PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

19502019201001100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

WILSON MUTUAL INSURANCE COMPANY

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

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

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

Statutory Home Office 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 614-225-8211
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 614-225-8211
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address ENCOVA.COM

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

ACCOUNTING@ENCOVA.COM 614-225-8330
(E-Mail Address) (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
DAVID LYNN KAUFMAN
THOMAS JOSEPH OBROKTA JR.
CHARLES DONOVAN STAPLETON
MICHAEL LEE WISEMAN

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

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

(Signature)	(Signature)	(Signature)
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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	1,427,153	2.6	1,427,153		1,427,153	2.6
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	420,801	0.8	420,801		420,801	0.8
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	2,519,070	4.5	2,519,070		2,519,070	4.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	14,034,248	25.2	14,034,248		14,034,248	25.3
1.06 Industrial and Miscellaneous	15,036,362	27.0	15,036,362		15,036,362	27.1
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	33,437,635	60.0	33,437,635	0	33,437,635	60.3
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)	6,728,769	12.1	6,728,769		6,728,769	12.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	1,672,917	3.0	1,672,917		1,672,917	3.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds	3,970,614	7.1	3,970,614		3,970,614	7.2
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	12,372,300	22.2	12,372,300	0	12,372,300	22.3
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	4,410,489	7.9	4,119,005		4,119,005	7.4
5.04 Total Real Estate	4,410,489	7.9	4,119,005	0	4,119,005	7.4
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	188,482	0.3	188,482		188,482	0.3
6.02 Cash Equivalents (Schedule E, Part 2)	2,526,291	4.5	2,526,291		2,526,291	4.6
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	2,714,772	4.9	2,714,772	0	2,714,772	4.9
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	2,834,260	5.1	2,834,260		2,834,260	5.1
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	55,769,457	100.0	55,477,972	0	55,477,972	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,606,059
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	195,570	
	8.2 Totals, Part 3, Column 9		195,570
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		4,410,489
10.	Deduct total nonadmitted amounts		291,484
11.	Statement value at end of current period (Line 9 minus Line 10)		4,119,005

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,574,850
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)	177,179	177,179
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	82,232	
	5.2 Totals, Part 3, Column 9		82,232
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,834,260
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,834,260

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		42,606,520
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,762,425
3.	Accrual of discount		23,489
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	15,400	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,861,189	
	4.4 Part 4, Column 11	71,225	1,947,813
5.	Total gain (loss) on disposals, Part 4, Column 19		72,018
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		8,377,090
7.	Deduct amortization of premium		225,257
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		17
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		45,809,935
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		45,809,935

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,427,153	1,421,748	1,369,598	1,403,232
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,427,153	1,421,748	1,369,598	1,403,232
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	420,801	436,142	431,409	400,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,519,070	2,614,758	2,628,708	2,405,000
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	14,034,248	14,509,478	14,442,326	13,334,010
Industrial and Miscellaneous,	8. United States	13,585,790	14,290,079	13,621,401	13,562,127
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	217,763	264,794	221,036	200,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,232,809	1,283,045	1,236,635	1,225,000
	11. Totals	15,036,362	15,837,918	15,079,072	14,987,127
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	33,437,635	34,820,043	33,951,114	32,529,369
PREFERRED STOCKS	14. United States		0		
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	12,159,355	12,159,355	8,687,118	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	17,515	17,515	13,282	
	22. Other Countries	195,431	195,431	140,289	
	23. Totals	12,372,300	12,372,300	8,840,689	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	12,372,300	12,372,300	8,840,689	
	26. Total Stocks	12,372,300	12,372,301	8,840,689	
	27. Total Bonds and Stocks	45,809,935	47,192,344	42,791,803	

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	226,067	924,242	258,278	18,452	115	XXX	1,427,153	4.3	2,740,196	8.5	1,427,153	
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	226,067	924,242	258,278	18,452	115	XXX	1,427,153	4.3	2,740,196	8.5	1,427,153	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		262,453	158,348			XXX	420,801	1.3	425,705	1.3	420,801	
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	262,453	158,348	0	0	XXX	420,801	1.3	425,705	1.3	420,801	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	530,538	1,104,163	884,369			XXX	2,519,070	7.5	2,673,256	8.3	2,519,070	
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	530,538	1,104,163	884,369	0	0	XXX	2,519,070	7.5	2,673,256	8.3	2,519,070	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,277,948	6,685,963	5,001,467	1,026,716	42,155	XXX	14,034,248	42.0	13,395,681	41.4	14,034,248	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,277,948	6,685,963	5,001,467	1,026,716	42,155	XXX	14,034,248	42.0	13,395,681	41.4	14,034,248	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	1,125,483	6,916,042	4,928,972	529,885	455,794	XXX	13,956,175	41.7	11,412,293	35.2	12,448,337	1,507,839
6.2 NAIC 2		330,028	429,990		320,168	XXX	1,080,187	3.2	1,728,252	5.3	1,080,187	
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,125,483	7,246,070	5,358,962	529,885	775,962	XXX	15,036,362	45.0	13,140,546	40.6	13,528,523	1,507,839
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) 3,160,036	15,892,862	11,231,434	1,575,053	498,064	0	32,357,448	96.8	XXX	XXX	30,849,609	1,507,839
11.2 NAIC 2	(d) 0	330,028	429,990	0	320,168	0	1,080,187	3.2	XXX	XXX	1,080,187	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,160,036	16,222,891	11,661,424	1,575,053	818,232	0	(b) 33,437,635	100.0	XXX	XXX	31,929,796	1,507,839
11.8 Line 11.7 as a % of Col. 7	9.5	48.5	34.9	4.7	2.4	0.0	100.0	XXX	XXX	XXX	95.5	4.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,933,298	12,527,359	12,495,073	2,263,267	1,428,135		XXX	XXX	30,647,132	94.7	29,142,700	1,504,432
12.2 NAIC 2	301,620	544,140	724,414		158,078		XXX	XXX	1,728,252	5.3	1,653,348	74,904
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	2,234,918	13,071,499	13,219,487	2,263,267	1,586,213	0	XXX	XXX	(b) 32,375,384	100.0	30,796,048	1,579,336
12.8 Line 12.7 as a % of Col. 9	6.9	40.4	40.8	7.0	4.9	0.0	XXX	XXX	100.0	XXX	95.1	4.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,570,906	15,752,749	10,668,008	1,568,298	289,649		30,849,609	92.3	29,142,700	90.0	30,849,609	XXX
13.2 NAIC 2		330,028	429,990		320,168		1,080,187	3.2	1,653,348	5.1	1,080,187	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	2,570,906	16,082,777	11,097,998	1,568,298	609,817	0	31,929,796	95.5	30,796,048	95.1	31,929,796	XXX
13.8 Line 13.7 as a % of Col. 7	8.1	50.4	34.8	4.9	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.7	48.1	33.2	4.7	1.8	0.0	95.5	XXX	XXX	XXX	95.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	589,130	140,113	563,426	6,755	208,415		1,507,839	4.5	1,504,432	4.6	XXX	1,507,839
14.2 NAIC 2							0	0.0	74,904	0.2	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	589,130	140,113	563,426	6,755	208,415	0	1,507,839	4.5	1,579,336	4.9	XXX	1,507,839
14.8 Line 14.7 as a % of Col. 7	39.1	9.3	37.4	0.4	13.8	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	1.8	0.4	1.7	0.0	0.6	0.0	4.5	XXX	XXX	XXX	XXX	4.5

(a) Includes $.....1,354,621 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....168,213 current year of bonds with Z designations and $.....341,460 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	135,624	702,601	167,078			XXX	1,005,303	3.0	2,229,374	6.9	1,005,303	
1.02 Residential Mortgage-Backed Securities	90,443	221,642	91,199	18,452	115	XXX	421,850	1.3	510,822	1.6	421,850	
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	226,067	924,242	258,278	18,452	115	XXX	1,427,153	4.3	2,740,196	8.5	1,427,153	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		262,453	158,348			XXX	420,801	1.3	425,705	1.3	420,801	
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	262,453	158,348	0	0	XXX	420,801	1.3	425,705	1.3	420,801	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	530,538	1,104,163	884,369			XXX	2,519,070	7.5	2,673,256	8.3	2,519,070	
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	530,538	1,104,163	884,369	0	0	XXX	2,519,070	7.5	2,673,256	8.3	2,519,070	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	335,009	3,620,492	3,747,846	526,973	212	XXX	8,230,532	24.6	8,623,645	26.6	8,230,532	
5.02 Residential Mortgage-Backed Securities	940,484	2,708,158	1,253,621	499,744	41,943	XXX	5,443,949	16.3	4,393,356	13.6	5,443,949	
5.03 Commercial Mortgage-Backed Securities	2,455					XXX	2,455	0.0	14,396	0.0	2,455	
5.04 Other Loan-Backed and Structured Securities		357,313				XXX	357,313	1.1	364,284	1.1	357,313	
5.05 Totals	1,277,948	6,685,963	5,001,467	1,026,716	42,155	XXX	14,034,248	42.0	13,395,681	41.4	14,034,248	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	418,694	3,385,517	2,983,393	523,130	775,962	XXX	8,086,697	24.2	7,758,537	24.0	7,392,752	693,945
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities		788,367	2,353,343			XXX	3,141,710	9.4	2,467,904	7.6	2,988,492	153,218
6.04 Other Loan-Backed and Structured Securities	706,789	3,072,186	22,226	6,755		XXX	3,807,956	11.4	2,914,105	9.0	3,147,279	660,676
6.05 Totals	1,125,483	7,246,070	5,358,962	529,885	775,962	XXX	15,036,362	45.0	13,140,546	40.6	13,528,523	1,507,839
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,419,865	9,075,225	7,941,035	1,050,103	776,175	XXX	20,262,402	60.6	XXX	XXX	19,568,457	693,945
11.02 Residential Mortgage-Backed Securities	1,030,927	2,929,799	1,344,820	518,195	42,057	XXX	5,865,799	17.5	XXX	XXX	5,865,799	0
11.03 Commercial Mortgage-Backed Securities	2,455	788,367	2,353,343	0	0	XXX	3,144,165	9.4	XXX	XXX	2,990,947	153,218
11.04 Other Loan-Backed and Structured Securities	706,789	3,429,499	22,226	6,755	0	XXX	4,165,269	12.5	XXX	XXX	3,504,593	660,676
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	3,160,036	16,222,891	11,661,424	1,575,053	818,232	0	33,437,635	100.0	XXX	XXX	31,929,796	1,507,839
11.09 Line 11.08 as a % of Col. 7	9.5	48.5	34.9	4.7	2.4	0.0	100.0	XXX	XXX	XXX	95.5	4.5
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,401,244	7,634,766	9,932,022	1,347,985	1,394,499	XXX	XXX	XXX	21,710,517	67.1	20,944,984	765,533
12.02 Residential Mortgage-Backed Securities	588,304	1,885,334	1,323,543	915,282	191,715	XXX	XXX	XXX	4,904,178	15.1	4,904,178	
12.03 Commercial Mortgage-Backed Securities	106,411	776,252	1,599,637			XXX	XXX	XXX	2,482,300	7.7	2,328,658	153,642
12.04 Other Loan-Backed and Structured Securities	138,959	2,775,146	364,284			XXX	XXX	XXX	3,278,389	10.1	2,618,229	660,160
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	2,234,918	13,071,499	13,219,487	2,263,267	1,586,213	0	XXX	XXX	32,375,384	100.0	30,796,048	1,579,336
12.09 Line 12.08 as a % of Col. 9	6.9	40.4	40.8	7.0	4.9	0.0	XXX	XXX	100.0	XXX	95.1	4.9
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,419,865	8,977,678	7,553,052	1,050,103	567,759	XXX	19,568,457	58.5	20,944,984	64.7	19,568,457	XXX
13.02 Residential Mortgage-Backed Securities	1,030,927	2,929,799	1,344,820	518,195	42,057	XXX	5,865,799	17.5	4,904,178	15.1	5,865,799	XXX
13.03 Commercial Mortgage-Backed Securities	2,455	788,367	2,200,125			XXX	2,990,947	8.9	2,328,658	7.2	2,990,947	XXX
13.04 Other Loan-Backed and Structured Securities	117,659	3,386,933				XXX	3,504,593	10.5	2,618,229	8.1	3,504,593	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	2,570,906	16,082,777	11,097,998	1,568,298	609,817	0	31,929,796	95.5	30,796,048	95.1	31,929,796	XXX
13.09 Line 13.08 as a % of Col. 7	8.1	50.4	34.8	4.9	1.9	0.0	100.0	XXX	XXX	100.0	XXX	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.7	48.1	33.2	4.7	1.8	0.0	95.5	XXX	XXX	XXX	95.5	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		97,547	387,983		208,415	XXX	693,945	2.1	765,533	2.4	XXX	693,945
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities			153,218			XXX	153,218	0.5	153,642	0.5	XXX	153,218
14.04 Other Loan-Backed and Structured Securities	589,130	42,566	22,226	6,755		XXX	660,676	2.0	660,160	2.0	XXX	660,676
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	589,130	140,113	563,426	6,755	208,415	0	1,507,839	4.5	1,579,336	4.9	XXX	1,507,839
14.09 Line 14.08 as a % of Col. 7	39.1	9.3	37.4	0.4	13.8	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	1.8	0.4	1.7	0.0	0.6	0.0	4.5	XXX	XXX	XXX	XXX	4.5

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,621,082		1,621,082	
2. Cost of cash equivalents acquired	34,138,777		34,138,777	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	33,233,568		33,233,568	
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)	2,526,291	0	2,526,291	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,526,291	0	2,526,291	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																
Home Office Building Land and Improvements		Sheboygan	WI	01/01/1986.	10/08/2019.	7,131,204		4,176,484	3,885,000	190,739			(190,739)		820,080	171,455
Farm house 5521 S Business Drive .46 acres land		Sheboygan	WI	02/19/2015.		132,640		114,924	155,000	2,805			(2,805)		6,900	1,620
Farm house 5523 S Business Drive 4.54 acres land		Sheboygan	WI	02/19/2015.		124,715		119,081	157,000	2,026			(2,026)		6,900	1,598
0599999. Total - Properties Held for Sale						7,388,559	0	4,410,489	4,197,000	195,570	0	0	(195,570)	0	833,880	174,674
0699999. Totals						7,388,559	0	4,410,489	4,197,000	195,570	0	0	(195,570)	0	833,880	174,674

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	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		1,404,096	1,358,589	1,358,589	79,026					99,226		0.130
	Crescenta Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		1,031,681	1,475,671	1,475,671	3,206					77,952		0.840
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									2,435,777	2,834,260	2,834,260	82,232	0	0	0	0	177,179	0	XXX
4899999. Subtotal - Unaffiliated									2,435,777	2,834,260	2,834,260	82,232	0	0	0	0	177,179	0	XXX
5099999. Totals									2,435,777	2,834,260	2,834,260	82,232	0	0	0	0	177,179	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.			99,226		0.130
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007.			77,952		0.840
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	177,179	0	XXX
4899999. Subtotal - Unaffiliated							0	177,179	0	XXX
5099999. Totals							0	177,179	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FR 4	UNITED STATES TREASURY				1	58,097	111.449	60,858	54,606	58,795	946	(814)			2.375	0.698	JJ	599	1,281	11/04/2015.	01/15/2025.
912828 K3 3	UNITED STATES TREASURY				1	82,979	99.879	87,801	87,907	87,989	1,522	(285)			0.125	(0.220)	AO	23	109	09/28/2016.	04/15/2020.
912828 MF 4	UNITED STATES TREASURY				1	47,216	100.001	47,599	47,599	47,634	824	(620)			1.375	(0.035)	JJ	302	646	11/12/2014.	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	57,004	99.794	59,593	59,716	59,844	1,035	(99)			0.125	(0.050)	AO	16	74	06/08/2017.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY	SD			1	213,574	101.122	230,908	228,346	237,863	3,954	166			0.625	0.705	JJ	659	1,410	11/23/2011.	07/15/2021.
912828 TE 0	UNITED STATES TREASURY				1	97,949	100.418	106,748	106,304	106,476	1,841	(31)			0.125	0.094	JJ	61	131	01/28/2015.	07/15/2022.
912828 UH 1	UNITED STATES TREASURY				1	93,821	99.990	105,898	105,909	106,296	1,834	449			0.125	0.595	JJ	61	131	08/06/2013.	01/15/2023.
912828 X3 9	UNITED STATES TREASURY				1	30,227	99.852	31,696	31,743	31,804	550	(26)			0.125	0.037	AO	8	39	06/08/2017.	04/15/2022.
912828 XL 9	UNITED STATES TREASURY				1	100,088	102.037	110,469	108,264	108,283	1,875	(6)			0.375	0.370	JJ	188	402	05/16/2016.	07/15/2025.
912828 YT 1	UNITED STATES TREASURY				1	99,731	99.867	99,867	100,000	99,736		6			1.500	1.640	MN	131		12/16/2019.	11/30/2021.
0199999. U.S. Government - Issuer Obligations						939,458	XXX	1,000,800	989,211	1,005,303	15,400	(1,817)	0	0	XXX	XXX	XXX	2,355	4,876	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1	174,444	103.884	177,123	170,501	174,161		(117)			4.000	3.191	MON	568	6,810	07/25/2018.	07/20/2048.
36213N HJ 8	GN 559233 - RMBS			4	1	255,697	100.125	243,825	243,521	247,690		(434)			7.400	6.874	MON	1,502	17,800	04/18/2002.	04/15/2032.
0299999. U.S. Government - Residential Mortgage-Backed Securities						430,140	XXX	420,948	414,022	421,850	0	(551)	0	0	XXX	XXX	XXX	2,070	24,610	XXX	XXX
0599999. Total - U.S. Government						1,369,598	XXX	1,421,748	1,403,232	1,427,153	15,400	(2,368)	0	0	XXX	XXX	XXX	4,425	29,486	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1FE	169,622	112.502	168,753	150,000	162,978		(3,806)			5.000	2.224	AO	1,875	7,500	03/29/2018.	10/01/2027.
13063B PX 4	CALIFORNIA ST			2	1FE	99,394	106.770	106,770	100,000	99,475		13			5.000	5.040	AO	1,250	5,000	07/24/2013.	10/01/2041.
13063C ZY 9	CALIFORNIA ST	SD		2	1FE	162,393	107.079	160,619	150,000	158,348		(1,111)			4.000	3.070	MS	2,000	11,896	03/10/2016.	09/01/2032.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						431,409	XXX	436,142	400,000	420,801	0	(4,904)	0	0	XXX	XXX	XXX	5,125	24,396	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						431,409	XXX	436,142	400,000	420,801	0	(4,904)	0	0	XXX	XXX	XXX	5,125	24,396	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	85,693	112.849	84,637	75,000	82,338		(1,033)			4.000	2.367	JJ	1,500	3,000	08/04/2016.	07/01/2032.
199492 PD 5	COLUMBUS OHIO			2	1FE	53,051	111.038	55,519	50,000	51,822		(298)			4.000	3.271	JJ	1,000	2,000	08/20/2015.	07/01/2033.
199492 QV 4	COLUMBUS OHIO			2	1FE	183,043	107.072	187,376	175,000	180,213		(854)			3.000	2.430	FA	1,983	5,250	07/21/2016.	08/15/2029.
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	273,908	104.986	262,465	250,000	259,563		(8,265)			6.450	2.957	FA	6,092	16,125	03/29/2018.	02/15/2035.
358775 4X 9	FRISCO TEX			2	1FE	277,590	108.176	270,440	250,000	265,367		(7,017)			5.000	2.026	FA	4,722	12,500	03/29/2018.	02/15/2024.
447726 PF 1	HURON VALLEY MICH SCH DIST				1FE	55,412	104.907	52,454	50,000	50,863		(621)			5.000	3.660	MN	417	2,500	07/21/2011.	05/01/2021.
49474F QV 5	KING CNTY WASH			2	1FE	135,711	113.027	141,284	125,000	133,257		(976)			4.000	3.000	JD	417	5,000	06/02/2017.	06/01/2035.
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	129,416	104.202	130,253	125,000	125,538		(555)			6.646	6.155	JD	692	8,308	03/29/2011.	12/01/2031.
682745 3P 7	ONONDAGA CNTY N Y			2	1FE	167,282	105.330	157,995	150,000	153,439		(2,486)			5.000	3.227	MN	1,250	7,500	12/13/2013.	05/01/2026.
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	79,869	111.575	83,681	75,000	77,854		(459)			4.000	3.249	FA	1,250	3,000	04/16/2015.	08/01/2033.
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	53,067	110.942	55,471	50,000	51,800		(289)			4.000	3.289	FA	833	2,000	04/16/2015.	08/01/2034.
806640 VV 7	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D			2	1FE	77,090	106.735	80,051	75,000	75,593		(265)			5.000	4.598	FA	1,563	3,750	08/08/2013.	02/01/2041.
846302 GH 4	SPACKENKILL N Y UN FREE SCH DIST			2	1FE	405,000	100.071	405,288	405,000	405,000					2.500	2.500	MS	2,981	10,125	09/29/2010.	09/15/2020.
850000 2F 6	SPRING TEX INDPT SCH DIST			2	1FE	117,165	116.667	116,667	100,000	108,528		(1,695)			5.000	3.010	FA	1,889	5,000	06/25/2014.	08/15/2025.
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1FE	59,713	116.344	58,172	50,000	54,805		(962)			5.000	2.770	FA	944	2,500	06/24/2014.	08/15/2026.

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
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.
971567 QF 2	WILMINGTON DEL			2	1FE	120,531	120.366	120,366	100,000	112,677		(1,984)			5.000	2.640	MN	833	5,000	11/06/2015.	11/01/2028.
971567 QG 0	WILMINGTON DEL			2	1FE	89,745	120.118	90,089	75,000	84,119		(1,423)			5.000	2.730	MN	625	3,750	11/06/2015.	11/01/2029.
971567 QL 9	WILMINGTON DEL			2	1FE	58,547	118.378	59,189	50,000	55,313		(821)			5.000	3.000	MN	417	2,500	11/06/2015.	11/01/2033.
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	56,869	122.760	61,380	50,000	54,977		(654)			5.000	3.323	MS	833	2,500	12/02/2016.	09/01/2027.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,628,708	XXX	2,614,758	2,405,000	2,519,070	0	(33,448)	0	0	XXX	XXX	XXX	32,533	108,558	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						2,628,708	XXX	2,614,758	2,405,000	2,519,070	0	(33,448)	0	0	XXX	XXX	XXX	32,533	108,558	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
01179R EE 9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	106,216	114.871	103,384	90,000	97,778		(1,628)			5.000	2.900	JD	375	4,500	06/18/2014.	06/01/2026.
040484 MS 3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1FE	57,242	116.210	58,105	50,000	54,183		(694)			5.000	3.300	JD	208	2,500	04/22/2015.	06/01/2040.
047870 MY 3	ATLANTA GA WTR & WASTEWTR REV			2	1FE	148,675	118.225	147,781	125,000	138,340		(2,285)			5.000	2.830	MN	1,042	6,250	03/23/2015.	11/01/2030.
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	249,993	100.444	251,110	250,000	249,992		(1)			3.477	3.477	AO	966		11/05/2019.	10/01/2043.
160131 CX 4	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	89,020	114.155	85,616	75,000	81,310		(1,507)			5.000	2.720	JD	313	3,750	07/23/2014.	12/01/2026.
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	280,003	113.448	283,620	250,000	271,197		(5,064)			5.000	2.703	JD	1,042	12,500	03/29/2018.	12/01/2030.
161045 LQ 0	CHARLOTTE N C WTR & SWR SYS REV			2	1FE	206,049	107.430	188,003	175,000	181,496		(3,247)			5.000	2.991	JD	729	8,750	07/21/2011.	12/01/2022.
167727 VX 1	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1FE	271,770	115.540	288,850	250,000	269,215		(1,491)			5.480	4.516	JJ	6,850	13,700	03/29/2018.	01/01/2030.
186427 CW 8	CLEVELAND OHIO WTR REV			2	1FE	264,590	108.739	271,848	250,000	260,413		(2,404)			4.000	2.890	JJ	5,000	10,000	03/29/2018.	01/01/2031.
186427 CX 6	CLEVELAND OHIO WTR REV			2	1FE	78,270	108.180	81,135	75,000	76,639		(376)			4.000	3.411	JJ	1,500	3,000	04/15/2015.	01/01/2032.
196707 JW 4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	167,157	108.417	162,626	150,000	159,630		(4,307)			5.000	1.956	MS	2,500	7,500	03/29/2018.	03/01/2027.
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	283,428	112.215	280,538	250,000	271,889		(6,607)			5.000	2.124	MS	4,167	12,500	03/29/2018.	03/01/2029.
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	283,428	112.215	280,538	250,000	271,889		(6,607)			5.000	2.124	MS	4,167	12,500	03/29/2018.	03/01/2033.
20281P JN 3	COMMONWEALTH FING AUTH PA REV			2	1FE	282,868	115.397	288,493	250,000	275,449		(4,272)			5.000	2.952	JD	1,042	12,500	03/29/2018.	06/01/2032.
207758 NX 7	CONNECTICUT ST SPL TAX OBLIG REV			2	1FE	56,114	110.790	55,395	50,000	52,234		(696)			5.000	3.420	JJ	1,250	2,500	12/03/2013.	01/01/2026.
231266 GY 7	CURATORS UNIV MO SYS FACS REV			2	1FE	63,483	106.977	58,837	55,000	56,729		(901)			5.000	3.219	MN	458	2,750	07/20/2011.	11/01/2023.
235036 V9 8	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	58,967	113.478	56,739	50,000	54,803		(1,176)			5.250	2.600	MN	438	2,625	04/29/2016.	11/01/2029.
25484J CU 2	DISTRICT COLUMBIA UNIV REV			2	1FE	59,214	122.801	61,401	50,000	56,816		(832)			5.000	2.901	AO	625	2,500	01/06/2017.	04/01/2028.
25484J DC 1	DISTRICT COLUMBIA UNIV REV			2	1FE	234,724	119.793	239,586	200,000	226,578		(3,240)			5.000	2.950	AO	2,500	10,000	06/01/2017.	04/01/2036.
414005 WJ 3	HARRIS CNTY TEX			2	1FE	58,308	121.508	60,754	50,000	55,958		(802)			5.000	3.002	FA	944	2,500	12/20/2016.	08/15/2029.
48507T FX 6	KANSAS CITY MO SAN SWR SYS REV			2	1FE	105,195	108.079	108,079	100,000	103,105		(562)			4.000	3.321	JJ	2,000	4,000	01/28/2016.	01/01/2040.
495289 D9 8	KING CNTY WASH SWR REV			2	1FE	78,804	109.700	82,275	75,000	76,232		(457)			5.000	4.300	JJ	1,875	3,750	09/12/2013.	01/01/2030.
495289 X4 7	KING CNTY WASH SWR REV			2	1FE	58,221	115.595	57,798	50,000	54,537		(828)			5.000	3.030	JJ	1,250	2,500	04/15/2015.	07/01/2038.
495289 X8 8	KING CNTY WASH SWR REV			2	1FE	87,462	115.813	86,860	75,000	81,879		(1,257)			5.000	3.010	JJ	1,875	3,750	04/17/2015.	07/01/2036.
534272 D7 1	LINCOLN NEB ELEC SYS REV			2	1FE	89,417	118.203	88,652	75,000	83,398		(1,346)			5.000	2.845	MS	1,250	3,750	04/15/2015.	09/01/2033.
544445 BT 5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	114,578	120.117	120,117	100,000	110,413		(1,452)			5.000	3.181	MN	639	5,000	01/06/2017.	05/15/2029.
54466H DP 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1FE	58,787	123.662	61,831	50,000	56,199		(868)			5.000	2.870	JD	208	2,500	12/02/2016.	06/01/2028.
545149 KG 0	LOS ANGELES CNTY CALIF SANTN DISTS FING			2	1FE	135,945	113.301	141,626	125,000	132,815		(1,030)			4.000	2.971	AO	1,250	5,000	10/13/2016.	10/01/2032.
546486 AV 3	LOUISIANA ST HWY IMPT REV			2	1FE	105,410	110.922	110,922	100,000	102,224		(585)			5.000	4.300	JD	222	5,000	12/11/2013.	06/15/2033.
546540 RE 7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1FE	75,000	99.651	74,738	75,000	75,000					2.596	2.596	JJ	70		12/06/2019.	07/01/2027.
56185P CF 8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	87,138	123.840	92,880	75,000	84,079		(1,099)			5.000	3.121	AO	938	3,750	02/02/2017.	10/01/2028.
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1FE	250,000	99.372	248,430	250,000	250,000					3.273	3.273	MN	955		11/01/2019.	05/01/2039.
590494 AX 8	MESA ARIZ EXCISE TAX REV			2	1FE	52,853	109.570	54,785	50,000	50,928		(345)			5.000	4.210	JJ	1,250	2,500	10/09/2013.	07/01/2032.

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
592190	MG	4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1FE	96,888	117.660	94,128	80,000	90,548		(1,772)			5.000	2.425	JJ	2,000	4,000	04/15/2016.	07/01/2027.
59333P	H8	4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	57,814	113.619	56,810	50,000	54,121		(792)			5.000	3.119	AO	625	2,500	01/15/2015.	10/01/2034.
594612	DJ	9	MICHIGAN ST				1FE	86,381	124.748	93,561	75,000	83,370		(1,014)			5.000	3.250	MS	1,104	3,750	12/02/2016.	03/15/2027.
594615	FM	3	MICHIGAN ST BLDG AUTH REV			2	1FE	90,188	120.577	90,433	75,000	85,781		(1,429)			5.000	2.670	AO	792	3,750	10/27/2016.	10/15/2031.
594615	FN	1	MICHIGAN ST BLDG AUTH REV	SD		2	1FE	185,832	115.286	172,929	150,000	174,894		(3,343)			5.000	2.341	AO	1,583	22,448	07/25/2016.	10/15/2032.
63968A	P2	5	NEBRASKA PUB PWR DIST REV			2	1FE	87,251	120.543	90,407	75,000	83,499		(1,278)			5.000	2.927	JJ	1,875	3,750	12/20/2016.	01/01/2027.
64990C	3C	3	NEW YORK STATE DORMITORY AUTHORITY			2	1Z	181,163	106.989	176,532	165,000	168,213		(1,742)			5.000	3.837	AO	2,063	8,250	05/19/2011.	10/01/2022.
64990C	3H	2	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	10,980	106.411	10,641	10,000	10,195		(106)			5.000	3.837	AO	125	500	05/19/2011.	10/01/2022.
650035	ZA	9	NEW YORK ST URBAN DEV CORP REV			2	1FE	57,511	111.400	55,700	50,000	52,953		(864)			5.000	3.050	MS	736	2,500	05/06/2014.	03/15/2028.
686543	TX	7	ORLANDO & ORANGE CNTY EXPWY AUTH FLA EXP			2	1FE	86,927	111.960	83,970	75,000	79,563		(1,215)			5.000	3.150	JJ	1,875	3,750	05/20/2013.	07/01/2029.
709223	2E	0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	180,621	111.142	166,713	150,000	159,518		(3,095)			5.000	2.721	JD	625	7,500	07/27/2012.	12/01/2026.
721876	RJ	1	PIMA CNTY ARIZ SWR REV			2	1FE	57,125	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	EX	8	PORT AUTH N Y & N J			2	1FE	165,611	106.566	159,849	150,000	153,941		(2,101)			5.000	3.470	AO	1,583	7,500	12/11/2013.	10/15/2023.
73358W	TM	6	PORT AUTH N Y & N J				1FE	58,899	113.031	56,516	50,000	53,968		(1,015)			5.000	2.710	MS	833	2,500	11/12/2014.	09/01/2023.
73358W	YF	5	PORT AUTH N Y & N J			2	1FE	258,185	117.673	264,764	225,000	245,615		(3,186)			5.000	3.250	AO	2,375	11,250	11/05/2015.	10/15/2030.
74265L	M6	2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	76,422	119.631	77,760	65,000	73,566		(1,135)			5.000	2.840	AO	813	3,250	06/01/2017.	10/01/2038.
795576	FP	7	SALT LAKE CITY UTAH ARPT REV			2	1FE	115,469	120.632	120,632	100,000	111,699		(1,358)			5.000	3.231	JJ	2,500	5,000	02/09/2017.	07/01/2030.
79574C	AS	2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	57,280	117.197	58,599	50,000	54,235		(703)			5.000	3.280	JD	208	2,500	05/26/2015.	12/01/2035.
79765R	4U	0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1FE	50,000	100.000	50,000	50,000	50,000					2.593	2.592	MN			12/13/2019.	11/01/2029.
79765R	4W	6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1FE	125,000	100.147	125,184	125,000	125,000					2.803	2.802	MN			12/13/2019.	11/01/2031.
809545	RR	9	SCOTT CNTY KY SCH DIST FIN CORP SCH BLDG				1FE	285,177	100.164	290,476	290,000	289,906		566			2.400	2.600	MS	2,320	6,960	09/29/2010.	03/01/2020.
882117	2L	7	TEXAS A & M UNIV PERM UNIV FD			2	1FE	176,964	119.265	178,898	150,000	170,887		(3,498)			5.250	2.523	JJ	3,938	7,875	03/29/2018.	07/01/2031.
88278P	TQ	7	TEXAS ST UNIV SYS FING REV			2	1FE	169,823	114.301	171,452	150,000	164,289		(3,173)			5.000	2.593	MS	2,208	7,500	03/29/2018.	03/15/2029.
89602N	E9	1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	91,694	112.775	84,581	75,000	80,947		(1,668)			5.000	2.531	MN	479	3,750	01/11/2013.	11/15/2025.
915200	UK	3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	89,705	117.130	87,848	75,000	82,531		(1,464)			5.000	2.731	AO	938	3,750	09/19/2014.	10/01/2025.
915200	UL	1	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	59,278	117.029	58,515	50,000	54,764		(923)			5.000	2.841	AO	625	2,500	09/19/2014.	10/01/2026.
917567	EY	1	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	50,546	100.661	50,331	50,000	50,544		(2)			3.393	3.264	JD	165		12/12/2019.	12/15/2036.
92812U	K5	6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1FE	82,910	100.313	83,170	82,910	82,910					2.750	2.740	MON	190	2,079	04/25/2013.	04/25/2042.
940093	6H	5	WASHINGTON ST UNIV REVS			2	1FE	168,102	112.946	169,419	150,000	163,113		(2,864)			5.000	2.803	AO	1,875	7,500	03/29/2018.	04/01/2031.
940093	7A	9	WASHINGTON ST UNIV REVS			2	1FE	206,852	116.606	204,061	175,000	192,771		(3,088)			5.000	2.900	AO	2,188	8,750	02/12/2015.	04/01/2029.
940093	7B	7	WASHINGTON ST UNIV REVS			2	1FE	100,065	116.265	98,825	85,000	93,414		(1,460)			5.000	2.950	AO	1,063	4,250	02/12/2015.	04/01/2030.
956704	XE	5	WEST VIRGINIA UNIV REVS			2	1FE	230,866	106.716	213,432	200,000	207,454		(4,099)			5.000	2.800	AO	2,500	10,000	11/14/2013.	10/01/2022.
97712D	QR	0	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1FE	217,044	101.593	203,186	200,000	211,521		(1,617)			4.000	3.000	MN	1,022	23,948	06/09/2016.	11/15/2039.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							8,612,891	XXX	8,585,511	7,697,910	8,230,532	0	(108,340)	0	0	XXX	XXX	XXX	92,371	360,385	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																							
3131X6	JS	0	FH ZK2973 - RMBS			4	1	59,834	103.616	61,882	59,722	59,679		(11)			3.500	3.442	MON	174	871	01/26/2011.	02/01/2026.
3131XJ	DM	1	FH ZL2808 - RMBS			4	1	39,524	105.411	40,327	38,257	39,428		84			3.500	2.904	MON	112	558	02/23/2012.	03/01/2042.
3131XQ	TK	2	FH ZL8654 - RMBS			4	1	34,900	105.965	34,849	32,888	35,238		82			4.000	2.446	MON	110	548	11/05/2014.	11/01/2044.
3131Y0	2A	9	FH ZM6169 - RMBS			4	1	234,464	105.586	236,777	224,250	232,684		(88)			4.500	3.176	MON	841	3,364	04/26/2018.	04/01/2048.
31329K	X3	3	FH ZA2498 - RMBS			4	1	121,115	104.251	125,753	120,625	120,942		(16)			3.500	3.379	MON	352	1,759	05/24/2018.	03/01/2038.
3132A1	XW	9	FH ZS1593 - RMBS			4	1	10,947	112.268	11,567	10,303	10,981		(41)			5.500	3.725	MON	47	189	02/26/2010.	08/01/2037.

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
3132A4 NN 4	FH ZS3997 - RMBS				1	50,299	108.191	51,354	47,466	49,926		(8)			4.000	2.824	MON	158	791	09/26/2014.	08/01/2044.
3132A5 E8 4	FH ZS4659 - RMBS				1	885,675	104.272	905,944	868,828	882,852		539			3.500	3.158	MON	2,534	12,670	03/30/2018.	04/01/2046.
3132A9 MU 8	FH ZS8471 - RMBS				1	27,662	101.339	27,002	26,646	27,229		(23)			2.500	1.694	MON	56	278	09/11/2012.	09/01/2027.
3132A9 R3 3	FH ZS8606 - RMBS				1	774,082	102.967	798,606	775,594	773,457		1			3.000	3.039	MON	1,939	9,695	03/29/2018.	04/01/2031.
3136AE PS 0	FNR 1363D PD - CMO/RMBS				1	71,396	99.287	72,938	73,462	72,000		216			2.000	2.594	MON	122	1,342	10/31/2013.	05/25/2043.
3136AE ZQ 3	FNR 1356B P - CMO/RMBS				1	97,569	101.196	99,891	98,711	97,769		91			2.500	2.721	MON	206	2,248	11/12/2013.	06/25/2043.
31371N XK 6	FN 257282 - RMBS				1	10,471	107.796	11,401	10,576	10,486		32			5.500	5.754	MON	48	482	07/21/2008.	07/01/2028.
3137A5 SG 0	FHR 3786F HE - CMO/RMBS				1	44,755	100.407	43,345	43,170	43,511		(93)			2.500	1.705	MON	90	846	04/12/2012.	03/15/2038.
3138AB NC 9	FN AH9386 - RMBS				1	178,156	107.243	184,999	172,505	177,670		(152)			4.000	3.343	MON	575	6,886	03/29/2018.	04/01/2041.
3138EN HG 7	FN AL5630 - RMBS				1	48,349	107.077	48,783	45,559	47,966		(470)			4.000	2.815	MON	152	1,689	08/27/2014.	08/01/2044.
3138X3 BX 9	FN AU3653 - RMBS				1	78,419	106.228	79,230	74,584	77,659		(568)			4.000	3.097	MON	249	2,824	11/01/2013.	09/01/2043.
3138XW AM 0	FN AW6311 - RMBS				1	26,913	107.076	27,335	25,529	26,925		(278)			4.000	2.778	MON	85	900	07/24/2014.	06/01/2044.
3138XX H7 4	FN AW7453 - RMBS				1	38,168	107.076	38,368	35,833	38,158		(367)			4.000	2.573	MON	119	1,274	10/14/2014.	09/01/2044.
3138Y6 MY 7	FN AX4874 - RMBS				1	72,281	105.511	71,947	68,190	71,086		(628)			3.500	2.614	MON	199	2,317	01/15/2015.	12/01/2044.
3140FP C9 8	FN BE3695 - RMBS				1	318,645	103.807	323,794	311,919	318,820		175			3.500	3.029	MON	910	5,459	05/30/2019.	06/01/2047.
3140FP DG 1	FN BE3702 - RMBS				1	556,743	105.453	559,978	531,022	553,803		(2,150)			4.000	2.924	MON	1,770	21,044	12/06/2017.	06/01/2047.
3140JQ TE 3	FN BN7748 - RMBS				1	385,329	104.086	386,024	370,870	384,715		(613)			3.500	2.507	MON	1,082	3,245	09/27/2019.	09/01/2049.
3140QA NN 6	FN CA3096 - RMBS				1	752,955	105.628	758,644	718,222	753,978		1,023			4.500	2.724	MON	2,693	24,240	03/22/2019.	02/01/2049.
3140X4 H2 5	FN FM1148 - RMBS				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.
3140X4 M4 5	FN FM1278 - RMBS				1	169,566	102.862	170,451	165,708	169,336		(230)			3.000	2.331	MON	414	1,657	07/30/2019.	07/01/2034.
31410L UV 2	FN 890796 - RMBS				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.
31418R P7 0	FN AD4045 - RMBS				1	21,400	110.339	22,732	20,602	21,502		(97)			5.000	3.931	MON	86	883	04/27/2010.	04/01/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						5,455,660	XXX	5,545,584	5,308,645	5,443,949	0	(3,544)	0	0	XXX	XXX	XXX	16,107	115,791	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137B9 BZ 7	FHMS KF03 A - CMBS				1	2,455	99.951	2,454	2,455	2,455					2.125	2.148	MON	1	(3)	04/08/2014.	01/25/2021.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						2,455	XXX	2,454	2,455	2,455	0	0	0	0	XXX	XXX	XXX	1	(3)	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
040588 F4 2	ARIZONA ST CTFS PARTN				1FE	87,398	117.483	88,112	75,000	82,872		(1,535)			5.000	2.634	AO	938	3,750	12/20/2016.	10/01/2024.
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	283,923	115.127	287,818	250,000	274,441		(5,436)			5.000	2.533	MS	3,681	12,500	03/29/2018.	03/15/2026.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						371,321	XXX	375,930	325,000	357,313	0	(6,971)	0	0	XXX	XXX	XXX	4,618	16,250	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						14,442,326	XXX	14,509,478	13,334,010	14,034,248	0	(118,855)	0	0	XXX	XXX	XXX	113,098	492,422	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R HM 7	AT&T INC			1	2FE	100,633	103.128	103,128	100,000	100,540		(93)			3.400	3.170	JD	151	3,400	05/10/2019.	06/15/2022.
00206R HS 4	AT&T INC			1,2	2FE	51,030	105.855	52,928	50,000	50,938		(91)			3.600	3.212	JJ	830	900	05/10/2019.	07/15/2025.
009279 AC 4	AIRBUS GROUP SE		C	1,2	1FE	208,854	110.840	221,680	200,000	208,415		(181)			3.950	3.701	AO	1,778	7,900	06/15/2017.	04/10/2047.
010392 FQ 6	ALABAMA POWER CO			1,2	1FE	194,866	101.230	202,460	200,000	197,044		1,251			2.450	3.137	MS	1,239	4,900	03/29/2018.	03/30/2022.
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1FE	193,396	106.232	212,464	200,000	194,509		639			3.300	3.731	MN	1,063	6,600	03/29/2018.	05/03/2027.
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1FE	244,945	103.105	257,763	250,000	246,197		845			2.900	3.297	FA	2,719	7,250	01/02/2019.	02/16/2024.
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2FE	99,833	106.188	106,188	100,000	99,892		16			3.650	3.670	FA	1,521	3,650	01/13/2016.	02/01/2026.
05531F BH 5	BB&T CORP			2	1FE	49,958	101.317	50,659	50,000	49,961		3			2.500	2.518	FA	528		07/23/2019.	08/01/2024.
05567L T3 1	BNP PARIBAS SA		C		1FE	51,232	103.172	51,586	50,000	50,161		(148)			5.000	4.678	JJ	1,153	2,500	06/03/2011.	01/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G EU 9	BANK OF AMERICA CORP				1FE	198,832	103.388	206,776	200,000	199,243		233			3.300	3.433	JJ	3,117	6,600	03/29/2018.	01/11/2023.
06051G FB 0	BANK OF AMERICA CORP				1FE	101,710	107.494	107,494	100,000	100,781		(174)			4.125	3.915	JJ	1,822	4,125	02/14/2014.	01/22/2024.
06406F AD 5	BANK OF NEW YORK MELLON CORP			2	1FE	187,816	101.023	202,046	200,000	191,552		2,153			2.200	3.450	FA	1,650	4,400	03/29/2018.	08/16/2023.
110122 BN 7	BRISTOL-MYERS SQUIBB CO			1,2	1FE	201,637	108.102	216,204	200,000	201,258		(215)			3.875	3.739	FA	2,928	7,950	06/15/2017.	08/15/2025.
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	196,224	106.754	213,508	200,000	196,861		363			3.250	3.491	JD	289	6,500	03/29/2018.	06/15/2027.
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 DC 1	CVS HEALTH CORP			1	2FE	79,959	101.663	81,330	80,000	79,983		13			3.350	3.368	MS	834	2,680	03/06/2018.	03/09/2021.
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	185,906	100.248	200,496	200,000	188,551		1,523			2.400	3.374	FA	1,893	4,800	03/29/2018.	08/09/2026.
166764 AG 5	CHEVRON CORP			1,2	1FE	198,798	100.216	200,432	200,000	199,738		538			2.427	2.705	JD	94	4,854	03/29/2018.	06/24/2020.
20030N BH 3	COMCAST CORP			1	1FE	241,138	115.908	289,770	250,000	243,141		379			4.250	4.531	JJ	4,899	10,625	02/20/2014.	01/15/2033.
208251 AE 8	CONOCO INC			1	1FE	242,725	135.993	258,387	190,000	216,953		(2,227)			6.950	5.020	AO	2,788	13,205	06/17/2003.	04/15/2029.
22160K AL 9	COSTCO WHOLESALE CORP			1,2	1FE	48,703	103.544	51,772	50,000	49,045		200			2.750	3.221	MN	164	1,375	04/06/2018.	05/18/2024.
25179M AV 5	DEVON ENERGY CORP			1,2	2FE	99,955	118.586	118,586	100,000	99,970		4			5.850	5.856	JD	260	5,850	12/10/2015.	12/15/2025.
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.
26441C AP 0	DUKE ENERGY CORP			1,2	2FE	102,584	118.597	118,597	100,000	102,405		(49)			4.800	4.638	JD	213	4,800	12/01/2015.	12/15/2045.
26442C AQ 7	DUKE ENERGY CAROLINAS LLC			1,2	1FE	72,761	101.537	76,153	75,000	73,508		435			2.500	3.158	MS	552	1,875	04/05/2018.	03/15/2023.
26442C AS 3	DUKE ENERGY CAROLINAS LLC			1,2	1FE	171,201	103.308	180,789	175,000	171,549		348			2.950	3.271	JD	430	5,163	03/19/2019.	12/01/2026.
26824K AA 2	AIRBUS GROUP FINANCE BV		C	1	1FE	96,815	101.682	101,682	100,000	97,547		694			2.700	3.495	AO	555	2,700	12/10/2018.	04/17/2023.
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP			1,2	2FE	49,827	116.646	58,323	50,000	49,889		16			5.875	5.921	AO	620	2,988	10/01/2015.	10/15/2025.
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1FE	376,215	104.300	391,125	375,000	376,061		(154)			3.000	2.929	JD	938	7,688	03/27/2019.	06/01/2024.
38141G RD 8	GOLDMAN SACHS GROUP INC				1FE	97,624	104.153	104,153	100,000	99,096		273			3.625	3.942	JJ	1,601	3,625	01/30/2014.	01/22/2023.
404280 AK 5	HSBC HOLDINGS PLC		C		1FE	106,365	103.716	103,716	100,000	100,987		(747)			5.100	4.286	AO	1,218	5,100	08/11/2011.	04/05/2021.
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1FE	199,586	101.229	202,458	200,000	199,617		31			2.300	2.344	FA	1,827		07/30/2019.	08/15/2024.
46625H HZ 6	JPMORGAN CHASE & CO				1FE	101,823	103.495	103,495	100,000	100,303		(212)			4.625	4.392	MN	655	4,625	08/11/2011.	05/10/2021.
46625H JT 8	JPMORGAN CHASE & CO				1FE	99,753	106.738	106,738	100,000	99,888		25			3.875	3.905	FA	1,615	3,875	01/30/2014.	02/01/2024.
494550 BT 2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	99,494	101.277	101,277	100,000	99,907		77			3.500	3.582	MS	1,167	3,500	02/19/2014.	03/01/2021.
53944V AE 9	LLOYDS BANK PLC		C		1FE	197,300	100.079	200,158	200,000	199,707		1,382			2.400	3.113	MS	1,387	4,800	03/29/2018.	03/17/2020.
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.
59217G CK 3	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	185,060	103.748	207,496	200,000	186,725		1,446			3.000	4.009	MS	1,700	6,000	11/05/2018.	09/19/2027.
595620 AQ 8	MIDAMERICAN ENERGY CO			1,2	1FE	49,984	104.285	52,143	50,000	49,987		2			3.100	3.104	MN	258	1,550	01/23/2017.	05/01/2027.
61746B DJ 2	MORGAN STANLEY			1	1FE	98,690	104.721	104,721	100,000	99,492		149			3.750	3.923	FA	1,313	3,750	01/30/2014.	02/25/2023.
654106 AF 0	NIKE INC			1,2	1FE	46,220	101.674	50,837	50,000	46,643		423			2.375	3.488	MN	198	1,188	01/03/2019.	11/01/2026.
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	199,906	109.468	218,936	200,000	199,917		16			3.700	3.706	MN	946	7,400	08/07/2018.	11/15/2028.
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC			2	1FE	249,523	101.276	253,190	250,000	249,550		28			2.600	2.630	JJ	2,853		07/18/2019.	07/23/2026.
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.
85771P AN 2	EQUINOR ASA		C	1	1FE	199,854	106.549	213,098	200,000	199,931		15			3.700	3.709	MS	2,467	7,400	11/05/2013.	03/01/2024.
89236T FS 9	TOYOTA MOTOR CREDIT CORP			1	1FE	99,973	104.994	104,994	100,000	99,978		5			3.350	3.356	JJ	1,610	1,675	01/03/2019.	01/08/2024.
893526 DJ 9	TRANSCANADA PIPELINES LTD		C	1	2FE	221,036	132.397	264,794	200,000	217,763		(469)			6.100	5.378	JD	1,017	12,200	07/12/2011.	06/01/2040.
90261X GD 8	UBS AG (STAMFORD BRANCH)				1FE	21,975	101.700	19,323	19,000	19,249		(412)			4.875	2.627	FA	378	926	11/01/2012.	08/04/2020.
907818 DN 5	UNION PACIFIC CORP			1,2	1FE	49,011	101.897	50,949	50,000	49,336		189			2.750	3.179	AO	290	1,375	04/04/2018.	04/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P DK 5	UNITEDHEALTH GROUP INC			1	1FE	250,875	110.349	275,873	250,000	250,788		(78)			3.850	3.806	JD	428	9,625	09/26/2018.	06/15/2028.
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	54,411	111.475	60,197	54,000	54,384		(27)			4.016	3.927	JD	169	1,657	02/28/2019.	12/03/2029.
931142 CB 7	WAL MART STORES INC				1FE	286,843	129.620	324,050	250,000	279,989		(1,329)			5.250	4.197	MS	4,375	13,125	05/01/2014.	09/01/2035.
931142 EE 9	WALMART INC			1,2	1FE	50,338	110.179	55,090	50,000	50,298		(30)			3.700	3.616	JD	26	1,850	08/13/2018.	06/26/2028.
931427 AH 1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	49,293	104.240	52,120	50,000	49,598		73			3.800	3.983	MN	227	1,900	07/27/2015.	11/18/2024.
94974B EV 8	WELLS FARGO & CO				1FE	206,004	103.245	206,490	200,000	200,911		(697)			4.600	4.221	AO	2,300	9,200	08/23/2011.	04/01/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						8,114,971	XXX	8,713,575	8,068,000	8,086,697	0	6,587	0	0	XXX	XXX	XXX	72,551	271,348	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
08162B BD 3	BMARK 19B11 A4 - CMBS			4	1FM	252,498	105.315	263,287	250,000	252,362		(136)			3.280	3.165	MON	683	4,101	05/22/2019.	05/17/2052.
17325G AD 8	CGCMT 16C3 A4 - CMBS			4	1FM	325,875	103.985	337,952	325,000	324,835		(38)			3.154	3.158	MON	854	10,251	08/08/2018.	11/18/2049.
17326F AD 9	CGCMT 17C4 A4 - CMBS			4	1FM	122,769	106.348	132,935	125,000	123,045		203			3.471	3.718	MON	362	4,339	08/10/2018.	10/17/2050.
36252R AJ 8	GSMS 14GC18 A3 - CMBS			4	1FM	793,287	103.916	806,317	775,930	788,367		(4,238)			3.801	3.289	MON	2,458	30,612	03/29/2018.	01/11/2047.
61766E BE 4	MSBAM 16C29 A4 - CMBS			4	1FM	261,250	104.511	261,277	250,000	257,285		(1,113)			3.325	2.798	MON	693	8,313	05/04/2016.	05/17/2049.
95000A AU 1	WFCM 15P2 A4 - CMBS			4	1FM	208,547	107.299	214,598	200,000	205,817		(913)			3.809	3.260	MON	635	7,618	12/13/2016.	12/17/2048.
95000M BP 5	WFCM 16C36 A4 - CMBS			4	1FM	231,743	103.423	232,702	225,000	229,709		(651)			3.065	2.722	MON	575	6,896	10/21/2016.	11/18/2059.
95000P AE 4	WFCM 16C37 A5 - CMBS			4	1FM	154,493	107.962	161,943	150,000	153,218		(424)			3.794	3.444	MON	474	5,691	12/09/2016.	12/15/2049.
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FM	302,984	109.697	329,091	300,000	302,491		(301)			3.948	3.836	MON	987	11,844	04/30/2018.	05/17/2051.
95001W BA 5	WFCM 19C49 A4 - CMBS			4	1FM	504,989	108.514	542,572	500,000	504,581		(407)			3.760	3.648	MON	1,567	14,100	02/21/2019.	03/15/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						3,158,434	XXX	3,282,673	3,100,930	3,141,710	0	(8,019)	0	0	XXX	XXX	XXX	9,287	103,764	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AN 4	AMXCA 192 A - ABS			4	1FE	224,987	101.762	228,964	225,000	224,990		3			2.670	2.687	MON	267	3,771	04/22/2019.	11/15/2024.
13976M AC 8	AFIN 181 A3 - ABS			4	1FE	63,400	100.229	63,556	63,411	63,409		4			2.790	2.815	MON	54	1,769	03/14/2018.	01/20/2022.
14041N FU 0	COMET 192 A - ABS			4	1FE	199,950	99.693	199,386	200,000	199,955		5			1.720	1.735	MON	153	956	08/28/2019.	08/15/2024.
14042W AC 4	COPAR 191 A3 - ABS			4	1FE	149,970	100.895	151,342	150,000	149,976		7			2.510	2.531	MON	167	2,039	05/21/2019.	11/15/2023.
14314R AD 4	CARMX 174 A4 - ABS			4	1FE	836,086	100.395	853,358	850,000	842,489		3,676			2.330	2.811	MON	880	19,805	03/29/2018.	05/15/2023.
17305E GF 6	CCCIT 17A7 A7 - ABS			4	1FE	250,840	100.257	250,643	250,000	249,217		(1,909)			2.080	2.214	MON	332	6,749	03/23/2018.	08/08/2024.
17305E GL 3	CCCIT 18A2 A2 - ABS			4	1FE	500,781	100.020	500,100	500,000	498,208		(3,527)			2.095	2.244	MON	349	13,216	04/30/2018.	01/21/2025.
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	124,941	103.954	129,943	125,000	124,962		14			3.290	3.303	MN	434	4,113	06/13/2018.	05/23/2025.
29366A AA 2	ELL 1 A1 - ABS			4	1FE	82,498	100.078	82,576	82,511	82,509		1			2.040	2.042	JD	140	218	09/15/2011.	09/01/2023.
34528Q FZ 2	FORDF 181 A2 - ABS			4	1FE	250,000	99.932	249,830	250,000	250,000					2.020	2.061	MON	224	6,489	03/13/2018.	05/15/2023.
34528Q GD 0	FORDF 182 A - ABS			4	1FE	149,973	103.009	154,513	150,000	149,980		12			3.170	3.197	MON	211	4,755	03/13/2018.	03/15/2025.
36257A AD 3	GMALT 192 A3 - ABS			4	1FE	74,997	100.753	75,565	75,000	74,998		1			2.670	2.687	MON	61	1,235	04/30/2019.	03/21/2022.
82652K AA 2	SRFC 171 A - ABS			4	1FE	22,965	100.723	23,133	22,967	22,965		0			2.910	2.911	MON	20	570	03/13/2017.	03/20/2034.
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.
92348P AC 6	VZOT 172 C - ABS			4	1FE	199,980	100.127	200,253	200,000	199,996		5			2.380	2.395	MON	145	4,760	06/13/2017.	12/20/2021.
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.
98162V AD 1	WOART 19B A3 - ABS			4	1FE	299,993	101.148	303,443	300,000	299,995		2			2.590	2.605	MON	345	4,533	05/07/2019.	07/15/2024.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,805,667	XXX	3,841,670	3,818,197	3,807,956	0	(1,705)	0	0	XXX	XXX	XXX	4,058	84,525	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					15,079,072	XXX	15,837,918	14,987,127	15,036,362	0	(3,136)	0	0	XXX	XXX	XXX	85,896	459,637	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					20,727,436	XXX	21,350,785	19,560,121	20,262,402	15,400	(141,921)	0	0	XXX	XXX	XXX	204,936	769,562	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					5,885,800	XXX	5,966,533	5,722,667	5,865,799	0	(4,096)	0	0	XXX	XXX	XXX	18,177	140,401	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities					3,160,889	XXX	3,285,126	3,103,385	3,144,165	0	(8,019)	0	0	XXX	XXX	XXX	9,288	103,761	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					4,176,988	XXX	4,217,599	4,143,197	4,165,269	0	(8,676)	0	0	XXX	XXX	XXX	8,676	100,775	XXX	XXX
8399999.	Grand Total - Bonds					33,951,114	XXX	34,820,043	32,529,369	33,437,635	15,400	(162,711)	0	0	XXX	XXX	XXX	241,078	1,114,499	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	For eign	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
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Y50124 52 1	ENRON CAPITAL LLC			8,000.000	25.00				0								0		6Z	11/04/1993.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			164.000	8,676	52.900	8,676	6,420		177		1,204		1,204		12/18/2018.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			100.000	1,768	17.680	1,768	1,807	16	202		14		14		10/10/2018.	
00130H 10 5	THE AES CORPORATION			151.000	3,005	19.900	3,005	2,116		46		678		678		10/15/2019.	
00164V 10 3	AMC NETWORKS CL A ORD			10.000	395	39.500	395	585				(190)		(190)		04/22/2019.	
00206R 10 2	AT&T ORD			1,372.000	53,618	39.080	53,618	41,125		2,574		13,428		13,428		10/15/2019.	
002824 10 0	ABBOTT LABORATORIES ORD			347.999	30,227	86.860	30,227	11,693		445		5,056		5,056		03/03/2014.	
00287Y 10 9	ABBVIE ORD			274.000	24,260	88.540	24,260	17,032		1,173		(1,000)		(1,000)		10/10/2018.	
003654 10 0	ABIOMED ORD			10.000	1,706	170.590	1,706	1,762				(56)		(56)		12/16/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			20.000	664	33.220	664	731				150		150		10/10/2018.	
00507V 10 9	ACTIVISION BLIZZARD ORD			159.000	9,448	59.420	9,448	10,111		59		2,043		2,043		10/10/2018.	
00508Y 10 2	ACUITY BRANDS ORD			10.000	1,380	138.000	1,380	1,213		5		231		231		10/10/2018.	
00724F 10 1	ADOBE ORD			90.000	29,683	329.810	29,683	14,210				9,321		9,321		10/10/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			16.000	2,563	160.160	2,563	2,164	1	4		43		43		10/10/2018.	
00766T 10 0	AECOM ORD			35.000	1,510	43.130	1,510	1,118				582		582		10/10/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			192.000	8,805	45.860	8,805	3,882				5,261		5,261		10/10/2018.	
008252 10 8	AFFILIATED MANAGERS GROUP ORD			15.000	1,271	84.740	1,271	1,909		19		(191)		(191)		10/10/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			71.000	6,057	85.310	6,057	3,617	13	47		1,267		1,267		12/18/2018.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			10.000	478	47.750	478	452				26		26		12/16/2019.	
00912X 30 2	AIR LEASE CL A ORD			25.000	1,188	47.520	1,188	936	4	7		252		252		04/22/2019.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			49.000	11,515	234.990	11,515	6,606	57	224		3,672		3,672		10/10/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			37.000	3,196	86.380	3,196	1,857				936		936		10/10/2018.	
011659 10 9	ALASKA AIR GROUP ORD			9.000	610	67.750	610	556		11		62		62		06/14/2016.	
012653 10 1	ALBEMARLE ORD			26.000	1,899	73.040	1,899	2,078	10	16		31		31		10/15/2019.	
013872 10 6	ALCOA ORD			40.000	860	21.510	860	1,443				(203)		(203)		10/10/2018.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			9.000	1,454	161.580	1,454	1,067	9	35		417		417		06/06/2017.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			46.000	4,975	108.150	4,975	5,330				496		496		10/10/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			17.000	4,744	279.040	4,744	4,259				1,183		1,183		10/10/2018.	
017175 10 0	ALLEGHANY ORD			5.000	3,998	799.570	3,998	3,112				881		881		10/10/2018.	
018802 10 8	ALLIANT ENERGY ORD			19.000	1,040	54.740	1,040	753		27		237		237		03/30/2017.	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			25.000	1,208	48.320	1,208	1,245		15		110		110		10/10/2018.	
020002 10 1	ALLSTATE ORD			76.000	8,546	112.450	8,546	5,625	38	147		2,266		2,266		10/10/2018.	
02005N 10 0	ALLY FINANCIAL ORD			90.000	2,750	30.560	2,750	2,366		61		711		711		10/10/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			20.000	2,303	115.170	2,303	1,620				845		845		10/10/2018.	
02079K 10 7	ALPHABET CL C ORD			55.000	73,536	1,337.020	73,536	40,586				16,578		16,578		10/10/2018.	
02079K 30 5	ALPHABET CL A ORD			55.000	73,666	1,339.390	73,666	23,138				16,194		16,194		02/17/2015.	
02156B 10 3	ALTERYX CL A ORD			15.000	1,501	100.070	1,501	1,637				(136)		(136)		06/28/2019.	
02156K 10 3	ALTICE USA CL A ORD			75.000	2,051	27.340	2,051	1,979				72		72		08/14/2019.	
02209S 10 3	ALTRIA GROUP ORD			290.000	14,474	49.910	14,474	12,181	244	933		151		151		10/10/2018.	
023135 10 6	AMAZON COM ORD			82.000	151,523	1,847.840	151,523	93,096				25,607		25,607		12/16/2019.	
023608 10 2	AMEREN ORD			26.000	1,997	76.800	1,997	861		50		301		301		02/25/2013.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			90.000	2,581	28.680	2,581	2,846		36		(309)		(309)		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			30.000	1,411	47.030	1,411	1,226		56		169		169		10/10/2018.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			106.000	10,018	94.510	10,018	7,216		271		2,096		2,096		10/10/2018.	
025816 10 9	AMERICAN EXPRESS ORD			133.000	16,557	124.490	16,557	9,194		213		3,880		3,880		10/10/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			15.000	1,645	109.650	1,645	1,637		74		287		287		10/10/2018.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			55.000	1,442	26.210	1,442	1,148	3	11		350		350		10/10/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			186.000	9,547	51.330	9,547	8,091		238		2,217		2,217		10/10/2018.	
03027X 10 0	AMERICAN TOWER REIT			94.000	21,603	229.820	21,603	9,212	95	339		6,733		6,733		10/10/2018.	
030420 10 3	AMERICAN WATER WORKS ORD			17.000	2,088	122.850	2,088	1,339		33		545		545		06/06/2017.	
03064D 10 8	AMERICOLD REALTY ORD			45.000	1,578	35.060	1,578	1,459	9	9		119		119		06/28/2019.	
03073E 10 5	AMERISOURCEBERGEN ORD			18.000	1,530	85.020	1,530	321		28		191		191		03/28/2007.	
03076C 10 6	AMERIPRISE FINANCE ORD			18.000	2,998	166.580	2,998	756		69		1,120		1,120		10/19/2011.	
031100 10 0	AMETEK ORD			52.000	5,186	99.740	5,186	3,375		29		1,666		1,666		10/10/2018.	
031162 10 0	AMGEN ORD			109.000	26,277	241.070	26,277	14,033		625		5,058		5,058		10/10/2018.	
032095 10 1	AMPHENOL CL A ORD			64.000	6,927	108.230	6,927	4,371	16	60		1,741		1,741		10/10/2018.	
032654 10 5	ANALOG DEVICES ORD			80.000	9,507	118.840	9,507	5,188		171		2,641		2,641		10/10/2018.	
03272L 10 8	ANAPLAN ORD			20.000	1,048	52.400	1,048	1,107				(59)		(59)		08/14/2019.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			270.000	2,543	9.420	2,543	2,732	68	297		(108)		(108)		10/10/2018.	
03662Q 10 5	ANSYS ORD			8.000	2,059	257.410	2,059	1,315				916		916		05/15/2018.	
036752 10 3	ANTHEM ORD			49.000	14,799	302.030	14,799	8,129		157		1,931		1,931		10/10/2018.	
03676B 10 2	ANTERO MIDSTREAM ORD			5,900.000	44,781	7.590	44,781	64,498		3,356		(19,717)		(19,717)		12/19/2019.	
037411 10 5	APACHE ORD			36.000	921	25.590	921	1,531		36		(24)		(24)		05/15/2018.	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD			14.000	723	51.640	723	625		16		89		89		08/08/2018.	
03755L 10 4	APERGY ORD			20.000	676	33.780	676	875				134		134		10/10/2018.	
037833 10 0	APPLE ORD			853.000	250,483	293.650	250,483	87,619		2,593		115,931		115,931		12/18/2018.	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			50.000	813	16.250	813	845		60		100		100		10/10/2018.	
038222 10 5	APPLIED MATERIAL ORD			215.000	13,124	61.040	13,124	5,739		175		6,085		6,085		10/10/2018.	
038336 10 3	APTARGROUP ORD			15.000	1,734	115.620	1,734	1,536		21		323		323		10/10/2018.	
03836W 10 3	AQUA AMERICA ORD			40.000	1,878	46.940	1,878	1,502		36		510		510		10/10/2018.	
03852U 10 6	ARAMARK ORD			55.000	2,387	43.400	2,387	2,219		24		794		794		10/10/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			118.000	5,469	46.350	5,469	4,962		159		635		635		10/10/2018.	
03965L 10 0	ARCONIC ORD			45.000	1,385	30.770	1,385	944		5		626		626		08/08/2018.	
040413 10 6	ARISTA NETWORKS ORD			15.000	3,051	203.400	3,051	3,387				(110)		(110)		10/10/2018.	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD			10.000	940	93.970	940	749		6		190		190		03/20/2019.	
042735 10 0	ARROW ELECTRONICS ORD			20.000	1,695	84.740	1,695	1,371				316		316		10/10/2018.	
044186 10 4	ASHLAND GLOBAL ORD			15.000	1,148	76.530	1,148	1,156		16		84		84		10/10/2018.	
045327 10 3	ASPEN TECHNOLOGY ORD			15.000	1,814	120.930	1,814	1,517				581		581		10/10/2018.	
045487 10 5	ASSOCIATED BANCORP ORD			40.000	882	22.040	882	1,052		28		90		90		10/10/2018.	
04621X 10 8	ASSURANT ORD			7.000	918	131.080	918	251		17		291		291		08/24/2010.	
049560 10 5	ATMOS ENERGY ORD			25.000	2,797	111.860	2,797	2,401		54		479		479		10/10/2018.	
052769 10 6	AUTODESK ORD			49.000	8,990	183.460	8,990	5,253				2,688		2,688		10/10/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			94.000	16,027	170.500	16,027	9,160	86	297		3,702		3,702		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	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
053332 10 2	AUTOZONE ORD		..	7.000	8,339	1,191.310	8,339	4,679				2,471		2,471		10/10/2018.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD		..	33.000	6,920	209.700	6,920	5,479	50	199		1,176		1,176		10/10/2018.	
053611 10 9	AVERY DENNISON ORD		..	20.000	2,616	130.820	2,616	2,010		45		820		820		10/10/2018.	
053807 10 3	AVNET ORD		..	25.000	1,061	42.430	1,061	998		21		161		161		10/10/2018.	
054561 10 5	AXA EQUITABLE HOLDINGS ORD		..	70.000	1,735	24.780	1,735	1,504		11		230		230		10/15/2019.	
05541T 10 1	BGC PARTNERS CL A ORD		..	65.000	386	5.940	386	356		27		30		30		04/22/2019.	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		..	1,200.000	18,732	15.610	18,732	21,494		1,528		84		84		12/12/2018.	
05605H 10 0	BWX TECHNOLOGIES ORD		..	25.000	1,552	62.080	1,552	1,455		17		596		596		10/10/2018.	
05722G 10 0	BAKER HUGHES CL A ORD		..	145.000	3,716	25.630	3,716	4,043		75		555		555		10/15/2019.	
058498 10 6	BALL ORD		..	71.000	4,592	64.670	4,592	2,805		39		1,327		1,327		10/10/2018.	
060505 10 4	BANK OF AMERICA ORD		..	1,448.000	50,999	35.220	50,999	28,842		956		15,320		15,320		10/10/2018.	
062540 10 9	BANK OF HAWAII ORD		..	10.000	952	95.160	952	799		20		152		152		03/20/2019.	
064058 10 0	BANK OF NEW YORK MELLON ORD		..	195.000	9,814	50.330	9,814	8,650		230		636		636		10/10/2018.	
06417N 10 3	BANK OZK ORD		..	30.000	915	30.505	915	1,141		28		230		230		10/10/2018.	
06652K 10 3	BANKUNITED ORD		..	25.000	914	36.560	914	869		16		45		45		03/20/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD		..	105.000	8,780	83.620	8,780	4,835	23	86		1,869		1,869		10/10/2018.	
075887 10 9	BECTON DICKINSON ORD		..	56.000	15,230	271.970	15,230	10,352		174		2,612		2,612		10/10/2018.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		..	353.000	79,955	226.500	79,955	49,464				7,879		7,879		12/18/2018.	
08579W 10 3	BERRY GLOBAL GROUP ORD		..	30.000	1,425	47.490	1,425	1,317				(1)		(1)		10/10/2018.	
086516 10 1	BEST BUY ORD		..	52.000	4,566	87.800	4,566	2,679	26	78		1,812		1,812		10/10/2018.	
090572 20 7	BIO RAD LABORATORIES CL A ORD		..	5.000	1,850	370.030	1,850	1,565				285		285		03/20/2019.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD		..	40.000	3,382	84.550	3,382	3,938				(24)		(24)		10/10/2018.	
09062X 10 3	BIOGEN ORD		..	32.000	9,495	296.730	9,495	4,210				872		872		06/28/2019.	
09073M 10 4	BIO TECHNE ORD		..	10.000	2,195	219.510	2,195	1,824		13		748		748		10/10/2018.	
09215C 10 5	BLACK KNIGHT ORD		..	30.000	1,934	64.480	1,934	1,442				583		583		10/10/2018.	
09247X 10 1	BLACKROCK ORD		..	29.000	14,578	502.700	14,578	10,356		383		3,187		3,187		10/10/2018.	
093671 10 5	H&R BLOCK ORD		..	15.000	352	23.480	352	348	4	15		(28)		(28)		12/29/2016.	
09609G 10 0	BLUEBIRD BIO ORD		..	15.000	1,316	87.750	1,316	1,916				(172)		(172)		10/10/2018.	
097023 10 5	BOEING ORD		..	100.000	32,576	325.760	32,576	23,704		759		(297)		(297)		06/28/2019.	
09857L 10 8	BOOKING HOLDINGS ORD		..	9.000	18,484	2,053.730	18,484	11,361				2,982		2,982		10/10/2018.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		..	30.000	2,134	71.130	2,134	1,443		29		782		782		10/10/2018.	
099724 10 6	BORGWARNER ORD		..	49.000	2,126	43.380	2,126	1,488		33		423		423		01/19/2016.	
101121 10 1	BOSTON PROPERTIES REIT ORD		..	35.000	4,825	137.860	4,825	4,214	34	133		886		886		10/10/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD		..	290.000	13,114	45.220	13,114	7,936				2,865		2,865		10/10/2018.	
105368 20 3	BRANDYWINE REALTY REIT ORD		..	40.000	630	15.750	630	623		23		7		7		03/20/2019.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		..	15.000	2,254	150.290	2,254	1,686				583		583		10/10/2018.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		..	31.997	1,255	39.230	1,255	1,387				280		280		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD		..	442.000	28,372	64.190	28,372	21,210		490		4,763		4,763		11/20/2019.	
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	42	42.460	42	69	1	(15)		11		11		07/25/2017.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD		..	65.000	1,405	21.610	1,405	1,039		73		450		450		10/10/2018.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD		..	25.000	3,089	123.540	3,089	2,972	14	50		682		682		10/10/2018.	
11135F 10 1	BROADCOM ORD		..	74.000	23,386	316.020	23,386	12,282		829		4,569		4,569		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
115236 10 1	BROWN & BROWN ORD			50.000	1,974	39.480	1,974	1,433		16		596		596		10/10/2018.	
115637 20 9	BROWN FORMAN CL B ORD			57.000	3,853	67.600	3,853	2,544	10	38		1,141		1,141		10/10/2018.	
117043 10 9	BRUNSWICK ORD			20.000	1,200	59.980	1,200	1,194		17		271		271		10/10/2018.	
122017 10 6	BURLINGTON STORES ORD			15.000	3,420	228.030	3,420	2,239				980		980		10/10/2018.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			25.000	2,998	119.900	2,998	2,549		34		552		552		10/10/2018.	
12504L 10 9	CBRE GROUP CL A ORD			75.000	4,597	61.290	4,597	3,245				1,033		1,033		10/15/2019.	
12508E 10 1	CDK GLOBAL ORD			30.000	1,640	54.680	1,640	1,715		18		204		204		10/10/2018.	
12514G 10 8	CDW ORD			35.000	4,999	142.840	4,999	2,848		44		2,163		2,163		10/10/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			25.000	1,194	47.740	1,194	281		30		106		106		12/17/2008.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			15.000	1,173	78.200	1,173	879		30		(88)		(88)		11/26/2013.	
125523 10 0	CIGNA ORD			80.000	16,359	204.490	16,359	11,256		2		1,012		1,012		12/16/2019.	
125581 80 1	CIT GROUP ORD			25.000	1,141	45.630	1,141	1,256		33		184		184		10/10/2018.	
12572Q 10 5	CME GROUP CL A ORD			75.000	15,054	200.720	15,054	10,216	188	356		945		945		10/10/2018.	
125896 10 0	CMS ENERGY ORD			30.000	1,885	62.840	1,885	1,412		46		396		396		06/27/2018.	
126408 10 3	CSX ORD			172.000	12,446	72.360	12,446	8,456		165		1,760		1,760		10/10/2018.	
126650 10 0	CVS HEALTH ORD			269.000	19,984	74.290	19,984	16,549		471		2,389		2,389		10/15/2019.	
127055 10 1	CABOT ORD			15.000	713	47.520	713	716		16		(4)		(4)		04/22/2019.	
127097 10 3	CABOT OIL & GAS ORD			96.000	1,671	17.410	1,671	1,549		21		(257)		(257)		10/15/2019.	
127190 30 4	CACI INTERNATIONAL CL A ORD			5.000	1,250	249.990	1,250	1,032				218		218		08/14/2019.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			26.000	1,803	69.360	1,803	974				673		673		03/27/2018.	
127686 10 3	CAESARS ENTERTAINMENT ORD			125.000	1,700	13.600	1,700	1,139				851		851		10/10/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			20.000	2,122	106.100	2,122	1,855	16	63		361		361		10/10/2018.	
134429 10 9	CAMPBELL SOUP ORD			40.000	1,977	49.420	1,977	1,509		56		657		657		10/10/2018.	
138098 10 8	CANTEL MEDICAL ORD			10.000	709	70.900	709	644		1		65		65		04/22/2019.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			61.000	6,278	102.910	6,278	4,503		98		1,667		1,667		10/10/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			66.000	3,338	50.580	3,338	2,903	32	126		395		395		10/10/2018.	
142339 10 0	CARLISLE COMPANIES ORD			15.000	2,428	161.840	2,428	1,628		27		920		920		10/10/2018.	
143130 10 2	CARMAX ORD			19.000	1,666	87.670	1,666	499				474		474		10/19/2011.	
143658 30 0	CARNIVAL ORD			19.000	966	50.830	966	813		38		29		29		10/10/2018.	
146229 10 9	CARTERS ORD			10.000	1,093	109.340	1,093	953		20		277		277		10/10/2018.	
146869 10 2	CARVANA CL A ORD			10.000	921	92.050	921	626				295		295		06/28/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			10.000	1,590	158.990	1,590	1,227		12		309		309		10/10/2018.	
148806 10 2	CATALENT ORD			35.000	1,971	56.300	1,971	1,499				879		879		10/10/2018.	
149123 10 1	CATERPILLAR ORD			109.000	16,097	147.680	16,097	11,937		412		2,246		2,246		10/10/2018.	
150870 10 3	CELANESE ORD			30.000	3,694	123.120	3,694	3,015		72		995		995		10/10/2018.	
15135B 10 1	CENTENE ORD			32.000	2,012	62.870	2,012	1,134				(543)		(543)		06/06/2017.	
15189T 10 7	CENTERPOINT ENERGY ORD			103.000	2,809	27.270	2,809	2,496		118		(99)		(99)		10/10/2018.	
156700 10 6	CENTURYLINK ORD			201.000	2,655	13.210	2,655	3,794		201		(390)		(390)		10/10/2018.	
156727 10 9	CERENCE ORD			6.875	156	22.630	156	126				29		29		10/10/2018.	
15677J 10 8	CERIDIAN HCM HOLDING ORD			20.000	1,358	67.880	1,358	1,263				95		95		12/16/2019.	
156782 10 4	CERNER ORD			68.000	4,991	73.390	4,991	3,281	12	24		1,425		1,425		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
159864 10 7	CHRLS RIVER LABS ORD			10.000	1,528	152.760	1,528	1,231				396		396		10/10/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			30.000	14,552	485.080	14,552	4,468				6,003		6,003		02/08/2016.	
16359R 10 3	CHEMED ORD			5.000	2,196	439.260	2,196	1,552		6		780		780		10/10/2018.	
163851 10 8	CHEMOURS ORD			10.000	181	18.090	181	357		10		(101)		(101)		10/10/2018.	
16411R 20 8	CHENIERE ENERGY ORD			125.000	7,634	61.070	7,634	7,824				43		43		11/12/2019.	
165167 10 7	CHESAPEAKE ENERGY ORD			190.000	157	0.826	157	878				(242)		(242)		10/10/2018.	
166764 10 0	CHEVRON ORD			354.000	42,661	120.510	42,661	33,512		1,587		3,792		3,792		08/14/2019.	
16934Q 20 8	CHIMERA INVESTMENT REIT			40.000	822	20.560	822	765	20	60		57		57		03/20/2019.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			7.000	5,860	837.110	5,860	4,294				1,332		1,332		06/28/2019.	
171340 10 2	CHURCH AND DWIGHT ORD			53.000	3,728	70.340	3,728	3,021		48		243		243		12/18/2018.	
171779 30 9	CIENA ORD			35.000	1,494	42.690	1,494	1,439				55		55		06/28/2019.	
171798 10 1	CIMAREX ENERGY ORD			29.000	1,522	52.490	1,522	2,348		23		(266)		(266)		04/05/2016.	
172062 10 1	CINCINNATI FINANCIAL ORD			14.000	1,472	105.150	1,472	658	8	31		388		388		09/18/2013.	
17243V 10 2	CINEMARK HOLDINGS ORD			25.000	846	33.850	846	987		34		(49)		(49)		10/10/2018.	
17275R 10 2	CISCO SYSTEMS ORD			823.000	39,471	47.960	39,471	26,336		1,136		3,810		3,810		10/10/2018.	
172908 10 5	CINTAS ORD			11.000	2,960	269.080	2,960	292		28		1,112		1,112		04/17/2009.	
172967 42 4	CITIGROUP ORD			390.000	31,157	79.890	31,157	14,732		749		10,854		10,854		02/02/2016.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			101.000	4,102	40.610	4,102	3,242		137		1,099		1,099		10/10/2018.	
177376 10 0	CITRIX SYSTEMS ORD			13.000	1,442	110.900	1,442	767		18		110		110		01/30/2018.	
184496 10 7	CLEAN HARBORS ORD			15.000	1,286	85.750	1,286	1,052				234		234		03/20/2019.	
189054 10 9	CLOROX ORD			14.000	2,150	153.540	2,150	1,026		57		(8)		(8)		07/18/2012.	
191216 10 0	COCA-COLA ORD			723.000	40,018	55.350	40,018	27,216		1,059		5,273		5,273		08/14/2019.	
192422 10 3	COGNEX ORD			35.000	1,961	56.040	1,961	1,597		7		608		608		10/10/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			124.000	7,690	62.020	7,690	5,900		78		(106)		(106)		10/15/2019.	
192479 10 3	COHERENT ORD			5.000	832	166.350	832	680				152		152		03/20/2019.	
194014 10 6	COLFAX ORD			25.000	910	36.380	910	701				209		209		06/28/2019.	
194162 10 3	COLGATE PALMOLIVE ORD			179.000	12,322	68.840	12,322	9,021		306		1,668		1,668		10/10/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD			105.000	499	4.750	499	613	12	46		7		7		10/10/2018.	
198287 20 3	COLUMBIA PROPERTY REIT ORD			30.000	627	20.910	627	653	6	12		(25)		(25)		03/20/2019.	
20030N 10 1	COMCAST CL A ORD			876.000	39,394	44.970	39,394	13,462		718		9,566		9,566		08/29/2013.	
200340 10 7	COMERICA ORD			40.000	2,870	71.750	2,870	2,894	27	104		122		122		10/10/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			22.000	1,495	67.940	1,495	1,299		22		319		319		10/10/2018.	
20337X 10 9	COMMSCOPE HOLDING ORD			40.000	568	14.190	568	1,035				(88)		(88)		10/10/2018.	
205887 10 2	CONAGRA BRANDS ORD			110.998	3,801	34.240	3,801	2,804		56		1,081		1,081		10/15/2019.	
20605P 10 1	CONCHO RESOURCES ORD			46.000	4,028	87.570	4,028	3,431		10		577		577		10/15/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			254.000	16,518	65.030	16,518	14,339		300		933		933		10/15/2019.	
209115 10 4	CONSOLIDATED EDISON ORD			29.000	2,624	90.470	2,624	1,541		85		406		406		11/26/2013.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			26.000	4,934	189.750	4,934	2,012		78		752		752		09/25/2018.	
212015 10 1	CONTINENTAL RESOURCES ORD			15.000	515	34.300	515	424		1		90		90		10/15/2019.	
216648 40 2	COOPER ORD			11.000	3,534	321.290	3,534	2,697		1		735		735		10/10/2018.	
217204 10 6	COPART ORD			45.000	4,092	90.940	4,092	2,249				1,942		1,942		10/10/2018.	
21870Q 10 5	CORESITE REALTY REIT ORD			10.000	1,121	112.120	1,121	1,042	12	46		249		249		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
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
21871D 10 3	CORELOGIC ORD			20.000	874	43.710	874	843				32		32		04/22/2019.	
219350 10 5	CORNING ORD			169.000	4,920	29.110	4,920	4,141		135		(186)		(186)		10/10/2018.	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			25.000	735	29.380	735	681	7	21		54		54		03/20/2019.	
22052L 10 4	CORTEVA ORD			161.995	4,789	29.560	4,789	4,606		42		183		183		12/18/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			86.000	25,277	293.920	25,277	14,407		217		7,758		7,758		10/10/2018.	
22160N 10 9	COSTAR GROUP ORD			10.000	5,983	598.300	5,983	3,733				2,610		2,610		10/10/2018.	
222070 20 3	COTY CL A ORD			78.000	878	11.250	878	895		39		366		366		10/10/2018.	
22266L 10 6	COUPA SOFTWARE ORD			15.000	2,194	146.250	2,194	1,899				295		295		06/28/2019.	
222795 50 2	COUSINS PROPERTIES REIT ORD			35.000	1,442	41.200	1,442	1,266		20		176		176		06/28/2019.	
22304C 10 0	COVETRUS ORD			11.000	145	13.200	145	473				(328)		(328)		10/10/2018.	
225447 10 1	CREE ORD			25.000	1,154	46.150	1,154	1,404				(251)		(251)		06/28/2019.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			91.000	12,936	142.150	12,936	8,160		416		3,050		3,050		10/10/2018.	
228368 10 6	CROWN HOLDINGS ORD			30.000	2,176	72.540	2,176	1,419				929		929		10/10/2018.	
229663 10 9	CUBESMART REIT ORD			40.000	1,259	31.480	1,259	1,104	13	51		112		112		10/10/2018.	
229899 10 9	CULLEN FROST BANKERS ORD			15.000	1,467	97.780	1,467	1,567		42		148		148		10/10/2018.	
231021 10 6	CUMMINS ORD			35.000	6,264	178.960	6,264	4,272		172		1,586		1,586		10/10/2018.	
231561 10 1	CURTISS WRIGHT ORD			10.000	1,409	140.890	1,409	1,222		7		388		388		10/10/2018.	
232806 10 9	CYPRESS SEMICONDUCTOR ORD			70.000	1,633	23.330	1,633	925	8	31		743		743		10/10/2018.	
23283R 10 0	CYRUSONE REIT ORD			25.000	1,636	65.430	1,636	1,529	13	47		314		314		10/10/2018.	
23331A 10 9	D R HORTON ORD			74.000	3,904	52.750	3,904	2,288		46		1,339		1,339		10/10/2018.	
233331 10 7	DTE ENERGY ORD			38.000	4,935	129.870	4,935	4,091	38	144		744		744		10/10/2018.	
23355L 10 6	DXC TECHNOLOGY ORD			17.000	639	37.590	639	326	4	14		(265)		(265)		06/22/2010.	
235851 10 2	DANAHER ORD			132.000	20,259	153.480	20,259	9,448	22	88		6,648		6,648		10/10/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			28.000	3,052	109.010	3,052	2,340		91		256		256		10/10/2018.	
23918K 10 8	DAVITA ORD			28.000	2,101	75.030	2,101	1,608				554		554		10/15/2019.	
244199 10 5	DEERE ORD			72.000	12,475	173.260	12,475	8,061	55	219		1,734		1,734		10/10/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			29.000	1,490	51.390	1,490	1,485				243		243		10/10/2018.	
247361 70 2	Delta Air Lines, Inc.			61.000	3,567	58.480	3,567	1,694		88		523		523		10/10/2018.	
24906P 10 9	DENTSPLY SIRONA ORD			50.000	2,830	56.590	2,830	1,796	5	18		969		969		10/10/2018.	
25179M 10 3	DEVON ENERGY ORD			105.000	2,727	25.970	2,727	3,261		37		360		360		02/09/2018.	
252131 10 7	DEXCOM ORD			20.000	4,375	218.740	4,375	2,362				1,979		1,979		10/10/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			37.004	3,436	92.860	3,436	4,771		25		6		6		10/10/2018.	
253393 10 2	DICKS SPORTING ORD			20.000	990	49.490	990	762		17		227		227		04/22/2019.	
253868 10 3	DIGITAL REALTY REIT ORD			45.000	5,388	119.740	5,388	4,890	49	191		594		594		10/10/2018.	
254687 10 6	WALT DISNEY ORD			336.000	48,596	144.630	48,596	16,207	296	516		11,741		11,741		03/19/2019.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			75.000	6,362	84.820	6,362	2,613		126		1,938		1,938		05/26/2017.	
25470F 10 4	DISCOVERY SRS A ORD			25.000	819	32.740	819	391				200		200		03/03/2010.	
25470F 30 2	DISCOVERY SRS C ORD			72.000	2,195	30.490	2,195	2,074				534		534		10/10/2018.	
25470M 10 9	DISH NETWORK CL A ORD			29.000	1,029	35.470	1,029	984				270		270		12/03/2019.	
256163 10 6	DOCUSIGN ORD			35.000	2,594	74.110	2,594	1,740				854		854		06/28/2019.	
25659T 10 7	DOLBY LABORATORIES CL A ORD			15.000	1,032	68.800	1,032	968		9		64		64		03/20/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
256677 10 5	DOLLAR GENERAL ORD		..	58.000	9,047	155.980	9,047	5,061		73		2,778		2,778		10/10/2018.	
256746 10 8	DOLLAR TREE ORD		..	51.000	4,797	94.050	4,797	3,444				190		190		10/10/2018.	
25746U 10 9	DOMINION ENERGY ORD		..	152.000	12,589	82.820	12,589	9,395		558		1,923		1,923		10/10/2018.	
25754A 20 1	DOMINOS PIZZA ORD		..	10.000	2,938	293.780	2,938	2,749		26		458		458		10/10/2018.	
257559 20 3	DOMTAR ORD		..	15.000	574	38.240	574	740	7	20		(166)		(166)		03/20/2019.	
257651 10 9	DONALDSON ORD		..	30.000	1,729	57.620	1,729	1,625		25		427		427		10/10/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD		..	35.000	1,537	43.900	1,537	1,300	10	36		342		342		10/10/2018.	
260003 10 8	DOVER ORD		..	16.000	1,844	115.260	1,844	597		31		709		709		11/20/2012.	
260557 10 3	DOW ORD		..	92.000	5,035	54.730	5,035	3,507		193		1,528		1,528		12/18/2018.	
26210C 10 4	DROPBOX CL A ORD		..	50.000	896	17.910	896	1,252				(357)		(357)		06/28/2019.	
264411 50 5	DUKE REALTY REIT ORD		..	34.000	1,179	34.670	1,179	875		30		298		298		01/30/2018.	
26441C 20 4	DUKE ENERGY ORD		..	149.000	13,590	91.210	13,590	10,935		558		732		732		10/10/2018.	
265504 10 0	DUNKIN BRANDS GROUP ORD		..	20.000	1,511	75.540	1,511	1,441		30		228		228		10/10/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD		..	162.000	10,400	64.200	10,400	11,030		97		(630)		(630)		12/18/2018.	
26875P 10 1	EOG RESOURCES ORD		..	53.000	4,439	83.760	4,439	3,013		54		(183)		(183)		06/06/2017.	
26884L 10 9	EQT ORD		..	60.000	654	10.900	654	1,391		7		(479)		(479)		10/10/2018.	
26884U 10 9	EPR PROPERTIES REIT ORD		..	20.000	1,413	70.640	1,413	1,363	8	90		132		132		10/10/2018.	
269246 40 1	E TRADE FINANCIAL ORD		..	55.000	2,495	45.370	2,495	2,209		31		82		82		10/10/2018.	
26969P 10 8	EAGLE MATERIALS ORD		..	10.000	907	90.660	907	808	1	4		296		296		10/10/2018.	
27579R 10 4	EAST WEST BANCORP ORD		..	35.000	1,705	48.700	1,705	2,096		37		181		181		10/10/2018.	
277432 10 0	EASTMAN CHEMICAL ORD		..	43.000	3,408	79.260	3,408	2,609	28	109		264		264		01/23/2015.	
278265 10 3	EATON VANCE COM NON VTG ORD		..	25.000	1,167	46.690	1,167	1,204		36		288		288		10/10/2018.	
278642 10 3	EBAY ORD		..	197.000	7,114	36.110	7,114	4,181		110		1,584		1,584		10/10/2018.	
278768 10 6	ECHOSTAR CL A ORD		..	15.000	650	43.310	650	485				164		164		04/22/2019.	
278865 10 0	ECOLAB ORD		..	54.000	10,421	192.990	10,421	5,636	25	99		2,465		2,465		10/10/2018.	
281020 10 7	EDISON INTERNATIONAL ORD		..	71.000	5,354	75.410	5,354	4,334	45	174		1,323		1,323		10/10/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD		..	45.000	10,498	233.290	10,498	4,883				3,605		3,605		10/10/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD		..	86.000	2,533	29.450	2,533	2,638				(105)		(105)		06/28/2019.	
285512 10 9	ELECTRONIC ARTS ORD		..	63.000	6,773	107.510	6,773	4,179				1,802		1,802		10/10/2018.	
28618M 10 6	ELEMENT SOLUTIONS ORD		..	50.000	584	11.680	584	552				32		32		04/22/2019.	
291011 10 4	EMERSON ELECTRIC ORD		..	131.000	9,990	76.260	9,990	7,113		258		2,163		2,163		10/10/2018.	
29250N 10 5	ENBRIDGE ORD		C	150.000	5,966	39.770	5,966	5,357		62		608		608		10/10/2019.	
29261A 10 0	ENCOMPASS HEALTH ORD		..	25.000	1,732	69.270	1,732	1,888	7	27		189		189		10/10/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD		..	15.000	753	50.220	753	882		18		76		76		10/10/2018.	
29273V 10 0	ENERGY TRANSFER UNT		..	9,164.000	117,574	12.830	117,574	155,980		11,180		(3,482)		(3,482)		04/11/2018.	
29336T 10 0	ENLINK MIDSTREAM COM UNT		..	8,499.500	52,102	6.130	52,102	110,581		6,876		(27,141)		(27,141)		12/18/2019.	
29362U 10 4	ENTEGRIS ORD		..	30.000	1,503	50.090	1,503	1,120		5		383		383		06/28/2019.	
29364G 10 3	ENTERGY ORD		..	15.000	1,797	119.800	1,797	947		55		506		506		03/05/2014.	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		..	4,250.000	119,680	28.160	119,680	117,490		6,146		10,595		10,595		09/20/2019.	
29414B 10 4	EPAM SYSTEMS ORD		..	15.000	3,182	212.160	3,182	1,832				1,442		1,442		10/10/2018.	
294429 10 5	EQUIFAX ORD		..	14.000	1,962	140.120	1,962	863		22		658		658		04/25/2013.	
29444U 70 0	EQUINIX REIT ORD		..	20.000	11,674	583.700	11,674	7,378		197		4,623		4,623		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
294600 10 1	EQUITRANS MIDSTREAM ORD			548.000	7,321	13.360	7,321	12,070		964		(3,650)		(3,650)		12/12/2018.	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			30.000	985	32.830	985	986		105		(1)		(1)		03/20/2019.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			40.000	2,816	70.390	2,816	1,865	12	48		795		795		10/10/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			76.000	6,150	80.920	6,150	3,959	43	170		1,133		1,133		10/10/2018.	
297178 10 5	ESSEX PROPERTY REIT ORD			16.000	4,814	300.860	4,814	3,620	31	123		890		890		10/10/2018.	
29786A 10 6	ETSY ORD			25.000	1,108	44.300	1,108	1,534				(427)		(427)		06/28/2019.	
298736 10 9	EURONET WORLDWIDE ORD			15.000	2,363	157.560	2,363	1,662				828		828		10/10/2018.	
29977A 10 5	EVERCORE CL A ORD			5.000	374	74.760	374	462		9		(88)		(88)		03/20/2019.	
30034W 10 6	EVERGY ORD			30.000	1,953	65.090	1,953	1,673		58		250		250		06/27/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			35.000	2,977	85.070	2,977	1,407		75		701		701		07/18/2012.	
30063P 10 5	EXACT SCIENCES ORD			25.000	2,312	92.480	2,312	1,684				735		735		10/10/2018.	
30161N 10 1	EXELON ORD			200.000	9,114	45.570	9,114	7,548		290		94		94		10/10/2018.	
30161Q 10 4	EXELIXIS ORD			65.000	1,145	17.620	1,145	1,055				(133)		(133)		10/10/2018.	
30212P 30 3	EXPEDIA GROUP ORD			25.000	2,704	108.140	2,704	1,861		33		(113)		(113)		12/18/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			17.000	1,326	78.020	1,326	753		17		169		169		01/23/2015.	
30224P 20 0	EXTENDED STAY AMERICA UNT			45.000	669	14.870	669	815		31		(145)		(145)		03/20/2019.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			12.000	1,267	105.620	1,267	841		43		182		182		11/25/2016.	
30231G 10 2	EXXON MOBIL ORD			899.000	62,732	69.780	62,732	61,126		2,584		1,197		1,197		10/15/2019.	
302445 10 1	FLIR SYSTEMS ORD			11.000	573	52.070	573	402		7		94		94		03/30/2017.	
302491 30 3	FMC ORD			10.000	998	99.820	998	572	4	12		426		426		05/31/2017.	
302520 10 1	FNB ORD			70.000	889	12.700	889	886		34		200		200		10/10/2018.	
30303M 10 2	FACEBOOK CL A ORD			450.000	92,363	205.250	92,363	58,153				32,404		32,404		08/14/2019.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			10.000	2,683	268.300	2,683	2,156		28		682		682		10/10/2018.	
303250 10 4	FAIR ISAAC ORD			5.000	1,873	374.680	1,873	1,041				938		938		10/10/2018.	
311900 10 4	FASTENAL ORD			122.000	4,508	36.950	4,508	2,670		106		798		798		10/10/2018.	
313747 20 6	FEDERAL REIT ORD			10.000	1,287	128.730	1,287	1,258	11	41		107		107		08/08/2018.	
31428X 10 6	FEDEX ORD			56.000	8,468	151.210	8,468	8,993	36	94		(341)		(341)		10/15/2019.	
315616 10 2	F5 NETWORKS ORD			6.000	838	139.650	838	532				(134)		(134)		03/27/2013.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			163.000	22,672	139.090	22,672	8,419		163		12,263		12,263		10/10/2018.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			60.000	2,721	45.350	2,721	2,280		76		835		835		10/10/2018.	
316773 10 0	FIFTH THIRD BANCORP ORD			143.000	4,396	30.740	4,396	3,550	34	132		1,031		1,031		10/10/2018.	
31816Q 10 1	FIREEYE ORD			40.000	661	16.530	661	650				13		13		10/10/2018.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			25.000	1,458	58.320	1,458	1,278		42		342		342		10/10/2018.	
320517 10 5	FIRST HORIZON NATIONAL ORD			70.000	1,159	16.560	1,159	1,186	10	38		238		238		10/10/2018.	
32051X 10 8	FIRST HAWAIIAN ORD			30.000	866	28.850	866	789		23		76		76		03/20/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			52.000	6,107	117.450	6,107	4,572		39		1,589		1,589		01/16/2018.	
337738 10 8	FISERV ORD			84.000	9,713	115.630	9,713	7,073				2,640		2,640		06/28/2019.	
337932 10 7	FIRSTENERGY ORD			105.000	5,103	48.600	5,103	3,727		159		1,160		1,160		10/10/2018.	
33829M 10 1	FIVE BELOW ORD			15.000	1,918	127.860	1,918	1,800				118		118		06/28/2019.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			15.000	4,316	287.720	4,316	3,519				1,054		1,054		06/28/2019.	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			10.000	508	50.810	508	419				89		89		06/28/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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343412 10 2	FLUOR ORD			12.000	227	18.880	227	564	1	10		(160)		(160)		11/27/2017.	
343498 10 1	FLOWERS FOODS ORD			40.000	870	21.740	870	857		23		13		13		04/22/2019.	
34354P 10 5	FLOWSERVE ORD			30.000	1,493	49.770	1,493	1,533	6	23		353		353		10/10/2018.	
344849 10 4	FOOT LOCKER ORD			12.000	468	38.990	468	375		18		(171)		(171)		10/18/2017.	
345370 86 0	FORD MOTOR ORD			811.000	7,542	9.300	7,542	5,629		483		1,338		1,338		10/10/2018.	
34959E 10 9	FORTINET ORD			30.000	3,203	106.760	3,203	2,387				1,090		1,090		10/10/2018.	
34959J 10 8	FORTIVE ORD			61.000	4,660	76.390	4,660	3,172		17		533		533		10/10/2018.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			30.000	1,960	65.340	1,960	1,475		26		821		821		10/10/2018.	
35137L 10 5	FOX CL A ORD			75.000	2,780	37.070	2,780	2,768				12		12		12/16/2019.	
35137L 20 4	FOX CORPORATION ORD			33.000	1,201	36.400	1,201	1,305		15		(104)		(104)		03/19/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			65.000	1,689	25.980	1,689	1,924	18	68		(239)		(239)		10/10/2018.	
35671D 85 7	FREEPORT MCMORAN ORD			305.000	4,002	13.120	4,002	3,538		47		857		857		10/10/2018.	
35905A 10 9	FRONTDOOR ORD			15.000	711	47.420	711	663				312		312		10/10/2018.	
36164V 30 5	GCI LIBERTY CL A ORD			25.000	1,771	70.850	1,771	1,195				742		742		10/10/2018.	
363576 10 9	ARTHUR J GALLAGHER ORD			15.000	1,428	95.230	1,428	854		26		323		323		03/30/2017.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			45.000	1,937	43.050	1,937	1,554		123		483		483		10/10/2018.	
364760 10 8	GAP ORD			31.000	548	17.680	548	471		30		(250)		(250)		05/19/2009.	
366651 10 7	GARTNER ORD			9.000	1,387	154.100	1,387	1,083				236		236		06/06/2017.	
369550 10 8	GENERAL DYNAMICS ORD			55.000	9,699	176.350	9,699	8,186		219		1,053		1,053		10/10/2018.	
369604 10 3	GENERAL ELECTRIC ORD			1,936.000	21,606	11.160	21,606	22,841	19	48		(1,236)		(1,236)		10/15/2019.	
370334 10 4	GENERAL MILLS ORD			126.000	6,749	53.560	6,749	4,870		247		1,842		1,842		10/10/2018.	
37045V 10 0	GENERAL MOTORS ORD			275.000	10,065	36.600	10,065	8,766		418		866		866		10/10/2018.	
371901 10 9	GENTEX ORD			60.000	1,739	28.980	1,739	1,172		27		526		526		10/10/2018.	
371927 10 4	GENESIS ENERGY UNT			2,900.000	59,392	20.480	59,392	85,062		6,380		5,829		5,829		04/11/2018.	
372460 10 5	GENUINE PARTS ORD			14.000	1,487	106.230	1,487	482	11	42		143		143		04/17/2009.	
375558 10 3	GILEAD SCIENCES ORD			288.000	18,714	64.980	18,714	15,325		626		563		563		10/15/2019.	
37940X 10 2	GLOBAL PAYMENTS ORD			42.000	7,668	182.560	7,668	3,964		9		3,551		3,551		10/10/2018.	
37959E 10 2	GLOBE LIFE ORD			20.000	2,105	105.250	2,105	1,747		14		614		614		10/10/2018.	
380237 10 7	GODADDY CL A ORD			35.000	2,377	67.920	2,377	2,478				81		81		10/10/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			66.000	15,175	229.930	15,175	11,914		274		4,150		4,150		10/10/2018.	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			62.000	964	15.555	964	1,219		40		(301)		(301)		10/15/2014.	
38388F 10 8	WR GRACE ORD			10.000	699	69.850	699	683		11		49		49		10/10/2018.	
384109 10 4	GRACO ORD			35.000	1,820	52.000	1,820	1,424		22		355		355		10/10/2018.	
384802 10 4	WW GRAINGER ORD			4.000	1,354	338.520	1,354	427		23		225		225		08/24/2010.	
38526M 10 6	GRAND CANYON EDUCATION ORD			10.000	958	95.790	958	1,153				(4)		(4)		10/10/2018.	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			65.000	1,082	16.650	1,082	827	5	20		391		391		10/10/2018.	
400110 10 2	GRUBHUB ORD			20.000	973	48.640	973	906				67		67		12/16/2019.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			20.000	2,195	109.770	2,195	1,790				591		591		10/10/2018.	
40412C 10 1	HCA HEALTHCARE ORD			60.000	8,869	147.810	8,869	7,365		96		1,402		1,402		10/10/2018.	
40416M 10 5	HD SUPPLY HOLDINGS ORD			40.000	1,609	40.220	1,609	1,580				108		108		10/10/2018.	
40434L 10 5	HP ORD			127.000	2,610	20.550	2,610	1,148	22	81		11		11		10/13/2004.	
405217 10 0	HAIN CELESTIAL GROUP ORD			25.000	649	25.955	649	552				97		97		04/22/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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406216 10 1	HALLIBURTON ORD		..	62.000	1,517	24.470	1,517	1,836		45		(131)		(131)		10/10/2018.	
410345 10 2	HANESBRANDS ORD		..	92.000	1,366	14.850	1,366	1,710		55		213		213		08/22/2018.	
410867 10 5	HANOVER INSURANCE GROUP ORD		..	10.000	1,367	136.670	1,367	1,176		97		199		199		10/10/2018.	
412822 10 8	HARLEY DAVIDSON ORD		..	18.000	669	37.190	669	782		26		55		55		07/29/2011.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		..	114.000	6,928	60.770	6,928	4,193	34	143		1,860		1,860		10/20/2016.	
418056 10 7	HASBRO ORD		..	26.000	2,746	105.610	2,746	2,140		69		633		633		10/10/2018.	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD		..	25.000	1,172	46.860	1,172	898		32		256		256		10/10/2018.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		..	45.000	1,363	30.280	1,363	1,186	14	56		224		224		10/10/2018.	
42250P 10 3	HCP REIT ORD		..	44.000	1,517	34.470	1,517	1,011		65		288		288		03/27/2018.	
422806 20 8	HEICO CL A ORD		..	20.000	1,791	89.530	1,791	1,617		1		174		174		03/20/2019.	
423452 10 1	HELMERICH AND PAYNE ORD		..	13.000	591	45.430	591	738		37		(33)		(33)		08/08/2018.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD		..	20.000	2,913	145.670	2,913	3,001		32		383		383		10/10/2018.	
427866 10 8	HERSHEY FOODS ORD		..	14.000	2,058	146.980	2,058	1,333		36		557		557		08/08/2018.	
42809H 10 7	HESS ORD		..	60.000	4,009	66.810	4,009	3,677		60		1,579		1,579		10/10/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		..	317.000	5,028	15.860	5,028	3,621	38	143		840		840		10/10/2018.	
428291 10 8	HEXCEL ORD		..	20.000	1,466	73.310	1,466	1,250		13		319		319		10/10/2018.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		..	25.000	1,223	48.910	1,223	1,158		48		256		256		10/10/2018.	
431475 10 2	HILL ROM HOLDINGS ORD		..	10.000	1,135	113.530	1,135	869		8		250		250		10/10/2018.	
43283X 10 5	HILTON GRAND VACATIONS ORD		..	25.000	860	34.390	860	792				68		68		03/20/2019.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		..	59.000	6,544	110.910	6,544	4,122		35		2,307		2,307		10/10/2018.	
436106 10 8	HOLLYFRONTIER ORD		..	30.000	1,521	50.710	1,521	1,883		30		(51)		(51)		10/15/2019.	
436440 10 1	HOLOGIC ORD		..	20.000	1,044	52.210	1,044	662				222		222		06/14/2016.	
437076 10 2	HOME DEPOT ORD		..	191.000	41,711	218.380	41,711	21,074		1,039		8,893		8,893		10/10/2018.	
438516 10 6	HONEYWELL INTERNATIONAL ORD		..	160.000	28,320	177.000	28,320	11,820		538		7,181		7,181		01/04/2017.	
440452 10 0	HORMEL FOODS ORD		..	60.000	2,707	45.110	2,707	2,404		50		146		146		10/10/2018.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		..	163.000	3,024	18.550	3,024	2,857	41	58		332		332		10/15/2019.	
44267D 10 7	HOWARD HUGHES ORD		..	10.000	1,268	126.800	1,268	1,154				292		292		10/10/2018.	
443510 60 7	HUBBELL ORD		..	15.000	2,217	147.820	2,217	1,851		51		727		727		10/10/2018.	
443573 10 0	HUBSPOT ORD		..	10.000	1,585	158.500	1,585	1,705				(120)		(120)		06/28/2019.	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD		..	35.000	1,318	37.650	1,318	1,111		35		301		301		10/10/2018.	
444859 10 2	HUMANA ORD		..	32.000	11,729	366.520	11,729	7,250	18	69		2,561		2,561		10/10/2018.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD		..	8.000	934	116.780	934	690		8		190		190		06/06/2017.	
446150 10 4	HUNTINGTON BANCSHARES ORD		..	230.000	3,468	15.080	3,468	2,894	35	131		727		727		10/10/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		..	5.000	1,254	250.880	1,254	1,086		18		303		303		06/27/2018.	
447011 10 7	HUNTSMAN ORD		..	50.000	1,208	24.160	1,208	1,188		33		244		244		10/10/2018.	
448579 10 2	HYATT HOTELS CL A ORD		..	10.000	897	89.710	897	722		6		176		176		03/20/2019.	
44919P 50 8	IAC INTERACTIVE ORD		..	20.000	4,982	249.110	4,982	3,833				1,321		1,321		10/10/2018.	
449253 10 3	IAA ORD		..	25.000	1,177	47.060	1,177	873				303		303		10/10/2018.	
44980X 10 9	IPG PHOTONICS ORD		..	5.000	725	144.920	725	657				67		67		10/15/2019.	
45073V 10 8	ITT ORD		..	20.000	1,478	73.910	1,478	1,066		12		513		513		10/10/2018.	
451107 10 6	IDACORP ORD		..	10.000	1,068	106.800	1,068	1,004		13		64		64		06/28/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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45167R 10 4	IDEX ORD			20.000	3,440	172.000	3,440	2,803		39		915		915		10/10/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			13.000	3,395	261.130	3,395	2,713				497		497		10/15/2019.	
452308 10 9	ILLINOIS TOOL ORD			74.000	13,293	179.630	13,293	8,396	79	301		3,918		3,918		10/10/2018.	
452327 10 9	ILLUMINA ORD			34.000	11,279	331.740	11,279	8,254				1,082		1,082		10/10/2018.	
45337C 10 2	INCYTE ORD			35.000	3,056	87.320	3,056	2,448				608		608		10/15/2019.	
457187 10 2	INGREDION ORD			15.000	1,394	92.950	1,394	1,519	9	38		23		23		10/10/2018.	
45784P 10 1	INSULET ORD			15.000	2,568	171.200	2,568	1,315				1,378		1,378		10/10/2018.	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			15.000	874	58.280	874	838				36		36		06/28/2019.	
458140 10 0	INTEL ORD			790.000	47,282	59.850	47,282	25,558		985		10,207		10,207		10/10/2018.	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			20.000	932	46.620	932	1,073		8		(156)		(156)		10/10/2018.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			120.000	11,106	92.550	11,106	7,258		132		2,066		2,066		10/10/2018.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			169.000	22,653	134.040	22,653	21,185		1,071		3,443		3,443		10/10/2018.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			20.000	2,580	129.020	2,580	2,646	15	59		(105)		(105)		12/18/2018.	
460146 10 3	INTERNATIONAL PAPER ORD			87.000	4,006	46.050	4,006	2,767		174		495		495		10/10/2018.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			36.000	832	23.100	832	552		34		89		89		01/30/2018.	
461202 10 3	INTUIT ORD			55.000	14,406	261.930	14,406	6,808		107		3,579		3,579		10/10/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD			19.000	11,232	591.150	11,232	6,021				2,132		2,132		10/10/2018.	
462222 10 0	IONIS PHARMACEUTICALS ORD			25.000	1,510	60.410	1,510	1,102				159		159		10/10/2018.	
46266C 10 5	IQVIA HOLDINGS ORD			37.000	5,717	154.510	5,717	5,036				524		524		06/28/2019.	
46284V 10 1	IRON MOUNTAIN ORD			26.000	829	31.870	829	845	16	64		(14)		(14)		01/30/2018.	
46590V 10 0	JBG SMITH PROPERTIES ORD			20.000	798	39.890	798	821	5	14		(23)		(23)		04/22/2019.	
46625H 10 0	JPMORGAN CHASE ORD			547.000	76,252	139.400	76,252	22,320		1,769		22,854		22,854		12/18/2018.	
466313 10 3	JABIL ORD			30.000	1,240	41.330	1,240	817		7		423		423		03/20/2019.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			15.000	1,347	89.830	1,347	968		10		471		471		06/27/2018.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			21.000	449	21.370	449	449		38		84		84		11/25/2016.	
477143 10 1	JETBLUE AIRWAYS ORD			65.000	1,217	18.720	1,217	1,082				173		173		10/10/2018.	
478160 10 4	JOHNSON & JOHNSON ORD			476.000	69,434	145.870	69,434	48,576		1,649		7,579		7,579		12/16/2019.	
48020Q 10 7	JONES LANG LASALLE ORD			5.000	870	174.090	870	667		4		237		237		10/10/2018.	
48203R 10 4	JUNIPER NETWORKS ORD			29.000	714	24.630	714	462		22		(66)		(66)		04/25/2013.	
48238T 10 9	KAR AUCTION SERVICES ORD			25.000	545	21.790	545	532	5	5		13		13		10/10/2018.	
482480 10 0	KLA ORD			30.000	5,345	178.170	5,345	2,382		88		2,660		2,660		10/10/2018.	
485170 30 2	KANSAS CITY SOUTHERN ORD			9.000	1,378	153.160	1,378	853	4	13		519		519		05/31/2017.	
487836 10 8	KELLOGG ORD			47.000	3,251	69.160	3,251	3,039		106		571		571		10/10/2018.	
488401 10 0	KEMPER ORD			15.000	1,163	77.500	1,163	1,125		8		37		37		08/14/2019.	
493267 10 8	KEYCORP ORD			219.000	4,433	20.240	4,433	3,873		155		1,196		1,196		10/10/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			35.000	3,592	102.630	3,592	2,149				1,419		1,419		10/10/2018.	
49427F 10 8	KILROY REALTY REIT ORD			20.000	1,678	83.900	1,678	1,418	10	38		420		420		10/10/2018.	
494368 10 3	KIMBERLY CLARK ORD			93.000	12,792	137.550	12,792	6,484	96	380		2,196		2,196		05/18/2012.	
49446R 10 9	KIMCO REALTY REIT ORD			44.000	911	20.710	911	735	12	49		267		267		08/08/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			2,692.000	56,990	21.170	56,990	49,679		2,087		8,607		8,607		05/29/2019.	
497266 10 6	KIRBY ORD			10.000	895	89.530	895	786				222		222		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			25.000	896	35.840	896	825		3		71		71		08/14/2019.	
500255 10 4	KOHL'S ORD			34.000	1,732	50.950	1,732	2,136		91		(523)		(523)		10/10/2018.	
500688 10 6	KOSMOS ENERGY ORD			75.000	428	5.700	428	470		7		(43)		(43)		06/28/2019.	
500754 10 6	KRAFT HEINZ ORD			136.000	4,370	32.130	4,370	4,308		66		(416)		(416)		12/16/2019.	
501044 10 1	KROGER ORD			161.000	4,667	28.990	4,667	2,974		96		240		240		10/10/2018.	
501797 10 4	L BRANDS ORD			48.000	870	18.120	870	1,252		58		(362)		(362)		10/10/2018.	
501889 20 8	LKQ ORD			29.000	1,035	35.700	1,035	925				347		347		06/06/2017.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			15.000	1,384	92.250	1,384	908		15		468		468		10/10/2018.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			45.000	8,904	197.870	8,904	6,186		87		2,294		2,294		08/14/2019.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			10.000	1,692	169.170	1,692	1,349				428		428		06/06/2017.	
512807 10 8	LAM RESEARCH ORD			32.000	9,357	292.400	9,357	2,792	37	107		4,999		4,999		10/10/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			15.000	1,339	89.260	1,339	1,110		58		301		301		10/10/2018.	
513272 10 4	LAMB WESTON HOLDINGS ORD			30.000	2,581	86.030	2,581	2,197		24		374		374		10/10/2018.	
515098 10 1	LANDSTAR SYSTEM ORD			5.000	569	113.870	569	537		3		33		33		03/20/2019.	
517834 10 7	LAS VEGAS SANDS ORD			70.000	4,833	69.040	4,833	3,944		216		1,189		1,189		10/10/2018.	
518439 10 4	ESTEE LAUDER CL A ORD			28.000	5,783	206.540	5,783	873		50		2,140		2,140		07/23/2010.	
521865 20 4	LEAR ORD			10.000	1,372	137.200	1,372	1,351		30		143		143		10/10/2018.	
524660 10 7	LEGGETT & PLATT ORD			27.000	1,372	50.830	1,372	988	11	19		367		367		08/14/2019.	
524901 10 5	LEGG MASON ORD			15.000	539	35.910	539	423	6	17		116		116		03/20/2019.	
525327 10 2	LEIDOS HOLDINGS ORD			25.000	2,447	97.890	2,447	1,651		33		1,129		1,129		10/10/2018.	
526057 10 4	LENNAR CL A ORD			58.000	3,236	55.790	3,236	2,621		9		965		965		10/10/2018.	
526107 10 7	LENNOX INTERNATIONAL ORD			5.000	1,220	243.970	1,220	1,024	4	14		126		126		10/10/2018.	
530307 10 7	LIBERTY BROADBAND SRS A ORD			5.000	623	124.560	623	467				156		156		03/20/2019.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			20.000	2,515	125.750	2,515	1,595				1,074		1,074		10/10/2018.	
531172 10 4	LIBERTY PROPERTY REIT ORD			30.000	1,802	60.050	1,802	1,265	12	49		545		545		10/10/2018.	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			15.000	725	48.340	725	591				134		134		08/14/2019.	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			30.000	1,444	48.140	1,444	1,226				335		335		10/10/2018.	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			40.000	1,839	45.965	1,839	1,336				611		611		10/10/2018.	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			5.000	219	43.780	219	183				36		36		04/22/2019.	
53223X 10 7	LIFE STORAGE ORD			5.000	541	108.280	541	459		20		76		76		10/10/2018.	
532457 10 8	ELI LILLY ORD			164.000	21,555	131.430	21,555	12,873		422		2,576		2,576		10/10/2018.	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			10.000	967	96.730	967	859	5	19		179		179		10/10/2018.	
534187 10 9	LINCOLN NATIONAL ORD			43.000	2,537	59.010	2,537	2,410		64		331		331		10/10/2018.	
537008 10 4	LITTELFUSE ORD			5.000	957	191.300	957	878		9		99		99		10/10/2018.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			25.000	1,787	71.470	1,787	1,313				556		556		12/18/2018.	
539830 10 9	LOCKHEED MARTIN ORD			43.000	16,743	389.380	16,743	11,091		387		5,484		5,484		10/10/2018.	
540424 10 8	LOEWS ORD			84.000	4,409	52.490	4,409	3,114		21		585		585		02/08/2016.	
54142L 10 9	LOGMEIN ORD			6.000	514	85.740	514	458		8		25		25		10/10/2018.	
548661 10 7	LOWE'S COMPANIES ORD			158.000	18,922	119.760	18,922	11,274		325		4,329		4,329		10/10/2018.	
550021 10 9	LULULEMON ATHLETICA ORD		C	20.000	4,633	231.670	4,633	2,814				2,201		2,201		10/10/2018.	
55261F 10 4	M&T BANK ORD			30.000	5,093	169.750	5,093	4,210		123		799		799		10/10/2018.	
552690 10 9	MDU RESOURCES GROUP ORD			40.000	1,188	29.710	1,188	1,043	8	32		235		235		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	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
55272X 10 2	MFA FINANCIAL REIT ORD		..	95.000	727	7.650	727	694	19	57		32		32		03/20/2019.	
552848 10 3	MGIC INVESTMENT ORD		..	75.000	1,063	14.170	1,063	985		9		77		77		06/28/2019.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD		..	105.000	3,493	33.270	3,493	2,842		55		946		946		12/18/2018.	
55306N 10 4	MKS INSTRUMENTS ORD		..	10.000	1,100	110.010	1,100	734		8		454		454		10/10/2018.	
55336V 10 0	MPLX COM UNT		..	2,625.000	66,833	25.460	66,833	87,404		5,033		(12,565)		(12,565)		09/24/2019.	
553530 10 6	MSC INDUSTRIAL CL A ORD		..	5.000	392	78.470	392	410		11		(17)		(17)		03/20/2019.	
55354G 10 0	MSCI ORD		..	15.000	3,873	258.180	3,873	2,353		38		1,661		1,661		10/10/2018.	
554382 10 1	MACERICH REIT ORD		..	14.000	377	26.920	377	823		42		(229)		(229)		09/18/2013.	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD		..	15.000	643	42.840	643	607		45		36		36		03/20/2019.	
55616P 10 4	MACYS ORD		..	68.000	1,156	17.000	1,156	1,218	26	42		(306)		(306)		10/15/2019.	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD		..	5.000	1,471	294.190	1,471	1,429				42		42		08/14/2019.	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		..	1,000.000	62,870	62.870	62,870	69,543		3,131		2,719		2,719		09/20/2019.	
562750 10 9	MANHATTAN ASSOCIATES ORD		..	10.000	798	79.750	798	558				240		240		03/20/2019.	
56418H 10 0	MANPOWERGROUP ORD		..	10.000	971	97.100	971	774		22		323		323		10/10/2018.	
565849 10 6	MARATHON OIL ORD		..	174.000	2,363	13.580	2,363	3,179		35		(132)		(132)		10/10/2018.	
56585A 10 2	MARATHON PETROLEUM ORD		..	140.000	8,435	60.250	8,435	5,969		295		174		174		12/18/2018.	
57060D 10 8	MARKETAXESS HOLDINGS ORD		..	5.000	1,896	379.110	1,896	934		10		961		961		10/10/2018.	
571748 10 2	MARSH & MCLENNAN ORD		..	140.000	15,597	111.410	15,597	5,659		244		4,432		4,432		10/22/2013.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		..	59.000	8,934	151.430	8,934	5,687		109		2,529		2,529		10/10/2018.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD		..	9.000	2,517	279.640	2,517	1,496		19		970		970		10/10/2018.	
574599 10 6	MASCO ORD		..	46.000	2,208	47.990	2,208	583		23		863		863		07/18/2012.	
574795 10 0	MASIMO ORD		..	5.000	790	158.060	790	671				120		120		03/20/2019.	
57636Q 10 4	MASTERCARD CL A ORD		..	152.000	45,386	298.590	45,386	17,733		196		16,083		16,083		03/20/2019.	
57665R 10 6	MATCH GROUP ORD		..	10.000	821	82.110	821	792				29		29		08/14/2019.	
577081 10 2	MATTEL ORD		..	78.000	1,057	13.550	1,057	959				212		212		10/15/2019.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		..	55.000	3,383	61.510	3,383	2,793		103		586		586		10/10/2018.	
579780 20 6	MCCORMICK ORD		..	21.000	3,564	169.730	3,564	1,779	13	48		640		640		10/10/2018.	
580135 10 1	MCDONALD'S ORD		..	135.000	26,677	197.610	26,677	15,978		639		2,705		2,705		10/10/2018.	
58155Q 10 3	MCKESSON ORD		..	39.000	5,394	138.320	5,394	4,123	16	62		1,086		1,086		10/10/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD		..	75.000	1,583	21.110	1,583	1,091	20	76		377		377		10/10/2018.	
58502B 10 6	MEDNAX ORD		..	15.000	417	27.790	417	463				(46)		(46)		03/20/2019.	
58933Y 10 5	MERCK & CO ORD		..	457.000	41,564	90.950	41,564	24,601	279	989		6,645		6,645		10/10/2018.	
59156R 10 8	METLIFE ORD		..	191.000	9,735	50.970	9,735	7,283		332		1,893		1,893		12/08/2015.	
592688 10 5	METTLER TOLEDO ORD		..	5.000	3,966	793.280	3,966	2,837				1,139		1,139		10/10/2018.	
594918 10 4	MICROSOFT ORD		..	1,416.000	223,303	157.700	223,303	78,607		2,595		77,599		77,599		04/22/2019.	
595017 10 4	MICROCHIP TECHNOLOGY ORD		..	23.000	2,409	104.720	2,409	756		33		754		754		12/21/2007.	
595112 10 3	MICRON TECHNOLOGY ORD		..	230.000	12,369	53.780	12,369	7,123				5,072		5,072		10/10/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD		..	23.000	3,033	131.860	3,033	2,272		88		832		832		10/10/2018.	
596278 10 1	MIDDLEBY ORD		..	10.000	1,095	109.520	1,095	1,176				68		68		10/10/2018.	
60770K 10 7	MODERNA ORD		..	45.000	880	19.560	880	645				235		235		10/15/2019.	
608190 10 4	MOHAWK INDUSTRIES ORD		..	9.000	1,227	136.380	1,227	1,467				175		175		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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60855R 10 0	MOLINA HEALTHCARE ORD			10.000	1,357	135.690	1,357	1,386				195		195		10/10/2018.	
60871R 20 9	MOLSON COORS BEVERAGE CL B ORD			38.000	2,048	53.900	2,048	1,981		46		(97)		(97)		10/15/2019.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			301.000	16,579	55.080	16,579	10,295	86	321		4,530		4,530		10/10/2018.	
60937P 10 6	MONGODB CL A ORD			5.000	658	131.610	658	655				3		3		12/16/2019.	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			5.000	890	178.020	890	552	2	8		309		309		10/10/2018.	
61174X 10 9	MONSTER BEVERAGE ORD			83.000	5,275	63.550	5,275	4,130				1,189		1,189		10/10/2018.	
615369 10 5	MOODYS ORD			33.000	7,835	237.410	7,835	3,382		66		3,213		3,213		10/10/2018.	
617446 44 8	MORGAN STANLEY ORD			278.000	14,211	51.120	14,211	6,541		361		3,189		3,189		02/02/2016.	
61945C 10 3	MOSAIC ORD			83.000	1,796	21.640	1,796	1,790		8		(178)		(178)		10/15/2019.	
620076 30 7	MOTOROLA SOLUTIONS ORD			30.000	4,834	161.140	4,834	2,951	19	68		1,383		1,383		10/10/2018.	
626717 10 2	MURPHY OIL ORD			30.000	804	26.800	804	953		30		102		102		10/10/2018.	
62886E 10 8	NCR ORD			25.000	879	35.160	879	704				175		175		03/20/2019.	
629377 50 8	NRG ENERGY ORD			31.000	1,232	39.750	1,232	340		4		5		5		11/25/2016.	
631103 10 8	NASDAQ ORD			18.000	1,928	107.100	1,928	348		33		460		460		03/03/2009.	
636180 10 1	NATL FUEL GAS ORD			15.000	698	46.540	698	875	7	26		(70)		(70)		10/10/2018.	
636518 10 2	NATIONAL INSTRUMENTS ORD			20.000	847	42.340	847	888		20		(61)		(61)		10/10/2018.	
637071 10 1	NATIONAL OILWELL VARCO ORD			76.000	1,904	25.050	1,904	3,107		15		(49)		(49)		10/10/2018.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			30.000	1,609	53.620	1,609	1,331		61		153		153		10/10/2018.	
63938C 10 8	NAVIENT ORD			50.000	684	13.680	684	605		24		80		80		04/22/2019.	
640268 10 8	NEKTAR THERAPEUTICS ORD			35.000	755	21.585	755	732				24		24		12/16/2019.	
64110D 10 4	NETAPP ORD			59.000	3,673	62.250	3,673	3,291		104		152		152		10/10/2018.	
64110L 10 6	NETFLIX ORD			83.000	26,856	323.570	26,856	17,628				4,476		4,476		10/15/2019.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			15.000	1,612	107.490	1,612	1,595				541		541		10/10/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			70.000	1,128	16.110	1,128	1,233	35	140		133		133		10/10/2018.	
64829B 10 0	NEW RELIC ORD			10.000	657	65.710	657	615				42		42		10/15/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			95.000	1,142	12.020	1,142	999		65		248		248		10/10/2018.	
650111 10 7	NEW YORK TIMES CL A ORD			35.000	1,126	32.170	1,126	1,142		4		(16)		(16)		06/28/2019.	
651229 10 6	NEWELL BRANDS ORD			90.000	1,730	19.220	1,730	1,593		83		57		57		10/10/2018.	
651639 10 6	NEWMONT GOLDCORP ORD			153.000	6,648	43.450	6,648	5,108		154		1,067		1,067		12/16/2019.	
65249B 10 9	NEWS CL A ORD			38.000	537	14.140	537	158		8		106		106		07/01/2013.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			5.000	586	117.250	586	505		5		81		81		06/28/2019.	
65339F 10 1	NEXTERA ENERGY ORD			102.000	24,700	242.160	24,700	13,809		504		6,971		6,971		10/10/2018.	
654106 10 3	NIKE CL B ORD			224.000	22,693	101.310	22,693	10,715	55	197		6,086		6,086		10/10/2018.	
65473P 10 5	NISOURCE ORD			75.000	2,088	27.840	2,088	1,882		60		187		187		10/10/2018.	
655044 10 5	NOBLE ENERGY ORD			101.000	2,509	24.840	2,509	2,342		28		483		483		08/14/2019.	
655663 10 2	NORDSON ORD			10.000	1,628	162.840	1,628	1,281	4	14		435		435		10/10/2018.	
655664 10 0	NORDSTROM ORD			11.000	450	40.930	450	454		16		(62)		(62)		11/27/2017.	
655844 10 8	NORFOLK SOUTHERN ORD			57.000	11,065	194.130	11,065	7,107		205		2,542		2,542		10/10/2018.	
665859 10 4	NORTHERN TRUST ORD			33.000	3,506	106.240	3,506	2,635	23	81		747		747		10/10/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			29.000	9,975	343.970	9,975	5,345		150		2,873		2,873		10/10/2018.	
668771 10 8	NORTONLIFELOCK ORD			128.000	3,267	25.520	3,267	2,547		45		848		848		12/18/2018.	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			10.000	410	40.980	410	531		11		(122)		(122)		03/20/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
67020Y 10 0	NUANCE COMMUNICATIONS ORD			55.000	981	17.830	981	809				171		171		10/10/2018.	
670346 10 5	NUCOR ORD			62.000	3,489	56.280	3,489	3,096	25	99		277		277		10/10/2018.	
67059N 10 8	NUTANIX CL A ORD			20.000	625	31.260	625	779				(207)		(207)		10/10/2018.	
67066G 10 4	NVIDIA ORD			113.000	26,589	235.300	26,589	15,012		63		10,559		10,559		10/15/2019.	
670837 10 3	OGE ENERGY ORD			40.000	1,779	44.470	1,779	1,491		59		211		211		10/10/2018.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			19.000	8,327	438.260	8,327	3,770				1,785		1,785		12/18/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			140.000	5,769	41.210	5,769	7,204	111	174		(1,468)		(1,468)		08/08/2019.	
679295 10 5	OKTA CL A ORD			15.000	1,731	115.370	1,731	831				774		774		10/10/2018.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			10.000	1,898	189.780	1,898	1,390		7		663		663		10/10/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			60.000	1,342	22.370	1,342	1,276		108		108		108		10/10/2018.	
680665 20 5	OLIN ORD			30.000	518	17.250	518	703		24		(86)		(86)		10/10/2018.	
681919 10 6	OMNICOM GROUP ORD			45.000	3,646	81.020	3,646	2,535	29	115		350		350		10/10/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			40.000	1,694	42.350	1,694	1,322		106		288		288		10/10/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			85.000	2,072	24.380	2,072	1,371				669		669		10/10/2018.	
682680 10 3	ONEOK ORD			485.000	36,700	75.670	36,700	30,053		1,540		8,950		8,950		07/01/2019.	
68389X 10 5	ORACLE ORD			467.000	24,742	52.980	24,742	16,090		425		3,657		3,657		10/10/2018.	
688239 20 1	OSHKOSH ORD			15.000	1,420	94.650	1,420	969		17		500		500		10/10/2018.	
69007J 10 6	OUTFRONT MEDIA ORD			25.000	671	26.820	671	565		27		106		106		03/20/2019.	
690742 10 1	OWENS CORNIING ORD			20.000	1,302	65.120	1,302	1,055		18		423		423		10/10/2018.	
69318G 10 6	PBF ENERGY CL A ORD			20.000	627	31.370	627	1,017		24		(26)		(26)		10/10/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			84.000	13,409	159.630	13,409	6,090		387		3,588		3,588		01/23/2015.	
693506 10 7	PPG INDUSTRIES ORD			24.000	3,204	133.490	3,204	1,839		48		750		750		06/06/2017.	
69351T 10 6	PPL ORD			144.000	5,167	35.880	5,167	4,266	59	237		1,087		1,087		10/10/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			10.000	1,112	111.150	1,112	992				192		192		10/10/2018.	
693656 10 0	PVH ORD			15.000	1,577	105.150	1,577	1,332		1		236		236		10/15/2019.	
69370C 10 0	PTC ORD			20.000	1,498	74.890	1,498	1,825				(160)		(160)		10/10/2018.	
693718 10 8	PACCAR ORD			67.000	5,300	79.100	5,300	3,861	154	218		1,471		1,471		10/10/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			8.000	896	111.990	896	887	6	25		228		228		07/27/2017.	
695263 10 3	PACW PACWEST BANCORP ORD			25.000	957	38.270	957	1,185		60		125		125		10/10/2018.	
697435 10 5	PALO ALTO NETWORKS ORD			15.000	3,469	231.250	3,469	3,036				644		644		10/10/2018.	
69924R 10 8	PARAMOUNT GROUP REIT ORD			40.000	557	13.920	557	570	4	12		(14)		(14)		03/20/2019.	
700517 10 5	PARK HOTELS RESORTS ORD			40.000	1,035	25.870	1,035	1,219	22	94		(4)		(4)		10/10/2018.	
701094 10 4	PARKER HANNIFIN ORD			41.000	8,439	205.820	8,439	2,477		138		2,324		2,324		09/30/2011.	
701877 10 2	PARSLEY ENERGY CL A ORD			55.000	1,040	18.910	1,040	1,630		3		161		161		10/10/2018.	
703481 10 1	PATTERSON UTI ENERGY ORD			45.000	473	10.500	473	754		7		7		7		10/10/2018.	
704326 10 7	PAYCHEX ORD			62.000	5,274	85.060	5,274	3,546		150		1,234		1,234		10/10/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			10.000	2,648	264.760	2,648	1,286				1,423		1,423		10/10/2018.	
70438V 10 6	PAYLOCITY HOLDING ORD			5.000	604	120.820	604	488				116		116		08/14/2019.	
70450Y 10 3	PAYPAL HOLDINGS ORD			215.000	23,257	108.170	23,257	11,062				5,177		5,177		10/10/2018.	
70975L 10 7	PENUMBRA ORD			5.000	821	164.270	821	783				38		38		03/20/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			21.000	355	16.900	355	317		15		52		52		11/26/2013.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
713448 10 8	PEPSICO ORD			245.000	33,484	136.670	33,484	20,025	234	897		6,417		6,417		05/15/2018.	
714046 10 9	PERKINELMER ORD			20.000	1,942	97.100	1,942	1,723		6		371		371		10/10/2018.	
717081 10 3	PFIZER ORD			1,016.000	39,807	39.180	39,807	20,250		1,447		(4,542)		(4,542)		07/03/2014.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			323.000	27,484	85.090	27,484	23,122	378	1,248		5,283		5,283		10/15/2019.	
718546 10 4	PHILLIPS 66 ORD			83.000	9,247	111.410	9,247	6,157		282		2,097		2,097		10/10/2018.	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			750.000	46,230	61.640	46,230	37,592		2,550		14,648		14,648		06/29/2017.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			15.000	960	64.000	960	886		10		269		269		10/10/2018.	
723484 10 1	PINNACLE WEST ORD			23.000	2,068	89.930	2,068	1,907		47		(25)		(25)		06/28/2019.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			34.000	5,147	151.370	5,147	4,711	15	26		675		675		10/10/2018.	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			3,350.000	61,607	18.390	61,607	80,210		3,455		(9,131)		(9,131)		12/19/2019.	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			3,300.000	62,535	18.950	62,535	79,510		3,612		(5,597)		(5,597)		12/18/2019.	
72703H 10 1	PLANET FITNESS CL A ORD			15.000	1,120	74.680	1,120	1,032				88		88		08/14/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			10.000	1,017	101.700	1,017	933		24		250		250		10/10/2018.	
73278L 10 5	POOL ORD			5.000	1,062	212.380	1,062	744		11		319		319		10/10/2018.	
733174 70 0	POPULAR ORD			20.000	1,175	58.750	1,175	1,024	5	21		231		231		10/10/2018.	
737446 10 4	POST HOLDINGS ORD			10.000	1,091	109.100	1,091	928				200		200		10/10/2018.	
74051N 10 2	PREMIER CL A ORD			10.000	379	37.880	379	391				(12)		(12)		06/28/2019.	
74144T 10 8	T ROWE PRICE GROUP ORD			48.000	5,848	121.840	5,848	3,891		146		1,417		1,417		10/10/2018.	
74164M 10 8	PRIMERICA ORD			5.000	653	130.560	653	600		3		53		53		06/28/2019.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			58.000	3,190	55.000	3,190	2,900		126		628		628		10/10/2018.	
742718 10 9	PROCTER & GAMBLE ORD			436.000	54,456	124.900	54,456	31,400		1,211		13,544		13,544		08/14/2019.	
743315 10 3	PROGRESSIVE ORD			118.000	8,542	72.390	8,542	6,542		332		1,423		1,423		10/10/2018.	
74340W 10 3	PROLOGIS REIT			129.000	11,499	89.140	11,499	7,322		273		3,924		3,924		10/10/2018.	
743424 10 3	PROOFPOINT ORD			10.000	1,148	114.780	1,148	943				310		310		10/10/2018.	
743606 10 5	PROSPERITY BANCSHARES ORD			10.000	719	71.890	719	709	5	16		96		96		10/10/2018.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			83.000	7,780	93.740	7,780	7,387		325		1,012		1,012		10/10/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			101.000	5,964	59.050	5,964	4,864		190		707		707		10/10/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			28.000	5,963	212.960	5,963	4,534		224		295		295		10/10/2018.	
745867 10 1	PULTEGROUP ORD			54.000	2,095	38.800	2,095	1,162	6	24		692		692		10/10/2018.	
74624M 10 2	PURE STORAGE CL A ORD			55.000	941	17.110	941	840				101		101		06/28/2019.	
74736K 10 1	QORVO ORD			23.000	2,673	116.230	2,673	1,429				1,277		1,277		10/10/2018.	
747525 10 3	QUALCOMM ORD			236.000	20,822	88.230	20,822	12,065		585		7,392		7,392		10/10/2018.	
74762E 10 2	QUANTA SERVICES ORD			23.000	936	40.710	936	517	1	4		244		244		05/23/2012.	
74834L 10 0	QUEST DIAGNOSTICS ORD			15.000	1,602	106.790	1,602	745		32		353		353		03/28/2007.	
74915M 10 0	QURATE RETAIL SRS A ORD			90.000	759	8.430	759	735				23		23		12/16/2019.	
749685 10 3	RPM ORD			25.000	1,919	76.760	1,919	1,496		35		450		450		10/10/2018.	
751212 10 1	RALPH LAUREN CL A ORD			10.000	1,172	117.220	1,172	1,170	7	26		138		138		10/10/2018.	
754730 10 9	RAYMOND JAMES ORD			11.000	984	89.460	984	810	4	15		166		166		06/06/2017.	
754907 10 3	RAYONIER REIT ORD			25.000	819	32.760	819	737		20		83		83		03/20/2019.	
755111 50 7	RAYTHEON ORD			56.000	12,305	219.740	12,305	7,220		207		3,718		3,718		10/10/2018.	
75606N 10 9	REALPAGE ORD			15.000	806	53.750	806	883				(76)		(76)		06/28/2019.	
756109 10 4	REALTY INCOME REIT ORD			60.000	4,418	73.630	4,418	3,283	14	163		635		635		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
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758750 10 3	REGAL BELOIT ORD			5.000	428	85.610	428	415	2	4		13		13		03/20/2019.	
758849 10 3	REGENCY CENTERS REIT ORD			15.000	946	63.080	946	942		35		66		66		06/27/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			15.000	5,632	375.480	5,632	4,968				30		30		10/10/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			125.000	2,145	17.160	2,145	745	19	72		473		473		08/26/2009.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			10.000	1,631	163.060	1,631	1,417		26		228		228		10/10/2018.	
759509 10 2	RELIANCE STEEL ORD			10.000	1,198	119.760	1,198	821		22		486		486		10/10/2018.	
760759 10 0	REPUBLIC SERVICES ORD			21.000	1,882	89.630	1,882	1,416	9	32		368		368		05/15/2018.	
761152 10 7	RESMED ORD			13.000	2,015	154.970	2,015	1,025		20		534		534		10/18/2017.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			25.997	310	11.930	310	373				(224)		(224)		01/04/2017.	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			45.000	603	13.400	603	541	7	22		62		62		03/20/2019.	
76680R 20 6	RINGCENTRAL CL A ORD			10.000	1,687	168.670	1,687	765				862		862		10/10/2018.	
770323 10 3	ROBERT HALF ORD			12.000	758	63.150	758	440		15		71		71		10/28/2016.	
773903 10 9	ROCKWELL AUTOMAT ORD			25.000	5,067	202.670	5,067	2,974		98		1,305		1,305		10/10/2018.	
77543R 10 2	ROKU CL A ORD			15.000	2,009	133.900	2,009	1,359				650		650		06/28/2019.	
776696 10 6	ROPER TECHNOLOGIES ORD			11.000	3,897	354.230	3,897	650		20		965		965		06/22/2010.	
778296 10 3	ROSS STORES ORD			73.000	8,499	116.420	8,499	5,066		74		2,425		2,425		10/10/2018.	
780287 10 8	ROYAL GOLD ORD			10.000	1,223	122.250	1,223	747		11		366		366		10/10/2018.	
783549 10 8	RYDER SYSTEM ORD			10.000	543	54.310	543	599		17		(55)		(55)		03/20/2019.	
78409V 10 4	S&P GLOBAL ORD			52.000	14,199	273.050	14,199	6,303		119		5,362		5,362		10/10/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			20.000	4,820	240.990	4,820	3,060		15		1,582		1,582		10/10/2018.	
784117 10 3	SEI INVESTMENTS ORD			25.000	1,637	65.480	1,637	1,402	9	17		482		482		10/10/2018.	
78440X 10 1	SL GREEN RLTY REIT ORD			7.000	643	91.880	643	651	6	24		90		90		03/15/2016.	
78442P 10 6	SLM ORD			90.000	802	8.910	802	959		11		54		54		10/10/2018.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			40.000	2,456	61.400	2,456	2,052		17		652		652		10/10/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			10.000	2,510	251.040	2,510	3,012				611		611		10/10/2018.	
78573M 10 4	SABRE ORD			50.000	1,122	22.440	1,122	1,154		28		40		40		10/10/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			10.000	722	72.190	722	1,517				(672)		(672)		06/28/2019.	
79466L 30 2	SALESFORCE.COM ORD			162.000	26,348	162.640	26,348	15,957				4,315		4,315		10/15/2019.	
803607 10 0	SAREPTA THERAPEUTICS ORD			10.000	1,290	129.040	1,290	1,223				199		199		10/10/2018.	
806407 10 2	HENRY SCHEIN ORD			27.000	1,801	66.720	1,801	1,717				85		85		10/10/2018.	
806857 10 8	SCHLUMBERGER ORD			237.000	9,527	40.200	9,527	8,959	74	291		671		671		12/16/2019.	
808513 10 5	CHARLES SCHWAB ORD			167.000	7,943	47.560	7,943	5,632		112		1,007		1,007		10/10/2018.	
810186 10 6	SCOTTS MIRACLE GRO ORD			5.000	531	106.180	531	493		6		38		38		06/28/2019.	
81211K 10 0	SEALED AIR ORD			17.000	677	39.830	677	326		11		85		85		08/26/2009.	
812578 10 2	SEATTLE GENETICS ORD			20.000	2,285	114.260	2,285	1,431				1,152		1,152		10/10/2018.	
816851 10 9	SEMPRA ENERGY ORD			55.000	8,331	151.480	8,331	4,914	53	209		2,381		2,381		10/10/2018.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			35.000	1,611	46.030	1,611	1,533		25		202		202		10/10/2018.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			35.000	852	24.330	852	960		75		16		16		10/10/2018.	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			25.000	967	38.660	967	1,102				48		48		10/10/2018.	
81762P 10 2	SERVICENOW ORD			35.000	9,881	282.320	9,881	6,025				3,649		3,649		10/10/2018.	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT			1,650.000	33,347	20.210	33,347	49,200		2,789		6,270		6,270		06/29/2017.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
824348 10 6	SHERWIN WILLIAMS ORD			17.000	9,920	583.540	9,920	5,398		77		3,231		3,231		10/10/2018.	
82669G 10 4	SIGNATURE BANK ORD			10.000	1,366	136.610	1,366	1,155		22		338		338		10/10/2018.	
827048 10 9	SILGAN HOLDINGS ORD			15.000	466	31.080	466	443		3		23		23		08/14/2019.	
828806 10 9	SIMON PROP GRP REIT ORD			68.000	10,129	148.960	10,129	9,710		564		(1,294)		(1,294)		10/10/2018.	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			10.000	333	33.340	333	432		4		(99)		(99)		08/14/2019.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			275.000	1,966	7.150	1,966	1,684		14		396		396		12/18/2018.	
82981J 10 9	SITE CENTERS ORD			30.000	421	14.020	421	385	6	12		36		36		04/22/2019.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			15.000	677	45.110	677	772		37		(96)		(96)		04/22/2019.	
830566 10 5	SKECHERS USA CL A ORD			25.000	1,080	43.190	1,080	813				267		267		03/20/2019.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			35.000	4,231	120.880	4,231	2,973		54		1,885		1,885		10/10/2018.	
831865 20 9	A O SMITH ORD			10.000	476	47.640	476	586		9		49		49		08/08/2018.	
83200N 10 3	SMARTSHEET CL A ORD			15.000	674	44.920	674	726				(52)		(52)		06/28/2019.	
832696 40 5	JM SMUCKER ORD			24.000	2,499	104.130	2,499	2,142		44		46		46		10/15/2019.	
833034 10 1	SNAP ON ORD			5.000	847	169.400	847	811		20		121		121		06/27/2018.	
835495 10 2	SONOCO PRODUCTS ORD			20.000	1,234	61.720	1,234	1,054		34		172		172		10/10/2018.	
842587 10 7	SOUTHERN ORD			208.000	13,250	63.700	13,250	8,413		500		4,114		4,114		10/10/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			112.000	6,046	53.980	6,046	3,565	20	67		840		840		12/18/2018.	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			5.000	321	64.290	321	302		6		20		20		09/27/2019.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			20.000	1,458	72.880	1,458	1,696	2	10		16		16		10/10/2018.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			20.000	984	49.180	984	748	13	38		235		235		03/20/2019.	
848637 10 4	SPLUNK ORD			30.000	4,493	149.770	4,493	2,954				1,348		1,348		10/10/2018.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			25.000	484	19.350	484	561				(77)		(77)		03/20/2019.	
852234 10 3	SQUARE CL A ORD			75.000	4,692	62.560	4,692	5,543				324		324		10/15/2019.	
854502 10 1	STANLEY BLACK AND DECKER ORD			35.000	5,801	165.740	5,801	3,318		95		1,610		1,610		12/18/2018.	
855244 10 9	STARBUCKS ORD			262.000	23,035	87.920	23,035	8,933		388		6,162		6,162		10/10/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			50.000	1,243	24.860	1,243	1,047	24	96		258		258		10/10/2018.	
857477 10 3	STATE STREET ORD			75.000	5,933	79.100	5,933	5,180	39	145		1,202		1,202		10/10/2018.	
858119 10 0	STEEL DYNAMICS ORD			45.000	1,532	34.040	1,532	1,952	11	41		180		180		10/10/2018.	
858912 10 8	STERICYCLE ORD			8.000	510	63.810	510	397				217		217		01/27/2009.	
85917A 10 0	STERLING BAN ORD			45.000	949	21.080	949	988		13		206		206		10/10/2018.	
862121 10 0	STORE CAPITAL ORD			35.000	1,303	37.240	1,303	984	12	47		313		313		10/10/2018.	
863667 10 1	STRYKER ORD			67.000	14,066	209.940	14,066	8,810	39	139		3,564		3,564		10/10/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD			15.000	2,252	150.100	2,252	1,491	11	44		726		726		10/10/2018.	
871607 10 7	SYNOPSYS ORD			28.000	3,898	139.200	3,898	2,288				1,539		1,539		10/10/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			20.000	784	39.200	784	903	6	23		144		144		10/10/2018.	
87162W 10 0	SYNNEX ORD			5.000	644	128.800	644	404		2		240		240		08/14/2019.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			150.001	5,402	36.010	5,402	4,400		129		1,883		1,883		10/10/2018.	
871829 10 7	SYSCO ORD			99.000	8,468	85.540	8,468	5,666		154		2,265		2,265		10/10/2018.	
872307 10 3	TCF FINANCIAL ORD			37.000	1,730	46.750	1,730	1,462		19		268		268		08/14/2019.	
872540 10 9	TJX ORD			219.000	13,372	61.060	13,372	3,571		192		3,574		3,574		12/21/2012.	
872590 10 4	T MOBILE US ORD			60.000	4,705	78.420	4,705	3,998				889		889		10/10/2018.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			20.000	2,449	122.430	2,449	2,354				390		390		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
876030 10 7	TAPESTRY ORD			67.000	1,807	26.970	1,807	1,853		50		(124)		(124)		10/15/2019.	
87612E 10 6	TARGET ORD			108.000	13,847	128.210	13,847	7,571		277		6,709		6,709		10/10/2018.	
87612G 10 1	TARGA RESOURCES ORD			2,045.000	83,497	40.830	83,497	87,913		5,988		7,740		7,740		07/01/2019.	
876664 10 3	TAUBMAN CNTR REIT ORD			10.000	311	31.090	311	512		20		(202)		(202)		03/20/2019.	
87807B 10 7	TC ENERGY ORD		A.	100.000	6,916	69.160	6,916	5,111	75			1,805		1,805		10/10/2019.	
879360 10 5	TELEDYNE TECH ORD			5.000	1,733	346.540	1,733	1,127				697		697		10/10/2018.	
879369 10 6	TELEFLEX ORD			5.000	1,882	376.440	1,882	1,240		7		590		590		10/10/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			20.000	509	25.430	509	641		10		(132)		(132)		03/20/2019.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			10.000	871	87.060	871	605				266		266		04/22/2019.	
88076W 10 3	TERADATA ORD			25.000	669	26.770	669	667				3		3		12/16/2019.	
880770 10 2	TERADYNE ORD			35.000	2,387	68.200	2,387	1,136		13		1,289		1,289		10/10/2018.	
88160R 10 1	TESLA ORD			25.000	10,458	418.330	10,458	6,422				2,138		2,138		10/10/2018.	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			10.000	568	56.770	568	627				(59)		(59)		04/22/2019.	
882508 10 4	TEXAS INSTRUMENTS ORD			186.000	23,862	128.290	23,862	12,790		597		6,285		6,285		02/14/2018.	
883203 10 1	TEXTRON ORD			49.000	2,185	44.600	2,185	2,161	1	2		(186)		(186)		10/15/2019.	
88339J 10 5	TRADE DESK CL A ORD			5.000	1,299	259.780	1,299	1,139				160		160		06/28/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			90.000	29,238	324.870	29,238	9,525	17	67		9,097		9,097		01/20/2016.	
885160 10 1	THOR INDUSTRIES ORD			10.000	743	74.290	743	788	4	16		223		223		10/10/2018.	
88579Y 10 1	3M ORD			103.000	18,171	176.420	18,171	15,468		577		(1,454)		(1,454)		10/10/2018.	
886547 10 8	TIFFANY ORD			22.000	2,940	133.650	2,940	2,135	13	50		1,169		1,169		10/10/2018.	
887389 10 4	TIMKEN ORD			15.000	845	56.310	845	717		13		128		128		04/22/2019.	
889478 10 3	TOLL BROTHERS ORD			25.000	988	39.510	988	786		11		165		165		10/10/2018.	
891092 10 8	TORO ORD			20.000	1,593	79.670	1,593	1,106	5	18		476		476		10/10/2018.	
892356 10 6	TRACTOR SUPPLY ORD			11.000	1,028	93.440	1,028	605		15		110		110		06/06/2017.	
893641 10 0	TRANSDIGM GROUP ORD			4.000	2,240	560.000	2,240	1,081	130	120		880		880		06/06/2017.	
89400J 10 7	TRANSUNION ORD			35.000	2,996	85.610	2,996	2,392		11		1,008		1,008		10/10/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			57.000	7,806	136.950	7,806	4,960		184		980		980		12/18/2018.	
89469A 10 4	TREEHOUSE FOODS ORD			10.000	485	48.500	485	610				(125)		(125)		03/20/2019.	
896239 10 0	TRIMBLE ORD			50.000	2,085	41.690	2,085	1,953				439		439		10/10/2018.	
896522 10 9	TRINITY INDUSTRIES ORD			30.000	665	22.150	665	809		19		47		47		10/10/2018.	
896945 20 1	TRIPADVISOR ORD			10.000	304	30.380	304	93		35		(236)		(236)		12/21/2011.	
89832Q 10 9	BB AND T ORD			288.000	16,220	56.320	16,220	11,613		284		4,107		4,107		10/10/2018.	
90138F 10 2	TWILIO CL A ORD			20.000	1,966	98.280	1,966	2,044				(291)		(291)		06/28/2019.	
90184L 10 2	TWITTER ORD			145.000	4,647	32.050	4,647	3,886				480		480		10/10/2018.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			50.000	731	14.620	731	726	20	87		89		89		10/10/2018.	
90214J 10 1	2U ORD			10.000	240	23.990	240	666				(257)		(257)		10/10/2018.	
902252 10 5	TYLER TECHNOLOGIES ORD			5.000	1,500	300.020	1,500	1,064				571		571		10/10/2018.	
902494 10 3	TYSON FOODS CL A ORD			58.000	5,280	91.040	5,280	2,084		90		2,183		2,183		10/10/2018.	
902653 10 4	UDR REIT ORD			55.000	2,569	46.700	2,569	2,123		74		389		389		10/10/2018.	
902681 10 5	UGI ORD			35.000	1,581	45.160	1,581	1,934	11	40		(287)		(287)		10/10/2018.	
902973 30 4	US BANCORP ORD			320.000	18,973	59.290	18,973	13,197	134	490		4,349		4,349		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
90384S 30 3	ULTA BEAUTY ORD			9.000	2,278	253.140	2,278	2,177				75		75		10/10/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			45.000	797	17.700	797	925	9	38		81		81		10/10/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			18.000	389	21.600	389	255				71		71		01/30/2018.	
904311 20 6	UNDER ARMOUR CL C ORD			41.000	786	19.180	786	698				91		91		08/14/2019.	
907818 10 8	UNION PACIFIC ORD			132.000	23,864	180.790	23,864	11,716		483		5,618		5,618		10/10/2018.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			76.000	6,695	88.090	6,695	4,629				331		331		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			135.000	15,803	117.060	15,803	12,650		506		2,637		2,637		10/10/2018.	
911363 10 9	UNITED RENTAL ORD			15.000	2,502	166.770	2,502	1,891				964		964		10/10/2018.	
912008 10 9	US FOODS ORD			40.000	1,676	41.890	1,676	1,164				410		410		10/10/2018.	
912909 10 8	US STEEL ORD			35.000	399	11.410	399	983		7		(239)		(239)		10/10/2018.	
913017 10 9	UNITED TECHNOLOGIES ORD			199.000	29,802	149.760	29,802	13,510		585		8,613		8,613		11/26/2018.	
91307C 10 2	UNITED THERAPEUTICS ORD			5.000	440	88.080	440	620				(104)		(104)		10/10/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			167.000	49,095	293.980	49,095	28,127		662		7,568		7,568		08/14/2019.	
91336L 10 7	UNIVAR SOLUTIONS ORD			30.000	727	24.240	727	661				66		66		06/28/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			5.000	1,030	206.070	1,030	539		2		563		563		10/10/2018.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			17.000	2,439	143.460	2,439	2,101		10		457		457		10/10/2018.	
91529Y 10 6	UNUM ORD			29.000	846	29.160	846	683		32		(6)		(6)		02/25/2013.	
918204 10 8	VF ORD			101.000	10,066	99.660	10,066	3,454		143		6,611		6,611		03/27/2013.	
91879Q 10 9	VAIL RESORTS ORD			5.000	1,199	239.830	1,199	1,194	9	34		145		145		10/10/2018.	
91913Y 10 0	VALERO ENERGY ORD			73.000	6,836	93.650	6,836	4,848		254		1,364		1,364		10/10/2018.	
92047W 10 1	VALVOLINE ORD			40.000	856	21.410	856	736		13		120		120		03/20/2019.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			15.000	2,130	142.010	2,130	473				431		431		12/17/2008.	
922475 10 8	VEEVA SYSTEMS ORD			25.000	3,517	140.660	3,517	2,235				1,284		1,284		10/10/2018.	
92276F 10 0	VENTAS REIT ORD			73.000	4,215	57.740	4,215	3,770	58	231		(62)		(62)		10/10/2018.	
92339V 10 0	VEREIT ORD			200.000	1,848	9.240	1,848	1,404	28	110		418		418		10/10/2018.	
92343E 10 2	VERISIGN ORD			11.000	2,119	192.680	2,119	398				488		488		11/20/2012.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			746.000	45,804	61.400	45,804	33,284		1,696		3,735		3,735		10/15/2019.	
92345Y 10 6	VERISK ANALYTICS ORD			49.000	7,318	149.340	7,318	4,048		50		1,975		1,975		08/02/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			52.000	11,385	218.950	11,385	7,361				2,768		2,768		10/10/2018.	
92552V 10 0	VIASAT ORD			10.000	732	73.195	732	808				(76)		(76)		06/28/2019.	
92556H 20 6	CBS CL B ORD			121.000	5,080	41.980	5,080	4,529		24		(209)		(209)		10/15/2019.	
925652 10 9	VICI PPTYS ORD			75.000	1,916	25.550	1,916	1,592	22	87		508		508		10/10/2018.	
92826C 83 9	VISA CL A ORD			318.000	59,752	187.900	59,752	27,050		333		17,795		17,795		12/18/2018.	
92840M 10 2	VISTRA ENERGY ORD			85.000	1,954	22.990	1,954	2,117		43		9		9		10/10/2018.	
928563 40 2	VMWARE CL A ORD			10.000	1,518	151.790	1,518	1,433		268		147		147		10/10/2018.	
929042 10 9	VORNADO REALTY REIT ORD			15.000	998	66.500	998	911	29	40		67		67		09/18/2013.	
929089 10 0	VOYA FINANCIAL ORD			30.000	1,829	60.980	1,829	1,484		10		625		625		10/10/2018.	
929160 10 9	VULCAN MATERIALS ORD			15.000	2,160	143.990	2,160	767		19		678		678		03/27/2013.	
92927K 10 2	WABCO HOLDINGS ORD		C	10.000	1,355	135.500	1,355	1,120				282		282		10/10/2018.	
92936U 10 9	W P CAREY REIT ORD			20.000	1,601	80.040	1,601	1,276	21	83		294		294		10/10/2018.	
92939U 10 6	WEC ENERGY GROUP ORD			65.000	5,995	92.230	5,995	3,100		153		1,493		1,493		10/10/2018.	
929740 10 8	WABTEC ORD			39.000	3,034	77.800	3,034	3,353		12		121		121		10/15/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	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
931142 10 3	WALMART ORD			245.000	29,116	118.840	29,116	18,703	130	490		6,294		6,294		12/18/2018.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			104.000	6,132	58.960	6,132	4,744		184		(974)		(974)		10/10/2018.	
94106L 10 9	WASTE MANAGEMENT ORD			89.000	10,142	113.960	10,142	6,292		182		2,222		2,222		10/10/2018.	
941848 10 3	WATERS ORD			7.000	1,636	233.650	1,636	1,049				315		315		10/18/2017.	
942622 20 0	WATSCO ORD			5.000	901	180.150	901	841		32		205		205		10/10/2018.	
94419L 10 1	WAYFAIR CL A ORD			10.000	904	90.370	904	1,196				3		3		10/10/2018.	
947890 10 9	WEBSTER FINANCIAL ORD			15.000	800	53.360	800	925		23		61		61		10/10/2018.	
948741 10 3	WEINGARTEN RLTY REIT ORD			25.000	781	31.240	781	704		30		77		77		04/22/2019.	
94946T 10 6	WELLCARE HEALTH ORD			10.000	3,302	330.210	3,302	3,050				941		941		10/10/2018.	
949746 10 1	WELLS FARGO ORD			752.000	40,458	53.800	40,458	29,562		1,166		4,719		4,719		12/16/2019.	
95040Q 10 4	WELLTOWER ORD			75.000	6,134	81.780	6,134	4,261		261		928		928		10/10/2018.	
95058W 10 0	WENDYS ORD			40.000	888	22.210	888	747		13		141		141		04/22/2019.	
95082P 10 5	WESCO INTL ORD			10.000	594	59.390	594	529				65		65		03/20/2019.	
955306 10 5	WEST PHARM SVC ORD			15.000	2,255	150.330	2,255	1,727		9		785		785		10/10/2018.	
957638 10 9	WESTERN ALLIANCE ORD			20.000	1,140	57.000	1,140	1,137		10		350		350		10/10/2018.	
958102 10 5	WESTERN DIGITAL ORD			60.000	3,808	63.470	3,808	3,114		120		1,590		1,590		10/10/2018.	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT			1,699.750	33,468	19.690	33,468	60,631		3,293		(23,602)		(23,602)		12/12/2018.	
959802 10 9	WESTERN UNION ORD			44.000	1,178	26.780	1,178	739		35		428		428		10/19/2011.	
96145D 10 5	WESTROCK ORD			54.000	2,317	42.910	2,317	2,224		58		322		322		10/15/2019.	
96208T 10 4	WEX ORD			5.000	1,047	209.460	1,047	889				347		347		10/10/2018.	
962166 10 4	WEYERHAEUSER REIT			155.000	4,681	30.200	4,681	4,132		211		1,293		1,293		10/10/2018.	
963320 10 6	WHIRLPOOL ORD			6.000	885	147.530	885	588		29		244		244		06/22/2010.	
968223 20 6	JOHN WILEY SONS CL A ORD			5.000	243	48.520	243	232	2	3		11		11		04/22/2019.	
969457 10 0	WILLIAMS ORD			4,251.000	100,834	23.720	100,834	122,753		6,462		7,099		7,099		12/12/2018.	
969904 10 1	WILLIAMS SONOMA ORD			15.000	1,102	73.440	1,102	909		28		345		345		10/10/2018.	
97650W 10 8	WINTRUST FINANCIAL ORD			15.000	1,064	70.900	1,064	1,298		15		66		66		10/10/2018.	
980745 10 3	WOODWARD ORD			10.000	1,184	118.440	1,184	1,132		3		53		53		06/28/2019.	
98138H 10 1	WORKDAY CL A ORD			30.000	4,934	164.450	4,934	3,729				143		143		10/10/2018.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			10.000	649	64.870	649	722		2		(73)		(73)		06/28/2019.	
98212B 10 3	WPX ENERGY ORD			80.000	1,099	13.740	1,099	1,520				191		191		10/10/2018.	
98310W 10 8	WYNDHAM DESTINATIONS ORD			20.000	1,034	51.690	1,034	866		27		168		168		04/22/2019.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			20.000	1,256	62.810	1,256	1,028		23		349		349		10/10/2018.	
983134 10 7	WYNN RESORTS ORD			18.000	2,500	138.870	2,500	1,742		67		719		719		10/10/2018.	
983793 10 0	XPO LOGISTICS ORD			25.000	1,993	79.700	1,993	2,556				567		567		10/10/2018.	
98389B 10 0	XCEL ENERGY ORD			110.000	6,984	63.490	6,984	4,747	45	110		1,002		1,002		06/28/2019.	
983919 10 1	XILINX ORD			52.000	5,084	97.770	5,084	3,148		76		655		655		10/10/2018.	
98419M 10 0	XYLEM ORD			16.000	1,261	78.790	1,261	843		15		193		193		06/06/2017.	
98421M 10 6	XEROX HOLDINGS ORD			20.000	737	36.870	737	530	5	20		342		342		08/08/2018.	
988498 10 1	YUM BRANDS ORD			35.000	3,526	100.730	3,526	731		59		308		308		03/28/2007.	
98850P 10 9	YUM CHINA ORD		C	75.000	3,601	48.010	3,601	2,414		36		1,086		1,086		10/10/2018.	
98919V 10 5	ZAYO GROUP HOLDINGS ORD			40.000	1,386	34.650	1,386	1,262				472		472		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			10.000	2,554	255.440	2,554	1,496				962		962		10/10/2018.	
98936J 10 1	ZENDESK ORD			20.000	1,533	76.630	1,533	1,202				365		365		10/10/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			10.000	457	45.740	457	348				110		110		04/22/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			25.000	1,149	45.940	1,149	959				359		359		10/10/2018.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			40.000	5,987	149.680	5,987	4,305	10	38		1,838		1,838		10/10/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			18.000	935	51.920	935	725		23		201		201		06/06/2017.	
98978V 10 3	ZOETIS CL A ORD			99.000	13,103	132.350	13,103	6,566		64		4,634		4,634		10/10/2018.	
98986T 10 8	ZYNGA CL A ORD			155.000	949	6.120	949	656				339		339		10/10/2018.	
G0084W 10 1	ADIENT ORD		D	1.000	21	21.250	21	21		(1)		6		6		11/17/2014.	
G01767 10 5	ALKERMES ORD		C	30.000	612	20.400	612	1,276				(273)		(273)		10/10/2018.	
G0176J 10 9	ALLEGION ORD		C	11.000	1,370	124.540	1,370	278		12		493		493		12/11/2013.	
G0177J 10 8	ALLERGAN ORD		C	67.000	12,808	191.170	12,808	11,405		198		3,853		3,853		10/10/2018.	
G0250X 10 7	AMCOR ORD		D	102.000	1,106	10.840	1,106	1,074		24		32		32		03/20/2019.	
G02602 10 3	AMDOCS ORD			25.000	1,805	72.190	1,805	1,572	7	28		340		340		10/10/2018.	
G0408V 10 2	AON CL A ORD		C	46.000	9,581	208.290	9,581	4,808		79		2,895		2,895		10/10/2018.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	80.000	3,431	42.890	3,431	2,248				1,294		1,294		10/10/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	20.000	980	49.020	980	832		14		215		215		10/10/2018.	
G06242 10 4	ATLASSIAN CL A ORD		D	15.000	1,805	120.340	1,805	1,180				470		470		10/10/2018.	
G0684D 10 7	ATHENE HOLDING CL A ORD		D	30.000	1,411	47.030	1,411	1,515				216		216		10/10/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	20.000	1,189	59.440	1,189	1,133	8	24		55		55		03/20/2019.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			55.000	1,672	30.400	1,672	1,554				384		384		07/28/2016.	
G1151C 10 1	ACCENTURE CL A ORD		C	131.000	27,585	210.570	27,585	16,928		267		8,371		8,371		04/22/2019.	
G16962 10 5	BUNGE ORD			25.000	1,439	57.550	1,439	1,687		50		103		103		10/10/2018.	
G1890L 10 7	CAPRI HOLDINGS LTD		D	14.000	534	38.150	534	731				3		3		11/27/2017.	
G2709G 10 7	DELPHI TECHNOLOGIES ORD		D	1.000	13	12.830	13	22		(1)		(1)		(1)		03/27/2013.	
G29183 10 3	EATON ORD		C	91.000	8,620	94.720	8,620	6,501		258		2,371		2,371		10/10/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	5.000	1,384	276.840	1,384	1,089		29		295		295		10/10/2018.	
G4412G 10 1	HERBALIFE NUTRITION ORD			20.000	953	47.670	953	762				191		191		10/15/2019.	
G4474Y 21 4	JANUS HENDERSON GROUP ORD		D	35.000	856	24.450	856	624		13		232		232		08/14/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		D	40.000	1,448	36.200	1,448	962				486		486		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		D	78.000	5,877	75.350	5,877	3,753				2,136		2,136		10/10/2018.	
G47791 10 1	INGERSOLL RAND ORD			50.000	6,646	132.920	6,646	4,163		106		2,085		2,085		10/10/2018.	
G491BT 10 8	INVESCO ORD			88.000	1,582	17.980	1,582	1,880		108		109		109		10/10/2018.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	10.000	1,493	149.280	1,493	1,620				253		253		10/10/2018.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	188.996	7,694	40.710	7,694	5,652	49	197		2,090		2,090		10/10/2018.	
G54050 10 2	LAZARD CL A ORD		C	20.000	799	39.960	799	753		9		46		46		10/15/2019.	
G5494J 10 3	LINDE ORD		D	112.000	23,845	212.900	23,845	14,120		340		5,555		5,555		12/16/2019.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	110.000	2,922	26.560	2,922	1,913	7	26		1,141		1,141		10/10/2018.	
G5960L 10 3	MEDTRONIC ORD		C	242.004	27,455	113.450	27,455	18,527	131	503		5,443		5,443		11/03/2015.	
G6095L 10 9	APTIV ORD		D	27.000	2,564	94.970	2,564	1,007		24		902		902		03/27/2013.	
G6518L 10 8	NIELSEN HOLDINGS ORD			70.000	1,421	20.300	1,421	1,842		78		(212)		(212)		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			45.000	2,628	58.410	2,628	2,226				502		502		10/15/2019.	
G6700G 10 7	NVENT ELECTRIC ORD		D	30.000	767	25.580	767	774		21		94		94		10/10/2018.	
G7496G 10 3	RENAISSANCERE ORD		C	5.000	980	196.020	980	679		7		312		312		10/10/2018.	
G7S00T 10 4	PENTAIR ORD		C	13.000	596	45.870	596	260		9		105		105		10/31/2012.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	30.000	1,616	53.870	1,616	1,358				271		271		10/10/2018.	
G8473T 10 0	STERIS ORD		D	15.000	2,286	152.420	2,286	1,575		21		684		684		10/10/2018.	
G96629 10 3	WILLIS TOWERS WATSON ORD		D	25.000	5,049	201.940	5,049	3,441	16	64		1,252		1,252		10/10/2018.	
G97822 10 3	PERRIGO ORD		C	31.000	1,601	51.660	1,601	1,862		13		97		97		10/15/2019.	
H1467J 10 4	CHUBB ORD		D	94.002	14,632	155.660	14,632	10,938	71	278		2,489		2,489		10/10/2018.	
H2906T 10 9	GARMIN ORD		C	11.000	1,073	97.560	1,073	376		25		377		377		02/25/2013.	
H8817H 10 0	TRANSOCEAN ORD		C	85.000	585	6.880	585	1,117				(5)		(5)		10/10/2018.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		D	25.000	3,739	149.550	3,739	3,517				222		222		10/15/2019.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	63.000	5,952	94.480	5,952	5,124		261		713		713		10/10/2018.	
N59465 10 9	MYLAN ORD		C	104.000	2,090	20.100	2,090	3,732				(759)		(759)		10/10/2018.	
N72482 12 3	QIAGEN ORD		D	45.000	1,521	33.800	1,521	1,555				(29)		(29)		10/10/2018.	
P31076 10 5	COPA HOLDINGS CL A ORD		C	5.000	540	108.080	540	405		10		135		135		03/20/2019.	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			31.000	4,139	133.510	4,139	3,194	24	89		1,107		1,107		10/10/2018.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,728,769	XXX	6,728,769	4,908,581	5,710	169,821	0	1,212,274	0	1,212,274	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
62989* 10 5	NAMIC INSURANCE COMPANY, INC			244.000	77,377	317.120	77,377	12,186				(58)		(58)		06/01/1987.	
97689# 10 0	WISCONSIN REINSURANCE CORPORATION			13,586.000	1,595,540	117.440	1,595,540	240,437						0		12/14/1999.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,672,917	XXX	1,672,917	252,623	0	0	0	(58)	0	(58)	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			22,788.574	840,215	36.870	840,215	848,614		48,090		132,074		132,074		11/14/2019.	
04314H 85 7	ARTISAN:INTL VAL INST			73,864.067	2,734,448	37.020	2,734,448	2,456,669		45,781		440,968		440,968		11/19/2015.	
464287 65 5	ISHARES:RUSS 2000 ETF			2,390.000	395,951	165.670	395,951	374,202		4,986		75,930		75,930		10/10/2018.	
9499999. Total - Common Stocks - Mutual Funds					3,970,614	XXX	3,970,614	3,679,485	0	98,857	0	648,973	0	648,973	0	XXX	XXX
9799999. Total - Common Stock					12,372,300	XXX	12,372,300	8,840,689	5,710	268,678	0	1,861,189	0	1,861,189	0	XXX	XXX
9899999. Total Common and Preferred Stock					12,372,300	XXX	12,372,301	8,840,689	5,710	268,678	0	1,861,189	0	1,861,189	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		12/16/2019	Bank of America		99,731	100,000	70
0599999.	Total - Bonds - U.S. Government					99,731	100,000	70
Bonds - U.S. Special Revenue and Special Assessment								
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV		11/05/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		249,993	250,000	
3131X6 JS 0	FH ZK2973 - RMBS		07/12/2019	VARIOUS		64,458	64,493	69
3131XJ DM 1	FH ZL2808 - RMBS		07/22/2019	VARIOUS		44,811	43,572	89
3131XQ TK 2	FH ZL8654 - RMBS		07/23/2019	VARIOUS		38,978	36,463	89
3131Y0 2A 9	FH ZM6169 - RMBS		08/12/2019	BAIRD, ROBERT W., & COMPANY IN		254,578	245,258	337
31329K X3 3	FH ZA2498 - RMBS		07/12/2019	WELLS FARGO SECURITIES LLC		130,699	130,339	139
3132A1 XW 9	FH ZS1593 - RMBS		08/09/2019	VARIOUS		11,172	10,443	13
3132A4 NN 4	FH ZS3997 - RMBS		07/10/2019	VARIOUS		53,759	51,102	51
3132A5 E8 4	FH ZS4659 - RMBS		07/11/2019	VARIOUS		977,341	962,404	936
3132A9 MU 8	FH ZS8471 - RMBS		07/11/2019	VARIOUS		30,117	29,446	20
3132A9 R3 3	FH ZS8606 - RMBS		07/12/2019	VARIOUS		855,913	858,279	787
3140FP C9 8	FN BE3695 - RMBS		06/01/2019	SUNTRUST CAPITAL MARKETS, INC		354,518	347,035	405
3140JQ TE 3	FN BN7748 - RMBS		09/27/2019	SUNTRUST CAPITAL MARKETS, INC		389,619	375,000	1,057
3140QA NN 6	FN CA3096 - RMBS		03/22/2019	WELLS FARGO SECURITIES LLC		989,282	943,647	2,949
3140X4 H2 5	FN FM1148 - RMBS		07/01/2019	WELLS FARGO SECURITIES LLC		228,352	222,443	303
3140X4 M4 5	FN FM1278 - RMBS		08/01/2019	SUNTRUST CAPITAL MARKETS, INC		176,827	172,804	
546540 RE 7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		12/06/2019	RAYMOND JAMES & ASSOCIATES		75,000	75,000	
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		11/01/2019	Jefferies		250,000	250,000	
79765R 4U 0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/13/2019	MORGAN STANLEY CO		50,000	50,000	
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/13/2019	MORGAN STANLEY CO		125,000	125,000	
917567 EY 1	UTAH TRAN AUTH SALES TAX REV		12/12/2019	Stifel Nicolaus & Co		50,546	50,000	94
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,400,963	5,292,731	7,339
Bonds - Industrial and Miscellaneous								
00206R HM 7	AT&T INC		06/01/2019	Not Available		100,633	100,000	1,606
00206R HS 4	AT&T INC		06/01/2019	Not Available		51,030	50,000	700
02587A AN 4	AMXCA 192 A - ABS		04/22/2019	RBC CAPITAL MARKETS		224,987	225,000	
02665W BP 5	AMERICAN HONDA FINANCE CORP	C	01/02/2019	WELLS FARGO SECURITIES LLC		48,359	50,000	556
05531F BH 5	BB&T CORP		07/23/2019	MORGAN STANLEY CO		49,958	50,000	
08162B BD 3	BMARK 19B11 A4 - CMBS		05/22/2019	JP MORGAN SECURITIES LLC		252,498	250,000	365
14041N FU 0	COMET 192 A - ABS		08/28/2019	RBC CAPITAL MARKETS		199,950	200,000	
14042W AC 4	COPAR 191 A3 - ABS		05/21/2019	JP MORGAN SECURITIES LLC		149,970	150,000	
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/19/2019	WELLS FARGO SECURITIES LLC		171,201	175,000	1,577
36257A AD 3	GMALT 192 A3 - ABS		04/30/2019	JP MORGAN SECURITIES LLC		74,997	75,000	
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC	C	03/27/2019	VARIOUS		376,215	375,000	67
438516 BW 5	HONEYWELL INTERNATIONAL INC		07/30/2019	JP MORGAN SECURITIES LLC		199,586	200,000	
654106 AF 0	NIKE INC		01/03/2019	Citigroup (SSB)		46,220	50,000	218
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC		07/18/2019	MORGAN STANLEY CO		249,523	250,000	
717081 ES 8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		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		99,973	100,000	
92343V ET 7	VERIZON COMMUNICATIONS INC		02/28/2019	VARIOUS		54,411	54,000	1,166
95001W BA 5	WFCM 2019-C49 - CMBS		02/21/2019	WELLS FARGO SECURITIES LLC		504,989	500,000	209
98162V AD 1	WOART 19B A3 - ABS		05/07/2019	WELLS FARGO SECURITIES LLC		299,993	300,000	

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
3899999.	Total - Bonds - Industrial and Miscellaneous					3,379,425	3,379,000	6,462
8399997.	Total - Bonds - Part 3					8,880,119	8,771,731	13,871
8399998.	Total - Bonds - Summary Item from Part 5					144		
8399999.	Total - Bonds					8,880,119	8,771,875	13,871
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00130H 10 5	THE AES CORPORATION		10/15/2019	ITG INC	90.000	1,445	XXX	
00164V 10 3	AMC NETWORKS CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	585	XXX	
00206R 10 2	AT&T ORD		10/15/2019	ITG INC	110.000	4,172	XXX	
003654 10 0	ABIOMED ORD		12/16/2019	ITG INC	10.000	1,762	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS ORD		12/16/2019	ITG INC	10.000	452	XXX	
00912X 30 2	AIR LEASE CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	936	XXX	
012653 10 1	ALBEMARLE ORD		10/15/2019	ITG INC	15.000	1,020	XXX	
02156B 10 3	ALTERYX CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	1,637	XXX	
02156K 10 3	ALTICE USA CL A ORD		08/14/2019	ITG INC	75.000	1,979	XXX	
023135 10 6	AMAZON COM ORD		12/16/2019	ITG INC	10.000	17,774	XXX	
03064D 10 8	AMERICOLD REALTY ORD		06/28/2019	JP MORGAN SECURITIES INC	45.000	1,459	XXX	
03272L 10 8	ANAPLAN ORD		08/14/2019	ITG INC	20.000	1,107	XXX	
03676B 10 2	ANTERO MIDSTREAM ORD		12/19/2019	VARIOUS	5,900.010	64,498	XXX	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD		03/20/2019	ITG INC	10.000	749	XXX	
054561 10 5	AXA EQUITABLE HOLDINGS ORD		10/15/2019	ITG INC	70.000	1,504	XXX	
054937 10 7	BB AND T ORD		12/06/2019	VARIOUS	121.730	4,915	XXX	
05541T 10 1	BGC PARTNERS CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	65.000	356	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		10/15/2019	ITG INC	55.000	1,226	XXX	
062540 10 9	BANK OF HAWAII ORD		03/20/2019	ITG INC	10.000	799	XXX	
06652K 10 3	BANKUNITED ORD		03/20/2019	ITG INC	25.000	869	XXX	
090572 20 7	BIO RAD LABORATORIES CL A ORD		03/20/2019	ITG INC	5.000	1,565	XXX	
09062X 10 3	BIOGEN ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	3,508	XXX	
097023 10 5	BOEING ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	5,460	XXX	
105368 20 3	BRANDYWINE REALTY REIT ORD		03/20/2019	ITG INC	40.000	623	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		11/20/2019	VARIOUS	143.000	8,067	XXX	
124857 20 2	CBS CL B ORD		12/04/2019	ITG INC	87.930	3,852	XXX	
12504L 10 9	CBRE GROUP CL A ORD		10/15/2019	ITG INC	45.000	2,363	XXX	
125523 10 0	CIGNA ORD		12/16/2019	ITG INC	30.000	5,851	XXX	
126650 10 0	CVS HEALTH ORD		10/15/2019	ITG INC	45.000	2,919	XXX	
127055 10 1	CABOT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	716	XXX	
127097 10 3	CABOT OIL & GAS ORD		10/15/2019	ITG INC	50.000	900	XXX	
127190 30 4	CACI INTERNATIONAL CL A ORD		08/14/2019	ITG INC	10.000	2,064	XXX	
138098 10 8	CANTEL MEDICAL ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	644	XXX	
146869 10 2	CARVANA CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	10.000	626	XXX	
156727 10 9	CERENCE ORD		10/02/2019	ITG INC	6.875	126	XXX	
15677J 10 8	CERIDIAN HCM HOLDING ORD		12/16/2019	ITG INC	20.000	1,263	XXX	
16411R 20 8	CHENIERE ENERGY ORD		11/12/2019	RBC CAPITAL MARKETS	75.000	4,631	XXX	
166764 10 0	CHEVRON ORD		08/14/2019	ITG INC	40.000	4,708	XXX	
16934Q 20 8	CHIMERA INVESTMENT REIT		03/20/2019	ITG INC	40.000	765	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		06/28/2019	JP MORGAN SECURITIES INC	5.000	3,664	XXX	
171779 30 9	CIENA ORD		06/28/2019	JP MORGAN SECURITIES INC	35.000	1,439	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
184496 10 7	CLEAN HARBORS ORD		03/20/2019	ITG INC	15.000	1,052	XXX	
191216 10 0	COCA-COLA ORD		08/14/2019	ITG INC	90.000	4,772	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		10/15/2019	ITG INC	35.000	2,147	XXX	
192479 10 3	COHERENT ORD		03/20/2019	ITG INC	10.000	1,360	XXX	
194014 10 6	COLFAX ORD		06/28/2019	JP MORGAN SECURITIES INC	25.000	701	XXX	
198287 20 3	COLUMBIA PROPERTY REIT ORD		03/20/2019	ITG INC	30.000	653	XXX	
205887 10 2	CONAGRA BRANDS ORD		10/15/2019	ITG INC	60.000	1,630	XXX	
20605P 10 1	CONCHO RESOURCES ORD		10/15/2019	ITG INC	35.000	2,320	XXX	
20825C 10 4	CONOCOPHILLIPS ORD		10/15/2019	ITG INC	40.000	2,242	XXX	
212015 10 1	CONTINENTAL RESOURCES ORD		10/15/2019	ITG INC	15.000	424	XXX	
21871D 10 3	CORELOGIC ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	843	XXX	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD		03/20/2019	ITG INC	25.000	681	XXX	
22052L 10 4	CORTEVA ORD		06/03/2019	VARIOUS	162.665	4,632	XXX	
22266L 10 6	COUPA SOFTWARE ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	1,899	XXX	
222795 50 2	COUSINS PROPERTIES REIT ORD		06/28/2019	JP MORGAN SECURITIES INC	35.000	1,266	XXX	
22304C 10 0	COVETRUS ORD		02/07/2019	ITG INC	11.000	473	XXX	
225447 10 1	CREE ORD		06/28/2019	JP MORGAN SECURITIES INC	25.000	1,404	XXX	
23918K 10 8	DAVITA ORD		10/15/2019	ITG INC	20.000	1,135	XXX	
253393 10 2	DICKS SPORTING ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	762	XXX	
254687 10 6	WALT DISNEY ORD		03/20/2019	VARIOUS	103.439	11,373	XXX	
25470M 10 9	DISH NETWORK CL A ORD		12/03/2019	VARIOUS	4.529	147	XXX	
256163 10 6	DOCUSIGN ORD		06/28/2019	JP MORGAN SECURITIES INC	35.000	1,740	XXX	
25659T 10 7	DOLBY LABORATORIES CL A ORD		03/20/2019	ITG INC	15.000	968	XXX	
25746U 10 9	DOMINION ENERGY ORD		01/02/2019	ITG INC	16.725	999	XXX	
257559 20 3	DOMTAR ORD	C	03/20/2019	ITG INC	15.000	740	XXX	
260557 10 3	DOW ORD		04/02/2019	VARIOUS	156.665	7,278	XXX	
26210C 10 4	DROPBOX CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	50.000	1,252	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD		06/03/2019	VARIOUS	162.665	11,092	XXX	
278768 10 6	ECHOSTAR CL A ORD		09/11/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	485	XXX	
28414H 10 3	ELANCO ANIMAL HEALTH ORD		06/28/2019	VARIOUS	86.585	2,652	XXX	
28618M 10 6	ELEMENT SOLUTIONS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	552	XXX	
29250N 10 5	ENBRIDGE ORD	C	10/10/2019	RBC CAPITAL MARKETS	150.000	5,357	XXX	
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/18/2019	VARIOUS	4,699.500	43,181	XXX	
29362U 10 4	ENTEGRIS ORD		06/28/2019	JP MORGAN SECURITIES INC	30.000	1,120	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		09/20/2019	Citigroup Global Markets Inc. NY	1,000.000	29,167	XXX	
294628 10 2	EQUITY COMMONWEALTH REIT ORD		03/20/2019	ITG INC	30.000	986	XXX	
29786A 10 6	ETSY ORD		06/28/2019	JP MORGAN SECURITIES INC	25.000	1,534	XXX	
29977A 10 5	EVERCORE CL A ORD		03/20/2019	ITG INC	5.000	462	XXX	
30224P 20 0	EXTENDED STAY AMERICA UNT		03/20/2019	ITG INC	45.000	815	XXX	
30231G 10 2	EXXON MOBIL ORD		10/15/2019	ITG INC	175.000	12,166	XXX	
302491 30 3	FMC ORD		03/01/2019	VARIOUS	10.000	572	XXX	
30303M 10 2	FACEBOOK CL A ORD		08/14/2019	ITG INC	20.000	3,590	XXX	
31428X 10 6	FEDEX ORD		10/15/2019	ITG INC	20.000	3,001	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019	VARIOUS	92.870	3,217	XXX	
32051X 10 8	FIRST HAWAIIAN ORD		03/20/2019	ITG INC	30.000	789	XXX	
337738 10 8	FISERV ORD		07/29/2019	VARIOUS	84.845	7,150	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
33829M 10 1	FIVE BELOW ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	1,800	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD		06/28/2019	JP MORGAN SECURITIES INC	5.000	1,404	XXX	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	419	XXX	
343498 10 1	FLOWERS FOODS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	40.000	857	XXX	
35137L 10 5	FOX CL A ORD		12/16/2019	ITG INC	75.000	2,768	XXX	
35137L 20 4	FOX CL B ORD		03/19/2019	VARIOUS	33.333	1,318	XXX	
369604 10 3	GENERAL ELECTRIC ORD		10/15/2019	VARIOUS	1,945.000	22,968	XXX	
375558 10 3	GILEAD SCIENCES ORD		10/15/2019	ITG INC	50.000	3,264	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019	VARIOUS	28.354	2,713	XXX	
400110 10 2	GRUBHUB ORD		12/16/2019	ITG INC	20.000	906	XXX	
405217 10 0	HAIN CELESTIAL GROUP ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	552	XXX	
413875 10 5	L3HARRIS TECHNOLOGIES ORD		06/29/2019	VARIOUS	11.700	653	XXX	
422806 20 8	HEICO CL A ORD		03/20/2019	ITG INC	20.000	1,617	XXX	
43283X 10 5	HILTON GRAND VACATIONS ORD		03/20/2019	ITG INC	25.000	792	XXX	
436106 10 8	HOLLYFRONTIER ORD		10/15/2019	ITG INC	10.000	550	XXX	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		10/15/2019	ITG INC	95.000	1,558	XXX	
443573 10 0	HUBSPOT ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	1,705	XXX	
448579 10 2	HYATT HOTELS CL A ORD		03/20/2019	ITG INC	10.000	722	XXX	
449253 10 3	IAA ORD		06/28/2019	ITG INC	25.000	873	XXX	
44980X 10 9	IPG PHOTONICS ORD		10/15/2019	ITG INC	5.000	657	XXX	
451107 10 6	IDACORP ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	1,004	XXX	
45168D 10 4	IDEXX LABORATORIES ORD		10/15/2019	ITG INC	5.000	1,410	XXX	
45337C 10 2	INCYTE ORD		10/15/2019	ITG INC	15.000	1,177	XXX	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	838	XXX	
46266C 10 5	IQVIA HOLDINGS ORD		06/28/2019	JP MORGAN SECURITIES INC	20.000	3,218	XXX	
46590V 10 0	JBG SMITH PROPERTIES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	821	XXX	
466313 10 3	JABIL ORD		03/20/2019	ITG INC	30.000	817	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		12/16/2019	ITG INC	35.000	4,944	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019	ITG INC	25.000	532	XXX	
488401 10 0	KEMPER ORD		08/14/2019	ITG INC	15.000	1,125	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		05/29/2019	VARIOUS	1,600.000	31,587	XXX	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD		08/14/2019	ITG INC	25.000	825	XXX	
500688 10 6	KOSMOS ENERGY ORD		06/28/2019	JP MORGAN SECURITIES INC	75.000	470	XXX	
500754 10 6	KRAFT HEINZ ORD		12/16/2019	ITG INC	95.000	3,021	XXX	
502431 10 9	L3HARRIS TECHNOLOGIES ORD		08/14/2019	ITG INC	20.000	4,165	XXX	
515098 10 1	LANDSTAR SYSTEM ORD		03/20/2019	ITG INC	5.000	537	XXX	
524660 10 7	LEGGETT & PLATT ORD		08/14/2019	ITG INC	20.000	754	XXX	
524901 10 5	LEGG MASON ORD		03/20/2019	ITG INC	15.000	423	XXX	
530307 10 7	LIBERTY BROADBAND SRS A ORD		03/20/2019	ITG INC	5.000	467	XXX	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/14/2019	ITG INC	15.000	591	XXX	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	366	XXX	
55272X 10 2	MFA FINANCIAL REIT ORD		03/20/2019	ITG INC	95.000	694	XXX	
552848 10 3	MGIC INVESTMENT ORD		06/28/2019	JP MORGAN SECURITIES INC	75.000	985	XXX	
55336V 10 0	MPLX COM UNT		09/24/2019	VARIOUS	975.000	29,403	XXX	
553530 10 6	MSC INDUSTRIAL CL A ORD		03/20/2019	ITG INC	5.000	410	XXX	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD		03/20/2019	ITG INC	15.000	607	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
55616P 10 4	MACYS ORD		10/15/2019	ITG INC	40.000	628	XXX	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD		08/14/2019	ITG INC	5.000	1,429	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/20/2019	RBC CAPITAL MARKETS	300.000	20,209	XXX	
562750 10 9	MANHATTAN ASSOCIATES ORD		03/20/2019	ITG INC	10.000	558	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	ITG INC	(5.000)	(934)	XXX	
574795 10 0	MASIMO ORD		03/20/2019	ITG INC	5.000	671	XXX	
57636Q 10 4	MASTERCARD CL A ORD		03/20/2019	ITG INC	15.000	3,458	XXX	
57665R 10 6	MATCH GROUP ORD		08/14/2019	ITG INC	10.000	792	XXX	
577081 10 2	MATTEL ORD		10/15/2019	ITG INC	45.000	515	XXX	
58502B 10 6	MEDNAX ORD		03/20/2019	ITG INC	15.000	463	XXX	
594918 10 4	MICROSOFT ORD		04/22/2019	VARIOUS	90.000	11,022	XXX	
60770K 10 7	MODERNA ORD		10/15/2019	ITG INC	45.000	645	XXX	
60871R 20 9	MOLSON COORS BREWING ORD		10/15/2019	ITG INC	20.000	1,135	XXX	
60937P 10 6	MONGODB CL A ORD		12/16/2019	ITG INC	5.000	655	XXX	
61945C 10 3	MOSAIC ORD		10/15/2019	ITG INC	50.000	1,011	XXX	
62886E 10 8	NCR ORD		03/20/2019	ITG INC	25.000	704	XXX	
63938C 10 8	NAVIENT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	605	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD		12/16/2019	ITG INC	35.000	732	XXX	
64110L 10 6	NETFLIX ORD		10/15/2019	ITG INC	10.000	2,841	XXX	
64829B 10 0	NEW RELIC ORD		10/15/2019	ITG INC	10.000	615	XXX	
650111 10 7	NEW YORK TIMES CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	35.000	1,142	XXX	
651639 10 6	NEWMONT GOLDCORP ORD		12/16/2019	ITG INC	45.000	1,839	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	5.000	505	XXX	
655044 10 5	NOBLE ENERGY ORD		08/14/2019	ITG INC	55.000	1,163	XXX	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD		03/20/2019	ITG INC	10.000	531	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019	ITG INC	55.000	809	XXX	
67066G 10 4	NVIDIA ORD		10/15/2019	ITG INC	15.000	2,947	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		08/08/2019	VARIOUS	112.861	5,571	XXX	
682680 10 3	ONEOK ORD		07/01/2019	RBC CAPITAL MARKETS	100.000	6,980	XXX	
69007J 10 6	OUTFRONT MEDIA ORD		03/20/2019	ITG INC	25.000	565	XXX	
693656 10 0	PVH ORD		10/15/2019	ITG INC	10.000	877	XXX	
69924R 10 8	PARAMOUNT GROUP REIT ORD		03/20/2019	ITG INC	40.000	570	XXX	
70438V 10 6	PAYLOCITY HOLDING ORD		08/14/2019	ITG INC	5.000	488	XXX	
70975L 10 7	PENUMBRA ORD		03/20/2019	ITG INC	5.000	783	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		10/15/2019	VARIOUS	55.000	4,309	XXX	
723484 10 1	PINNACLE WEST ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	1,411	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/19/2019	WELLS FARGO SECURITIES	1,675.000	37,171	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/18/2019	WELLS FARGO SECURITIES	1,100.000	23,912	XXX	
72703H 10 1	PLANET FITNESS CL A ORD		08/14/2019	ITG INC	15.000	1,032	XXX	
74051N 10 2	PREMIER CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	391	XXX	
74164M 10 8	PRIMERICA ORD		06/28/2019	JP MORGAN SECURITIES INC	5.000	600	XXX	
742718 10 9	PROCTER & GAMBLE ORD		08/14/2019	ITG INC	35.000	4,052	XXX	
74624M 10 2	PURE STORAGE CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	55.000	840	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD		12/16/2019	ITG INC	90.000	735	XXX	
754907 10 3	RAYONIER REIT ORD		03/20/2019	ITG INC	25.000	737	XXX	
75606N 10 9	REALPAGE ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	883	XXX	
758750 10 3	REGAL BELOIT ORD		03/20/2019	ITG INC	5.000	415	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
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD		03/20/2019	ITG INC	45.000	541	XXX	
77543R 10 2	ROKU CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	1,359	XXX	
783549 10 8	RYDER SYSTEM ORD		03/20/2019	ITG INC	10.000	599	XXX	
78667J 10 8	SAGE THERAPEUTICS ORD		06/28/2019	JP MORGAN SECURITIES INC	5.000	915	XXX	
79466L 30 2	SALESFORCE.COM ORD		10/15/2019	ITG INC	36.030	4,779	XXX	
806407 10 2	HENRY SCHEIN ORD		02/07/2019	ITG INC	27.000	1,717	XXX	
806857 10 8	SCHLUMBERGER ORD		12/16/2019	ITG INC	90.000	3,552	XXX	
810186 10 6	SCOTTS MIRACLE GRO ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	493	XXX	
827048 10 9	SILGAN HOLDINGS ORD		08/14/2019	ITG INC	15.000	443	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD		08/14/2019	ITG INC	10.000	432	XXX	
82981J 10 9	SITE CENTERS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	385	XXX	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	772	XXX	
830566 10 5	SKECHERS USA CL A ORD		03/20/2019	ITG INC	25.000	813	XXX	
83200N 10 3	SMARTSHEET CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	15.000	726	XXX	
832696 40 5	JM SMUCKER ORD		10/15/2019	ITG INC	15.000	1,612	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019	VARIOUS	5.525	334	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD		03/20/2019	ITG INC	20.000	748	XXX	
85208M 10 2	SPROUTS FARMERS MARKET ORD		03/20/2019	ITG INC	25.000	561	XXX	
852234 10 3	SQUARE CL A ORD		10/15/2019	ITG INC	20.000	1,283	XXX	
87162W 10 0	SYNNEX ORD		08/14/2019	ITG INC	5.000	404	XXX	
872307 10 3	TCF FINANCIAL ORD		08/14/2019	VARIOUS	37.784	1,495	XXX	
876030 10 7	TAPESTRY ORD		10/15/2019	ITG INC	40.000	1,020	XXX	
87612G 10 1	TARGA RESOURCES ORD		07/01/2019	VARIOUS	700.000	27,310	XXX	
876664 10 3	TAUBMAN CNTR REIT ORD		03/20/2019	ITG INC	10.000	512	XXX	
87807B 10 7	TC ENERGY ORD	A	10/10/2019	RBC CAPITAL MARKETS	100.000	5,111	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		03/20/2019	ITG INC	20.000	641	XXX	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	605	XXX	
88076W 10 3	TERADATA ORD		12/16/2019	ITG INC	25.000	667	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	627	XXX	
883203 10 1	TEXTRON ORD		10/15/2019	ITG INC	25.000	1,268	XXX	
88339J 10 5	TRADE DESK CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	5.000	1,139	XXX	
887389 10 4	TIMKEN ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	717	XXX	
89469A 10 4	TREEHOUSE FOODS ORD		03/20/2019	ITG INC	10.000	610	XXX	
90138F 10 2	TWILIO CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	1,363	XXX	
904311 20 6	UNDER ARMOUR CL C ORD		08/14/2019	ITG INC	40.000	679	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		08/14/2019	ITG INC	15.000	3,660	XXX	
91336L 10 7	UNIVAR ORD		06/28/2019	JP MORGAN SECURITIES INC	30.000	661	XXX	
918204 10 8	VF ORD		05/23/2019	VARIOUS	101.000	3,454	XXX	
92047W 10 1	VALVOLINE ORD		03/20/2019	ITG INC	40.000	736	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		10/15/2019	ITG INC	30.000	1,816	XXX	
92552V 10 0	VIASAT ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	808	XXX	
929740 10 8	WABTEC ORD		10/15/2019	VARIOUS	24.238	1,887	XXX	
948741 10 3	WEINGARTEN RLTY REIT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	704	XXX	
949746 10 1	WELLS FARGO ORD		12/16/2019	ITG INC	130.000	7,077	XXX	
95058W 10 0	WENDYS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	40.000	747	XXX	
95082P 10 5	WESCO INTL ORD		03/20/2019	ITG INC	10.000	529	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
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		02/28/2019	VARIOUS	1,448.750	50,110	XXX	
96145D 10 5	WESTROCK ORD		10/15/2019	ITG INC	30.000	1,089	XXX	
968223 20 6	JOHN WILEY SONS CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	232	XXX	
980745 10 3	WOODWARD ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	1,132	XXX	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	10.000	722	XXX	
98310W 10 8	WYNDHAM DESTINATIONS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	866	XXX	
98389B 10 0	XCEL ENERGY ORD		06/28/2019	JP MORGAN SECURITIES INC	55.000	3,272	XXX	
98954M 10 1	ZILLOW GROUP CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	348	XXX	
G0250X 10 7	AMCOR ORD	D	06/11/2019	ITG INC	102.000	1,074	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD	C	03/20/2019	ITG INC	20.000	1,133	XXX	
G1151C 10 1	ACCENTURE CL A ORD	C	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	3,561	XXX	
G4412G 10 1	HERBALIFE NUTRITION ORD		10/15/2019	ITG INC	20.000	762	XXX	
G4474Y 21 4	JANUS HENDERSON GROUP ORD	D	08/14/2019	ITG INC	35.000	624	XXX	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	D	06/28/2019	JP MORGAN SECURITIES INC	40.000	962	XXX	
G54050 10 2	LAZARD CL A ORD	C	10/15/2019	ITG INC	20.000	753	XXX	
G5494J 10 3	LINDE ORD	D	12/16/2019	ITG INC	15.000	3,153	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		10/15/2019	ITG INC	30.000	1,490	XXX	
G97822 10 3	PERRIGO ORD	C	10/15/2019	ITG INC	20.000	1,078	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	10/15/2019	VARIOUS	25.000	3,517	XXX	
P31076 10 5	COPA HOLDINGS CL A ORD	C	03/20/2019	ITG INC	5.000	405	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					800,675	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/14/2019	Not Available	892.236	31,106	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019	ITG INC	5.000	934	XXX	
9499999.	Total - Common Stocks - Mutual Funds					32,040	XXX	0
9799997.	Total - Common Stocks - Part 3					832,715	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					49,591	XXX	
9799999.	Total - Common Stocks					882,306	XXX	0
9899999.	Total - Preferred and Common Stocks					882,306	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					9,762,425	XXX	13,871

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
Bonds - U.S. Government																				
36179T 4P 7	G2 MA5330 - RMBS	..	12/01/2019.	Paydown		75,302	75,302	77,043	76,970		(1,668)		(1,668)		75,302		0	0	2,031	07/20/2048.
36213N HJ 8	GN 559233 - RMBS	..	12/01/2019.	Paydown		11,237	11,237	11,799	11,450		(213)		(213)		11,237		0	0	676	04/15/2032.
912810 FD 5	UNITED STATES TREASURY	..	01/24/2019.	BNP Paribas		28,877	23,392	30,884	30,337	(1,127)	(48)		(1,176)		29,162		(285)	(285)	238	04/15/2028.
912810 FH 6	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		39,396	30,733	40,777	40,460	(1,397)	(25)		(1,422)		39,038		359	359	288	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		22,106	17,078	22,522	22,689	(911)	(10)		(922)		21,767		339	339	139	04/15/2032.
912810 PS 1	UNITED STATES TREASURY	..	01/11/2019.	BARCLAYS CAPITAL INC		41,850	37,567	41,479	42,004	(2,173)	(19)		(2,191)		39,813		2,037	2,037	444	01/15/2027.
912810 PV 4	UNITED STATES TREASURY	..	01/10/2019.	Citigroup (SSB)		38,637	36,174	39,222	40,082	(1,645)	(11)		(1,656)		38,426		211	211	310	01/15/2028.
912810 PZ 5	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		36,427	31,768	31,867	35,042	(4,386)	(2)		(4,388)		30,654		5,773	5,773	388	01/15/2029.
912810 QF 8	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC		16,571	14,025	12,896	14,896	(2,055)	0		(2,055)		12,842		3,730	3,730	121	02/15/2040.
912810 QP 6	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		27,602	23,076	28,208	28,608	(1,042)	(5)		(1,047)		27,562		41	41	196	02/15/2041.
912810 QV 3	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC		45,941	50,308	42,270	46,327	(3,349)	4		(3,344)		42,983		2,958	2,958	153	02/15/2042.
912810 RA 8	UNITED STATES TREASURY	..	01/11/2019.	BARCLAYS CAPITAL INC		58,368	65,903	59,568	65,873	(5,974)	3		(5,971)		59,902		(1,535)	(1,535)	170	02/15/2043.
912810 RF 7	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		45,066	43,356	43,579	45,597	(2,248)	(2)		(2,250)		43,347		1,720	1,720	241	02/15/2044.
912810 RL 4	UNITED STATES TREASURY	..	01/08/2019.	NOMURA SECURITIES INTL INC		48,816	53,649	48,798	51,881	(2,940)	1		(2,938)		48,943		(127)	(127)	161	02/15/2045.
912810 RR 1	UNITED STATES TREASURY	..	01/08/2019.	Bank of America		30,828	32,044	31,289	32,706	(1,456)	(0)		(1,457)		31,250		(421)	(421)	128	02/15/2046.
912810 RW 0	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		9,784	10,467	9,935	10,311	(368)	0		(368)		9,943		(160)	(160)	37	02/15/2047.
912810 SB 5	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		9,883	10,246	10,003	10,251	(249)			(249)		10,003		(120)	(120)	41	02/15/2048.
912828 2L 3	UNITED STATES TREASURY	..	01/08/2019.	BARCLAYS CAPITAL INC		64,277	67,139	64,120	66,098	(1,867)	3		(1,865)		64,233		44	44	122	07/15/2027.
912828 3R 9	UNITED STATES TREASURY	..	01/10/2019.	GOLDMAN		49,187	51,206	48,757	49,891	(1,031)	4		(1,027)		48,864		323	323	125	01/15/2028.
912828 B2 5	UNITED STATES TREASURY	..	01/24/2019.	RBC CAPITAL MARKETS		74,854	75,670	72,989	76,868	(4,610)	(13)		(4,623)		72,245		2,609	2,609	250	01/15/2024.
912828 H4 5	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		82,445	85,294	81,127	82,593	(1,187)	16		(1,171)		81,422		1,024	1,024	106	01/15/2025.
912828 LA 6	UNITED STATES TREASURY	..	07/15/2019.	Maturity @ 100.00		33,544	33,544	30,194	35,684	(4,772)	226		(4,546)		31,139		2,405	2,405	625	07/15/2019.
912828 N7 1	UNITED STATES TREASURY	..	01/11/2019.	BARCLAYS CAPITAL INC		73,206	74,395	73,177	75,741	(2,884)	(6)		(2,890)		72,851		355	355	231	01/15/2026.
912828 NM 8	UNITED STATES TREASURY	..	03/05/2019.	Citigroup (SSB)		58,392	57,618	58,693	59,340	(2,035)	(156)		(2,191)		57,149		1,243	1,243	461	07/15/2020.
912828 S5 0	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		64,784	67,949	64,182	67,046	(2,654)	3		(2,650)		64,395		389	389	42	07/15/2026.
912828 SA 9	UNITED STATES TREASURY	..	03/05/2019.	BNP Paribas		60,148	61,069	59,710	61,725	(2,157)	(16)		(2,173)		59,552		596	596	49	01/15/2022.
912828 V4 9	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC		70,037	73,240	70,606	73,202	(2,574)	0		(2,574)		70,628		(591)	(591)	134	01/15/2027.
912828 VM 9	UNITED STATES TREASURY	..	03/05/2019.	BNP Paribas		85,713	86,391	82,246	87,274	(5,285)	(13)		(5,298)		81,975		3,737	3,737	208	07/15/2023.
912828 WU 0	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		82,343	85,082	79,702	84,859	(5,197)	(0)		(5,197)		79,662		2,682	2,682	53	07/15/2024.
0599999.	Total - Bonds - U.S. Government					1,385,624	1,384,920	1,367,645	1,425,805	(67,572)	(1,947)	0	(69,519)	0	1,356,287	0	29,337	29,337	8,166	XXX
Bonds - U.S. Political Subdivisions of States																				
014393 WL 2	ALDINE TEX INDPT SCH DIST	..	03/07/2019.	RAYMOND JAMES & ASSOCIATES		59,214	50,000	59,026	57,335		(176)		(176)		57,159		2,055	2,055	1,431	02/15/2028.
521841 MY 9	LEANDER TEX INDPT SCH DIST	..	08/15/2019.	Call @ 100.00		170,000	170,000	189,404	171,505		(1,505)		(1,505)		170,000			0	8,500	08/15/2025.
521841 NN 2	LEANDER TEX INDPT SCH DIST	..	08/15/2019.	Call @ 100.00		30,000	30,000	33,424	30,266		(266)		(266)		30,000			0	1,500	08/15/2025.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					259,214	250,000	281,854	259,106	0	(1,947)	0	(1,947)	0	257,159	0	2,055	2,055	11,431	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
072024 VP 4	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	..	01/25/2019.	JANNEY MONTGOMERY SCOTT INC		76,486	75,000	79,846	79,260		(35)		(35)		79,226		(2,740)	(2,740)	983	04/01/2042.
3128M4 4Q 3	FH G03231 - RMBS	..	09/01/2019.	VARIOUS		12,789	12,054	12,807	13,002		(213)		(213)		12,789			0	425	08/01/2037.
3128M9 6X 5	FH G07786 - RMBS	..	08/01/2019.	VARIOUS		57,870	55,178	58,472	58,502		(632)		(632)		57,870		0	0	1,299	08/01/2044.
3128MJ X8 8	FH G08702 - RMBS	..	08/01/2019.	VARIOUS		1,058,022	1,042,461	1,062,675	1,060,013		(1,991)		(1,991)		1,058,022		0	0	21,630	04/01/2046.
3128MM P6 4	FH G18444 - RMBS	..	08/01/2019.	VARIOUS		33,824	33,136	34,400	33,973		(149)		(149)		33,824		0	0	482	09/01/2027.

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
3128MM UW 1	FH G18596 - RMBS	..	08/01/2019.	VARIOUS		956,863	958,724	956,854	956,703		160		160		956,863		0	0	16,880	04/01/2031.
3128P8 FX 4	FH C91982 - RMBS	..	08/01/2019.	VARIOUS		140,671	140,226	140,796	140,755		(85)		(85)		140,671		0	0	2,926	03/01/2038.
3128PT 6H 3	FH J14472 - RMBS	..	08/01/2019.	VARIOUS		70,954	70,952	71,085	70,973		(19)		(19)		70,954			0	1,460	02/01/2026.
3131X6 JS 0	FH ZK2973 - RMBS	..	12/01/2019.	Paydown		4,771	4,771	4,780			3		3		4,771		0	0	39	02/01/2026.
3131XJ DM 1	FH ZL2808 - RMBS	..	12/01/2019.	Paydown		5,316	5,316	5,492			(151)		(151)		5,316			0	40	03/01/2042.
3131XQ TK 2	FH ZL8654 - RMBS	..	12/01/2019.	Paydown		3,576	3,576	3,794			(247)		(247)		3,576		0	0	28	11/01/2044.
3131Y0 2A 9	FH ZM6169 - RMBS	..	12/01/2019.	Paydown		21,008	21,008	21,965			(798)		(798)		21,008			0	199	04/01/2048.
31329K X3 3	FH ZA2498 - RMBS	..	12/01/2019.	Paydown		9,714	9,714	9,754			(27)		(27)		9,714			0	88	03/01/2038.
3132A1 XW 9	FH ZS1593 - RMBS	..	12/01/2019.	Paydown		140	140	149			(10)		(10)		140		0	0	2	08/01/2037.
3132A4 NN 4	FH ZS3997 - RMBS	..	12/01/2019.	Paydown		3,636	3,636	3,853			(189)		(189)		3,636			0	36	08/01/2044.
3132A5 E8 4	FH ZS4659 - RMBS	..	12/01/2019.	Paydown		93,576	93,576	95,390			(1,452)		(1,452)		93,576		0	0	837	04/01/2046.
3132A9 MU 8	FH ZS8471 - RMBS	..	12/01/2019.	Paydown		2,801	2,801	2,907			(64)		(64)		2,801		0	0	17	09/01/2027.
3132A9 R3 3	FH ZS8606 - RMBS	..	12/01/2019.	Paydown		82,685	82,685	82,523			228		228		82,685		0	0	622	04/01/2031.
3132GR ZL 8	FH Q06747 - RMBS	..	08/01/2019.	VARIOUS		47,735	46,469	48,008	47,952		(217)		(217)		47,735		0	0	1,009	03/01/2042.
3132MA CR 0	FH Q29380 - RMBS	..	08/01/2019.	VARIOUS		42,265	39,726	42,156	42,910		(645)		(645)		42,265		0	0	998	11/01/2044.
3132XY AM 9	FH Q55411 - RMBS	..	09/01/2019.	VARIOUS		276,660	267,206	279,377	279,411		(2,751)		(2,751)		276,660		0	0	7,991	04/01/2048.
3136AE PS 0	FNR 1363D PD - CMO/RMBS	..	12/01/2019.	Paydown		17,728	17,728	17,229	17,322		408		408		17,728		(0)	(0)	334	05/25/2043.
3136AE ZQ 3	FNR 1356B P - CMO/RMBS	..	12/01/2019.	Paydown		24,573	24,573	24,288	24,315		258		258		24,573			0	583	06/25/2043.
31371N XK 6	FN 257282 - RMBS	..	12/01/2019.	Paydown		3,323	3,323	3,290	3,284		40		40		3,323		0	0	197	07/01/2028.
3137A5 SG 0	FHR 3786F HE - CMO/RMBS	..	12/01/2019.	Paydown		25,269	25,269	26,197	25,527		(263)		(263)		25,269			0	596	03/15/2038.
3137B9 BZ 7	FHMS KF03 A - CMBS	..	12/25/2019.	Paydown		11,941	11,941	11,941	11,941				0		11,941		0	0	117	01/25/2021.
3138AB NC 9	FN AH9386 - RMBS	..	12/01/2019.	Paydown		37,243	37,243	38,463	38,390		(1,148)		(1,148)		37,243		(0)	(0)	999	04/01/2041.
3138EN HG 7	FN AL5630 - RMBS	..	12/01/2019.	Paydown		9,041	9,041	9,595	9,612		(571)		(571)		9,041		0	0	373	08/01/2044.
3138X3 BX 9	FN AU3653 - RMBS	..	12/01/2019.	Paydown		9,384	9,384	9,866	9,843		(461)		(461)		9,384		0	0	424	09/01/2043.
3138XW AM 0	FN AW6311 - RMBS	..	12/01/2019.	Paydown		5,120	5,120	5,397	5,455		(336)		(336)		5,120			0	226	06/01/2044.
3138XX H7 4	FN AW7453 - RMBS	..	12/01/2019.	Paydown		9,802	9,802	10,440	10,538		(737)		(737)		9,802			0	402	09/01/2044.
3138Y6 MY 7	FN AX4874 - RMBS	..	12/01/2019.	Paydown		6,193	6,193	6,565	6,513		(321)		(321)		6,193		0	0	205	12/01/2044.
3140FP C9 8	FN BE3695 - RMBS	..	12/01/2019.	Paydown		35,116	35,116	35,873			(757)		(757)		35,116		(0)	(0)	383	06/01/2047.
3140FP DG 1	FN BE3702 - RMBS	..	12/01/2019.	Paydown		119,256	119,256	125,032	124,855		(5,599)		(5,599)		119,256		0	0	3,356	06/01/2047.
3140JQ TE 3	FN BN7748 - RMBS	..	12/01/2019.	Paydown		4,130	4,130	4,291			(161)		(161)		4,130			0	27	09/01/2049.
3140QA NN 6	FN CA3096 - RMBS	..	12/01/2019.	Paydown		225,425	225,425	236,327			(10,901)		(10,901)		225,425		(0)	(0)	5,227	02/01/2049.
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.
3140X4 M4 5	FN FM1278 - RMBS	..	12/01/2019.	Paydown		7,096	7,096	7,261			(165)		(165)		7,096			0	47	07/01/2034.
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.
31418R P7 0	FN AD4045 - RMBS	..	12/01/2019.	Paydown		3,526	3,526	3,663	3,697		(171)		(171)		3,526			0	257	04/01/2040.
447168 KL 8	HUNTSVILLE ALA WTR SYS REV	..	02/14/2019.	PERSHING DIV OF DLJ SEC LNDING		53,283	50,000	52,625	51,809		(35)		(35)		51,774		1,509	1,509	600	11/01/2032.
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV	..	02/14/2019.	UBS FINANCIAL SERVICES INC		164,687	150,000	160,143	157,151		(124)		(124)		157,028		7,659	7,659	2,875	10/01/2038.
76218R KG 2	RHODE ISLAND CLEAN WTR FIN AGY REV	..	07/29/2019.	Call @ 100.00		60,000	60,000	59,560	59,914		6		6		59,920		80	80	2,111	10/01/2025.
795576 FV 4	SALT LAKE CITY UTAH ARPT REV	..	01/25/2019.	PERSHING DIV OF DLJ SEC LNDING		55,679	50,000	58,679	57,656		(62)		(62)		57,594		(1,915)	(1,915)	1,444	07/01/2036.
880558 HN 4	TENNESSEE ST SCH BD AUTH	..	03/07/2019.	JANNEY MONTGOMERY SCOTT INC		176,454	150,000	175,521	173,187		(594)		(594)		172,593		3,861	3,861	2,708	11/01/2029.
91412F 7X 9	THE REGENTS OF THE UNIVERSITY OF CALIFOR	..	05/15/2019.	Call @ 100.00		350,000	350,000	354,652	350,265		(265)		(265)		350,000			0	10,973	05/15/2031.

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
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R	..	12/01/2019.	Paydown		17,700	17,700	17,700	17,700				0		17,700		0	0	485	04/25/2042.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,481,188	4,398,080	4,520,728	3,965,327	0	(32,439)	0	(32,439)	0	4,472,734	0	8,453	8,453	93,674	XXX
Bonds - Industrial and Miscellaneous																				
126650 DC 1	CVS HEALTH CORP	..	08/12/2019.	CORPORATE ACTION		71,557	70,000	69,964	69,974		8		8		69,981		1,576	1,576	2,241	03/09/2021.
13976M AC 8	AFIN 181 A3 - ABS	..	12/20/2019.	Paydown		36,589	36,589	36,582	36,585		4		4		36,589			0	866	01/20/2022.
29366A AA 2	ELL 1 A1 - ABS	..	12/01/2019.	Paydown		54,849	54,849	54,840	54,847		2		2		54,849			0	2,326	09/01/2023.
36252R AJ 8	GSMS 14GC18 A3 - CMBS	..	04/01/2019.	Paydown		74,070	74,070	75,727	75,662		(1,592)		(1,592)		74,070			0	446	01/11/2047.
369604 BH 5	GENERAL ELECTRIC CO	..	07/17/2019.	WELLS FARGO SECURITIES LLC		48,299	50,000	55,821	55,625		(74)		(74)		55,551		(7,252)	(7,252)	1,925	03/11/2044.
50076Q AZ 9	KRAFT FOODS GROUP INC	..	09/20/2019.	CORPORATE ACTION		102,661	100,000	97,926	99,089		186		186		99,274		3,387	3,387	2,819	06/06/2022.
585055 AW 6	MEDTRONIC INC	C	03/01/2019.	Adjustment		271,630	250,000	255,745	255,193		(26)		(26)		255,167		16,463	16,463	5,500	03/15/2042.
774341 AB 7	ROCKWELL COLLINS INC	..	07/15/2019.	Maturity @ 100.00		50,000	50,000	57,667	50,596		(596)		(596)		50,000			0	2,625	07/15/2019.
82481L AA 7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	09/23/2019.	Maturity @ 100.00		50,000	50,000	49,960	49,990		10		10		50,000			0	950	09/23/2019.
82652K AA 2	SRFC 171 A - ABS	..	12/20/2019.	Paydown		12,217	12,217	12,216	12,216		1		1		12,217		0	0	278	03/20/2034.
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.
887317 AQ 8	TIME WARNER INC	..	06/01/2019.	Adjustment		100,733	100,000	97,926	99,087		106		106		99,193		1,540	1,540	1,606	06/15/2022.
887317 AW 5	TIME WARNER INC	..	06/01/2019.	Adjustment		51,080	50,000	48,518	48,966		60		60		49,026		2,053	2,053	1,600	07/15/2025.
92343V BR 4	VERIZON COMMUNICATIONS INC	..	02/28/2019.	VARIOUS		54,411	50,000	49,838	49,913		3		3		49,916		4,495	4,495	2,332	09/15/2023.
92343V CH 5	VERIZON COMMUNICATIONS INC	..	05/06/2019.	VARIOUS		47,017	47,000	43,792	46,277		215		215		46,492		508	508	891	02/21/2020.
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.
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO	..	06/30/2019.	Maturity @ 100.00		200,000	200,000	214,778	201,034		(1,034)		(1,034)		200,000			0	5,000	06/30/2019.
92826C AE 2	VISA INC	..	03/19/2019.	US BANCORP INVESTMENTS INC		237,884	225,000	224,696	224,728		2		2		224,730		13,153	13,153	2,516	12/14/2035.
3899999. Total - Bonds - Industrial and Miscellaneous						1,513,689	1,470,417	1,496,688	1,445,880	0	(2,724)	0	(2,724)	0	1,477,748	0	35,923	35,923	34,743	XXX
8399997. Total - Bonds - Part 4						7,639,714	7,503,418	7,666,916	7,096,117	(67,572)	(39,057)	0	(106,629)	0	7,563,928	0	75,769	75,769	148,013	XXX
8399998. Total - Bonds - Summary Item from Part 5						296	144						0				296	296		XXX
8399999. Total - Bonds						7,640,010	7,503,562	7,666,916	7,096,117	(67,572)	(39,057)	0	(106,629)	0	7,563,928	0	76,065	76,065	148,013	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
003654 10 0	ABIOMED ORD	..	10/15/2019.	ITG INC	10.000	1,777	XXX	3,769	3,250	519			519		3,769		(1,992)	(1,992)		XXX
011659 10 9	ALASKA AIR GROUP ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD	..	10/15/2019.	ITG INC	7.000	863	XXX	1,623	1,051	572			572		1,623		(760)	(760)	13	XXX
020002 10 1	ALLSTATE ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
02209S 10 3	ALTRIA GROUP ORD	..	10/15/2019.	ITG INC	70.000	3,033	XXX	4,404	3,457	947			947		4,404		(1,372)	(1,372)	234	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD	..	04/01/2019.	Adjustment			XXX						0					0	17	XXX
03073E 10 5	AMERISOURCEBERGEN ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
031162 10 0	AMGEN ORD	..	04/01/2019.	Adjustment			XXX						0					0	7	XXX
032511 10 7	ANADARKO PETROLEUM ORD	..	08/08/2019.	VARIOUS	112.000	8,157	XXX	6,287	4,910	1,377			1,377		6,287		1,870	1,870	67	XXX
032654 10 5	ANALOG DEVICES ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT	..	03/14/2019.	VARIOUS	1,350.000	32,211	XXX	42,925	28,877	14,048			14,048		42,925		(10,714)	(10,714)	635	XXX
03676B 10 2	ANTERO MIDSTREAM ORD	..	04/04/2019.	FRACTIONAL SHARES	0.010		XXX	0					0		0		(0)	(0)		XXX
037411 10 5	APACHE ORD	..	10/15/2019.	ITG INC	45.000	996	XXX	2,088	1,181	907			907		2,088		(1,092)	(1,092)	34	XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD	..	02/21/2019.	Not Available	0.546	27	XXX	24	24	(0)			(0)		24		3	3		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
037833 10 0	APPLE ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	25.000	4,948	XXX	5,409	3,944	1,466			1,466		5,409		(461)	(461)	38	XXX
038222 10 5	APPLIED MATERIAL ORD	..	04/01/2019.	Adjustment			XXX						0					0	3	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
039653 10 0	ARCOSA ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	10.000	376	XXX	315	277	38			38		315		61	61	1	XXX
04685W 10 3	ATHENAHEALTH ORD	..	02/11/2019.	Not Available	10.000	1,350	XXX	1,218	1,319	(101)			(101)		1,218		132	132		XXX
054937 10 7	BB AND T ORD	..	12/09/2019.	Adjustment			XXX						0					0	2	XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT	..	05/29/2019.	MORGAN STANLEY CO	100.000	1,420	XXX	1,800	1,554	246			246		1,800		(380)	(380)	61	XXX
09062X 10 3	BIOGEN ORD	..	10/15/2019.	VARIOUS	25.000	5,709	XXX	8,439	7,523	916			916		8,439		(2,730)	(2,730)		XXX
097023 10 5	BOEING ORD	..	10/15/2019.	ITG INC	5.000	1,855	XXX	1,837	1,613	225			225		1,837		18	18	32	XXX
099724 10 6	BORGWARNER ORD	..	08/14/2019.	ITG INC	20.000	628	XXX	608	695	(87)			(87)		608		21	21	7	XXX
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD.	C	04/01/2019.	Adjustment			XXX						0					0	18	XXX
11135F 10 1	BROADCOM ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	10.000	2,879	XXX	2,336	2,543	(207)			(207)		2,336		543	543	53	XXX
115637 20 9	BROWN FORMAN CL B ORD	..	08/14/2019.	ITG INC	5.000	274	XXX	236	238	(2)			(2)		236		38	38	2	XXX
118230 10 1	BUCKEYE PARTNERS UNT	..	09/16/2019.	VARIOUS	1,800.000	72,718	XXX	81,786	52,182	29,604			29,604		81,786		(9,067)	(9,067)	3,188	XXX
125523 10 0	CIGNA ORD	..	10/15/2019.	ITG INC	30.000	4,806	XXX	6,299	5,698	602			602		6,299		(1,494)	(1,494)	1	XXX
126650 10 0	CVS HEALTH ORD	..	04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,880	XXX	4,415	3,604	811			811		4,415		(1,535)	(1,535)	55	XXX
127190 30 4	CACI INTERNATIONAL CL A ORD	..	12/16/2019.	ITG INC	5.000	1,213	XXX	1,032					0		1,032		180	180		XXX
14040H 10 5	CAPITAL ONE FINANCIAL ORD	..	03/20/2019.	ITG INC	40.000	3,349	XXX	3,757	3,024	734			734		3,757		(409)	(409)	16	XXX
143658 30 0	CARNIVAL ORD	..	10/15/2019.	ITG INC	70.000	2,974	XXX	4,145	3,451	694			694		4,145		(1,172)	(1,172)	105	XXX
151020 10 4	CELGENE ORD	..	11/21/2019.	VARIOUS	143.000	15,217	XXX	8,694	9,165	(471)			(471)		8,694		6,523	6,523		XXX
15135B 10 1	CENTENE ORD	..	10/15/2019.	ITG INC	60.000	2,711	XXX	4,259	1,614	1,510			1,510		4,259		(1,547)	(1,547)		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD	..	12/16/2019.	ITG INC	15.000	7,086	XXX	2,780	4,275	(1,495)			(1,495)		2,780		4,307	4,307		XXX
163851 10 8	CHEMOURS ORD	..	10/15/2019.	ITG INC	30.000	443	XXX	1,071	847	224			224		1,071		(627)	(627)	23	XXX
166764 10 0	CHEVRON ORD	..	04/01/2019.	Adjustment			XXX						0					0	3	XXX
172967 42 4	CITIGROUP ORD	..	12/16/2019.	ITG INC	100.000	7,732	XXX	4,034	5,206	(1,173)			(1,173)		4,034		3,698	3,698	192	XXX
191216 10 0	COCA-COLA ORD	..	04/01/2019.	Adjustment			XXX						0					0	26	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	35.000	2,219	XXX	2,501	2,222	279			279		2,501		(282)	(282)	14	XXX
192479 10 3	COHERENT ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	5.000	682	XXX	680					0		680		2	2		XXX
200525 10 3	COMMERCE BANCSHARES ORD	..	12/02/2019.	Not Available	0.050	3	XXX	3	(56)	(6)			(6)		3		0	0	0	XXX
20605P 10 1	CONCHO RESOURCES ORD	..	08/14/2019.	ITG INC	30.000	2,059	XXX	4,595	3,084	1,511			1,511		4,595		(2,536)	(2,536)	11	XXX
20825C 10 4	CONOCOPHILLIPS ORD	..	04/01/2019.	Adjustment			XXX						0					0	2	XXX
209115 10 4	CONSOLIDATED EDISON ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
21036P 10 8	CONSTELLATION BRANDS CL A ORD	..	10/15/2019.	VARIOUS	20.000	3,940	XXX	4,318	3,216	1,102			1,102		4,318		(379)	(379)	41	XXX
22052L 10 4	CORTEVA ORD	..	08/01/2019.	Adjustment	0.670	17	XXX	26					0		26		(9)	(9)		XXX
222070 20 3	COTY CL A ORD	C	05/02/2019.	Not Available	22.000	256	XXX	253	144	108			108		253		4	4	3	XXX
23355L 10 6	DXC TECHNOLOGY ORD	..	10/15/2019.	ITG INC	45.000	1,301	XXX	2,821	2,393	429			429		2,821		(1,520)	(1,520)	29	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD	..	01/29/2019.	Not Available	0.795	37	XXX	41	34	7			7		41		(3)	(3)		XXX
247361 70 2	Delta Air Lines, Inc	..	04/01/2019.	ITG INC	75.000	3,766	XXX	3,729	3,743	(14)			(14)		3,729		37	37	30	XXX
25179M 10 3	DEVON ENERGY ORD	..	08/14/2019.	VARIOUS	50.000	1,202	XXX	1,737	1,127	610			610		1,737		(534)	(534)	9	XXX
254687 10 6	WALT DISNEY ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	51.439	7,090	XXX	5,659					0		5,659		1,432	1,432		XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	35.000	2,716	XXX	2,095	2,064	31			31		2,095		620	620	28	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
25470M 10 9	DISH NETWORK CL A ORD	..	09/11/2019.	CORPORATE ACTION	0.529	19	XXX	18	13	5			5		18		1	1		XXX
25746U 10 9	DOMINION ENERGY ORD	..	01/02/2019.	Not Available	0.725	54	XXX	53	52	1			1		53		1	1		XXX
260557 10 3	DOW ORD	..	10/15/2019.	ITG INC	64.665	3,056	XXX	3,771					0		3,771		(715)	(715)	91	XXX
26078J 10 0	DOWDUPONT ORD	..	04/02/2019.	VARIOUS	487.996	23,387	XXX	23,387	26,098	(2,711)			(2,711)		23,387			0	185	XXX
26483E 10 0	DUN & BRADSTREET ORD	..	02/08/2019.	Not Available	10.000	1,450	XXX	1,423	1,427	(4)			(4)		1,423		27	27		XXX
26614N 10 2	DUPONT DE NEMOURS ORD	..	08/01/2019.	Not Available	0.665	49	XXX	62					0		62		(12)	(12)		XXX
26875P 10 1	EOG RESOURCES ORD	..	10/15/2019.	ITG INC	55.000	3,807	XXX	6,956	4,797	2,160			2,160		6,956		(3,149)	(3,149)	40	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT	..	03/01/2019.	RBC CAPITAL MARKETS	250.000	9,648	XXX	18,643	10,813	7,830			7,830		18,643		(8,995)	(8,995)	283	XXX
277432 10 0	EASTMAN CHEMICAL ORD	..	04/01/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.			XXX						0					0	4	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD	..	03/18/2019.	Not Available	0.585	18	XXX	15					0		15		4	4		XXX
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT	..	01/25/2019.	MERGER	2,450.000	30,119	XXX	37,844	26,975	10,869			10,869		37,844		(7,724)	(7,724)	956	XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD	..	10/16/2019.	VARIOUS			XXX		(1,943)	78			78					0		XXX
30231G 10 2	EXXON MOBIL ORD	..	04/01/2019.	Adjustment			XXX						0					0	51	XXX
302491 30 3	FMC ORD	..	03/01/2019.	VARIOUS	10.000	660	XXX	660	740	(80)			(80)		660			0	4	XXX
311900 10 4	FASTENAL ORD	..	05/23/2019.	Adjustment			XXX		(3,190)	520			520					0	1	XXX
31428X 10 6	FEDEX ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	20.000	3,284	XXX	4,429	3,227	1,203			1,203		4,429		(1,146)	(1,146)	39	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD	..	08/01/2019.	Adjustment	0.870	114	XXX	89					0		89		25	25	1	XXX
32008D 10 6	FIRST DATA CL A ORD	..	07/29/2019.	VARIOUS	115.000	2,592	XXX	2,592	1,945	647			647		2,592			0		XXX
337738 10 8	FISERV ORD	..	07/29/2019.	VARIOUS	89.845	7,654	XXX	5,592	6,541	(1,025)			(1,025)		5,592		2,062	2,062		XXX
337932 10 7	FIRSTENERGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
345370 86 0	FORD MOTOR ORD	..	04/01/2019.	Adjustment			XXX						0					0	4	XXX
35137L 20 4	FOX CL B ORD	..	04/01/2019.	VARIOUS	0.333	11	XXX	13					0		13		(2)	(2)		XXX
35671D 85 7	FREEPORT MCMORAN ORD	..	04/01/2019.	Adjustment			XXX						0					0	14	XXX
366505 10 5	GARRETT MOTION ORD	C	06/28/2019.	JP MORGAN SECURITIES INC	23.000	353	XXX	235	284	(49)			(49)		235		118	118		XXX
369604 10 3	GENERAL ELECTRIC ORD	..	04/22/2019.	VARIOUS	1,825.000	24,120	XXX	24,164	13,747	10,290			10,290		24,164		(44)	(44)	18	XXX
371559 10 5	GENESEE & WYOMING CL A ORD	..	12/30/2019.	CORPORATE ACTION	15.000	1,680	XXX	1,239	1,110	128			128		1,239		441	441		XXX
375558 10 3	GILEAD SCIENCES ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
37940X 10 2	GLOBAL PAYMENTS ORD	..	09/17/2019.	CORPORATE ACTION	0.354	57	XXX	40					0		40		17	17		XXX
400110 10 2	GRUBHUB ORD	..	10/15/2019.	ITG INC	20.000	1,122	XXX	2,357	1,536	820			820		2,357		(1,234)	(1,234)		XXX
40434L 10 5	HP ORD	..	10/15/2019.	ITG INC	210.000	3,522	XXX	5,097	4,297	800			800		5,097		(1,575)	(1,575)	135	XXX
406216 10 1	HALLIBURTON ORD	..	10/15/2019.	ITG INC	125.000	2,337	XXX	5,092	3,323	1,769			1,769		5,092		(2,755)	(2,755)	68	XXX
412822 10 8	HARLEY DAVIDSON ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
427866 10 8	HERSHEY FOODS ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
458140 10 0	INTEL ORD	..	04/01/2019.	Adjustment			XXX						0					0	10	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD	..	04/01/2019.	Adjustment			XXX						0					0	15	XXX
460146 10 3	INTERNATIONAL PAPER ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
46625H 10 0	JPMORGAN CHASE ORD	..	04/01/2019.	Adjustment			XXX						0					0	36	XXX
478160 10 4	JOHNSON & JOHNSON ORD	..	04/01/2019.	Adjustment			XXX						0					0	19	XXX
48238T 10 9	KAR AUCTION SERVICES ORD	..	06/28/2019.	Unknown	25.000	1,405	XXX	1,405	1,193	212			212		1,405			0	26	XXX
482480 10 0	KLA TENCOR ORD	..	04/01/2019.	Adjustment			XXX						0					0	5	XXX
493267 10 8	KEYCORP ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	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
494368 10 3	KIMBERLY CLARK ORD	..	08/14/2019.	ITG INC	25.000	3,331	XXX	1,958	2,849	(890)			(890)		1,958		1,373	1,373	76	XXX
500754 10 6	KRAFT HEINZ ORD	..	10/15/2019.	ITG INC	80.000	2,193	XXX	4,533	3,443	1,090			1,090		4,533		(2,340)	(2,340)	96	XXX
501044 10 1	KROGER ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
502413 10 7	L3 TECHNOLOGIES ORD	..	06/29/2019.	VARIOUS	9.000	653	XXX	653	1,563	(909)			(909)		653			0	15	XXX
502431 10 9	L3HARRIS TECHNOLOGIES ORD	..	07/01/2019.	Not Available	0.700	136	XXX	102	94	8			8		102		34	34		XXX
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	5.000	179	XXX	183					0		183		(4)	(4)		XXX
532457 10 8	ELI LILLY ORD	..	04/01/2019.	VARIOUS	7.000	793	XXX	793	810	(17)			(17)		793			0	6	XXX
55336V 10 0	MPLX COM UNT	..	03/01/2019.	UBS SECURITIES LLC	300.000	9,895	XXX	9,933	9,090	843			843		9,933		(38)	(38)	194	XXX
56585A 10 2	MARATHON PETROLEUM ORD	..	04/01/2019.	Adjustment			XXX						0					0	2	XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD	..	06/01/2019.	Adjustment			XXX		1,057	(122)			(122)					0		XXX
571748 10 2	MARSH & MCLENNAN ORD	..	09/01/2019.	ITG INC	25.000	2,406	XXX	1,165	1,994	(829)			(829)		1,165		1,242	1,242	32	XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
58933Y 10 5	MERCK & CO ORD	..	04/01/2019.	Adjustment			XXX						0					0	17	XXX
59156R 10 8	METLIFE ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	75.000	3,725	XXX	3,330	3,080	251			251		3,330		395	395	65	XXX
594918 10 4	MICROSOFT ORD	..	04/01/2019.	Adjustment			XXX						0					0	39	XXX
595017 10 4	MICROCHIP TECHNOLOGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
617446 44 8	MORGAN STANLEY ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	55.000	2,410	XXX	1,351	2,181	(830)			(830)		1,351		1,059	1,059	33	XXX
640268 10 8	NEKTAR THERAPEUTICS ORD	..	10/15/2019.	ITG INC	30.000	517	XXX	1,530	986	544			544		1,530		(1,012)	(1,012)		XXX
651290 10 8	NEWFIELD EXPLORATION ORD	..	04/01/2019.	VARIOUS	10.000	238	XXX	238	147	91			91		238			0		XXX
651639 10 6	NEWMONT GOLDCORP ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
65339F 10 1	NEXTERA ENERGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
665859 10 4	NORTHERN TRUST ORD	..	03/20/2019.	ITG INC	10.000	938	XXX	1,019	836	183			183		1,019		(82)	(82)	12	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD	..	10/02/2019.	VARIOUS	55.000	936	XXX	936	728	208			208		936			0		XXX
67066G 10 4	NVIDIA ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,285	XXX	4,914	2,670	2,244			2,244		4,914		(1,629)	(1,629)	8	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD	..	10/15/2019.	VARIOUS	130.861	7,328	XXX	9,773	8,032	1,740			1,740		9,773		(2,445)	(2,445)	291	XXX
69331C 10 8	PG&E ORD	..	01/15/2019.	ITG INC	107.000	698	XXX	5,020	2,541	2,479			2,479		5,020		(4,322)	(4,322)		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD	..	05/06/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	6,040	XXX	4,164	5,261	(1,097)			(1,097)		4,164		1,875	1,875	51	XXX
693718 10 8	PACCAR ORD	..	04/01/2019.	Adjustment			XXX						0					0	2	XXX
701094 10 4	PARKER HANNIFIN ORD	..	04/01/2019.	ITG INC	5.000	852	XXX	319	746	(427)			(427)		319		533	533	5	XXX
713448 10 8	PEPSICO ORD	..	04/01/2019.	Adjustment			XXX						0					0	25	XXX
717081 10 3	PFIZER ORD	..	04/01/2019.	Adjustment			XXX						0					0	16	XXX
718546 10 4	PHILLIPS 66 ORD	..	04/01/2019.	Adjustment			XXX						0					0	9	XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD	..	04/01/2019.	Adjustment			XXX						0					0	7	XXX
747525 10 3	QUALCOMM ORD	..	04/01/2019.	ITG INC	35.000	2,011	XXX	2,336	1,992	344			344		2,336		(324)	(324)	22	XXX
74915M 10 0	QURATE RETAIL SRS A ORD	..	10/15/2019.	ITG INC	85.000	822	XXX	1,767	1,659	108			108		1,767		(945)	(945)		XXX
75281A 10 9	RANGE RESOURCES ORD	..	10/15/2019.	ITG INC	40.000	141	XXX	693	383	310			310		693		(552)	(552)	2	XXX
756577 10 2	RED HAT ORD	..	07/09/2019.	Not Available	32.000	6,080	XXX	3,060	5,620	(2,560)			(2,560)		3,060		3,020	3,020		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
770323 10 3	ROBERT HALF ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
78454L 10 0	SM ENERGY ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	20.000	250	XXX	602	310	293			293		602		(352)	(352)	1	XXX
79466L 30 2	SALESFORCE.COM ORD	..	08/01/2019.	CORPORATE ACTION	0.030	5	XXX	4	4	0			0		4		1	1		XXX
80589M 10 2	SCANA ORD	..	01/02/2019.	VARIOUS	25.000	999	XXX	999	1,195	(196)			(196)		999			0	3	XXX
806407 10 2	HENRY SCHEIN ORD	..	02/07/2019.	VARIOUS	27.000	2,190	XXX	2,190	2,120	70			70		2,190			0		XXX
806857 10 8	SCHLUMBERGER ORD	..	10/15/2019.	ITG INC	130.000	4,271	XXX	7,917	4,690	3,227			3,227		7,917		(3,646)	(3,646)	263	XXX
808513 10 5	CHARLES SCHWAB ORD	..	10/15/2019.	ITG INC	80.000	3,181	XXX	3,968	3,322	646			646		3,968		(787)	(787)	42	XXX
81663A 10 5	SEMGROUP CL A ORD	..	09/16/2019.	Citigroup Global Markets Inc. NY	2,400.000	40,184	XXX	58,825	33,072	25,753			25,753		58,825		(18,641)	(18,641)	3,402	XXX
81721M 10 9	SENIOR HOUSING REIT ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	45.000	372	XXX	766	527	239			239		766		(394)	(394)	24	XXX
82481R 10 6	SHIRE ADS REP 3 ORD	C	01/08/2019.	VARIOUS	1.000	187	XXX	72	174	(102)			(102)		72		115	115		XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD	..	04/01/2019.	Adjustment			XXX						0					0	3	XXX
842587 10 7	SOUTHERN ORD	..	04/01/2019.	Adjustment			XXX						0					0	11	XXX
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD	..	10/01/2019.	Adjustment	0.525	26	XXX	32					0		32		(6)	(6)	0	XXX
855244 10 9	STARBUCKS ORD	..	04/01/2019.	Adjustment			XXX						0					0	2	XXX
867914 10 3	SUNTRUST BANKS ORD	..	12/06/2019.	VARIOUS	94.000	4,915	XXX	4,915	4,741	174			174		4,915			0	199	XXX
872307 10 3	TCF FINANCIAL ORD	..	08/01/2019.	CORPORATE ACTION	0.783	34	XXX	34					0		34		0	0		XXX
87236Y 10 8	TD AMERITRADE HOLDING ORD	..	10/15/2019.	ITG INC	55.000	2,008	XXX	2,795	2,693	102			102		2,795		(786)	(786)	50	XXX
872540 10 9	TJX ORD	..	12/16/2019.	ITG INC	105.000	6,382	XXX	2,209	4,698	(2,489)			(2,489)		2,209		4,173	4,173	94	XXX
87336U 10 5	TABLEAU SOFTWARE CL A ORD	..	08/01/2019.	VARIOUS	10.000	964	XXX	964	1,200	(236)			(236)		964			0		XXX
87612E 10 6	TARGET ORD	..	04/01/2019.	Adjustment			XXX						0					0	4	XXX
87612G 10 1	TARGA RESOURCES ORD	..	04/01/2019.	BARCLAYS CAPITAL LE	400.000	16,221	XXX	17,860	14,408	3,452			3,452		17,860		(1,639)	(1,639)	546	XXX
881569 10 7	TESARO ORD	C	01/22/2019.	Not Available	10.000	750	XXX	735	743	(7)			(7)		735		15	15		XXX
88579Y 10 1	3M ORD	..	04/01/2019.	Adjustment			XXX						0					0	16	XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD	..	09/27/2019.	VARIOUS	35.000	2,713	XXX	2,713	2,845	(133)			(133)		2,713			0	18	XXX
89832Q 10 9	BB AND T ORD	..	12/09/2019.	CORPORATE ACTION	0.730	39	XXX	37					0		37		2	2		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD	..	03/19/2019.	VARIOUS	213.000	10,663	XXX	6,836	10,250	(3,414)			(3,414)		6,836		3,827	3,827		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	03/19/2019.	VARIOUS	100.000	4,974	XXX	4,283	4,778	(495)			(495)		4,283		691	691		XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD	..	05/03/2019.	Not Available	5.000	1,658	XXX	1,427	1,224	203			203		1,427		230	230		XXX
907818 10 8	UNION PACIFIC ORD	..	04/01/2019.	Adjustment			XXX						0					0	5	XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD	..	04/01/2019.	Adjustment			XXX						0					0	12	XXX
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
918204 10 8	VF ORD	..	06/01/2019.	VARIOUS	111.000	4,520	XXX	4,082	7,919	(3,836)			(3,836)		4,082		438	438	57	XXX
91913Y 10 0	VALERO ENERGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	9	XXX
92240G 10 1	VECTREN ORD	..	02/01/2019.	Not Available	15.000	1,080	XXX	1,073	1,080	(7)			(7)		1,073		7	7	6	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD	..	04/01/2019.	Adjustment			XXX						0					0	39	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	04/01/2019.	ITG INC	5.000	647	XXX	419	545	(127)			(127)		419		229	229		XXX
92553P 20 1	VIACOM CL B ORD	..	12/04/2019.	VARIOUS	72.000	2,138	XXX	2,138	1,850	288			288		2,138			0	58	XXX
92556H 20 6	CBS CL B ORD	..	12/05/2019.	CORPORATE ACTION	0.930	41	XXX	50					0		50		(9)	(9)		XXX
92826C 83 9	VISA CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
929740 10 8	WABTEC ORD	..	03/12/2019.	Not Available	0.238	18	XXX	27					0		27		(10)	(10)		XXX
931142 10 3	WALMART ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	10/15/2019.	ITG INC	65.000	3,553	XXX	4,701	4,441	259			259		4,701		(1,148)	(1,148)	89	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
949746 10 1	WELLS FARGO ORD	..	04/01/2019.	ITG INC	100.000	5,123	XXX	5,244	4,608	636			636		5,244		(121)	(121)	73	XXX
958102 10 5	WESTERN DIGITAL ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
958254 10 4	WESTERN GAS PARTNERS UNT	..	02/28/2019.	VARIOUS	950.000	50,110	XXX	50,110	40,119	9,991			9,991		50,110			0	931	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT	..	09/23/2019.	VARIOUS	999.000	27,314	XXX	41,876	27,702	14,174			14,174		41,876		(14,563)	(14,563)	1,582	XXX
966387 40 9	WHITING PETROLEUM ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	15.000	280	XXX	643	340	302			302		643		(363)	(363)		XXX
981558 10 9	WORLDPAY CL A ORD	..	08/01/2019.	Unknown	100.000	4,317	XXX	3,217	7,643	(4,426)			(4,426)		3,217		1,100	1,100		XXX
983134 10 7	WYNN RESORTS ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
98978V 10 3	ZOETIS CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
G0084W 10 1	ADIENT ORD	D	04/01/2019.	Adjustment			XXX						0					0	1	XXX
G0408V 10 2	AON CL A ORD	C	04/01/2019.	Adjustment			XXX						0					0	0	XXX
G2709G 10 7	DELPHI TECHNOLOGIES ORD	D	04/01/2019.	Adjustment			XXX						0					0	1	XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	06/28/2019.	JP MORGAN SECURITIES INC	70.000	6,833	XXX	5,472	5,130	342			342		5,472		1,361	1,361	45	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					598,003	XXX	678,227	524,603	136,869	0	0	136,869	0	678,227	0	(80,224)	(80,224)	15,664	XXX
Common Stocks - Mutual Funds																				
04314H 66 7	ARTISAN:INTL VAL ADV	..	11/14/2019.	VARIOUS		18,337	XXX						0				18,337	18,337		XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	11/14/2019.	VARIOUS		61,278	XXX						0				61,278	61,278		XXX
464287 65 5	ISHARES:RUSS 2000 ETF	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	13,216	XXX	13,308	11,382	1,927			1,927		13,308		(92)	(92)	80	XXX
9499999.	Total - Common Stocks - Mutual Funds					92,831	XXX	13,308	11,382	1,927	0	0	1,927	0	13,308	0	79,523	79,523	80	XXX
9799997.	Total - Common Stocks - Part 4					690,834	XXX	691,535	535,985	138,796	0	0	138,796	0	691,535	0	(701)	(701)	15,744	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					46,246	XXX	49,591					0		49,591		(3,345)	(3,345)	149	XXX
9799999.	Total - Common Stocks					737,080	XXX	741,126	535,985	138,796	0	0	138,796	0	741,126	0	(4,047)	(4,047)	15,893	XXX
9899999.	Total - Preferred and Common Stocks					737,080	XXX	741,126	535,985	138,796	0	0	138,796	0	741,126	0	(4,047)	(4,047)	15,893	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					8,377,090	XXX	8,408,042	7,632,102	71,225	(39,057)	0	32,168	0	8,305,055	0	72,018	72,018	163,907	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
110122 15 7	BRISTOL MYERS SQ RTS WI	..	11/20/2019	VARIOUS	11/22/2019	ITG INC	143		296					0			296	296		
25470M 11 7	DISH NETWORK SUBS RTS	..	11/18/2019	VARIOUS	12/03/2019	VARIOUS	1							0				0		
3899999.	Total - Bonds - Industrial and Miscellaneous						144	0	296	0	0	0	0	0	0	0	296	296	0	0
8399998.	Total - Bonds						144	0	296	0	0	0	0	0	0	0	296	296	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00847X 10 4	AGIOS PHARMACEUTICALS ORD	..	03/20/2019	ITG INC	10/15/2019	ITG INC	15.000	975	508	975				0			(467)	(467)		
081437 10 5	BEMIS ORD	C	03/20/2019	ITG INC	06/11/2019	Unknown	20.000	1,074	1,074	1,074				0				0	6	
12653C 10 8	CNX RESOURCES ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	45.000	461	329	461				0			(132)	(132)		
260557 10 3	DOW ORD	..	04/02/2019	CITIGROUP GLOBAL MARKETS INC	10/15/2019	VARIOUS	6.000	385	290	385				0			(95)	(95)	7	
26078J 10 0	DUPONT DE NEMOURS ORD	..	04/02/2019	VARIOUS	06/03/2019	Unknown	487.996	15,724	15,724	15,724				0				0	68	
278768 10 6	ECHOSTAR CL A ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/11/2019	Unknown	15.000	599	599	599				0				0		
292505 10 4	ENCANA ORD	A	04/01/2019	VARIOUS	05/01/2019	Adjustment	26.719	238	194	238				0			(44)	(44)	0	
35137L 10 5	FOX CL A ORD	..	03/19/2019	VARIOUS	10/15/2019	ITG INC	71.000	2,864	2,251	2,864				0			(613)	(613)	33	
369604 10 3	GENERAL ELECTRIC ORD	..	02/14/2019	VARIOUS	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	196.000	3,030	1,813	3,030				0			(1,216)	(1,216)	2	
384637 10 4	GRAHAM HOLDINGS CL B ORD	..	03/20/2019	ITG INC	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	3,314	3,450	3,314				0			136	136	7	
50050N 10 3	KONTOOR BRANDS ORD	..	05/23/2019	VARIOUS	06/28/2019	JP MORGAN SECURITIES INC	14.429	216	407	216				0			191	191		
53814L 10 8	LIVENT ORD	..	03/01/2019	VARIOUS	03/20/2019	VARIOUS	9.353	88	123	88				0			35	35		
58471A 10 5	MEDIDATA SOLUTIONS ORD	..	06/28/2019	JP MORGAN SECURITIES INC	10/28/2019	CORPORATE ACTION	10.000	905	923	905				0			17	17		
690768 40 3	OWENS ILLINOIS ORD	..	03/20/2019	ITG INC	10/15/2019	ITG INC	30.000	594	285	594				0			(309)	(309)	3	
74733V 10 0	QEP RESOURCES ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	50.000	403	362	403				0			(41)	(41)		
75605Y 10 6	REALOGY HOLDINGS ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	25.000	313	181	313				0			(132)	(132)	2	
872275 10 2	TCF FINANCIAL ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/01/2019	Unknown	35.000	762	762	762				0				0	5	
874060 20 5	TAKEDA PHARMACEUTICAL ADR REP 1 ORD	C	01/08/2019	VARIOUS	03/20/2019	VARIOUS	5.032	96	108	96				0			13	13		
88076W 10 3	TERADATA ORD	..	03/20/2019	ITG INC	10/15/2019	ITG INC	25.000	1,137	747	1,137				0			(390)	(390)		
880779 10 3	TEREX ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	10.000	339	314	339				0			(25)	(25)	1	
896047 50 3	TRIBUNE MEDIA CL A ORD	..	03/20/2019	ITG INC	09/19/2019	CORPORATE ACTION	15.000	691	700	691				0			9	9	8	
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC	..	03/19/2019	VARIOUS	04/01/2019	Unknown	156.942	7,798	7,783	7,798				0			(16)	(16)		
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC	..	03/19/2019	VARIOUS	04/01/2019	Unknown	73.682	3,655	3,644	3,655				0			(11)	(11)		
91325V 10 8	UNITI GROUP ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	35.000	409	333	409				0			(76)	(76)	2	
92532W 10 3	VERSUM MATERIALS ORD	..	03/20/2019	ITG INC	10/07/2019	Not Available	20.000	997	1,060	997				0			63	63	3	
92839U 20 6	VISTEON ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	5.000	403	293	403				0			(110)	(110)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
929740 10 8	WABTEC ORD	..	02/14/2019	VARIOUS	03/12/2019	Not Available	0.516	60	39	60				0			(22)	(22)		
949090 10 4	WELBILT ORD	..	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	25.000	426	418	426				0			(9)	(9)		
G0084W 10 1	ADIENT ORD	D	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	15.000	388	364	388				0			(24)	(24)		
G0551A 10 3	ARRIS INTERNATIONAL ORD	..	03/20/2019	ITG INC	04/04/2019	Not Available	30.000	950	953	950				0			2	2		
G6359F 10 3	NABORS INDUSTRIES ORD	C	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/28/2019	JP MORGAN SECURITIES INC	75.000	297	218	297				0			(79)	(79)	1	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							49,591	46,246	49,591	0	0	0	0	0	0	(3,345)	(3,345)	149	0
9799998.	Total - Common Stocks							49,591	46,246	49,591	0	0	0	0	0	0	(3,345)	(3,345)	149	0
9899999.	Total - Preferred and Common Stocks							49,591	46,246	49,591	0	0	0	0	0	0	(3,345)	(3,345)	149	0
9999999.	Total - Bonds, Preferred and Common Stocks							49,591	46,542	49,591	0	0	0	0	0	0	(3,049)	(3,049)	149	0

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

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

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 $.....206,665 Book/Adjusted Carrying Value $.....206,665
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							
Oostburg State Bank	Oostburg, WI					188,627	XXX
BNY Mellon	Pittsburgh, PA					(145)	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	188,482	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	188,482	XXX
0599999. Total Cash		XXX	XXX	0	0	188,482	XXX

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

1. January	(204,166)	4. April	(721,461)	7. July	518,953	10. October	(98,549)
2. February	51,729	5. May	(110,342)	8. August	9,257	11. November	(135,364)
3. March	(198,770)	6. June	(353,588)	9. September	207,196	12. December	188,482

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		2,526,291	1,895	52
8699999. Total - All Other Money Market Mutual Funds						2,526,291	1,895	52
8899999. Total - Cash Equivalents						2,526,291	1,895	52

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property and Casualty	815,233	839,259		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI	B	Property and Casualty	544,764	536,734		
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,359,997	1,375,993	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

Assets	2	Schedule P–Part 2H–Section 1–Other Liability–Occurrence	58
Cash Flow	5	Schedule P–Part 2H–Section 2–Other Liability–Claims–Made	58
Exhibit of Capital Gains (Losses)	12	Schedule P–Part 2I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Net Investment Income	12	Schedule P–Part 2J–Auto Physical Damage	59
Exhibit of Nonadmitted Assets	13	Schedule P–Part 2K–Fidelity, Surety	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P–Part 2L–Other (Including Credit, Accident and Health)	59
Five-Year Historical Data	17	Schedule P–Part 2M–International	59
General Interrogatories	15	Schedule P–Part 2N–Reinsurance – Nonproportional Assumed Property	60
Jurat Page	1	Schedule P–Part 2O–Reinsurance – Nonproportional Assumed Liability	60
Liabilities, Surplus and Other Funds	3	Schedule P–Part 2P–Reinsurance – Nonproportional Assumed Financial Lines	60
Notes To Financial Statements	14	Schedule P–Part 2R–Section 1–Products Liability–Occurrence	61
Overflow Page For Write-ins	100	Schedule P–Part 2R–Section 2–Products Liability–Claims-Made	61
Schedule A–Part 1	E01	Schedule P–Part 2S–Financial Guaranty/Mortgage Guaranty	61
Schedule A–Part 2	E02	Schedule P–Part 2T–Warranty	61
Schedule A–Part 3	E03	Schedule P–Part 3A–Homeowners/Farmowners	62
Schedule A–Verification Between Years	SI02	Schedule P–Part 3B–Private Passenger Auto Liability/Medical	62
Schedule B–Part 1	E04	Schedule P–Part 3C–Commercial Auto/Truck Liability/Medical	62
Schedule B–Part 2	E05	Schedule P–Part 3D–Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B–Part 3	E06	Schedule P–Part 3E–Commercial Multiple Peril	62
Schedule B–Verification Between Years	SI02	Schedule P–Part 3F–Section 1 –Medical Professional Liability–Occurrence	63
Schedule BA–Part 1	E07	Schedule P–Part 3F–Section 2–Medical Professional Liability–Claims-Made	63
Schedule BA–Part 2	E08	Schedule P–Part 3G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA–Part 3	E09	Schedule P–Part 3H–Section 1–Other Liability–Occurrence	63
Schedule BA–Verification Between Years	SI03	Schedule P–Part 3H–Section 2–Other Liability–Claims-Made	63
Schedule D–Part 1	E10	Schedule P–Part 3I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D–Part 1A–Section 1	SI05	Schedule P–Part 3J–Auto Physical Damage	64
Schedule D–Part 1A–Section 2	SI08	Schedule P–Part 3K–Fidelity/Surety	64
Schedule D–Part 2–Section 1	E11	Schedule P–Part 3L–Other (Including Credit, Accident and Health)	64
Schedule D–Part 2–Section 2	E12	Schedule P–Part 3M–International	64
Schedule D–Part 3	E13	Schedule P–Part 3N–Reinsurance – Nonproportional Assumed Property	65
Schedule D–Part 4	E14	Schedule P–Part 3O–Reinsurance – Nonproportional Assumed Liability	65
Schedule D–Part 5	E15	Schedule P–Part 3P–Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule D–Part 6–Section 1	E16	Schedule P–Part 3R–Section 1–Products Liability–Occurrence	66
Schedule D–Part 6–Section 2	E16	Schedule P–Part 3R–Section 2–Products Liability–Claims-Made	66
Schedule D–Summary By Country	SI04	Schedule P–Part 3S–Financial Guaranty/Mortgage Guaranty	66
Schedule D–Verification Between Years	SI03	Schedule P–Part 3T–Warranty	66
Schedule DA–Part 1	E17	Schedule P–Part 4A–Homeowners/Farmowners	67
Schedule DA–Verification Between Years	SI10	Schedule P–Part 4B–Private Passenger Auto Liability/Medical	67
Schedule DB–Part A–Section 1	E18	Schedule P–Part 4C–Commercial Auto/Truck Liability/Medical	67
Schedule DB–Part A–Section 2	E19	Schedule P–Part 4D–Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB–Part A–Verification Between Years	SI11	Schedule P–Part 4E–Commercial Multiple Peril	67
Schedule DB–Part B–Section 1	E20	Schedule P–Part 4F–Section 1–Medical Professional Liability–Occurrence	68
Schedule DB–Part B–Section 2	E21	Schedule P–Part 4F–Section 2–Medical Professional Liability–Claims-Made	68
Schedule DB–Part B–Verification Between Years	SI11	Schedule P–Part 4G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB–Part C–Section 1	SI12	Schedule P–Part 4H–Section 1–Other Liability–Occurrence	68
Schedule DB–Part C–Section 2	SI13	Schedule P–Part 4H–Section 2–Other Liability–Claims-Made	68
Schedule DB–Part D-Section 1	E22	Schedule P–Part 4I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB–Part D-Section 2	E23	Schedule P–Part 4J–Auto Physical Damage	69
Schedule DB–Part E	E24	Schedule P–Part 4K–Fidelity/Surety	69
Schedule DB–Verification	SI14	Schedule P–Part 4L–Other (Including Credit, Accident and Health)	69
Schedule DL–Part 1	E25	Schedule P–Part 4M–International	69
Schedule DL–Part 2	E26	Schedule P–Part 4N–Reinsurance – Nonproportional Assumed Property	70
Schedule E–Part 1–Cash	E27	Schedule P–Part 4O–Reinsurance – Nonproportional Assumed Liability	70
Schedule E–Part 2–Cash Equivalents	E28	Schedule P–Part 4P–Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule E–Verification Between Years	SI15	Schedule P–Part 4R–Section 1–Products Liability–Occurrence	71
Schedule E–Part 3–Special Deposits	E29	Schedule P–Part 4R–Section 2–Products Liability–Claims-Made	71
Schedule F–Part 1	20	Schedule P–Part 4S–Financial Guaranty/Mortgage Guaranty	71
Schedule F–Part 2	21	Schedule P–Part 4T–Warranty	71
Schedule F–Part 3	22	Schedule P–Part 5A–Homeowners/Farmowners	72
Schedule F–Part 4	27	Schedule P–Part 5B–Private Passenger Auto Liability/Medical	73
Schedule F–Part 5	28	Schedule P–Part 5C–Commercial Auto/Truck Liability/Medical	74
Schedule F–Part 6	29	Schedule P–Part 5D–Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule H–Accident and Health Exhibit–Part 1	30	Schedule P–Part 5E–Commercial Multiple Peril	76
Schedule H–Part 2, Part 3 and Part 4	31	Schedule P–Part 5F–Medical Professional Liability–Claims-Made	78
Schedule H–Part 5–Health Claims	32	Schedule P–Part 5F–Medical Professional Liability–Occurrence	77
Schedule P–Part 1–Summary	33	Schedule P–Part 5H–Other Liability–Claims-Made	80
Schedule P–Part 1A–Homeowners/Farmowners	35	Schedule P–Part 5H–Other Liability–Occurrence	79
Schedule P–Part 1B–Private Passenger Auto Liability/Medical	36	Schedule P–Part 5R–Products Liability–Claims-Made	82
Schedule P–Part 1C–Commercial Auto/Truck Liability/Medical	37	Schedule P–Part 5R–Products Liability–Occurrence	81
Schedule P–Part 1D–Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P–Part 5T–Warranty	83
Schedule P–Part 1E–Commercial Multiple Peril	39	Schedule P–Part 6C–Commercial Auto/Truck Liability/Medical	84
Schedule P–Part 1F–Section 1–Medical Professional Liability–Occurrence	40	Schedule P–Part 6D–Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P–Part 1F–Section 2–Medical Professional Liability–Claims-Made	41	Schedule P–Part 6E–Commercial Multiple Peril	85
Schedule P–Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P–Part 6H–Other Liability–Claims-Made	86
Schedule P–Part 1H–Section 1–Other Liability–Occurrence	43	Schedule P–Part 6H–Other Liability–Occurrence	85
Schedule P–Part 1H–Section 2–Other Liability–Claims-Made	44	Schedule P–Part 6M–International	86
Schedule P–Part 1I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P–Part 6N–Reinsurance – Nonproportional Assumed Property	87
Schedule P–Part 1J–Auto Physical Damage	46	Schedule P–Part 6O–Reinsurance – Nonproportional Assumed Liability	87
Schedule P–Part 1K–Fidelity/Surety	47	Schedule P–Part 6R–Products Liability–Claims-Made	88
Schedule P–Part 1L–Other (Including Credit, Accident and Health)	48	Schedule P–Part 6R–Products Liability–Occurrence	88
Schedule P-Part 1M-International	49	Schedule P–Part 7A–Primary Loss Sensitive Contracts	89
Schedule P–Part 1N–Reinsurance – Nonproportional Assumed Property	50	Schedule P–Part 7B–Reinsurance Loss Sensitive Contracts	91
Schedule P–Part 1O–Reinsurance – Nonproportional Assumed Liability	51	Schedule P Interrogatories	93
Schedule P–Part 1P–Reinsurance – Nonproportional Assumed Financial Lines	52	Schedule T–Exhibit of Premiums Written	94
Schedule P–Part 1R–Section 1–Products Liability–Occurrence	53	Schedule T–Part 2–Interstate Compact	95
Schedule P–Part 1R–Section 2–Products Liability–Claims–Made	54	Schedule Y–Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P–Part 1S–Financial Guaranty/Mortgage Guaranty	55	Schedule Y–Detail of Insurance Holding Company System	97
Schedule P–Part 1T–Warranty	56	Schedule Y–Part 2–Summary of Insurer's Transactions With Any Affiliates	98
Schedule P–Part 2, Part 3 and Part 4 - Summary	34	Statement of Income	4
Schedule P–Part 2A–Homeowners/Farmowners	57	Summary Investment Schedule	SI01
Schedule P–Part 2B–Private Passenger Auto Liability/Medical	57	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P–Part 2C–Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1	6
Schedule P–Part 2D–Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P–Part 2E–Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P–Part 2F–Section 1–Medical Professional Liability–Occurrence	58	Underwriting and Investment Exhibit Part 2	9
Schedule P–Part 2F–Section 2–Medical Professional Liability–Claims–Made	58	Underwriting and Investment Exhibit Part 2A	10
Schedule P–Part 2G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58	Underwriting and Investment Exhibit Part 3	11