		4,277	4,277	4,502			(163)		(163)		4,277			0	45	12/01/2028.
3132HM LN 9	FH Q11233 - RMBS	..	08/01/2019.	VARIOUS		481,419	490,521	481,255	480,667		752		752		481,419			0	9,352	09/01/2042.
3132QU AK 9	FH Q37209 - RMBS	..	09/01/2019.	VARIOUS		79,361	77,363	80,040	79,852		(491)		(491)		79,361		0	0	1,820	11/01/2045.
3136A5 YC 4	FNR 1230M ED - CMO/RMBS	..	12/01/2019.	Paydown		19,535	19,535	19,937	19,773		(240)		(240)		19,535		(0)	(0)	485	04/25/2031.
3136A8 UN 8	FNR 1299C EC - CMO/RMBS	..	12/01/2019.	Paydown		23,610	23,610	24,112	23,872		(264)		(264)		23,610		0	0	452	02/25/2041.
3136AE LE 5	FNR 1358B KJ - CMO/RMBS	..	12/01/2019.	Paydown		16,166	16,166	16,474	16,384		(219)		(219)		16,166			0	456	02/25/2043.
3137A5 SG 0	FHR 3786F HE - CMO/RMBS	..	12/01/2019.	Paydown		25,269	25,269	26,197	25,527		(264)		(264)		25,269			0	602	03/15/2038.
3137AM K7 1	FHR 4020E EJ - CMO/RMBS	..	12/01/2019.	Paydown		13,853	13,853	14,632	14,462		(618)		(618)		13,853			0	503	02/15/2042.
3138LV H4 8	FN AO4750 - RMBS	..	12/01/2019.	Paydown		97,990	97,990	96,651	96,609		1,382		1,382		97,990			0	1,270	10/01/2027.
3138WB BF 1	FN AS1837 - RMBS	..	12/01/2019.	Paydown		37,454	37,454	39,181	39,483		(2,047)		(2,047)		37,454		0	0	1,700	02/01/2044.
31403D YB 9	FN 746006 - RMBS	..	12/01/2019.	Paydown		1,417	1,417	1,468	1,526		(109)		(109)		1,417		(0)	(0)	112	12/01/2033.
31407P CV 8	FN 836284 - RMBS	..	12/01/2019.	Paydown		1,635	1,635	1,594	1,567		68		68		1,635			0	166	10/01/2035.
3140F1 YB 2	FN BC6105 - RMBS	..	12/01/2019.	Paydown		68,744	68,744	68,869	68,861		(118)		(118)		68,744		0	0	1,439	06/01/2046.
3140Q9 NW 9	FN CA2204 - RMBS	..	12/01/2019.	Paydown		231,848	231,848	241,049			(9,201)		(9,201)		231,848			0	4,832	08/01/2048.
3140X4 H2 5	FN FM1148 - RMBS	..	12/01/2019.	Paydown		25,484	25,484	26,161			(677)		(677)		25,484		(0)	(0)	229	12/01/2048.
31410L UV 2	FN 890796 - RMBS	..	12/01/2019.	Paydown		22,376	22,376	22,886	22,896		(519)		(519)		22,376		(0)	(0)	506	12/01/2045.
407287 MG 3	HAMILTON CNTY OHIO SALES TAX	..	02/14/2019.	PNC CAPITAL MKTS		80,276	75,000	84,522	82,576		(117)		(117)		82,459		(2,183)	(2,183)	650	12/01/2032.
45470R DS 2	INDIANA FIN AUTH HWY REV	..	02/14/2019.	FIRST TENNESSEE CAPITAL MARKET.		58,511	50,000	60,251	59,103		(122)		(122)		58,981		(470)	(470)	542	06/01/2035.
454898 QY 6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV	..	02/07/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		118,125	100,000	96,829	97,201		7		7		97,208		20,918	20,918	3,419	01/01/2042.
590545 WC 9	MESA ARIZ UTIL SYS REV	..	02/14/2019.	PERSHING DIV OF DLJ SEC LNDING		108,559	100,000	106,442	105,296		(85)		(85)		105,211		3,348	3,348	2,533	07/01/2031.
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV	..	02/01/2019.	VARIOUS					219,652		(26)		(26)					0		10/01/2034.
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV	..	02/14/2019.	UBS FINANCIAL SERVICES INC		54,896	50,000	54,107	52,929		(51)		(51)		52,878		2,017	2,017	958	10/01/2038.
709224 KW 8	PENNSYLVANIA ST TPK COMMN TPK REV	..	01/25/2019.	UBS FINANCIAL SERVICES INC		109,112	100,000	111,067	110,099		(100)		(100)		109,999		(887)	(887)	806	12/01/2040.
83756C FR 1	SOUTH DAKOTA HSG DEV AUTH	..	09/01/2019.	Call @ 100.00		10,000	10,000	10,737	10,401		(35)		(35)		10,367		(367)	(367)	112	11/01/2044.
880558 HN 4	TENNESSEE ST SCH BD AUTH	..	03/07/2019.	JANNEY MONTGOMERY SCOTT INC		117,636	100,000	117,014	115,458		(396)		(396)		115,062		2,574	2,574	1,806	11/01/2029.
882806 AU 6	TEXAS TECH UNIV REVS IAM COML PAPER NTS	..	02/15/2019.	Call @ 100.00		250,000	250,000	276,183	250,417		(417)		(417)		250,000			0	6,250	02/15/2025.
924166 DG 3	VERMONT EDL & HEALTH BLDGS FING AGY REV	..	11/01/2019.	Call @ 100.00		400,000	400,000	394,684	395,537		111		111		395,648		4,352	4,352	20,000	11/01/2038.

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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
92778V EU 8	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		02/15/2019.	RBC CAPITAL MARKETS		98,833	100,000	96,302	96,673		68		68		96,740		2,093	2,093	1,504	02/01/2025.
95639D LP 3	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV		02/15/2019.	UBS FINANCIAL SERVICES INC.		117,481	100,000	115,828	114,318		(281)		(281)		114,037		3,444	3,444	3,181	07/01/2026.
95639R HC 6	WEST VA HIGHER ED POL COMMN REV		02/15/2019.	RBC CAPITAL MARKETS		118,777	100,000	117,308	115,816		(273)		(273)		115,543		3,234	3,234	1,931	04/01/2026.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,791,003	4,642,727	4,796,272	4,583,801	0	(13,533)	0	(13,533)	0	4,739,673	0	51,330	51,330	102,399	XXX
Bonds - Industrial and Miscellaneous																				
12624P AE 5	COMM 12CRE3 A3 - CMBS	C	07/01/2019.	Paydown		350	350	344	345		5		5		350			0	12	10/17/2045.
126650 BW 9	CVS CAREMARK CORP		08/12/2019.	Not Available		103,332	100,000	98,684	99,636		92		92		99,728		3,604	3,604	3,094	05/15/2021.
161571 HF 4	CHAIT 165 A - ABS		07/15/2019.	VARIOUS		50,000	50,000	49,986	49,999		2		2		50,000			0	370	07/15/2021.
23305Y AD 1	DBUBS 11LC3 A4 - CMBS		12/01/2019.	Paydown		10,303	10,303	10,405	10,320		(18)		(18)		10,303			0	307	08/12/2044.
291011 BA 1	EMERSON ELECTRIC CO		04/15/2019.	Maturity @ 100.00		200,000	200,000	216,552	200,680		(680)		(680)		200,000			0	5,000	04/15/2019.
29366A AA 2	ELL 1 A1 - ABS		12/01/2019.	Paydown		27,425	27,425	27,420	27,424		1		1		27,425			0	1,163	09/01/2023.
34530N AA 5	FORDR 14REV2 A - ABS		10/15/2019.	Paydown		75,000	75,000	76,447	75,362		(362)		(362)		75,000			0	1,444	04/15/2026.
36252R AJ 8	GSMS 14GC18 A3 - CMBS		04/01/2019.	Paydown		13,071	13,071	13,364	13,352		(281)		(281)		13,071			0	79	01/11/2047.
38014B AC 3	GMALT 181 A2B - ABS		10/01/2019.	VARIOUS		154,924	154,924	154,924	154,924				0		154,924			0	1,890	04/20/2020.
44930U AE 6	HART 16A A4 - ABS		12/15/2019.	Paydown		49,471	49,471	49,464	49,469		2		2		49,471		0	0	711	05/16/2022.
50076Q AZ 9	KRAFT FOODS GROUP INC		09/20/2019.	Not Available		51,331	50,000	48,963	49,544		93		93		49,637		1,693	1,693	1,410	06/06/2022.
585055 AW 6	MEDTRONIC INC	C	03/01/2019.	Adjustment		162,978	150,000	153,447	153,116		(15)		(15)		153,100		9,878	9,878	3,300	03/15/2042.
585055 BC 9	MEDTRONIC INC	C	07/02/2019.	Not Available		103,120	100,000	99,806	99,892		10		10		99,902		3,218	3,218	5,991	03/15/2024.
82653E AA 5	SRFC 191 A - ABS		12/20/2019.	Paydown		34,593	34,593	34,593			1		1		34,593		(0)	(0)	420	01/22/2036.
89237K AE 3	TAOT 16A A4 - ABS		12/15/2019.	Paydown		113,457	113,457	111,821	112,619		839		839		113,457		0	0	1,189	09/15/2021.
92343V BR 4	VERIZON COMMUNICATIONS INC		02/28/2019.	Unknown		108,822	100,000	99,676	99,827		5		5		99,832		8,990	8,990	4,664	09/15/2023.
92348R AB 4	VZOT 173 A1B - ABS		12/20/2019.	Paydown		16,099	16,099	16,099	16,099				0		16,099			0	402	04/20/2022.
94948Q AF 7	WELLESLEY COLLEGE		07/01/2019.	Maturity @ 100.00		100,000	100,000	99,746	99,899		101		101		100,000			0	2,421	07/01/2019.
98389B AM 2	XCEL ENERGY INC		12/23/2019.	Call @ 100.00		125,000	125,000	128,505	125,434		(434)		(434)		125,000			0	6,495	05/15/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,499,275	1,469,692	1,490,247	1,437,940	0	(641)	0	(641)	0	1,471,891	0	27,383	27,383	40,362	XXX
8399997.	Total - Bonds - Part 4					7,541,690	7,317,636	7,508,528	7,285,465	(64,241)	(16,302)	0	(80,542)	0	7,408,929	0	132,760	132,760	153,897	XXX
8399998.	Total - Bonds - Summary Item from Part 5					400	196						0				400	400		XXX
8399999.	Total - Bonds					7,542,089	7,317,832	7,508,528	7,285,465	(64,241)	(16,302)	0	(80,542)	0	7,408,929	0	133,160	133,160	153,897	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055 10 2	AFLAC ORD		04/01/2019.	Adjustment			XXX						0					0	22	XXX
002824 10 0	ABBOTT LABORATORIES ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	63.000	5,298	XXX	2,354	4,557	(2,203)			(2,203)		2,354		2,944	2,944	40	XXX
003654 10 0	ABIOMED ORD		03/19/2019.	ITG INC.	13.000	4,405	XXX	5,136	4,226	911			911		5,136		(731)	(731)		XXX
00507V 10 9	ACTIVISION BLIZZARD ORD		04/22/2019.	ITG INC.	51.000	2,310	XXX	3,960	2,375	1,585			1,585		3,960		(1,650)	(1,650)	19	XXX
008252 10 8	AFFILIATED MANAGERS GROUP ORD		10/15/2019.	ITG INC.	16.000	1,218	XXX	2,100	1,559	541			541		2,100		(882)	(882)	15	XXX
00846U 10 1	AGILENT TECHNOLOGIES ORD		08/14/2019.	ITG INC.	14.000	920	XXX	1,140					0		1,140		(221)	(221)	5	XXX
015351 10 9	ALEXION PHARMACEUTICALS ORD		08/14/2019.	ITG INC.	7.000	756	XXX	914	682	233			233		914		(158)	(158)		XXX
016255 10 1	ALIGN TECHNOLOGY ORD		03/19/2019.	ITG INC.	18.000	4,661	XXX	6,138	3,770	2,368			2,368		6,138		(1,477)	(1,477)		XXX
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		06/28/2019.	JP MORGAN SECURITIES INC.	34.000	1,576	XXX	1,712	1,493	219			219		1,712		(136)	(136)	10	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
020002 10 1	ALLSTATE ORD		04/01/2019.	Adjustment			XXX						0					0	14	XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD		07/01/2019.	JP MORGAN SECURITIES INC	32.000	1,044	XXX	1,193	1,028	166			166		1,193		(150)	(150)	6	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD		04/01/2019.	Adjustment			XXX						0					0	29	XXX
025816 10 9	AMERICAN EXPRESS ORD		10/15/2019.	ITG INC	25.000	2,942	XXX	2,667	2,383	284			284		2,667		275	275	40	XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		06/28/2019.	JP MORGAN SECURITIES INC	39.000	2,078	XXX	2,099	1,537	562			562		2,099		(21)	(21)	25	XXX
03073E 10 5	AMERISOURCEBERGEN ORD		04/01/2019.	Adjustment			XXX						0					0	5	XXX
031100 10 0	AMETEK ORD		04/01/2019.	Adjustment			XXX						0					0	3	XXX
031162 10 0	AMGEN ORD		04/01/2019.	Adjustment			XXX						0					0	28	XXX
032511 10 7	ANADARKO PETROLEUM ORD		09/01/2019.	VARIOUS	104.000	7,520	XXX	5,790	4,559	1,231			1,231		5,790		1,729	1,729	62	XXX
032654 10 5	ANALOG DEVICES ORD		10/15/2019.	ITG INC	13.000	1,473	XXX	1,128	1,116	12			12		1,128		345	345	21	XXX
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT		03/14/2019.	VARIOUS	2,175.000	51,896	XXX	69,350	46,523	22,827			22,827		69,350		(17,454)	(17,454)	1,022	XXX
036752 10 3	ANTHEM ORD		04/22/2019.	ITG INC	7.000	1,700	XXX	1,954	1,838	116			116		1,954		(255)	(255)	11	XXX
03676B 10 2	ANTERO MIDSTREAM ORD		04/04/2019.	FRACTIONAL SHARES	0.405		XXX	5					0		5		(5)	(5)		XXX
037411 10 5	APACHE ORD		10/15/2019.	ITG INC	70.000	1,550	XXX	3,452	1,838	1,614			1,614		3,452		(1,902)	(1,902)	53	XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		04/01/2019.	Not Available	0.609	30	XXX	28	27	0			0		28		3	3		XXX
037833 10 0	APPLE ORD		06/28/2019.	JP MORGAN SECURITIES INC	20.000	3,959	XXX	4,538	3,155	1,383			1,383		4,538		(579)	(579)	30	XXX
038222 10 5	APPLIED MATERIAL ORD		04/01/2019.	Adjustment			XXX						0					0	5	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD		08/14/2019.	ITG INC	66.000	2,427	XXX	3,396	2,704	692			692		3,396		(969)	(969)	46	XXX
039653 10 0	ARCOSA ORD		10/15/2019.	ITG INC	14.000	467	XXX	460	388	73			73		460		7	7	3	XXX
04685W 10 3	ATHENAHEALTH ORD		02/11/2019.	Not Available	12.000	1,620	XXX	1,504	1,583	(79)			(79)		1,504		116	116		XXX
052769 10 6	AUTODESK ORD		12/16/2019.	ITG INC	2.000	369	XXX	286	257	29			29		286		83	83		XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD		10/15/2019.	ITG INC	15.000	2,462	XXX	2,252	1,967	285			285		2,252		210	210	47	XXX
054937 10 7	BB AND T ORD		12/09/2019.	Adjustment			XXX						0					0	8	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
064058 10 0	BANK OF NEW YORK MELLON ORD		06/28/2019.	JP MORGAN SECURITIES INC	54.000	2,384	XXX	2,821	2,542	279			279		2,821		(437)	(437)	30	XXX
075887 10 9	BECTON DICKINSON ORD		04/22/2019.	ITG INC	9.000	2,026	XXX	2,255	2,028	227			227		2,255		(229)	(229)	7	XXX
081437 10 5	BEMIS ORD	C	06/11/2019.	VARIOUS	27.000	1,248	XXX	1,248	1,239	9			9		1,248			0	17	XXX
084423 10 2	WR BERKLEY ORD		04/03/2019.	VARIOUS			XXX		(1,035)	(76)			(76)					0		XXX
09062X 10 3	BIOGEN ORD		04/22/2019.	ITG INC	7.000	1,609	XXX	2,412	2,106	306			306		2,412		(803)	(803)		XXX
09247X 10 1	BLACKROCK ORD		08/14/2019.	ITG INC	6.000	2,477	XXX	2,758	2,357	401			401		2,758		(281)	(281)	59	XXX
093671 10 5	H&R BLOCK ORD		04/01/2019.	Adjustment			XXX						0					0	2	XXX
097023 10 5	BOEING ORD		04/01/2019.	Adjustment			XXX						0					0	13	XXX
09857L 10 8	BOOKING HOLDINGS ORD		12/16/2019.	ITG INC	2.000	3,841	XXX	3,741	3,445	296			296		3,741		100	100		XXX
101137 10 7	BOSTON SCIENTIFIC ORD		04/22/2019.	ITG INC	54.000	1,883	XXX	2,021	1,908	112			112		2,021		(138)	(138)		XXX
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD.	C	04/01/2019.	Adjustment			XXX						0					0	50	XXX
11135F 10 1	BROADCOM ORD		04/22/2019.	ITG INC	10.000	3,153	XXX	2,447	2,543	(96)			(96)		2,447		706	706	27	XXX
115637 20 9	BROWN FORMAN CL B ORD		04/01/2019.	Adjustment			XXX						0					0	1	XXX
118230 10 1	BUCKEYE PARTNERS UNT		09/16/2019.	VARIOUS	2,850.000	115,206	XXX	125,642	82,622	43,021			43,021		125,642		(10,436)	(10,436)	5,100	XXX
12508E 10 1	CDK GLOBAL ORD		08/14/2019.	ITG INC	26.000	1,134	XXX	1,516	1,245	271			271		1,516		(382)	(382)	9	XXX
125523 10 0	CIGNA ORD		04/10/2019.	ITG INC	50.000	8,623	XXX	10,703	9,496	1,207			1,207		10,703		(2,080)	(2,080)	2	XXX
12572Q 10 5	CME GROUP CL A ORD		10/15/2019.	ITG INC	8.000	1,704	XXX	1,449	1,505	(56)			(56)		1,449		254	254	32	XXX
126408 10 3	CSX ORD		08/14/2019.	ITG INC	42.000	2,715	XXX	3,134	2,609	525			525		3,134		(419)	(419)	20	XXX

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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
126650 10 0	CVS HEALTH ORD		03/19/2019.	ITG INC	94.001	5,383	XXX	7,545	6,159	1,387			1,387		7,545		(2,162)	(2,162)	47	XXX
14040H 10 5	CAPITAL ONE FINANCIAL ORD		08/14/2019.	ITG INC	20.000	1,677	XXX	1,920	1,512	408			408		1,920		(244)	(244)	24	XXX
143658 30 0	CARNIVAL ORD		04/01/2019.	Adjustment			XXX						0					0	1	XXX
149123 10 1	CATERPILLAR ORD		04/22/2019.	ITG INC	14.000	1,989	XXX	2,093	1,779	314			314		2,093		(104)	(104)	24	XXX
151020 10 4	CELGENE ORD		11/21/2019.	VARIOUS	193.000	20,537	XXX	11,679	12,369	(690)			(690)		11,679		8,858	8,858		XXX
15135B 10 1	CENTENE ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	787	XXX	1,073	(5,189)	(216)			(216)		1,073		(286)	(286)		XXX
156700 10 6	CENTURYLINK ORD		03/19/2019.	ITG INC	174.000	2,076	XXX	3,661	2,636	1,025			1,025		3,661		(1,585)	(1,585)	44	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		06/28/2019.	JP MORGAN SECURITIES INC	8.000	3,162	XXX	1,482	2,280	(797)			(797)		1,482		1,679	1,679		XXX
166764 10 0	CHEVRON ORD		04/01/2019.	Adjustment			XXX						0					0	45	XXX
172908 10 5	CINTAS ORD		04/01/2019.	Adjustment			XXX						0					0	32	XXX
172967 42 4	CITIGROUP ORD		06/28/2019.	VARIOUS	95.000	6,589	XXX	3,697	4,946	(1,249)			(1,249)		3,697		2,892	2,892	49	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		06/28/2019.	JP MORGAN SECURITIES INC	26.000	1,648	XXX	1,923	1,650	273			273		1,923		(275)	(275)	11	XXX
194162 10 3	COLGATE PALMOLIVE ORD		10/15/2019.	ITG INC	31.000	2,122	XXX	2,026	1,845	180			180		2,026		96	96	40	XXX
20030N 10 1	COMCAST CL A ORD		08/14/2019.	ITG INC	91.000	3,858	XXX	1,931	3,099	(1,168)			(1,168)		1,931		1,928	1,928	56	XXX
200340 10 7	COMERICA ORD		08/14/2019.	ITG INC	32.000	1,916	XXX	2,942	2,198	744			744		2,942		(1,026)	(1,026)	65	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/02/2019.	Not Available	1.450	91	XXX	86					0		86		5	5	2	XXX
20337X 10 9	COMMSCOPE HOLDING ORD		10/15/2019.	ITG INC	56.000	632	XXX	1,523	918	605			605		1,523		(890)	(890)		XXX
205887 10 2	CONAGRA BRANDS ORD		04/01/2019.	ITG INC	108.000	2,459	XXX	3,818	2,307	1,511			1,511		3,818		(1,359)	(1,359)	23	XXX
20605P 10 1	CONCHO RESOURCES ORD		08/14/2019.	ITG INC	40.000	3,861	XXX	6,399	4,112	2,287			2,287		6,399		(2,537)	(2,537)	8	XXX
20825C 10 4	CONOCOPHILLIPS ORD		04/22/2019.	ITG INC	32.000	2,138	XXX	2,541	1,995	546			546		2,541		(403)	(403)	24	XXX
21036P 10 8	CONSTELLATION BRANDS CL A ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	1,575	XXX	1,724	1,287	438			438		1,724		(149)	(149)	12	XXX
219350 10 5	CORNING ORD		06/28/2019.	JP MORGAN SECURITIES INC	38.000	1,263	XXX	1,302	1,148	154			154		1,302		(39)	(39)	15	XXX
22052L 10 4	CORTEVA ORD		07/01/2019.	Adjustment	0.667	17	XXX	27					0		27		(10)	(10)		XXX
22160K 10 5	COSTCO WHOLESALE ORD		04/22/2019.	ITG INC	5.000	1,214	XXX	1,121	1,019	102			102		1,121		94	94	7	XXX
222070 20 3	COTY CL A ORD	C	05/02/2019.	Not Available	30.000	350	XXX	344					0		344		5	5		XXX
231021 10 6	CUMMINS ORD		04/01/2019.	Adjustment			XXX						0					0	19	XXX
23355L 10 6	DXC TECHNOLOGY ORD		03/19/2019.	ITG INC	51.000	3,390	XXX	4,573	2,712	1,861			1,861		4,573		(1,183)	(1,183)	10	XXX
244199 10 5	DEERE ORD		08/14/2019.	ITG INC	13.000	1,860	XXX	1,956	1,939	17			17		1,956		(96)	(96)	30	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD		01/29/2019.	Not Available	0.224	10	XXX	12	10	2			2		12		(1)	(1)		XXX
247361 70 2	Delta Air Lines, Inc.		10/15/2019.	ITG INC	16.000	859	XXX	814	798	16			16		814		45	45	31	XXX
25179M 10 3	DEVON ENERGY ORD		08/14/2019.	ITG INC	44.000	978	XXX	1,513	992	521			521		1,513		(535)	(535)	7	XXX
254687 10 6	WALT DISNEY ORD		04/22/2019.	VARIOUS	86.609	11,321	XXX	9,528					0		9,528		1,793	1,793	1	XXX
25470F 30 2	DISCOVERY SRS C ORD		03/19/2019.	ITG INC	71.000	1,845	XXX	2,115	1,639	476			476		2,115		(270)	(270)		XXX
25470M 10 9	DISH NETWORK CL A ORD		09/11/2019.	CORPORATE ACTION	0.529	19	XXX	19					0		19		0	0		XXX
256677 10 5	DOLLAR GENERAL ORD		10/15/2019.	ITG INC	11.000	1,783	XXX	1,156	1,189	(33)			(33)		1,156		627	627	14	XXX
25746U 10 9	DOMINION ENERGY ORD		01/02/2019.	Not Available	0.429	32	XXX	31	31	1			1		31		0	0		XXX
260557 10 3	DOW ORD		04/02/2019.	Not Available	0.667	38	XXX	44					0		44		(6)	(6)		XXX
26078J 10 0	DUPONT DE NEMOURS ORD		05/01/2019.	VARIOUS	569.000	25,620	XXX	25,620	30,430	(4,810)			(4,810)		25,620			0	216	XXX
26441C 20 4	DUKE ENERGY ORD		04/01/2019.	Adjustment			XXX						0					0	3	XXX
26483E 10 0	DUN & BRADSTREET ORD		02/08/2019.	Not Available	5.000	725	XXX	372	714	(342)			(342)		372		353	353		XXX

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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
26614N 10 2	DUPONT DE NEMOURS ORD	..	07/01/2019.	Not Available	0.667	49	XXX	64					0		64		(14)	(14)		XXX
26875P 10 1	EOG RESOURCES ORD	..	03/19/2019.	ITG INC	76.000	7,048	XXX	10,059	6,628	3,431			3,431		10,059		(3,011)	(3,011)	17	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT	..	04/01/2019.	RBC CAPITAL MARKETS	375.000	14,472	XXX	27,964	16,219	11,745			11,745		27,964		(13,492)	(13,492)	424	XXX
27579R 10 4	EAST WEST BANCORP ORD	..	10/15/2019.	ITG INC	43.000	1,885	XXX	2,613	1,872	741			741		2,613		(728)	(728)	34	XXX
278642 10 3	EBAY ORD	..	10/15/2019.	ITG INC	68.000	2,640	XXX	2,264	1,909	355			355		2,264		376	376	29	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD	..	03/14/2019.	Not Available	0.121	4	XXX	3					0		3		1	1		XXX
285512 10 9	ELECTRONIC ARTS ORD	..	08/14/2019.	ITG INC	13.000	1,143	XXX	1,424	1,026	398			398		1,424		(281)	(281)		XXX
291011 10 4	EMERSON ELECTRIC ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	27.000	1,801	XXX	2,052	1,613	438			438		2,052		(250)	(250)	33	XXX
292505 10 4	ENCANA ORD	A	06/04/2019.	VARIOUS	0.976		XXX	10					0		10		(10)	(10)		XXX
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT	..	01/25/2019.	MERGER	3,950.000	48,559	XXX	61,006	43,490	17,516			17,516		61,006		(12,446)	(12,446)	1,541	XXX
294429 10 5	EQUIFAX ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD	..	10/16/2019.	VARIOUS			XXX		(2,428)	48			48					0		XXX
30231G 10 2	EXXON MOBIL ORD	..	04/01/2019.	Adjustment			XXX						0					0	95	XXX
302491 30 3	FMC ORD	..	03/01/2019.	VARIOUS	18.000	771	XXX	771	1,331	(560)			(560)		771			0	7	XXX
311900 10 4	FASTENAL ORD	..	05/23/2019.	VARIOUS			XXX		(2,615)	1,261			1,261					0		XXX
31428X 10 6	FEDEX ORD	..	03/19/2019.	ITG INC	31.000	5,638	XXX	7,123	5,001	2,121			2,121		7,123		(1,485)	(1,485)	40	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD	..	08/01/2019.	Adjustment	0.800	105	XXX	26					0		26		78	78	1	XXX
32008D 10 6	FIRST DATA CL A ORD	..	07/29/2019.	VARIOUS	160.000	3,808	XXX	3,808	2,706	1,102			1,102		3,808			0		XXX
337738 10 8	FISERV ORD	..	12/16/2019.	VARIOUS	20.480	2,380	XXX	1,654	1,505	149			149		1,654		725	725		XXX
345370 86 0	FORD MOTOR ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
35137L 10 5	FOX CL A ORD	..	04/01/2019.	VARIOUS	0.667	27	XXX	27					0		27		(0)	(0)		XXX
35137L 20 4	FOX CL B ORD	..	04/01/2019.	VARIOUS	0.667	26	XXX	26					0		26		(0)	(0)		XXX
366505 10 5	GARRETT MOTION ORD	C	06/28/2019.	JP MORGAN SECURITIES INC	30.000	461	XXX	309	370	(61)			(61)		309		151	151		XXX
369604 10 3	GENERAL ELECTRIC ORD	..	04/22/2019.	VARIOUS	2,059.000	27,111	XXX	27,702	14,398	11,257			11,257		27,702		(591)	(591)	21	XXX
37045V 10 0	GENERAL MOTORS ORD	..	12/16/2019.	ITG INC	46.000	1,660	XXX	1,502	1,539	(36)			(36)		1,502		158	158	70	XXX
371559 10 5	GENESEE & WYOMING CL A ORD	..	12/30/2019.	CORPORATE ACTION	18.000	2,016	XXX	1,590	1,332	258			258		1,590		426	426		XXX
375558 10 3	GILEAD SCIENCES ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
37940X 10 2	GLOBAL PAYMENTS ORD	..	09/17/2019.	CORPORATE ACTION	0.594	96	XXX	74					0		74		22	22		XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	19.000	3,888	XXX	4,240	3,174	1,066			1,066		4,240		(353)	(353)	40	XXX
384802 10 4	WW GRAINGER ORD	..	04/01/2019.	Adjustment			XXX						0					0	12	XXX
400110 10 2	GRUBHUB ORD	..	03/19/2019.	ITG INC	27.000	1,936	XXX	3,468	2,074	1,395			1,395		3,468		(1,533)	(1,533)		XXX
40412C 10 1	HCA HEALTHCARE ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	14.000	1,892	XXX	1,954	1,742	212			212		1,954		(62)	(62)	11	XXX
40434L 10 5	HP ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	80.000	1,663	XXX	1,998	1,637	362			362		1,998		(335)	(335)	38	XXX
406216 10 1	HALLIBURTON ORD	..	07/01/2019.	VARIOUS	175.000	4,756	XXX	7,246	4,652	2,595			2,595		7,246		(2,490)	(2,490)	43	XXX
427866 10 8	HERSHEY FOODS ORD	..	04/01/2019.	Adjustment			XXX						0					0	12	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD	..	08/14/2019.	ITG INC	92.000	1,186	XXX	1,444	1,215	229			229		1,444		(258)	(258)	35	XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD	..	08/14/2019.	ITG INC	12.000	1,101	XXX	921	862	59			59		921		180	180	5	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	34.000	5,936	XXX	3,794	4,492	(698)			(698)		3,794		2,142	2,142	56	XXX
444859 10 2	HUMANA ORD	..	04/22/2019.	ITG INC	11.000	2,670	XXX	3,162					0		3,162		(492)	(492)	6	XXX
452327 10 9	ILLUMINA ORD	..	08/14/2019.	ITG INC	4.000	1,144	XXX	1,295	1,200	95			95		1,295		(151)	(151)		XXX
458140 10 0	INTEL ORD	..	04/01/2019.	Adjustment			XXX						0					0	26	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD	..	10/15/2019.	ITG INC	24.000	2,241	XXX	1,825	1,808	17			17		1,825		416	416	20	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 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
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		04/01/2019	Adjustment			XXX						0					0	62	XXX
460146 10 3	INTERNATIONAL PAPER ORD		04/01/2019	Adjustment			XXX						0					0	2	XXX
46120E 60 2	INTUITIVE SURGICAL ORD		04/22/2019	ITG INC	5.000	2,457	XXX	2,656	2,395	262			262		2,656		(200)	(200)		XXX
478160 10 4	JOHNSON & JOHNSON ORD		04/01/2019	Adjustment			XXX						0					0	55	XXX
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019	VARIOUS	40.000	2,293	XXX	2,293	1,909	384			384		2,293			0	42	XXX
485170 30 2	KANSAS CITY SOUTHERN ORD		04/01/2019	Adjustment			XXX						0					0	2	XXX
487836 10 8	KELLOGG ORD		04/01/2019	Adjustment			XXX						0					0	17	XXX
49456B 10 1	KINDER MORGAN CL P ORD		08/14/2019	VARIOUS	66.000	1,345	XXX	1,226	1,015	211			211		1,226		118	118	45	XXX
500754 10 6	KRAFT HEINZ ORD		03/19/2019	ITG INC	112.000	3,587	XXX	6,319	4,820	1,498			1,498		6,319		(2,732)	(2,732)	45	XXX
501044 10 1	KROGER ORD		06/28/2019	JP MORGAN SECURITIES INC	96.000	2,084	XXX	2,681	2,640	41			41		2,681		(597)	(597)	27	XXX
502413 10 7	L3 TECHNOLOGIES ORD		06/29/2019	VARIOUS	10.000	726	XXX	726	1,737	(1,011)			(1,011)		726			0	17	XXX
517834 10 7	LAS VEGAS SANDS ORD		08/14/2019	ITG INC	16.000	831	XXX	933	833	100			100		933		(102)	(102)	25	XXX
518439 10 4	ESTEE LAUDER CL A ORD		10/15/2019	ITG INC	8.000	1,532	XXX	1,123	1,041	82			82		1,123		409	409	10	XXX
532457 10 8	ELI LILLY ORD		03/11/2019	VARIOUS	10.000	1,155	XXX	1,155	1,157	(3)			(3)		1,155			0	6	XXX
548661 10 7	LOWE'S COMPANIES ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	1,514	XXX	1,638	1,385	252			252		1,638		(124)	(124)	14	XXX
55336V 10 0	MPLX COM UNT		03/01/2019	UBS SECURITIES LLC	600.000	19,791	XXX	19,866	18,180	1,686			1,686		19,866		(75)	(75)	389	XXX
55616P 10 4	MACYS ORD		10/15/2019	ITG INC	66.000	1,034	XXX	2,182	1,965	216			216		2,182		(1,148)	(1,148)	100	XXX
565849 10 6	MARATHON OIL ORD		10/15/2019	ITG INC	142.000	1,681	XXX	3,257	2,036	1,221			1,221		3,257		(1,577)	(1,577)	21	XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019	Adjustment			XXX		2,113	(226)			(226)					0		XXX
571748 10 2	MARSH & MCLENNAN ORD		06/28/2019	JP MORGAN SECURITIES INC	56.000	5,586	XXX	2,609	4,466	(1,857)			(1,857)		2,609		2,977	2,977	46	XXX
580135 10 1	MCDONALD'S ORD		04/01/2019	Adjustment			XXX						0					0	21	XXX
58155Q 10 3	MCKESSON ORD		04/01/2019	Adjustment			XXX						0					0	1	XXX
59156R 10 8	METLIFE ORD		04/01/2019	Adjustment			XXX						0					0	11	XXX
594837 30 4	MICRO FOCUS INTERNATIONAL ADR	C	03/01/2019	Adjustment		(0)	XXX						0				(0)	(0)		XXX
594918 10 4	MICROSOFT ORD		04/01/2019	Adjustment			XXX						0					0	72	XXX
595017 10 4	MICROCHIP TECHNOLOGY ORD		04/01/2019	Adjustment			XXX						0					0	13	XXX
595112 10 3	MICRON TECHNOLOGY ORD		06/28/2019	JP MORGAN SECURITIES INC	44.000	1,698	XXX	1,860	1,396	464			464		1,860		(162)	(162)		XXX
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD		04/22/2019	ITG INC	62.000	3,106	XXX	2,652	2,482	170			170		2,652		454	454	32	XXX
615369 10 5	MOODYS ORD		04/01/2019	Adjustment			XXX						0					0	7	XXX
651290 10 8	NEWFIELD EXPLORATION ORD	C	02/20/2019	VARIOUS	58.000	1,632	XXX	1,632	850	781			781		1,632			0		XXX
654106 10 3	NIKE CL B ORD		12/16/2019	ITG INC	16.000	1,583	XXX	1,287	1,186	101			101		1,287		296	296	16	XXX
655844 10 8	NORFOLK SOUTHERN ORD		04/22/2019	ITG INC	15.000	3,020	XXX	2,726	2,243	482			482		2,726		295	295	23	XXX
666807 10 2	NORTHROP GRUMMAN ORD		03/19/2019	ITG INC	29.000	7,909	XXX	9,112	7,102	2,010			2,010		9,112		(1,203)	(1,203)	35	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019	VARIOUS	83.000	1,422	XXX	1,422	1,098	324			324		1,422			0		XXX
67066G 10 4	NVIDIA ORD		04/01/2019	Adjustment			XXX						0					0	1	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		08/08/2019	VARIOUS	88.555	5,567	XXX	7,283	5,436	1,847			1,847		7,283		(1,716)	(1,716)	139	XXX
69331C 10 8	PG&E ORD		01/15/2019	ITG INC	151.000	985	XXX	7,054	3,586	3,468			3,468		7,054		(6,069)	(6,069)		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		12/16/2019	ITG INC	4.000	637	XXX	324	468	(143)			(143)		324		312	312	17	XXX
693506 10 7	PPG INDUSTRIES ORD		04/01/2019	Adjustment			XXX						0					0	10	XXX
693656 10 0	PVH ORD		04/01/2019	Adjustment			XXX						0					0	0	XXX
69370C 10 0	PTC ORD		08/14/2019	ITG INC	10.000	637	XXX	993	829	164			164		993		(355)	(355)		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
701094 10 4	PARKER HANNIFIN ORD	..	12/16/2019.	VARIOUS	28.000	5,080	XXX	1,843	4,176	(2,333)			(2,333)		1,843		3,237	3,237	65	XXX
701877 10 2	PARSLEY ENERGY CL A ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	1,388	XXX	2,242	1,167	1,075			1,075		2,242		(854)	(854)		XXX
715347 10 0	PERSPECTA ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
717081 10 3	PFIZER ORD	..	04/01/2019.	Adjustment			XXX						0					0	59	XXX
718546 10 4	PHILLIPS 66 ORD	..	03/19/2019.	ITG INC.	49.000	4,883	XXX	5,767	4,221	1,545			1,545		5,767		(884)	(884)	39	XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	19.000	1,919	XXX	2,013	1,549	464			464		2,013		(94)	(94)	38	XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD	..	04/01/2019.	Adjustment			XXX						0					0	21	XXX
747525 10 3	QUALCOMM ORD	..	04/01/2019.	ITG INC.	90.000	5,142	XXX	6,313	5,122	1,191			1,191		6,313		(1,171)	(1,171)	56	XXX
755111 50 7	RAYTHEON ORD	..	08/14/2019.	ITG INC.	13.000	2,333	XXX	2,660	1,994	666			666		2,660		(327)	(327)	36	XXX
756577 10 2	RED HAT ORD	..	07/09/2019.	Not Available	51.000	9,690	XXX	3,891	8,958	(5,067)			(5,067)		3,891		5,799	5,799		XXX
778296 10 3	ROSS STORES ORD	..	12/16/2019.	ITG INC.	6.000	687	XXX	583	499	84			84		583		104	104	6	XXX
780287 10 8	ROYAL GOLD ORD	..	12/16/2019.	ITG INC.	5.000	573	XXX	408	428	(20)			(20)		408		165	165	5	XXX
78409V 10 4	S&P GLOBAL ORD	..	10/15/2019.	ITG INC.	10.000	2,535	XXX	1,878	1,699	179			179		1,878		657	657	17	XXX
78454L 10 0	SM ENERGY ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	32.000	401	XXX	1,039	495	544			544		1,039		(638)	(638)	2	XXX
79466L 30 2	SALESFORCE.COM ORD	..	08/01/2019.	CORPORATE ACTION	0.060	9	XXX	9	8	1			1		9		1	1		XXX
80589M 10 2	SCANA ORD	..	04/01/2019.	VARIOUS	41.000	1,754	XXX	1,754	1,959	(205)			(205)		1,754			0	2	XXX
806407 10 2	HENRY SCHEIN ORD	..	02/07/2019.	VARIOUS	44.000	3,661	XXX	3,661	3,455	206			206		3,661			0		XXX
806857 10 8	SCHLUMBERGER ORD	C	04/22/2019.	ITG INC.	115.000	5,271	XXX	7,259	4,149	3,110			3,110		7,259		(1,987)	(1,987)	198	XXX
808513 10 5	CHARLES SCHWAB ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	47.000	1,889	XXX	2,452	1,952	501			501		2,452		(563)	(563)	16	XXX
81663A 10 5	SEMGROUP CL A ORD	..	09/16/2019.	Citigroup Global Markets Inc. NY	3,800.000	63,625	XXX	94,412	52,364	42,048			42,048		94,412		(30,787)	(30,787)	5,387	XXX
81721M 10 9	SENIOR HOUSING REIT ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	68.000	562	XXX	1,153	797	356			356		1,153		(590)	(590)	37	XXX
824348 10 6	SHERWIN WILLIAMS ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
828806 10 9	SIMON PROP GRP REIT ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	19.000	3,036	XXX	3,327	3,192	135			135		3,327		(292)	(292)	78	XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	43.000	3,323	XXX	3,834	2,882	952			952		3,834		(511)	(511)	35	XXX
842587 10 7	SOUTHERN ORD	..	04/01/2019.	Adjustment			XXX						0					0	31	XXX
844741 10 8	SOUTHWEST AIRLINES ORD	..	08/14/2019.	ITG INC.	38.000	1,929	XXX	2,261	1,766	495			495		2,261		(332)	(332)	15	XXX
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD	..	10/01/2019.	Adjustment	0.400	20	XXX	21					0		21		(1)	(1)		XXX
855244 10 9	STARBUCKS ORD	..	04/22/2019.	ITG INC.	38.000	2,866	XXX	2,193	2,447	(254)			(254)		2,193		673	673	33	XXX
863667 10 1	STRYKER ORD	..	04/22/2019.	ITG INC.	14.000	2,561	XXX	2,465	2,195	271			271		2,465		96	96	15	XXX
867914 10 3	SUNTRUST BANKS ORD	..	12/06/2019.	VARIOUS	80.000	2,103	XXX	2,103	4,035	(1,933)			(1,933)		2,103			0	170	XXX
871503 10 8	NORTONLIFELOCK ORD	..	12/01/2019.	ITG INC.	37.000	855	XXX	894					0		894		(39)	(39)	8	XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD	..	10/15/2019.	ITG INC.	45.000	1,518	XXX	1,402	1,056	347			347		1,402		116	116	29	XXX
872275 10 2	TCF FINANCIAL ORD	..	08/01/2019.	VARIOUS	48.000	1,166	XXX	1,166	936	231			231		1,166			0	14	XXX
872307 10 3	TCF FINANCIAL ORD	..	08/01/2019.	CORPORATE ACTION	0.389	17	XXX	19					0		19		(2)	(2)		XXX
872540 10 9	TJX ORD	..	08/14/2019.	ITG INC.	56.000	2,890	XXX	1,178	2,505	(1,327)			(1,327)		1,178		1,712	1,712	24	XXX
87336U 10 5	TABLEAU SOFTWARE CL A ORD	..	08/01/2019.	VARIOUS	20.000	2,027	XXX	2,027	2,400	(373)			(373)		2,027			0		XXX
876030 10 7	TAPESTRY ORD	..	08/14/2019.	ITG INC.	46.000	1,151	XXX	2,198	1,553	646			646		2,198		(1,047)	(1,047)	31	XXX
87612E 10 6	TARGET ORD	..	08/14/2019.	ITG INC.	30.000	2,453	XXX	2,570	1,983	587			587		2,570		(117)	(117)	43	XXX
87612G 10 1	TARGA RESOURCES ORD	..	04/01/2019.	BARCLAYS CAPITAL LE	700.000	28,387	XXX	31,255	25,214	6,041			6,041		31,255		(2,868)	(2,868)	956	XXX
881569 10 7	TESARO ORD	C	01/22/2019.	Not Available	11.000	825	XXX	809	817	(8)			(8)		809		16	16		XXX
88160R 10 1	TESLA ORD	..	04/22/2019.	ITG INC.	5.000	1,316	XXX	1,314	1,664	(350)			(350)		1,314		2	2		XXX

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										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
883203 10 1	TEXTRON ORD		04/01/2019.	Adjustment			XXX						0					0	0	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		08/14/2019.	ITG INC.	24.000	6,326	XXX	3,983	5,371	(1,388)			(1,388)		3,983		2,343	2,343	10	XXX
88579Y 10 1	3M ORD		04/01/2019.	Adjustment			XXX						0					0	16	XXX
89055F 10 3	TOPBUILD ORD		03/01/2019.	Adjustment		(0)	XXX						0				(0)	(0)		XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD		09/27/2019.	VARIOUS	26.000	1,211	XXX	1,211	2,114	(902)			(902)		1,211			0	14	XXX
892356 10 6	TRACTOR SUPPLY ORD		04/01/2019.	Adjustment			XXX						0					0	3	XXX
89417E 10 9	TRAVELERS COMPANIES ORD		04/01/2019.	Adjustment			XXX						0					0	13	XXX
896047 50 3	TRIBUNE MEDIA CL A ORD		09/19/2019.	CORPORATE ACTION	25.000	1,167	XXX	1,132	1,135	(3)			(3)		1,132		35	35	19	XXX
89832Q 10 9	BB AND T ORD		12/09/2019.	CORPORATE ACTION	0.335	18	XXX	17	15	2			2		17		1	1		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		03/19/2019.	VARIOUS	305.000	15,268	XXX	7,250	14,677	(7,426)			(7,426)		7,250		8,018	8,018		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		03/19/2019.	VARIOUS	143.000	7,112	XXX	6,262	6,833	(571)			(571)		6,262		850	850		XXX
902973 30 4	US BANCORP ORD		06/28/2019.	JP MORGAN SECURITIES INC.	82.000	4,297	XXX	4,425	3,747	677			677		4,425		(128)	(128)	91	XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD		05/03/2019.	Not Available	8.000	2,652	XXX	2,354	1,959	395			395		2,354		298	298		XXX
907818 10 8	UNION PACIFIC ORD		04/01/2019.	Adjustment			XXX						0					0	15	XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD		08/14/2019.	ITG INC.	11.000	1,258	XXX	1,297	1,073	224			224		1,297		(39)	(39)	21	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		08/14/2019.	ITG INC.	92.000	12,144	XXX	7,997	9,796	(1,799)			(1,799)		7,997		4,148	4,148	128	XXX
918204 10 8	VF ORD		05/23/2019.	VARIOUS	94.000	2,135	XXX	2,135	6,706	(4,571)			(4,571)		2,135			0	48	XXX
91913Y 10 0	VALERO ENERGY ORD		04/22/2019.	ITG INC.	29.000	2,636	XXX	3,354	2,174	1,180			1,180		3,354		(718)	(718)	47	XXX
92240G 10 1	VECTREN ORD		02/01/2019.	Not Available	24.000	1,728	XXX	1,719	1,728	(8)			(8)		1,719		9	9	10	XXX
92343E 10 2	VERISIGN ORD		10/15/2019.	ITG INC.	14.000	2,615	XXX	2,072	2,076	(4)			(4)		2,072		542	542		XXX
92532F 10 0	VERTEX PHARMACEUTICALS ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	1,650	XXX	1,671	1,491	180			180		1,671		(21)	(21)		XXX
92532W 10 3	VERSUM MATERIALS ORD		10/07/2019.	Not Available	31.000	1,643	XXX	665	859	(195)			(195)		665		978	978	7	XXX
92553P 20 1	VIACOM CL B ORD		03/19/2019.	ITG INC.	103.000	2,840	XXX	3,381	2,647	734			734		3,381		(542)	(542)	41	XXX
92556H 20 6	CBS CL B ORD		12/05/2019.	CORPORATE ACTION	0.606	27	XXX	29					0		29		(3)	(3)		XXX
92826C 83 9	VISA CL A ORD		04/01/2019.	Adjustment			XXX						0					0	10	XXX
929740 10 8	WABTEC ORD		03/12/2019.	Not Available	0.216	16	XXX	22	15	7			7		22		(6)	(6)	0	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		04/22/2019.	ITG INC.	42.000	2,278	XXX	3,090	2,870	220			220		3,090		(812)	(812)	28	XXX
94946T 10 6	WELLCARE HEALTH ORD		03/19/2019.	ITG INC.	14.000	3,486	XXX	4,357	3,305	1,051			1,051		4,357		(871)	(871)		XXX
949746 10 1	WELLS FARGO ORD		04/01/2019.	Adjustment			XXX						0					0	2	XXX
958254 10 4	WESTERN GAS PARTNERS UNT		02/28/2019.	VARIOUS	1,525.000	80,168	XXX	80,168	64,401	15,767			15,767		80,168			0	1,495	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		09/23/2019.	VARIOUS	1,726.000	46,656	XXX	72,351	47,862	24,489			24,489		72,351		(25,696)	(25,696)	2,835	XXX
966387 40 9	WHITING PETROLEUM ORD		06/28/2019.	JP MORGAN SECURITIES INC.	26.000	486	XXX	1,183	590	593			593		1,183		(697)	(697)		XXX
969457 10 0	WILLIAMS ORD		08/14/2019.	ITG INC.	45.000	1,042	XXX	1,244	992	252			252		1,244		(202)	(202)	42	XXX
981558 10 9	WORLDPAY CL A ORD		08/01/2019.	VARIOUS	87.000	3,710	XXX	2,753	6,649	(3,897)			(3,897)		2,753		957	957		XXX
983134 10 7	WYNN RESORTS ORD		04/01/2019.	Adjustment			XXX						0					0	3	XXX
983919 10 1	XILINX ORD		06/28/2019.	JP MORGAN SECURITIES INC.	17.000	2,005	XXX	2,292					0		2,292		(288)	(288)	6	XXX
988498 10 1	YUM BRANDS ORD		04/01/2019.	Adjustment			XXX						0					0	9	XXX
98978V 10 3	ZOETIS CL A ORD		12/16/2019.	ITG INC.	4.000	505	XXX	370	342	28			28		370		135	135	3	XXX
G0084W 10 1	ADIENT ORD	D	03/01/2019.	Adjustment		(0)	XXX						0				(0)	(0)		XXX
G0177J 10 8	ALLERGAN ORD	C	06/28/2019.	JP MORGAN SECURITIES INC.	14.000	2,344	XXX	2,690	1,871	819			819		2,690		(346)	(346)	21	XXX
G02602 10 3	AMDOCS ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41.000	2,546	XXX	2,583	2,402	181			181		2,583		(37)	(37)	34	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
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD	C	02/15/2019.	Not Available	17.000	727	XXX	711	714	(3)			(3)		711		16	16		XXX
G0551A 10 3	ARRIS INTERNATIONAL ORD	..	04/04/2019.	Not Available	49.000	1,556	XXX	1,483	1,498	(15)			(15)		1,483		73	73		XXX
G0684D 10 7	ATHENE HOLDING CL A ORD	D	06/28/2019.	JP MORGAN SECURITIES INC.	12.000	517	XXX	622	478	144			144		622		(105)	(105)		XXX
G1890L 10 7	CAPRI HOLDINGS LTD	D	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	29.000	1,006	XXX	1,944	1,100	845			845		1,944		(939)	(939)		XXX
G29183 10 3	EATON ORD	C	08/14/2019.	ITG INC.	19.000	1,434	XXX	1,614	1,305	309			309		1,614		(180)	(180)	40	XXX
G48833 10 0	WEATHERFORD INTL ORD	C	05/14/2019.	ITG INC.	291.000	14	XXX	826	163	664			664		826		(813)	(813)		XXX
G491BT 10 8	INVESCO ORD	..	04/01/2019.	Adjustment			XXX						0					0	21	XXX
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	08/14/2019.	ITG INC.	16.000	2,138	XXX	2,656	1,983	672			672		2,656		(518)	(518)		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD...	D	10/15/2019.	ITG INC.	20.000	844	XXX	745	593	152			152		745		99	99	21	XXX
G5494J 10 3	LINDE ORD	D	06/28/2019.	JP MORGAN SECURITIES INC.	20.000	4,016	XXX	2,498	3,121	(623)			(623)		2,498		1,518	1,518	35	XXX
G5960L 10 3	MEDTRONIC ORD	C	04/01/2019.	Adjustment			XXX						0					0	5	XXX
H1467J 10 4	CHUBB ORD	D	04/22/2019.	ITG INC.	18.000	2,483	XXX	2,459	2,325	134			134		2,459		24	24	26	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	06/28/2019.	JP MORGAN SECURITIES INC.	42.000	3,617	XXX	4,188	3,493	696			696		4,188		(571)	(571)	95	XXX
N59465 10 9	MYLAN ORD	C	10/15/2019.	ITG INC.	42.000	789	XXX	1,568	1,151	417			417		1,568		(779)	(779)		XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	10/15/2019.	ITG INC.	100.000	11,183	XXX	8,099	7,328	771			771		8,099		3,084	3,084	96	XXX
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	727	XXX	739	587	152			152		739		(11)	(11)	13	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,004,130	XXX	1,120,923	860,095	231,505	0	0	231,505	0	1,120,923	0	(116,793)	(116,793)	24,654	XXX
Common Stocks - Mutual Funds																				
04314H 66 7	ARTISAN:INTL VAL ADV	..	11/14/2019.	VARIOUS		30,562	XXX						0				30,562	30,562		XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	04/01/2019.	Adjustment			XXX						0					0	11,969	XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	11/14/2019.	VARIOUS		73,032	XXX						0				73,032	73,032		XXX
464287 65 5	ISHARES:RUSS 2000 ETF	..	10/15/2019.	ITG INC.	341.000	51,589	XXX	54,969	45,660	9,309			9,309		54,969		(3,380)	(3,380)	508	XXX
9499999.	Total - Common Stocks - Mutual Funds					155,183	XXX	54,969	45,660	9,309	0	0	9,309	0	54,969	0	100,213	100,213	12,476	XXX
9799997.	Total - Common Stocks - Part 4					1,159,313	XXX	1,175,892	905,755	240,814	0	0	240,814	0	1,175,892	0	(16,579)	(16,579)	37,130	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					51,189	XXX	50,185					0		50,185		1,004	1,004	211	XXX
9799999.	Total - Common Stocks					1,210,502	XXX	1,226,077	905,755	240,814	0	0	240,814	0	1,226,077	0	(15,575)	(15,575)	37,341	XXX
9899999.	Total - Preferred and Common Stocks					1,210,502	XXX	1,226,077	905,755	240,814	0	0	240,814	0	1,226,077	0	(15,575)	(15,575)	37,341	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					8,752,591	XXX	8,734,605	8,191,220	176,574	(16,302)	0	160,272	0	8,635,007	0	117,585	117,585	191,238	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	193		400					0			400	400		
25470M 11 7	DISH NETWORK SUBS RTS		11/18/2019	VARIOUS	12/03/2019	Unknown	3							0				0		
3899999.	Total - Bonds - Industrial and Miscellaneous						196	0	400	0	0	0	0	0	0	0	400	400	0	0
8399998.	Total - Bonds						196	0	400	0	0	0	0	0	0	0	400	400	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
032511 10 7	ANADARKO PETROLEUM ORD		03/19/2019	ITG INC	08/08/2019	Unknown	48.000	2,140	3,496	2,140				0			1,356	1,356	14	
26078J 10 0	DUPONT DE NEMOURS ORD		04/02/2019	VARIOUS	06/03/2019	Unknown	569.000	17,225	17,225	17,225				0				0	80	
278768 10 6	ECHOSTAR CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/11/2019	Unknown	15.000	665	665	665				0				0		
369604 10 3	GENERAL ELECTRIC ORD		02/14/2019	CITIGROUP GLOBAL MARKETS INC	04/22/2019	ITG INC	240.000	3,140	2,225	3,140				0			(914)	(914)	2	
50050N 10 3	KONTOOR BRANDS ORD		05/23/2019	VARIOUS	06/28/2019	JP MORGAN SECURITIES INC	13.429	125	379	125				0			254	254		
53814L 10 8	LIVENT ORD		03/01/2019	VARIOUS	04/22/2019	VARIOUS	16.835	103	204	103				0			101	101		
58471A 10 5	MEDIDATA SOLUTIONS ORD		06/28/2019	JP MORGAN SECURITIES INC	10/28/2019	CORPORATE ACTION	18.000	1,629	1,661	1,629				0			31	31		
83200N 10 3	SMARTSHEET CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	08/14/2019	ITG INC	25.000	1,210	1,139	1,210				0			(70)	(70)		
867914 10 3	SUNTRUST BANKS ORD		08/14/2019	ITG INC	12/06/2019	Unknown	33.000	1,955	1,955	1,955				0				0	37	
891906 10 9	TOTAL SYSTEM SERVICES ORD		04/22/2019	ITG INC	09/17/2019	Unknown	13.000	1,311	1,311	1,311				0				0	3	
90130A 10 1	TFCF CORPORATION		03/19/2019	VARIOUS	09/01/2019	Unknown	224.729	11,167	11,174	11,167				0			8	8		
90130A 20 0	TFCF CORPORATION		03/19/2019	VARIOUS	09/01/2019	Unknown	105.365	5,227	5,231	5,227				0			4	4		
92553P 20 1	VIACOM CL B ORD		04/22/2019	ITG INC	12/04/2019	Unknown	105.000	3,040	3,040	3,040				0				0	42	
G0250X 10 7	AMCOR ORD	D	06/11/2019	ITG INC	12/16/2019	VARIOUS	137.700	1,248	1,484	1,248				0			236	236	32	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							50,185	51,189	50,185	0	0	0	0	0	0	1,004	1,004	211	0
9799998.	Total - Common Stocks							50,185	51,189	50,185	0	0	0	0	0	0	1,004	1,004	211	0
9899999.	Total - Preferred and Common Stocks							50,185	51,189	50,185	0	0	0	0	0	0	1,004	1,004	211	0
9999999.	Total - Bonds, Preferred and Common Stocks							50,185	51,589	50,185	0	0	0	0	0	0	1,404	1,404	211	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
46226@ 10 9	IOWA AMERICAN INSURANCE COMPANY		31577	42-1019089	8bi	NO		8,203,677		1,000,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	8,203,677	0	XXX	XXX
1899999. Total - Common Stocks							0	8,203,677	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	8,203,677	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....185,263 Book/Adjusted Carrying Value $.....185,263
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

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							
FIRST CENTRAL STATE BANK	Dewitt, Iowa					(271,495)	XXX
THE BANK OF NY MELLON	Pittsburgh, Pennsylvania					11,858	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(259,637)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(259,637)	XXX
0599999. Total Cash		XXX	XXX	0	0	(259,637)	XXX

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

1. January	(2,681,628)	4. April	245,325	7. July	(2,092,791)	10. October	(1,197,502)
2. February	(305,751)	5. May	(2,201,745)	8. August	(2,042,244)	11. November	(1,171,442)
3. March	(937,643)	6. June	(2,364,558)	9. September	(1,593,954)	12. December	(259,637)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2019	1.490		3,689,709	5,876	2,851
60934N 20 3	FEDERATED INS PR OB INST		02/18/2014	1.720		3		
8699999. Total - All Other Money Market Mutual Funds						3,689,712	5,876	2,851
8899999. Total - Cash Equivalents						3,689,712	5,876	2,851

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA	B	Property and Casualty	2,100,215	2,085,321		
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property and Casualty	2,785,090	3,029,481		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	4,885,306	5,114,802	0	0

DETAILS OF WRITE-INS

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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK