2317520192010010 0

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

PHENIX MUTUAL FIRE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	1,083,928	2.1	1,083,928		1,083,928	2.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	941,583	1.8	941,583		941,583	1.8
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	955,911	1.8	955,911		955,911	1.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	15,454,690	29.8	15,454,690		15,454,690	29.8
1.06 Industrial and Miscellaneous	17,935,943	34.6	17,935,943		17,935,943	34.6
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	36,372,055	70.2	36,372,055	0	36,372,055	70.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	6,175,426	11.9	6,175,426		6,175,426	11.9
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds	3,867,612	7.5	3,867,612		3,867,612	7.5
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	10,043,038	19.4	10,043,038	0	10,043,038	19.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	173,489	0.3	173,489		173,489	0.3
6.02 Cash Equivalents (Schedule E, Part 2)	2,366,334	4.6	2,366,334		2,366,334	4.6
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	2,539,823	4.9	2,539,823	0	2,539,823	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)	2,834,719	5.5	2,834,719		2,834,719	5.5
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	51,789,635	100.0	51,789,635	0	51,789,635	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,525,379
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		(309,438)
5.	Deduct amounts received on disposals, Part 3, Column 15		1,193,807
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9	22,135	22,135
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		(0)
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		(0)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,575,504
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)	176,991	176,991
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	82,224	
	5.2 Totals, Part 3, Column 9		82,224
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)		2,834,719
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,834,719

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		45,910,287
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,607,148
3.	Accrual of discount		17,548
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	259	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,697,603	
	4.4 Part 4, Column 11	12,078	1,709,939
5.	Total gain (loss) on disposals, Part 4, Column 19		133,591
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		12,729,270
7.	Deduct amortization of premium		234,151
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		46,415,093
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		46,415,093

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	1,083,928	1,100,383	1,085,036	1,053,828
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,083,928	1,100,383	1,085,036	1,053,828
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	941,583	1,008,996	984,623	875,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	955,911	998,047	1,039,429	875,000
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	15,454,690	16,029,755	16,009,750	14,819,655
Industrial and Miscellaneous,	8. United States	16,216,903	17,091,555	16,257,087	16,155,514
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,719,040	1,835,314	1,711,046	1,725,000
	11. Totals	17,935,943	18,926,869	17,968,133	17,880,514
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	36,372,055	38,064,049	37,086,971	35,503,997
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	9,842,460	9,842,460	8,640,026	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	17,052	17,052	13,173	
	22. Other Countries	183,526	183,526	144,553	
	23. Totals	10,043,038	10,043,038	8,797,751	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	10,043,038	10,043,038	8,797,751	
	26. Total Stocks	10,043,038	10,043,038	8,797,751	
	27. Total Bonds and Stocks	46,415,093	48,107,087	45,884,722	

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	282,143	625,836	151,483	24,031	434	XXX	1,083,928	3.0	3,977,000	10.5	1,083,928	
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	282,143	625,836	151,483	24,031	434	XXX	1,083,928	3.0	3,977,000	10.5	1,083,928	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		415,058	429,913	96,612		XXX	941,583	2.6	951,912	2.5	941,583	
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	415,058	429,913	96,612	0	XXX	941,583	2.6	951,912	2.5	941,583	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		477,535	478,376			XXX	955,911	2.6	977,138	2.6	955,911	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	477,535	478,376	0	0	XXX	955,911	2.6	977,138	2.6	955,911	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,642,623	8,642,173	4,006,394	1,125,360	38,140	XXX	15,454,690	42.5	13,780,063	36.4	15,454,690	
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	1,642,623	8,642,173	4,006,394	1,125,360	38,140	XXX	15,454,690	42.5	13,780,063	36.4	15,454,690	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	1,703,414	5,175,340	6,865,274	483,007	696,013	XXX	14,923,048	41.0	14,208,046	37.5	12,732,150	2,190,897
6.2 NAIC 2		1,246,514	1,495,745	105,859	164,777	XXX	3,012,895	8.3	3,970,876	10.5	2,568,223	444,672
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	1,703,414	6,421,854	8,361,019	588,866	860,790	XXX	17,935,943	49.3	18,178,922	48.0	15,300,373	2,635,570
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) 3,628,181	15,335,941	11,931,441	1,729,010	734,587	0	33,359,160	91.7	XXX	XXX	31,168,263	2,190,897
11.2 NAIC 2	(d) 0	1,246,514	1,495,745	105,859	164,777	0	3,012,895	8.3	XXX	XXX	2,568,223	444,672
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	3,628,181	16,582,456	13,427,186	1,834,869	899,364	0	(b) 36,372,055	100.0	XXX	XXX	33,736,486	2,635,570
11.8 Line 11.7 as a % of Col. 7	10.0	45.6	36.9	5.0	2.5	0.0	100.0	XXX	XXX	XXX	92.8	7.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,093,811	15,287,175	11,504,377	2,386,793	1,622,002		XXX	XXX	33,894,158	89.5	31,706,966	2,187,192
12.2 NAIC 2	327,334	1,206,426	1,943,356	106,125	387,635		XXX	XXX	3,970,876	10.5	3,527,863	443,013
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	3,421,145	16,493,601	13,447,733	2,492,918	2,009,637	0	XXX	XXX	(b) 37,865,034	100.0	35,234,829	2,630,205
12.8 Line 12.7 as a % of Col. 9	9.0	43.6	35.5	6.6	5.3	0.0	XXX	XXX	100.0	XXX	93.1	6.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,874,860	14,139,495	11,898,103	1,718,878	536,926		31,168,263	85.7	31,706,966	83.7	31,168,263	XXX
13.2 NAIC 2		1,000,554	1,297,033	105,859	164,777		2,568,223	7.1	3,527,863	9.3	2,568,223	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	2,874,860	15,140,049	13,195,136	1,824,737	701,703	0	33,736,486	92.8	35,234,829	93.1	33,736,486	XXX
13.8 Line 13.7 as a % of Col. 7	8.5	44.9	39.1	5.4	2.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.9	41.6	36.3	5.0	1.9	0.0	92.8	XXX	XXX	XXX	92.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	753,321	1,196,446	33,338	10,132	197,661		2,190,897	6.0	2,187,192	5.8	XXX	2,190,897
14.2 NAIC 2		245,960	198,712				444,672	1.2	443,013	1.2	XXX	444,672
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	753,321	1,442,406	232,050	10,132	197,661	0	2,635,570	7.2	2,630,205	6.9	XXX	2,635,570
14.8 Line 14.7 as a % of Col. 7	28.6	54.7	8.8	0.4	7.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	4.0	0.6	0.0	0.5	0.0	7.2	XXX	XXX	XXX	XXX	7.2

(a) Includes $.....2,635,570 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....412,307 current year of bonds with Z designations and $.....634,683 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		6,810	8,142			XXX	14,951	0.0	2,354,639	6.2	14,951	
1.02 Residential Mortgage-Backed Securities	282,143	619,026	143,342	24,031	434	XXX	1,068,976	2.9	1,622,360	4.3	1,068,976	
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	282,143	625,836	151,483	24,031	434	XXX	1,083,928	3.0	3,977,000	10.5	1,083,928	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		415,058	429,913	96,612		XXX	941,583	2.6	951,912	2.5	941,583	
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	415,058	429,913	96,612	0	XXX	941,583	2.6	951,912	2.5	941,583	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations		477,535	478,376			XXX	955,911	2.6	977,138	2.6	955,911	
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	0	477,535	478,376	0	0	XXX	955,911	2.6	977,138	2.6	955,911	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	571,078	5,402,929	2,628,569	514,505		XXX	9,117,081	25.1	9,635,162	25.4	9,117,081	
5.02 Residential Mortgage-Backed Securities	1,071,545	3,239,244	1,377,825	610,854	38,140	XXX	6,337,609	17.4	4,144,900	10.9	6,337,609	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	1,642,623	8,642,173	4,006,394	1,125,360	38,140	XXX	15,454,690	42.5	13,780,063	36.4	15,454,690	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	849,592	4,051,872	4,071,319	578,734	860,790	XXX	10,412,307	28.6	11,122,853	29.4	9,518,854	893,454
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	371,421	1,070,775	4,256,362			XXX	5,698,558	15.7	4,561,310	12.0	4,481,665	1,216,893
6.04 Other Loan-Backed and Structured Securities	482,400	1,299,208	33,338	10,132		XXX	1,825,078	5.0	2,494,759	6.6	1,299,855	525,223
6.05 Totals	1,703,414	6,421,854	8,361,019	588,866	860,790	XXX	17,935,943	49.3	18,178,922	48.0	15,300,373	2,635,570
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	1,420,670	10,354,203	7,616,319	1,189,852	860,790	XXX	21,441,834	59.0	XXX	XXX	20,548,380	893,454
11.02 Residential Mortgage-Backed Securities	1,353,689	3,858,270	1,521,167	634,885	38,574	XXX	7,406,586	20.4	XXX	XXX	7,406,586	0
11.03 Commercial Mortgage-Backed Securities	371,421	1,070,775	4,256,362	0	0	XXX	5,698,558	15.7	XXX	XXX	4,481,665	1,216,893
11.04 Other Loan-Backed and Structured Securities	482,400	1,299,208	33,338	10,132	0	XXX	1,825,078	5.0	XXX	XXX	1,299,855	525,223
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	3,628,181	16,582,456	13,427,186	1,834,869	899,364	0	36,372,055	100.0	XXX	XXX	33,736,486	2,635,570
11.09 Line 11.08 as a % of Col. 7	10.0	45.6	36.9	5.0	2.5	0.0	100.0	XXX	XXX	XXX	92.8	7.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,768,231	11,123,528	9,062,033	1,281,928	1,805,984	XXX	XXX	XXX	25,041,704	66.1	24,149,661	892,044
12.02 Residential Mortgage-Backed Securities	589,632	2,223,969	1,539,016	1,210,989	203,654	XXX	XXX	XXX	5,767,261	15.2	5,767,261	
12.03 Commercial Mortgage-Backed Securities	99,425	1,615,202	2,846,684			XXX	XXX	XXX	4,561,310	12.0	3,325,895	1,235,415
12.04 Other Loan-Backed and Structured Securities	963,856	1,530,903				XXX	XXX	XXX	2,494,759	6.6	1,992,013	502,746
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	3,421,145	16,493,601	13,447,733	2,492,918	2,009,637	0	XXX	XXX	37,865,034	100.0	35,234,829	2,630,205
12.09 Line 12.08 as a % of Col. 9	9.0	43.6	35.5	6.6	5.3	0.0	XXX	XXX	100.0	XXX	93.1	6.9
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,420,670	9,857,122	7,417,607	1,189,852	663,129	XXX	20,548,380	56.5	24,149,661	63.8	20,548,380	XXX
13.02 Residential Mortgage-Backed Securities	1,353,689	3,858,270	1,521,167	634,885	38,574	XXX	7,406,586	20.4	5,767,261	15.2	7,406,586	XXX
13.03 Commercial Mortgage-Backed Securities	36,004	189,299	4,256,362			XXX	4,481,665	12.3	3,325,895	8.8	4,481,665	XXX
13.04 Other Loan-Backed and Structured Securities	64,497	1,235,358				XXX	1,299,855	3.6	1,992,013	5.3	1,299,855	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	2,874,860	15,140,049	13,195,136	1,824,737	701,703	0	33,736,486	92.8	35,234,829	93.1	33,736,486	XXX
13.09 Line 13.08 as a % of Col. 7	8.5	44.9	39.1	5.4	2.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.9	41.6	36.3	5.0	1.9	0.0	92.8	XXX	XXX	XXX	92.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		497,081	198,712		197,661	XXX	893,454	2.5	892,044	2.4	XXX	893,454
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	335,417	881,476				XXX	1,216,893	3.3	1,235,415	3.3	XXX	1,216,893
14.04 Other Loan-Backed and Structured Securities	417,904	63,849	33,338	10,132		XXX	525,223	1.4	502,746	1.3	XXX	525,223
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	753,321	1,442,406	232,050	10,132	197,661	0	2,635,570	7.2	2,630,205	6.9	XXX	2,635,570
14.09 Line 14.08 as a % of Col. 7	28.6	54.7	8.8	0.4	7.5	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	2.1	4.0	0.6	0.0	0.5	0.0	7.2	XXX	XXX	XXX	XXX	7.2

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	827,275		827,275	
2. Cost of cash equivalents acquired	30,599,807		30,599,807	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	(0)		(0)	
5. Total gain (loss) on disposals	0		0	
6. Deduct consideration received on disposals	29,060,748		29,060,748	
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)	2,366,334	0	2,366,334	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,366,334	0	2,366,334	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	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. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
2 story office building (50' x 85') and lot (25,770 sq ft)	Concord	NH	05/10/2019	Riverbend Community Mental Health, Inc.	2,367,828		1,525,380	22,135			(22,135)		1,503,245	1,193,807		(309,438)	(309,438)		46,061
0199999. Total - Property Disposed					2,367,828	0	1,525,380	22,135	0	0	(22,135)	0	1,503,245	1,193,807	0	(309,438)	(309,438)	0	46,061
0399999. Totals					2,367,828	0	1,525,380	22,135	0	0	(22,135)	0	1,503,245	1,193,807	0	(309,438)	(309,438)	0	46,061

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsyl	Aberdeen Asset Management Inc.		08/24/2017		1,404,096	1,358,589	1,358,589	79,026					99,226		0.130
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		02/28/2011		1,031,364	1,472,119	1,472,119	3,199					77,765		0.840
	STCE SC 2016 Mill ICF, LLC		Atlanta	Georgia	STCE SC Manager, LLC		10/03/2016		1,275	1,275	1,275								0.001
	MPC SC 2017 Mill ICF, LLC		Atlanta	Georgia	STCE SC Manager, LLC		05/30/2017		2,736	2,736	2,736								0.001
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									2,439,471	2,834,719	2,834,719	82,224	0	0	0	0	176,991	0	XXX
4899999. Subtotal - Unaffiliated									2,439,471	2,834,719	2,834,719	82,224	0	0	0	0	176,991	0	XXX
5099999. Totals									2,439,471	2,834,719	2,834,719	82,224	0	0	0	0	176,991	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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	02/28/2011.			77,765		0.840
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	176,991	0	XXX
4899999. Subtotal - Unaffiliated							0	176,991	0	XXX
5099999. Totals							0	176,991	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 Q6 0	UNITED STATES TREASURY				1	6,349	99.646	6,628	6,651	6,665	115	(11)			0.125	(0.050)	AO	2	8	06/08/2017.	04/15/2021.
912828 X3 9	UNITED STATES TREASURY				1	137	99.699	144	144	144	3	0			0.125	0.142	AO	0	0	05/04/2017.	04/15/2022.
912828 XL 9	UNITED STATES TREASURY				1	7,522	101.727	8,275	8,134	8,142	141	(5)			0.375	0.311	JJ	14	30	03/02/2016.	07/15/2025.
0199999. U.S. Government - Issuer Obligations						14,007	XXX	15,046	14,930	14,951	259	(16)	0	0	XXX	XXX	XXX	16	39	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1	244,221	103.884	247,972	238,701	243,825		(164)			4.000	3.191	MON	796	9,533	07/25/2018.	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS			4	1	476,413	105.226	482,631	458,661	475,622		(315)			4.500	2.860	MON	1,720	20,616	08/30/2018.	08/20/2048.
36179T Z5 7	G2 MA5264 - RMBS			4	1	350,395	103.864	354,733	341,536	349,529		(429)			4.000	3.116	MON	1,138	13,630	07/12/2018.	06/20/2048.
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,071,029	XXX	1,085,336	1,038,899	1,068,976	0	(909)	0	0	XXX	XXX	XXX	3,654	43,779	XXX	XXX
0599999. Total - U.S. Government						1,085,036	XXX	1,100,383	1,053,828	1,083,928	259	(925)	0	0	XXX	XXX	XXX	3,670	43,818	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B PX 4	CALIFORNIA ST			2	1FE	149,091	106.770	160,155	150,000	149,212		20			5.000	5.040	AO	1,875	7,500	07/24/2013.	10/01/2041.
13063C ZY 9	CALIFORNIA ST			2	1FE	135,328	114.588	143,235	125,000	131,955		(925)			4.000	3.070	MS	1,667	5,000	03/10/2016.	09/01/2032.
605580 5X 3	MISSISSIPPI ST			1	1FE	171,284	124.109	186,164	150,000	164,690		(1,052)			5.245	4.117	MN	1,311	7,868	01/20/2012.	11/01/2034.
68609B X6 9	OREGON ST			2	1FE	238,144	120.485	240,970	200,000	229,881		(3,456)			5.000	2.800	FA	4,167	10,000	07/26/2017.	08/01/2042.
93974D BG 2	WASHINGTON ST			2	1FE	113,375	112.415	112,415	100,000	105,701		(1,475)			5.000	3.300	FA	2,083	5,000	05/20/2014.	08/01/2035.
97705L 6G 7	WISCONSIN ST			2	1FE	177,402	110.705	166,058	150,000	160,144		(3,411)			5.000	2.511	MN	1,250	7,500	08/06/2014.	11/01/2025.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						984,623	XXX	1,008,996	875,000	941,583	0	(10,300)	0	0	XXX	XXX	XXX	12,353	42,868	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						984,623	XXX	1,008,996	875,000	941,583	0	(10,300)	0	0	XXX	XXX	XXX	12,353	42,868	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
12343E CT 5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1FE	180,750	122.353	183,530	150,000	174,136		(2,798)			5.000	2.665	MS	2,500	7,500	07/21/2017.	09/01/2032.
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	142,821	112.849	141,061	125,000	137,231		(1,721)			4.000	2.367	JJ	2,500	5,000	08/04/2016.	07/01/2032.
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	119,544	104.986	104,986	100,000	103,746		(3,235)			6.450	3.028	FA	2,437	6,450	10/08/2014.	02/15/2035.
358775 4X 9	FRISCO TEX			2	1FE	177,219	108.176	162,264	150,000	156,540		(2,948)			5.000	2.867	FA	2,833	7,500	03/15/2012.	02/15/2024.
783244 ET 9	RUTHERFORD CNTY TENN			2	1FE	180,173	118.759	178,139	150,000	167,009		(2,977)			5.000	2.670	AO	1,875	7,500	04/30/2015.	04/01/2028.
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1FE	119,425	116.344	116,344	100,000	109,610		(1,923)			5.000	2.770	FA	1,889	5,000	06/24/2014.	08/15/2026.
93974C 6K 1	WASHINGTON ST			2	1FE	119,497	111.724	111,724	100,000	107,638		(2,358)			5.000	2.415	FA	2,083	5,000	09/10/2014.	02/01/2025.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,039,429	XXX	998,047	875,000	955,911	0	(17,961)	0	0	XXX	XXX	XXX	16,117	43,950	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,039,429	XXX	998,047	875,000	955,911	0	(17,961)	0	0	XXX	XXX	XXX	16,117	43,950	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
01179R DP 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	164,108	112.062	168,093	150,000	156,519		(1,415)			5.000	3.860	MS	2,500	7,500	02/11/2014.	03/01/2033.
047870 MY 3	ATLANTA GA WTR & WASTEWTR REV			2	1FE	148,675	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.
047870 NV 8	ATLANTA GA WTR & WASTEWTR REV			2	1FE	120,839	123.788	123,788	100,000	116,445		(1,864)			5.000	2.660	MN	833	5,000	08/02/2017.	11/01/2033.
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	125,000	100.444	125,555	125,000	125,000					3.477	3.477	AO	483		11/01/2019.	10/01/2043.
13077C XZ 2	CALIFORNIA ST UNIV REV			2	1FE	161,207	107.640	161,460	150,000	153,508		(1,166)			4.000	3.130	MN	1,000	6,000	09/26/2012.	11/01/2028.
155048 CN 9	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	241,546	107.964	215,928	200,000	210,717		(4,960)			5.000	2.350	FA	4,167	10,000	05/08/2013.	02/01/2026.
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	113,963	117.126	117,126	100,000	108,448		(1,331)			5.000	3.350	MS	1,667	5,000	07/23/2015.	09/01/2040.
18085P PF 5	CLARK CNTY NEV ARPT REV				1FE	170,661	108.945	163,418	150,000	156,327		(2,392)			5.000	3.230	JJ	3,750	7,500	06/13/2013.	07/01/2022.
196632 C9 2	COLORADO SPRINGS COLO UTILS REV			2	1Z	191,634	103.353	170,532	165,000	167,634		(2,939)			5.000	3.126	MN	1,054	8,250	09/09/2010.	11/15/2024.
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	158,576	112.215	168,323	150,000	153,341		(965)			5.000	4.240	MS	2,500	7,500	12/18/2013.	03/01/2033.

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
20281P JN 3	COMMONWEALTH FING AUTH PA REV			2	1FE	166,980	115.397	173,096	150,000	159,870		(1,620)			5.000	3.650	JD	625	7,500	04/10/2015.	06/01/2032.
249182 FF 8	DENVER COLO CITY & CNTY ARPT REV			2	1FE	156,290	109.571	164,357	150,000	152,300		(736)			5.000	4.425	MN	958	7,500	12/11/2013.	11/15/2027.
254845 HF 0	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1FE	178,245	110.451	165,677	150,000	158,228		(2,832)			5.000	2.908	AO	1,875	7,500	03/14/2012.	10/01/2025.
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	403,106	106.470	399,263	375,000	381,094		(3,140)			5.000	4.070	MN	3,125	18,750	12/13/2011.	11/01/2036.
455141 GJ 4	INDIANA TRANSN FIN AUTH HWY REV				1FE	150,030	108.126	135,158	125,000	131,354		(2,029)			5.500	3.646	JD	573	7,708	10/13/2011.	12/01/2022.
455160 AQ 4	INDIANA UNIV LEASE PUR			2	1FE	166,589	111.973	167,960	150,000	156,743		(1,824)			5.000	3.589	JD	625	7,500	02/05/2014.	06/01/2030.
46246K 3E 0	IOWA FIN AUTH REV			2	1FE	300,480	120.853	296,090	245,000	283,729		(5,370)			5.000	2.391	FA	5,104	12,250	10/13/2016.	08/01/2032.
485429 Z4 9	KANSAS ST DEV FIN AUTH REV			1	1FE	106,550	112.553	112,553	100,000	105,364		(478)			4.291	3.606	AO	906	4,291	06/07/2017.	04/15/2029.
516391 AP 4	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1FE	155,880	105.612	158,418	150,000	151,054		(665)			5.000	4.510	JJ	3,750	7,500	05/25/2011.	07/01/2028.
517039 TM 5	LAREDO TEX WTRWKS SWR SYS REV			2	1FE	123,508	118.935	118,935	100,000	115,872		(2,372)			5.000	2.230	MS	1,667	5,000	08/23/2016.	03/01/2030.
546486 AM 3	LOUISIANA ST HWY IMPT REV			2	1FE	180,314	112.462	168,693	150,000	161,203		(3,053)			5.000	2.719	JD	333	7,500	03/14/2013.	06/15/2025.
546540 RE 7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1FE	125,000	99.651	124,564	125,000	125,000					2.596	2.596	JJ	117		12/06/2019.	07/01/2027.
56045R ED 7	MAINE MUN BD BK				1FE	483,952	107.093	439,081	410,000	425,176		(7,946)			5.000	2.910	MN	3,417	20,500	10/11/2011.	11/01/2021.
56185P CF 8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	116,184	123.840	123,840	100,000	112,106		(1,465)			5.000	3.121	AO	1,250	5,000	02/02/2017.	10/01/2028.
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1FE	275,000	99.372	273,273	275,000	275,000					3.273	3.273	MN	1,050		11/01/2019.	05/01/2039.
57586E JU 6	MASSACHUSETTS ST HEALTH & EDL FACS AUTH			1	1FE	217,746	116.601	233,202	200,000	206,215		(1,347)			5.250	4.417	FA	3,967	10,500	06/18/2009.	02/15/2024.
586200 QK 6	MEMPHIS TENN SAN SEW SYS REV			2	1FE	167,298	102.859	154,289	150,000	152,035		(2,644)			5.000	3.150	AO	1,875	7,500	09/19/2013.	10/01/2023.
592098 M6 1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	172,140	112.433	168,650	150,000	159,291		(2,475)			5.000	3.118	JJ	3,750	7,500	05/29/2014.	07/01/2032.
592646 6R 9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1FE	172,710	115.780	173,670	150,000	161,463		(2,196)			5.000	3.250	AO	1,875	7,500	05/30/2014.	10/01/2027.
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	113,425	114.155	114,155	100,000	107,278		(1,391)			5.000	3.330	AO	1,250	5,000	04/21/2015.	10/01/2031.
59333P K4 9	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	122,492	115.929	121,725	105,000	114,127		(1,760)			5.000	3.021	AO	1,313	5,250	12/16/2014.	10/01/2025.
64971Q 3D 3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	173,226	112.459	168,689	150,000	159,600		(2,700)			5.000	2.968	MN	1,250	7,500	04/30/2014.	11/01/2027.
64971W TV 2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	174,957	116.816	175,224	150,000	163,906		(2,495)			5.000	3.019	FA	3,125	7,500	04/21/2015.	02/01/2033.
64985H JE 8	NEW YORK ST ENVIRONMENTAL FACS CORP REV			1	1FE	145,907	100.742	151,113	150,000	148,835		599			2.306	2.735	MN	442	3,459	11/04/2014.	11/15/2021.
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY			2	1Z	263,510	106.989	256,774	240,000	244,673		(2,534)			5.000	3.837	AO	3,000	12,000	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.
64990E CK 1	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	171,101	111.068	166,602	150,000	157,870		(2,505)			5.000	3.126	JD	333	7,500	04/16/2014.	12/15/2028.
64990E CL 9	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	169,199	111.006	166,509	150,000	157,171		(2,275)			5.000	3.288	JD	333	7,500	04/10/2014.	12/15/2029.
67760H JQ 5	OHIO ST TPK COMMN TPK REV			2	1FE	171,567	111.247	166,871	150,000	158,430		(2,534)			5.000	3.097	FA	2,833	7,500	06/02/2014.	02/15/2027.
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	174,926	116.756	175,134	150,000	161,257		(2,642)			5.500	3.435	JD	688	8,250	05/20/2014.	12/01/2032.
71884A VH 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	450,000	104.290	469,305	450,000	450,000					4.957	4.957	JJ	11,153	22,307	05/18/2011.	07/01/2025.
73358W KN 3	PORT AUTH N Y & N J				1FE	143,808	100.710	151,065	150,000	148,197		902			2.250	2.900	JD	281	3,375	11/04/2014.	12/01/2021.
73358W TM 6	PORT AUTH N Y & N J				1FE	117,798	113.031	113,031	100,000	107,937		(2,030)			5.000	2.710	MS	1,667	5,000	11/12/2014.	09/01/2023.
746189 PR 4	PURDUE UNIV IND UNIV REVS			2	1FE	111,943	101.958	101,958	100,000	100,689		(1,342)			5.000	3.597	JJ	2,500	5,000	02/11/2010.	07/01/2024.
795576 FP 7	SALT LAKE CITY UTAH ARPT REV			2	1FE	262,246	114.576	259,310	225,000	253,402		(3,317)			5.000	3.100	JJ	5,625	11,271	05/16/2017.	07/01/2030.
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	114,559	117.197	117,197	100,000	108,469		(1,407)			5.000	3.280	JD	417	5,000	05/26/2015.	12/01/2035.
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1FE	200,000	100.147	200,294	200,000	200,000					2.803	2.802	MN			12/13/2019.	11/01/2031.
833102 ZC 3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1FE	111,794	117.185	117,185	100,000	107,230		(1,077)			5.000	3.631	JD	417	5,000	06/19/2015.	12/01/2040.
880591 EH 1	TENNESSEE VALLEY AUTHORITY	SD			1	249,144	137.827	275,654	200,000	239,505		(1,323)			5.250	3.815	MS	3,092	10,500	09/06/2011.	09/15/2039.
916277 KQ 8	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV			1	1FE	210,598	106.631	213,262	200,000	202,826		(1,053)			4.650	4.050	JJ	4,650	9,300	06/09/2011.	07/01/2022.
917567 EY 1	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	126,365	100.661	125,826	125,000	126,360		(5)			3.393	3.264	JD	412		12/12/2019.	12/15/2036.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
928075 FE 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1FE	160,854	101.958	152,937	150,000	150,720		(1,398)			5.000	4.021	JJ	3,750	7,500	08/18/2011.	07/01/2034.
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	117,723	116.265	116,265	100,000	109,899		(1,717)			5.000	2.950	AO	1,250	5,000	02/12/2015.	04/01/2030.
977100 FD 3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1FE	175,602	118.535	177,803	150,000	169,129		(2,724)			5.000	2.789	MN	1,250	7,500	07/24/2017.	05/01/2036.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						9,657,931	XXX	9,577,297	8,675,000	9,117,081	0	(98,341)	0	0	XXX	XXX	XXX	106,993	383,211	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																					
3131WQ VJ 3	FH ZJ0617 - RMBS			4	1	37,722	107.244	40,140	37,429	37,697		3			4.000	3.818	MON	125	624	06/14/2011.	10/01/2040.
3131WR N9 2	FH ZJ1316 - RMBS			4	1	37,631	107.247	40,133	37,421	37,596		7			4.000	3.873	MON	125	624	06/14/2011.	02/01/2041.
3131X6 GY 0	FH ZK2915 - RMBS			4	1	79,888	103.611	82,631	79,751	79,680		(4)			3.500	3.453	MON	233	1,163	01/20/2011.	01/01/2026.
3131X6 JC 5	FH ZK2959 - RMBS			4	1	24,841	103.613	25,694	24,798	24,780		(3)			3.500	3.449	MON	72	289	01/20/2011.	02/01/2026.
3131XJ DM 1	FH ZL2808 - RMBS			4	1	79,048	105.411	80,654	76,514	78,856		168			3.500	2.904	MON	223	1,116	02/23/2012.	03/01/2042.
3131XJ PD 8	FH ZL3120 - RMBS			4	1	73,158	105.406	74,460	70,641	73,014		36			3.500	2.853	MON	206	1,030	04/27/2012.	05/01/2042.
3131XM E8 4	FH ZL5559 - RMBS			4	1	77,824	103.195	78,604	76,170	77,600		15			3.000	2.665	MON	190	952	05/22/2013.	04/01/2043.
3131XN 6S 7	FH ZL7181 - RMBS			4	1	564,216	107.906	581,823	539,194	558,952		(1,102)			4.000	3.185	MON	1,797	8,987	10/08/2013.	10/01/2043.
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.
3131XR BB 9	FH ZL9034 - RMBS			4	1	111,231	105.342	111,892	106,217	110,554		(59)			3.500	2.686	MON	310	1,239	02/24/2015.	02/01/2045.
3131XT VP 2	FH ZM0622 - RMBS			4	1	181,835	105.330	179,811	170,712	181,630		521			4.000	2.621	MON	569	2,276	01/19/2016.	12/01/2045.
31329J FV 4	FH ZA1080 - RMBS			4	1	22,810	107.239	24,271	22,633	22,818		11			4.000	3.799	MON	75	377	06/14/2011.	12/01/2040.
31329J PX 9	FH ZA1338 - RMBS			4	1	86,676	103.031	86,375	83,834	86,333		(12)			3.000	2.475	MON	210	1,048	07/19/2012.	08/01/2042.
31329K X3 3	FH ZA2498 - RMBS			4	1	419,866	104.251	435,944	418,167	419,267		(56)			3.500	3.379	MON	1,220	6,098	05/24/2018.	03/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS			4	1	61,583	105.406	62,831	59,609	61,407		10			3.500	2.911	MON	174	869	02/23/2012.	03/01/2042.
3132A4 NN 4	FH ZS3997 - RMBS			4	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 A4 7	FH ZS4527 - RMBS			4	1	104,367	106.601	108,048	101,358	104,964		59			4.000	3.208	MON	338	1,689	08/28/2013.	08/01/2043.
3132A5 EU 5	FH ZS4647 - RMBS			4	1	99,492	104.465	99,259	95,016	99,598		155			3.500	2.548	MON	277	1,386	03/29/2016.	01/01/2046.
3136A5 YC 4	FNR 1230M ED - CMO/RMBS			4	1	79,572	101.160	78,868	77,964	78,795		(117)			2.500	2.037	MON	162	1,692	04/19/2012.	04/25/2031.
3138A5 TA 0	FN AH4144 - RMBS			4	1	60,249	103.632	61,973	59,801	59,912		(18)			3.500	3.325	MON	174	1,941	01/13/2011.	01/01/2026.
3138A9 PS 7	FN AH7632 - RMBS			4	1	349,036	107.258	373,552	348,274	348,963		243			4.000	3.931	MON	1,161	13,667	07/27/2011.	08/01/2041.
3138EK JA 4	FN AL2956 - RMBS			4	1	74,619	101.428	72,177	71,161	73,199		(236)			2.500	1.484	MON	148	1,609	12/13/2012.	01/01/2028.
3138EN 7M 5	FN AL6299 - RMBS			4	1	124,977	105.343	125,050	118,708	124,339		(855)			3.500	2.520	MON	346	3,876	01/13/2015.	01/01/2045.
3138ET DZ 6	FN AL8219 - RMBS			4	1	86,982	106.069	86,086	81,161	86,604		(551)			4.000	2.561	MON	271	3,104	04/20/2016.	02/01/2046.
3138WG EZ 3	FN AS6451 - RMBS			4	1	72,528	105.803	73,405	69,379	71,913		(407)			3.500	2.772	MON	202	2,366	01/22/2016.	01/01/2046.
3138XX H7 4	FN AW7453 - RMBS			4	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			4	1	144,562	105.511	143,895	136,379	142,173		(1,256)			3.500	2.614	MON	398	4,633	01/15/2015.	12/01/2044.
3140JA TS 7	FN BM5960 - RMBS			4	1	250,113	104.102	252,177	242,241	250,432		319			4.000	2.870	MON	807	4,845	05/14/2019.	08/01/2048.
3140JQ TE 3	FN BN7748 - RMBS			4	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			4	1	1,129,433	105.628	1,137,966	1,077,333	1,130,967		1,535			4.500	2.724	MON	4,040	36,360	03/22/2019.	02/01/2049.
3140X4 H2 5	FN FM1148 - RMBS			4	1	606,572	103.746	613,011	590,877	607,260		688			3.500	2.842	MON	1,723	8,617	06/26/2019.	12/01/2048.
3140X4 M4 5	FN FM1278 - RMBS			4	1	460,251	102.862	462,652	449,780	459,627		(624)			3.000	2.331	MON	1,124	4,498	07/30/2019.	07/01/2034.
31410L UV 2	FN 890796 - RMBS			4	1	161,836	104.749	165,741	158,227	161,695		(205)			3.500	3.020	MON	461	5,468	01/17/2018.	12/01/2045.
31418A YP 7	FN MA1617 - RMBS			4	1	78,749	102.953	78,398	76,149	77,960		(249)			3.000	2.158	MON	190	2,010	10/11/2013.	10/01/2028.
31418S U3 1	FN AD5101 - RMBS			4	1	34,897	103.606	35,886	34,637	34,723		(1)			3.500	3.277	MON	101	1,004	01/13/2011.	12/01/2025.
31418V KJ 0	FN AD7496 - RMBS			4	1	66,559	103.619	68,454	66,064	66,262		(18)			3.500	3.260	MON	193	1,986	01/13/2011.	01/01/2026.

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
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						6,351,819	XXX	6,452,458	6,144,655	6,337,609	0	(2,911)	0	0	XXX	XXX	XXX	19,117	133,302	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						16,009,750	XXX	16,029,755	14,819,655	15,454,690	0	(101,251)	0	0	XXX	XXX	XXX	126,109	516,513	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2FE	199,650	105.648	211,296	200,000	199,797		34			3.600	3.621	MN	940	7,200	05/05/2015	05/14/2025
00507U AS 0	ALLERGAN FUNDING SCS		C	1,2	2FE	97,437	105.091	105,091	100,000	98,460		260			3.800	4.132	MS	1,119	3,800	10/26/2015	03/15/2025
009279 AC 4	AIRBUS GROUP SE		C	1,2	1FE	197,538	110.840	221,680	200,000	197,661		46			3.950	4.021	AO	1,778	7,900	04/05/2017	04/10/2047
010392 FC 7	ALABAMA POWER CO	SD		1	1FE	295,248	100.880	302,640	300,000	299,557		574			3.375	3.577	AO	2,531	10,125	06/22/2011	10/01/2020
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1FE	100,310	106.232	106,232	100,000	100,239		(29)			3.300	3.263	MN	532	3,300	05/18/2017	05/03/2027
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2FE	199,666	106.188	212,376	200,000	199,784		31			3.650	3.670	FA	3,042	7,300	01/13/2016	02/01/2026
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	166,407	113.425	170,138	150,000	164,777		(360)			4.625	3.985	FA	2,891	6,938	02/10/2015	02/01/2044
05531F BH 5	BB&T CORP			2	1FE	299,748	101.317	303,951	300,000	299,768		20			2.500	2.518	FA	3,167		07/23/2019	08/01/2024
07274N AL 7	BAYER US FINANCE II LLC			1,2	2FE	198,542	109.159	218,318	200,000	198,712		115			4.375	4.463	JD	389	8,750	06/19/2018	12/15/2028
125896 BK 5	CMS ENERGY CORP			1,2	2FE	110,386	105.536	105,536	100,000	104,353		(2,136)			5.050	2.747	MS	1,487	5,050	02/07/2017	03/15/2022
126650 CL 2	CVS HEALTH CORP			1,2	2FE	197,988	106.511	213,022	200,000	198,786		192			3.875	3.998	JJ	3,466	7,750	07/13/2015	07/20/2025
166764 AH 3	CHEVRON CORP			1,2	1FE	244,873	104.106	260,265	250,000	247,968		541			3.191	3.441	JD	155	7,978	10/08/2013	06/24/2023
172967 FT 3	CITIGROUP INC				1FE	215,372	104.849	209,698	200,000	205,640		(2,646)			4.500	3.060	JJ	4,175	9,000	02/24/2016	01/14/2022
20030N BM 2	COMCAST CORP			1,2	1FE	249,060	114.129	285,323	250,000	249,242		37			4.200	4.228	FA	3,967	10,500	08/05/2014	08/15/2034
21688A AF 9	RABOBANK NEDERLAND (NEW YORK BRANCH)				1FE	201,752	100.598	201,196	200,000	200,602		(561)			2.500	2.208	JJ	2,250	5,000	11/27/2017	01/19/2021
23636T AA 8	DANONE SA		C	1	2FE	237,450	102.249	255,623	250,000	245,960		1,545			3.000	3.695	JD	333	7,500	12/18/2013	06/15/2022
254687 CZ 7	WALT DISNEY CO			1,2	1FE	100,237	107.034	107,034	100,000	100,123		(23)			3.700	3.670	MS	1,089	3,800	09/24/2014	09/15/2024
254687 DD 5	WALT DISNEY CO			1,2	1FE	99,761	108.259	108,259	100,000	99,852		21			3.700	3.728	AO	781	3,800	10/14/2015	10/15/2025
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	99,874	101.920	101,920	100,000	99,924		22			2.950	2.975	MS	828	2,950	09/07/2017	03/20/2023
26441C AL 9	DUKE ENERGY CORP			1,2	2FE	155,320	106.113	159,170	150,000	152,584		(674)			3.950	3.430	AO	1,251	5,925	09/15/2015	10/15/2023
26442C AS 3	DUKE ENERGY CAROLINAS LLC			1,2	1FE	146,744	103.308	154,962	150,000	147,042		298			2.950	3.271	JD	369	4,425	03/19/2019	12/01/2026
26442U AG 9	DUKE ENERGY PROGRESS LLC			1,2	1FE	249,953	109.118	272,795	250,000	249,963		5			3.700	3.702	MS	3,083	9,815	08/06/2018	09/01/2028
31428X BM 7	FEDEX CORP			1,2	2FE	199,196	103.411	206,822	200,000	199,415		71			3.300	3.346	MS	1,943	6,600	01/03/2017	03/15/2027
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1FE	425,953	104.300	443,275	425,000	425,838		(115)			3.000	2.950	JD	1,063	8,713	03/27/2019	06/01/2024
38141E C2 3	GOLDMAN SACHS & CO			1,2	1FE	204,506	105.770	211,540	200,000	202,254		(479)			3.850	3.564	JJ	3,700	7,700	12/09/2014	07/08/2024
46625H JE 1	JPMORGAN CHASE & CO				1FE	201,928	103.465	206,930	200,000	200,814		(282)			3.250	3.093	MS	1,769	6,500	10/30/2015	09/23/2022
58013M EZ 3	MCDONALD'S CORP			1,2	2FE	106,534	118.604	118,604	100,000	105,859		(266)			4.700	4.181	JD	287	4,700	05/09/2017	12/09/2035
582839 AJ 5	MEAD JOHNSON NUTRITION CO			1	1FE	100,175	100.889	100,889	100,000	100,058		(65)			3.000	2.932	MN	383	3,000	02/15/2018	11/15/2020
58933Y AT 2	MERCK & CO INC			1,2	1FE	248,563	110.628	276,570	250,000	248,703		31			3.700	3.732	FA	3,623	9,250	02/05/2015	02/10/2045
61761J 3R 8	MORGAN STANLEY			1	1FE	201,742	103.254	206,508	200,000	201,219		(165)			3.125	3.022	JJ	2,674	6,250	09/08/2016	07/27/2026
655844 BZ 0	NORFOLK SOUTHERN CORP			1,2	2FE	249,445	109.910	274,775	250,000	249,511		47			3.800	3.827	FA	3,958	9,474	07/30/2018	08/01/2028
666807 BG 6	NORTHROP GRUMMAN CORP			1	2FE	142,026	104.255	156,383	150,000	146,645		856			3.250	3.925	FA	2,031	4,875	01/22/2014	08/01/2023
67021C AN 7	NSTAR ELECTRIC CO			1,2	1FE	256,818	105.599	263,998	250,000	256,490		(328)			3.250	2.924	MN	1,038	4,017	06/14/2019	05/15/2029
674599 CW 3	OCCIDENTAL PETROLEUM CORP			1,2	2FE	149,805	101.634	152,451	150,000	149,820		15			2.900	2.928	FA	1,728		08/06/2019	08/15/2024
69353R FG 8	PNC BANK NA			2	1FE	469,595	104.328	521,640	500,000	473,025		2,897			3.100	3.908	AO	2,842	15,500	10/23/2018	10/25/2027
713448 BY 3	PEPSICO INC			1	1FE	238,633	102.091	255,228	250,000	246,745		1,416			2.750	3.376	MS	2,215	6,875	10/08/2013	03/05/2022
717081 EP 4	PFIZER INC			1,2	1FE	99,841	109.668	109,668	100,000	99,859		14			3.600	3.619	MS	1,060	3,680	09/04/2018	09/15/2028
717081 ES 8	PFIZER INC			1,2	1FE	174,911	103.860	181,755	175,000	174,925		14			2.950	2.961	MS	1,520	2,639	03/04/2019	03/15/2024

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
74005P BD 5	PRAXAIR INC			1,2	1FE	249,595	104.276	260,690	250,000	249,650		10			3.550	3.559	MN	1,331	8,875	01/29/2015.	11/07/2042.
751212 AB 7	RALPH LAUREN CORP			1,2	1FE	199,590	100.381	200,762	200,000	199,946		84			2.625	2.669	FA	1,940	5,250	08/13/2015.	08/18/2020.
75625Q AB 5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	252,668	104.190	260,475	250,000	251,121		(296)			3.625	3.488	MS	2,517	9,063	03/26/2014.	09/21/2023.
855244 AR 0	STARBUCKS CORP			1,2	2FE	249,720	111.491	278,728	250,000	249,741		24			4.000	4.014	MN	1,278	10,000	08/08/2018.	11/15/2028.
863667 AB 7	STRYKER CORP			1	1FE	256,233	100.075	250,188	250,000	250,031		(812)			4.375	4.040	JJ	5,043	10,938	01/31/2011.	01/15/2020.
892331 AD 1	TOYOTA MOTOR CORP		C		1FE	500,000	109.834	549,170	500,000	500,000					3.669	3.669	JJ	8,204	18,345	07/10/2018.	07/20/2028.
904764 BC 0	UNILEVER CAPITAL CORP			1,2	1FE	247,555	108.454	271,135	250,000	247,848		221			3.500	3.622	MS	2,406	8,750	09/04/2018.	03/22/2028.
913017 BV 0	UNITED TECHNOLOGIES CORP			1	2FE	246,003	102.604	256,510	250,000	248,768		482			3.100	3.314	JD	646	7,750	10/08/2013.	06/01/2022.
91324P CU 4	UNITEDHEALTH GROUP INC			1	1FE	97,945	100.346	100,346	100,000	99,173		665			2.125	2.829	MS	626	2,125	02/16/2018.	03/15/2021.
91324P DJ 8	UNITEDHEALTH GROUP INC			1	1FE	150,492	104.773	157,160	150,000	150,388		(103)			3.500	3.420	JD	233	5,250	12/21/2018.	06/15/2023.
91324P DK 5	UNITEDHEALTH GROUP INC			1	1FE	100,350	110.349	110,349	100,000	100,315		(31)			3.850	3.806	JD	171	3,850	09/26/2018.	06/15/2028.
931142 CB 7	WAL MART STORES INC				1FE	229,028	129.620	259,240	200,000	223,633		(1,046)			5.250	4.212	MS	3,500	10,500	04/23/2014.	09/01/2035.
976826 BM 8	WISCONSIN POWER AND LIGHT CO			1,2	1FE	99,708	103.257	103,257	100,000	99,722		14			3.000	3.034	JJ	1,558		06/17/2019.	07/01/2029.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						10,411,869	XXX	11,031,566	10,400,000	10,412,307	0	187	0	0	XXX	XXX	XXX	100,911	339,272	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06035R AR 7	BANK 18BK14 A3 - CMBS			4	1FM	201,991	110.078	220,156	200,000	201,740		(198)			3.966	3.855	MON	661	7,932	09/18/2018.	09/17/2060.
065403 BB 2	BANK 19BN17 A3 - CMBS			4	1FM	252,499	106.552	266,381	250,000	252,316		(183)			3.456	3.344	MON	720	5,760	03/21/2019.	04/17/2052.
06540T AC 4	BANK 18BK11 A2 - CMBS			4	1FM	403,999	108.600	434,399	400,000	403,252		(468)			3.784	3.662	MON	1,261	15,136	04/13/2018.	03/17/2061.
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.
17291D AD 5	CGCMT 18C5 A4 - CMBS			4	1FM	205,991	111.797	223,594	200,000	205,178		(534)			4.228	3.880	MON	705	8,456	06/07/2018.	06/12/2051.
17325G AD 8	CGCMT 16C3 A4 - CMBS			4	1FM	191,813	103.985	207,970	200,000	193,000		862			3.154	3.747	MON	526	6,308	08/08/2018.	11/18/2049.
17326F AD 9	CGCMT 17C4 A4 - CMBS			4	1FM	98,215	106.348	106,348	100,000	98,436		163			3.471	3.718	MON	289	3,471	08/10/2018.	10/17/2050.
23305Y AD 1	DBUBS 11LC3 A4 - CMBS			4	1FM	166,332	102.433	168,703	164,696	164,783		(195)			4.551	4.426	MON	625	8,219	08/11/2011.	08/12/2044.
36250S AE 9	GSMS 18GS10 A5 - CMBS			4	1FM	514,983	111.080	555,402	500,000	513,080		(1,345)			4.155	3.806	MON	1,731	20,775	07/18/2018.	07/12/2051.
46591A AZ 8	JPMDB 18C8 A3 - CMBS			4	1FM	504,998	109.623	548,114	500,000	504,209		(505)			3.944	3.831	MON	1,644	19,722	05/23/2018.	06/16/2051.
92935J BC 8	WFRBS 11C2 A4 - CMBS			4	1FM	483,278	101.928	474,559	465,582	466,861		(2,175)			4.869	4.376	MON	1,889	22,592	06/15/2011.	02/15/2044.
92936C AJ 8	WFRBS 11C4 A4 - CMBS			4	1FM	757,479	102.719	770,394	750,000	750,032		(961)			4.902	4.795	MON	3,064	36,765	07/21/2011.	06/17/2044.
95000M BP 5	WFCM 16C36 A4 - CMBS			4	1FM	283,241	103.423	284,413	275,000	280,755		(795)			3.065	2.722	MON	702	8,429	10/21/2016.	11/18/2059.
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FM	201,989	109.697	219,394	200,000	201,660		(201)			3.948	3.836	MON	658	7,896	04/30/2018.	05/17/2051.
95001R AW 9	WFCM 18C48 A4 - CMBS			4	1FM	504,996	110.440	552,202	500,000	504,479		(504)			4.037	3.925	MON	1,682	20,185	12/07/2018.	01/17/2052.
95001W BA 5	WFCM 19C49 A4 - CMBS			4	1FM	706,984	108.514	759,600	700,000	706,414		(570)			3.760	3.648	MON	2,193	19,740	02/21/2019.	03/15/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						5,731,286	XXX	6,054,915	5,655,278	5,698,558	0	(7,746)	0	0	XXX	XXX	XXX	19,033	215,487	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
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.
14312Q AD 8	CARMX 164 A4 - ABS			4	1FE	124,997	99.696	124,620	125,000	124,999		1			1.600	1.606	MON	89	2,000	10/19/2016.	06/15/2022.
17119B AD 9	CCART 16B A4 - ABS			4	1FE	142,649	99.921	142,564	142,676	142,673		6			1.870	1.883	MON	119	2,668	10/26/2016.	02/15/2022.
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	249,883	103.954	259,885	250,000	249,924		28			3.290	3.303	MN	868	8,225	06/13/2018.	05/23/2025.
254683 CE 3	DCENT 182 A - ABS			4	1FE	300,000	99.944	299,831	300,000	300,000					2.070	2.084	MON	276	7,941	03/08/2018.	08/15/2025.
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	174,968	103.009	180,265	175,000	174,976		14			3.170	3.197	MON	247	5,547	03/13/2018.	03/15/2025.

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
82652K AA 2	SRFC 171 A - ABS			4	1FE	34,448	100.723	34,699	34,450	34,448		0			2.910	2.911	MON	31	854	03/13/2017	03/20/2034
82653E AA 5	SRFC 191 A - ABS			4	1FE	98,108	100.899	98,992	98,110	98,108		(0)			3.200	3.222	MON	96	2,395	03/12/2019	01/22/2036
92348P AC 6	VZOT 172 C - ABS			4	1FE	249,975	100.127	250,316	250,000	249,994		7			2.380	2.395	MON	182	5,950	06/13/2017	12/20/2021
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,824,978	XXX	1,840,387	1,825,236	1,825,078	0	62	0	0	XXX	XXX	XXX	2,284	43,026	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						17,968,133	XXX	18,926,869	17,880,514	17,935,943	0	(7,497)	0	0	XXX	XXX	XXX	122,228	597,785	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						22,107,859	XXX	22,630,952	20,839,930	21,441,834	259	(126,431)	0	0	XXX	XXX	XXX	236,390	809,340	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						7,422,848	XXX	7,537,794	7,183,554	7,406,586	0	(3,820)	0	0	XXX	XXX	XXX	22,771	177,080	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						5,731,286	XXX	6,054,915	5,655,278	5,698,558	0	(7,746)	0	0	XXX	XXX	XXX	19,033	215,487	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,824,978	XXX	1,840,387	1,825,236	1,825,078	0	62	0	0	XXX	XXX	XXX	2,284	43,026	XXX	XXX
8399999. Grand Total - Bonds						37,086,971	XXX	38,064,049	35,503,997	36,372,055	259	(137,935)	0	0	XXX	XXX	XXX	280,478	1,244,933	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			124.000	6,560	52.900	6,560	5,880		134		910		910		10/09/2018.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			106.000	1,874	17.680	1,874	1,910	17	157		(36)		(36)		03/19/2019.	
00206R 10 2	AT&T ORD			1,184.000	46,271	39.080	46,271	39,676		2,445		12,479		12,479		10/09/2018.	
002824 10 0	ABBOTT LABORATORIES ORD			278.000	24,147	86.860	24,147	328		356		4,039		4,039		05/29/1992.	
00287Y 10 9	ABBVIE ORD			246.000	21,781	88.540	21,781	311		637		(898)		(898)		01/02/2013.	
003654 10 0	ABIOMED ORD			8.000	1,365	170.590	1,365	3,161				(1,236)		(1,236)		10/09/2018.	
00507V 10 9	ACTIVISION BLIZZARD ORD			150.000	8,913	59.420	8,913	6,020		27		1,879		1,879		06/28/2019.	
00724F 10 1	ADOBE ORD			84.000	27,704	329.810	27,704	21,350				8,700		8,700		10/09/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			14.000	2,242	160.160	2,242	2,365	1	3		38		38		10/09/2018.	
00766T 10 0	AECOM ORD			32.000	1,380	43.130	1,380	1,380						0		12/16/2019.	
007903 10 7	ADVANCED MICRO DEVICES ORD			176.000	8,071	45.860	8,071	4,796				4,822		4,822		10/09/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			62.000	5,289	85.310	5,289	4,304	11	41		1,107		1,107		10/09/2018.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			11.000	525	47.750	525	497				28		28		12/16/2019.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			43.000	10,105	234.990	10,105	7,066	50	197		3,222		3,222		10/09/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			32.000	2,764	86.380	2,764	2,078				810		810		10/09/2018.	
011659 10 9	ALASKA AIR GROUP ORD			24.000	1,626	67.750	1,626	1,534		17		92		92		06/28/2019.	
012653 10 1	ALBEMARLE ORD			21.000	1,534	73.040	1,534	2,043	8	30		(85)		(85)		10/09/2018.	
013872 10 6	ALCOA ORD			37.000	796	21.510	796	866				(70)		(70)		06/28/2019.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			20.000	3,232	161.580	3,232	2,519	21	79		927		927		10/09/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			42.000	4,542	108.150	4,542	5,485				453		453		10/09/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			15.000	4,186	279.040	4,186	5,115				1,044		1,044		10/09/2018.	
017175 10 0	ALLEGHANY ORD			3.000	2,399	799.570	2,399	2,231				168		168		08/14/2019.	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			7.000	785	112.200	785	1,615		18		(265)		(265)		08/08/2018.	
018802 10 8	ALLIANT ENERGY ORD			47.000	2,573	54.740	2,573	2,390		17		183		183		08/14/2019.	
020002 10 1	ALLSTATE ORD			66.000	7,422	112.450	7,422	6,379	33	129		1,968		1,968		10/09/2018.	
02005N 10 0	ALLY FINANCIAL ORD			81.000	2,475	30.560	2,475	2,166		55		640		640		10/09/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			19.000	2,188	115.170	2,188	1,683				505		505		03/19/2019.	
02079K 10 7	ALPHABET CL C ORD			52.000	69,525	1,337.020	69,525	59,310				15,255		15,255		10/15/2019.	
02079K 30 5	ALPHABET CL A ORD			49.000	65,630	1,339.390	65,630	38,820				14,427		14,427		06/12/2018.	
02156B 10 3	ALTERYX CL A ORD			9.000	901	100.070	901	1,187				(287)		(287)		08/14/2019.	
02156K 10 3	ALTICE USA CL A ORD			65.000	1,777	27.340	1,777	1,583				194		194		06/28/2019.	
02209S 10 3	ALTRIA GROUP ORD			315.000	15,722	49.910	15,722	16,573	265	557		823		823		08/14/2019.	
023135 10 6	AMAZON COM ORD			70.000	129,349	1,847.840	129,349	72,996				23,151		23,151		12/16/2019.	
023608 10 2	AMEREN ORD			47.000	3,610	76.800	3,610	3,118		90		544		544		10/09/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			80.000	2,294	28.680	2,294	2,685		32		(274)		(274)		10/09/2018.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			28.000	1,317	47.030	1,317	1,338		13		(21)		(21)		10/15/2019.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			96.000	9,073	94.510	9,073	7,014		260		1,898		1,898		10/09/2018.	
025816 10 9	AMERICAN EXPRESS ORD			115.000	14,316	124.490	14,316	12,267		184		3,355		3,355		10/09/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			14.000	1,535	109.650	1,535	1,396		58		139		139		04/22/2019.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			172.000	8,829	51.330	8,829	9,259		220		2,050		2,050		10/09/2018.	
03027X 10 0	AMERICAN TOWER REIT			84.000	19,305	229.820	19,305	12,403	85	303		6,017		6,017		10/09/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
030420 10 3	AMERICAN WATER WORKS ORD			34.000	4,177	122.850	4,177	3,080		66		1,091		1,091		10/09/2018.	
03073E 10 5	AMERISOURCEBERGEN ORD			31.000	2,636	85.020	2,636	2,819		50		329		329		10/09/2018.	
03076C 10 6	AMERIPRISE FINANCE ORD			27.000	4,498	166.580	4,498	4,024		103		1,680		1,680		10/09/2018.	
031100 10 0	AMETEK ORD			45.000	4,488	99.740	4,488	3,456		25		1,442		1,442		10/09/2018.	
031162 10 0	AMGEN ORD			105.000	25,312	241.070	25,312	20,684		563		5,456		5,456		04/22/2019.	
032095 10 1	AMPHENOL CL A ORD			57.000	6,169	108.230	6,169	5,141	14	54		1,551		1,551		10/09/2018.	
032654 10 5	ANALOG DEVICES ORD			71.000	8,438	118.840	8,438	6,161		153		2,344		2,344		10/09/2018.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			246.000	2,317	9.420	2,317	2,509	62	271		(98)		(98)		10/09/2018.	
03662Q 10 5	ANSYS ORD			17.000	4,376	257.410	4,376	2,819				1,946		1,946		10/09/2018.	
036752 10 3	ANTHEM ORD			42.000	12,685	302.030	12,685	11,726		134		1,655		1,655		10/09/2018.	
03676B 10 2	ANTERO MIDSTREAM ORD			6,600.000	50,094	7.590	50,094	69,860		3,432		(19,766)		(19,766)		12/19/2019.	
037411 10 5	APACHE ORD			73.000	1,868	25.590	1,868	3,600		73		(48)		(48)		10/09/2018.	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD			30.000	1,549	51.640	1,549	1,604		12		(55)		(55)		10/15/2019.	
03755L 10 4	APERGY ORD			16.000	540	33.780	540	473				68		68		12/16/2019.	
037833 10 0	APPLE ORD			764.000	224,349	293.650	224,349	143,332		2,219		100,205		100,205		12/16/2019.	
038222 10 5	APPLIED MATERIAL ORD			196.000	11,964	61.040	11,964	7,003		163		5,547		5,547		10/09/2018.	
03836W 10 3	AQUA AMERICA ORD			43.000	2,018	46.940	2,018	1,862		20		157		157		08/14/2019.	
03852U 10 6	ARAMARK ORD			49.000	2,127	43.400	2,127	1,767		11		360		360		06/28/2019.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			108.000	5,006	46.350	5,006	5,558		151		581		581		10/09/2018.	
03965L 10 0	ARCONIC ORD			84.000	2,585	30.770	2,585	1,703		5		882		882		04/22/2019.	
040413 10 6	ARISTA NETWORKS ORD			12.000	2,441	203.400	2,441	2,864				(88)		(88)		10/09/2018.	
042735 10 0	ARROW ELECTRONICS ORD			17.000	1,441	84.740	1,441	1,212				229		229		06/28/2019.	
045327 10 3	ASPEN TECHNOLOGY ORD			13.000	1,572	120.930	1,572	1,430				142		142		04/22/2019.	
049560 10 5	ATMOS ENERGY ORD			21.000	2,349	111.860	2,349	2,034		45		402		402		10/09/2018.	
052769 10 6	AUTODESK ORD			42.000	7,705	183.460	7,705	6,001				2,304		2,304		10/09/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			71.000	12,106	170.500	12,106	10,661	65	224		2,796		2,796		10/09/2018.	
053332 10 2	AUTOZONE ORD			5.000	5,957	1,191.310	5,957	3,913				1,765		1,765		10/09/2018.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			26.000	5,452	209.700	5,452	4,710	40	157		927		927		10/09/2018.	
053611 10 9	AVERY DENNISON ORD			17.000	2,224	130.820	2,224	1,967		20		257		257		06/28/2019.	
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.	
05722G 10 0	BAKER HUGHES CL A ORD			80.000	2,050	25.630	2,050	2,611		58		330		330		10/09/2018.	
058498 10 6	BALL ORD			66.000	4,268	64.670	4,268	3,018		36		1,234		1,234		10/09/2018.	
060505 10 4	BANK OF AMERICA ORD			1,216.000	42,828	35.220	42,828	36,059		600		10,578		10,578		10/15/2019.	
064058 10 0	BANK OF NEW YORK MELLON ORD			174.000	8,757	50.330	8,757	9,090		205		567		567		10/09/2018.	
06417N 10 3	BANK OZK ORD			24.000	732	30.505	732	747		17		(15)		(15)		03/19/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			81.000	6,773	83.620	6,773	209	18	66		1,442		1,442		10/01/1990.	
075887 10 9	BECTON DICKINSON ORD			44.000	11,967	271.970	11,967	11,022		136		2,053		2,053		10/09/2018.	
084423 10 2	WR BERKLEY ORD			29.000	2,004	69.100	2,004	2,040		28		(36)		(36)		08/14/2019.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			315.000	71,348	226.500	71,348	62,802				5,693		5,693		12/16/2019.	
086516 10 1	BEST BUY ORD			46.000	4,039	87.800	4,039	3,282	23	69		1,603		1,603		10/09/2018.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			34.000	2,875	84.550	2,875	3,546				(20)		(20)		10/09/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
09062X 10 3	BIOGEN ORD			33.000	9,792	296.730	9,792	7,477				2,315		2,315		08/14/2019.	
09247X 10 1	BLACKROCK ORD			24.000	12,065	502.700	12,065	9,478		317		2,637		2,637		12/18/2018.	
09609G 10 0	BLUEBIRD BIO ORD			11.000	965	87.750	965	1,723				(757)		(757)		03/19/2019.	
097023 10 5	BOEING ORD			84.000	27,364	325.760	27,364	32,378		690		274		274		10/09/2018.	
09857L 10 8	BOOKING HOLDINGS ORD			8.000	16,430	2,053.730	16,430	14,760				2,650		2,650		12/18/2018.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			27.000	1,921	71.130	1,921	1,552		20		368		368		04/22/2019.	
099724 10 6	BORGWARNER ORD			62.000	2,690	43.380	2,690	1,884		42		536		536		02/10/2016.	
101121 10 1	BOSTON PROPERTIES REIT ORD			29.000	3,998	137.860	3,998	3,489	28	110		734		734		10/09/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			267.000	12,074	45.220	12,074	9,991				2,638		2,638		10/09/2018.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			33.998	1,334	39.230	1,334	1,513				297		297		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			401.000	25,740	64.190	25,740	8,187		165		4,298		4,298		11/20/2019.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			59.000	1,275	21.610	1,275	1,055		33		220		220		06/28/2019.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			22.000	2,718	123.540	2,718	2,763	12	44		600		600		10/09/2018.	
11135F 10 1	BROADCOM ORD			71.000	22,437	316.020	22,437	13,607		795		4,384		4,384		10/09/2018.	
115236 10 1	BROWN & BROWN ORD			47.000	1,856	39.480	1,856	1,670		4		185		185		08/14/2019.	
115637 20 9	BROWN FORMAN CL B ORD			51.000	3,448	67.600	3,448	2,559	9	34		1,021		1,021		10/09/2018.	
122017 10 6	BURLINGTON STORES ORD			13.000	2,964	228.030	2,964	2,096				850		850		12/18/2018.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			21.000	2,518	119.900	2,518	2,130		28		463		463		10/09/2018.	
12504L 10 9	CBRE GROUP CL A ORD			62.000	3,800	61.290	3,800	2,555				1,318		1,318		10/09/2018.	
12508E 10 1	CDK GLOBAL ORD			25.000	1,367	54.680	1,367	1,381				(14)		(14)		12/16/2019.	
12514G 10 8	CDW ORD			29.000	4,142	142.840	4,142	2,450		37		1,792		1,792		10/09/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			45.000	2,148	47.740	2,148	2,467		54		190		190		10/09/2018.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			26.000	2,033	78.200	2,033	2,503		52		(153)		(153)		10/09/2018.	
125523 10 0	CIGNA ORD			50.000	10,225	204.490	10,225	7,456		0		2,759		2,759		04/22/2019.	
12572Q 10 5	CME GROUP CL A ORD			55.000	11,040	200.720	11,040	9,964	138	261		693		693		10/09/2018.	
125896 10 0	CMS ENERGY ORD			54.000	3,393	62.840	3,393	2,736		83		712		712		10/09/2018.	
126408 10 3	CSX ORD			107.000	7,743	72.360	7,743	7,984		103		1,095		1,095		10/09/2018.	
126650 10 0	CVS HEALTH ORD			219.000	16,270	74.290	16,270	14,112		216		2,957		2,957		08/14/2019.	
127097 10 3	CABOT OIL & GAS ORD			84.000	1,462	17.410	1,462	2,051		29		(415)		(415)		10/09/2018.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			54.000	3,745	69.360	3,745	2,231				1,398		1,398		10/09/2018.	
127686 10 3	CAESARS ENTERTAINMENT ORD			113.000	1,537	13.600	1,537	1,336				201		201		06/28/2019.	
133131 10 2	CAMDEN PROPERTY REIT ORD			19.000	2,016	106.100	2,016	1,983	15	15		33		33		06/28/2019.	
134429 10 9	CAMPBELL SOUP ORD			34.000	1,680	49.420	1,680	1,337		24		343		343		04/22/2019.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			92.000	9,468	102.910	9,468	8,833		147		2,513		2,513		10/09/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			60.000	3,035	50.580	3,035	3,263	29	115		359		359		10/09/2018.	
142339 10 0	CARLISLE COMPANIES ORD			12.000	1,942	161.840	1,942	1,674		12		268		268		08/14/2019.	
143130 10 2	CARMAX ORD			35.000	3,068	87.670	3,068	2,478				873		873		10/09/2018.	
143658 30 0	CARNIVAL ORD			79.000	4,016	50.830	4,016	4,782		158		121		121		10/09/2018.	
146869 10 2	CARVANA CL A ORD			8.000	736	92.050	736	634				103		103		08/14/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			8.000	1,272	158.990	1,272	1,313		3		(41)		(41)		08/14/2019.	
148806 10 2	CATALENT ORD			28.000	1,576	56.300	1,576	1,518				59		59		06/28/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
149123 10 1	CATERPILLAR ORD			94.000	13,882	147.680	13,882	14,050		355		1,937		1,937		10/09/2018.	
150870 10 3	CELANESE ORD			26.000	3,201	123.120	3,201	2,652		62		862		862		10/09/2018.	
15135B 10 1	CENTENE ORD			80.000	5,030	62.870	5,030	5,720				1,526		1,526		10/09/2018.	
15189T 10 7	CENTERPOINT ENERGY ORD			96.000	2,618	27.270	2,618	2,701		110		(92)		(92)		10/09/2018.	
156700 10 6	CENTURYLINK ORD			185.000	2,444	13.210	2,444	3,892		185		(359)		(359)		10/09/2018.	
156782 10 4	CERNER ORD			61.000	4,477	73.390	4,477	3,878	11	22		1,278		1,278		10/09/2018.	
159864 10 7	CHRLS RIVER LABS ORD			10.000	1,528	152.760	1,528	1,487				40		40		12/16/2019.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			32.000	15,523	485.080	15,523	5,849				6,404		6,404		02/10/2016.	
16411R 20 8	CHENIERE ENERGY ORD			119.000	7,267	61.070	7,267	7,534				32		32		11/12/2019.	
166764 10 0	CHEVRON ORD			298.000	35,912	120.510	35,912	36,945		1,418		3,493		3,493		12/18/2018.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			4.000	3,348	837.110	3,348	1,788				1,621		1,621		10/09/2018.	
171340 10 2	CHURCH AND DWIGHT ORD			47.000	3,306	70.340	3,306	2,793		43		215		215		10/09/2018.	
171798 10 1	CIMAREX ENERGY ORD			20.000	1,050	52.490	1,050	1,073		2		37		37		12/16/2019.	
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	3,155	105.150	3,155	2,341	17	66		832		832		10/09/2018.	
17243V 10 2	CINEMARK HOLDINGS ORD			22.000	745	33.850	745	778		7		(33)		(33)		10/15/2019.	
17275R 10 2	CISCO SYSTEMS ORD			692.000	33,188	47.960	33,188	32,749		846		2,995		2,995		12/16/2019.	
172908 10 5	CINTAS ORD			16.000	4,305	269.080	4,305	3,125		41		1,617		1,617		10/09/2018.	
172967 42 4	CITIGROUP ORD			409.000	32,675	79.890	32,675	15,218		785		11,382		11,382		02/25/2016.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			137.000	5,564	40.610	5,564	5,620		186		1,491		1,491		08/08/2018.	
177376 10 0	CITRIX SYSTEMS ORD			26.000	2,883	110.900	2,883	2,768		36		219		219		10/09/2018.	
189054 10 9	CLOROX ORD			24.000	3,685	153.540	3,685	3,607		97		(14)		(14)		10/09/2018.	
191216 10 0	COCA-COLA ORD			620.000	34,317	55.350	34,317	29,250		899		4,548		4,548		12/16/2019.	
192422 10 3	COGNEX ORD			33.000	1,849	56.040	1,849	1,770		5		80		80		03/19/2019.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			113.000	7,008	62.020	7,008	8,360		90		(165)		(165)		10/09/2018.	
194162 10 3	COLGATE PALMOLIVE ORD			138.000	9,500	68.840	9,500	8,981		236		1,286		1,286		10/09/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD			95.000	451	4.750	451	502	10	31		(50)		(50)		03/19/2019.	
20030N 10 1	COMCAST CL A ORD			744.000	33,458	44.970	33,458	18,794		610		8,124		8,124		10/09/2018.	
200340 10 7	COMERICA ORD			33.000	2,368	71.750	2,368	3,034	22	86		101		101		10/09/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			21.000	1,427	67.940	1,427	1,120		10		306		306		08/14/2019.	
205887 10 2	CONAGRA BRANDS ORD			76.000	2,602	34.240	2,602	2,704		65		979		979		10/09/2018.	
20605P 10 1	CONCHO RESOURCES ORD			40.000	3,503	87.570	3,503	2,749		5		754		754		08/14/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			213.000	13,851	65.030	13,851	14,849		209		947		947		10/15/2019.	
209115 10 4	CONSOLIDATED EDISON ORD			58.000	5,247	90.470	5,247	4,335		172		813		813		10/09/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			26.000	4,934	189.750	4,934	4,597		78		752		752		12/18/2018.	
216648 40 2	COOPER ORD			10.000	3,213	321.290	3,213	2,597		1		668		668		10/09/2018.	
217204 10 6	COPART ORD			39.000	3,547	90.940	3,547	2,007				1,683		1,683		10/09/2018.	
219350 10 5	CORNING ORD			155.000	4,512	29.110	4,512	5,310		124		(171)		(171)		10/09/2018.	
22052L 10 4	CORTEVA ORD			126.000	3,725	29.560	3,725	4,553		33		(828)		(828)		10/09/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			79.000	23,220	293.920	23,220	16,806		199		7,127		7,127		10/09/2018.	
22160N 10 9	COSTAR GROUP ORD			7.000	4,188	598.300	4,188	2,686				1,827		1,827		10/09/2018.	
222070 20 3	COTY CL A ORD			72.000	810	11.250	810	825		27		(15)		(15)		03/19/2019.	
22266L 10 6	COUPA SOFTWARE ORD			12.000	1,755	146.250	1,755	1,519				236		236		06/28/2019.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
22304C 10 0	COVETRUS ORD			12.000	158	13.200	158	569				(411)		(411)		10/09/2018.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			80.000	11,372	142.150	11,372	8,886		366		2,682		2,682		10/09/2018.	
229663 10 9	CUBESMART REIT ORD			38.000	1,196	31.480	1,196	1,155	13			41		41		12/16/2019.	
231021 10 6	CUMMINS ORD			29.000	5,190	178.960	5,190	4,374		142		1,314		1,314		10/09/2018.	
231561 10 1	CURTISS WRIGHT ORD			9.000	1,268	140.890	1,268	1,139		2		129		129		10/15/2019.	
232806 10 9	CYPRESS SEMICONDUCTOR ORD			72.000	1,680	23.330	1,680	1,601	8	8		79		79		06/28/2019.	
23283R 10 0	CYRUSONE REIT ORD			21.000	1,374	65.430	1,374	1,173	11	20		201		201		04/22/2019.	
23331A 10 9	D R HORTON ORD			67.000	3,534	52.750	3,534	2,640		42		1,212		1,212		10/09/2018.	
233331 10 7	DTE ENERGY ORD			36.000	4,675	129.870	4,675	4,091	36	136		705		705		10/09/2018.	
23355L 10 6	DXC TECHNOLOGY ORD			52.000	1,955	37.590	1,955	2,314	4	4		(359)		(359)		12/16/2019.	
235851 10 2	DANAHER ORD			103.000	15,808	153.480	15,808	10,994	18	69		5,187		5,187		10/09/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			23.000	2,507	109.010	2,507	2,499		75		210		210		10/09/2018.	
23918K 10 8	DAVITA ORD			26.000	1,951	75.030	1,951	1,463				488		488		06/28/2019.	
244199 10 5	DEERE ORD			62.000	10,742	173.260	10,742	9,329	47	188		1,494		1,494		10/09/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			24.000	1,233	51.390	1,233	1,257				201		201		10/09/2018.	
247361 70 2	Delta Air Lines, Inc.			106.000	6,199	58.480	6,199	5,392		160		909		909		10/09/2018.	
24906P 10 9	DENTSPLY SIRONA ORD			43.000	2,433	56.590	2,433	2,129	4	12		305		305		03/19/2019.	
25179M 10 3	DEVON ENERGY ORD			102.000	2,649	25.970	2,649	3,550		36		350		350		04/20/2018.	
252131 10 7	DEXCOM ORD			16.000	3,500	218.740	3,500	1,960				1,583		1,583		10/09/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			32.000	2,972	92.860	2,972	4,010		18		(190)		(190)		06/28/2019.	
253868 10 3	DIGITAL REALTY REIT ORD			39.000	4,670	119.740	4,670	4,357	42	166		514		514		10/09/2018.	
254687 10 6	WALT DISNEY ORD			278.000	40,207	144.630	40,207	25,997	245	481		9,695		9,695		03/19/2019.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			97.000	8,228	84.820	8,228	5,820		163		2,506		2,506		09/20/2017.	
25470F 10 4	DISCOVERY SRS A ORD			47.000	1,539	32.740	1,539	1,170				376		376		01/30/2018.	
25470F 30 2	DISCOVERY SRS C ORD			67.000	2,043	30.490	2,043	1,996				496		496		10/09/2018.	
25470M 10 9	DISH NETWORK CL A ORD			46.000	1,632	35.470	1,632	1,481				151		151		12/03/2019.	
256163 10 6	DOCUSIGN ORD			31.000	2,297	74.110	2,297	1,541				756		756		06/28/2019.	
256677 10 5	DOLLAR GENERAL ORD			52.000	8,111	155.980	8,111	5,466		65		2,491		2,491		10/09/2018.	
256746 10 8	DOLLAR TREE ORD			46.000	4,326	94.050	4,326	3,812				172		172		10/09/2018.	
25746U 10 9	DOMINION ENERGY ORD			126.000	10,435	82.820	10,435	9,245		462		1,431		1,431		10/09/2018.	
25754A 20 1	DOMINOS PIZZA ORD			8.000	2,350	293.780	2,350	2,274		21		366		366		10/09/2018.	
260003 10 8	DOVER ORD			28.000	3,227	115.260	3,227	2,399		54		1,241		1,241		10/09/2018.	
260557 10 3	DOW ORD			126.000	6,896	54.730	6,896	7,533		265		(637)		(637)		10/09/2018.	
26210C 10 4	DROPBOX CL A ORD			43.000	770	17.910	770	839				(69)		(69)		10/15/2019.	
264411 50 5	DUKE REALTY REIT ORD			71.000	2,462	34.670	2,462	2,134		47		328		328		03/19/2019.	
26441C 20 4	DUKE ENERGY ORD			117.000	10,672	91.210	10,672	9,624		438		574		574		10/09/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			109.000	6,998	64.200	6,998	9,180		65		(2,182)		(2,182)		06/28/2019.	
26875P 10 1	EOG RESOURCES ORD			68.000	5,696	83.760	5,696	7,612		53		161		161		10/15/2019.	
26884L 10 9	EQT ORD			52.000	567	10.900	567	1,313		6		(415)		(415)		10/09/2018.	
269246 40 1	E TRADE FINANCIAL ORD			50.000	2,269	45.370	2,269	2,659		28		75		75		10/09/2018.	
27579R 10 4	EAST WEST BANCORP ORD			29.000	1,412	48.700	1,412	1,454		24		(41)		(41)		04/22/2019.	

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
277432 10 0	EASTMAN CHEMICAL ORD			41.000	3,250	79.260	3,250	2,412	27	116		252		252		02/10/2016.	
278642 10 3	EBAY ORD			182.000	6,572	36.110	6,572	6,059		102		1,463		1,463		10/09/2018.	
278768 10 6	ECHOSTAR CL A ORD			9.000	390	43.310	390	396				(6)		(6)		12/16/2019.	
278865 10 0	ECOLAB ORD			41.000	7,913	192.990	7,913	6,354	19	75		1,871		1,871		10/09/2018.	
281020 10 7	EDISON INTERNATIONAL ORD			61.000	4,600	75.410	4,600	4,298	39	149		1,137		1,137		10/09/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			40.000	9,332	233.290	9,332	5,918				3,205		3,205		10/09/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			72.000	2,120	29.450	2,120	2,212				(91)		(91)		06/28/2019.	
285512 10 9	ELECTRONIC ARTS ORD			58.000	6,236	107.510	6,236	6,351				1,659		1,659		10/09/2018.	
291011 10 4	EMERSON ELECTRIC ORD			184.000	14,032	76.260	14,032	997		362		3,038		3,038		09/10/1987.	
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			19.000	1,316	69.270	1,316	1,130	5	10		186		186		04/22/2019.	
29273V 10 0	ENERGY TRANSFER UNT			9,353.000	119,999	12.830	119,999	152,661		11,411		(3,554)		(3,554)		04/11/2018.	
29336T 10 0	ENLINK MIDSTREAM COM UNT			8,499.250	52,100	6.130	52,100	110,629		6,994		(27,334)		(27,334)		12/18/2019.	
29364G 10 3	ENTERGY ORD			57.000	6,829	119.800	6,829	4,692		209		1,923		1,923		08/08/2018.	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			4,225.000	118,976	28.160	118,976	115,263		6,234		10,964		10,964		09/20/2019.	
29414B 10 4	EPAM SYSTEMS ORD			10.000	2,122	212.160	2,122	1,728				394		394		04/22/2019.	
294429 10 5	EQUIFAX ORD			23.000	3,223	140.120	3,223	2,928		36		1,081		1,081		10/09/2018.	
29444U 70 0	EQUINIX REIT ORD			15.000	8,756	583.700	8,756	6,249		148		3,467		3,467		10/09/2018.	
294600 10 1	EQUITRANS MIDSTREAM ORD			541.000	7,228	13.360	7,228	11,989		952		(3,603)		(3,603)		12/12/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			69.000	5,583	80.920	5,583	4,524	39	155		1,029		1,029		10/09/2018.	
29530P 10 2	ERIE INDEMNITY CL A ORD			5.000	830	166.000	830	1,075		5		(245)		(245)		08/14/2019.	
297178 10 5	ESSEX PROPERTY REIT ORD			19.000	5,716	300.860	5,716	4,541	37	146		1,057		1,057		06/12/2018.	
29786A 10 6	ETSY ORD			24.000	1,063	44.300	1,063	1,273				(210)		(210)		08/14/2019.	
298736 10 9	EURONET WORLDWIDE ORD			9.000	1,418	157.560	1,418	1,327				91		91		04/22/2019.	
30034W 10 6	EVERGY ORD			52.000	3,385	65.090	3,385	2,932		100		433		433		10/09/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			61.000	5,189	85.070	5,189	3,866		131		1,222		1,222		10/09/2018.	
30063P 10 5	EXACT SCIENCES ORD			24.000	2,220	92.480	2,220	2,201				18		18		03/19/2019.	
30161N 10 1	EXELON ORD			187.000	8,522	45.570	8,522	7,847		271		88		88		10/09/2018.	
30161Q 10 4	EXELIXIS ORD			58.000	1,022	17.620	1,022	1,422				(400)		(400)		03/19/2019.	
30212P 30 3	EXPEDIA GROUP ORD			23.000	2,487	108.140	2,487	2,792		30		(104)		(104)		10/09/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			33.000	2,575	78.020	2,575	2,350		33		328		328		10/09/2018.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			23.000	2,429	105.620	2,429	2,004		82		348		348		10/09/2018.	
30231G 10 2	EXXON MOBIL ORD			689.000	48,078	69.780	48,078	1,881		2,363		1,096		1,096		12/17/1999.	
302445 10 1	FLIR SYSTEMS ORD			27.000	1,406	52.070	1,406	1,343		14		63		63		04/22/2019.	
302491 30 3	FMC ORD			25.000	2,496	99.820	2,496	1,885	11	30		611		611		10/09/2018.	
302520 10 1	FNB ORD			66.000	838	12.700	838	785		8		53		53		10/15/2019.	
30303M 10 2	FACEBOOK CL A ORD			400.000	82,100	205.250	82,100	50,784				27,064		27,064		06/28/2019.	
303250 10 4	FAIR ISAAC ORD			6.000	2,248	374.680	2,248	1,957				291		291		08/14/2019.	
311900 10 4	FASTENAL ORD			110.000	4,065	36.950	4,065	3,061		96		1,373		1,373		10/09/2018.	
313747 20 6	FEDERAL REIT ORD			15.000	1,931	128.730	1,931	1,935	16	31		(4)		(4)		04/22/2019.	
31428X 10 6	FEDEX ORD			35.000	5,292	151.210	5,292	5,425	23	23		(133)		(133)		08/14/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
315616 10 2	F5 NETWORKS ORD			11.000	1,536	139.650	1,536	1,945				(246)		(246)		10/09/2018.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			112.999	15,717	139.090	15,717	5,862		98		9,996		9,996		10/09/2018.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			51.000	2,313	45.350	2,313	1,976		48		337		337		04/22/2019.	
316773 10 0	FIFTH THIRD BANCORP ORD			130.000	3,996	30.740	3,996	3,701	31	120		937		937		10/09/2018.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			22.000	1,283	58.320	1,283	1,236		18		47		47		08/14/2019.	
320517 10 5	FIRST HORIZON NATIONAL ORD			62.000	1,027	16.560	1,027	955	9	9		71		71		08/14/2019.	
32051X 10 8	FIRST HAWAIIAN ORD			27.000	779	28.850	779	673		14		106		106		08/14/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			50.000	5,873	117.450	5,873	4,406		38		1,528		1,528		01/16/2018.	
337738 10 8	FISERV ORD			110.000	12,719	115.630	12,719	8,814				4,474		4,474		10/09/2018.	
337932 10 7	FIRSTENERGY ORD			94.000	4,568	48.600	4,568	3,606		143		1,039		1,039		10/09/2018.	
33829M 10 1	FIVE BELOW ORD			12.000	1,534	127.860	1,534	1,449				85		85		12/16/2019.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			17.000	4,891	287.720	4,891	3,658				1,734		1,734		10/09/2018.	
343412 10 2	FLUOR ORD			27.000	510	18.880	510	910	3	6		(400)		(400)		06/28/2019.	
343498 10 1	FLOWERS FOODS ORD			40.000	870	21.740	870	878		8		(9)		(9)		10/15/2019.	
344849 10 4	FOOT LOCKER ORD			22.000	858	38.990	858	922		17		(64)		(64)		06/28/2019.	
345370 86 0	FORD MOTOR ORD			755.000	7,022	9.300	7,022	6,765		453		1,246		1,246		10/09/2018.	
34959E 10 9	FORTINET ORD			27.000	2,883	106.760	2,883	2,229				981		981		10/09/2018.	
34959J 10 8	FORTIVE ORD			57.000	4,354	76.390	4,354	4,686		16		498		498		10/09/2018.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			28.000	1,830	65.340	1,830	1,600		12		230		230		06/28/2019.	
35137L 10 5	FOX CL A ORD			67.000	2,484	37.070	2,484	2,703		31		(219)		(219)		03/19/2019.	
35137L 20 4	FOX CORPORATION ORD			31.000	1,128	36.400	1,128	1,226		14		(98)		(98)		03/19/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			60.000	1,559	25.980	1,559	2,023	16	47		(464)		(464)		03/19/2019.	
35671D 85 7	FREEPORT MCMORAN ORD			280.000	3,674	13.120	3,674	3,693		56		787		787		10/09/2018.	
36164V 30 5	GCI LIBERTY CL A ORD			20.000	1,417	70.850	1,417	1,163				254		254		04/22/2019.	
363576 10 9	ARTHUR J GALLAGHER ORD			34.000	3,238	95.230	3,238	2,564		58		732		732		10/09/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			40.000	1,722	43.050	1,722	1,478		82		244		244		03/19/2019.	
366651 10 7	GARTNER ORD			17.000	2,620	154.100	2,620	2,593				446		446		10/09/2018.	
369550 10 8	GENERAL DYNAMICS ORD			50.000	8,818	176.350	8,818	10,209		200		957		957		10/09/2018.	
369604 10 3	GENERAL ELECTRIC ORD			1,790.000	19,976	11.160	19,976	1,607	18	54		18,369		18,369		05/22/1987.	
370334 10 4	GENERAL MILLS ORD			115.000	6,159	53.560	6,159	4,980		225		1,681		1,681		10/09/2018.	
37045V 10 0	GENERAL MOTORS ORD			254.000	9,296	36.600	9,296	8,296		386		800		800		10/09/2018.	
371901 10 9	GENTEX ORD			51.000	1,478	28.980	1,478	1,348		6		130		130		08/14/2019.	
371927 10 4	GENESIS ENERGY UNT			3,000.000	61,440	20.480	61,440	88,249		6,600		6,030		6,030		01/12/2018.	
372460 10 5	GENUINE PARTS ORD			27.000	2,868	106.230	2,868	2,648	21	81		276		276		10/09/2018.	
375558 10 3	GILEAD SCIENCES ORD			209.000	13,581	64.980	13,581	15,713		527		508		508		10/09/2018.	
37940X 10 2	GLOBAL PAYMENTS ORD			58.000	10,588	182.560	10,588	6,824		12		4,200		4,200		10/09/2018.	
37959E 10 2	GLOBE LIFE ORD			22.000	2,316	105.250	2,316	1,878		4		438		438		08/14/2019.	
380237 10 7	GODADDY CL A ORD			30.000	2,038	67.920	2,038	2,271				69		69		10/09/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			69.000	15,865	229.930	15,865	7,327		286		4,339		4,339		12/18/2018.	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			70.000	1,089	15.555	1,089	1,377		45		(340)		(340)		10/15/2014.	
384109 10 4	GRACO ORD			32.000	1,664	52.000	1,664	1,691		10		(27)		(27)		04/22/2019.	
384802 10 4	WW GRAINGER ORD			8.000	2,708	338.520	2,708	2,683		45		449		449		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
38526M 10 6	GRAND CANYON EDUCATION ORD			10.000	958	95.790	958	1,248				(290)		(290)		08/14/2019.	
400110 10 2	GRUBHUB ORD			17.000	827	48.640	827	2,184				(479)		(479)		10/09/2018.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			16.000	1,756	109.770	1,756	1,526				230		230		03/19/2019.	
40412C 10 1	HCA HEALTHCARE ORD			37.000	5,469	147.810	5,469	5,242		30		515		515		12/16/2019.	
40416M 10 5	HD SUPPLY HOLDINGS ORD			34.000	1,367	40.220	1,367	1,264				103		103		08/14/2019.	
40434L 10 5	HP ORD			201.000	4,131	20.550	4,131	5,021	55	129		18		18		10/09/2018.	
406216 10 1	HALLIBURTON ORD			172.000	4,209	24.470	4,209	4,686		76		144		144		06/28/2019.	
410345 10 2	HANESBRANDS ORD			87.000	1,292	14.850	1,292	1,677		52		202		202		08/22/2018.	
412822 10 8	HARLEY DAVIDSON ORD			31.000	1,153	37.190	1,153	1,234		35		(81)		(81)		04/22/2019.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			108.000	6,563	60.770	6,563	4,638	32	146		1,763		1,763		10/26/2016.	
418056 10 7	HASBRO ORD			22.000	2,323	105.610	2,323	2,216		59		536		536		10/09/2018.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			41.000	1,241	30.280	1,241	1,125	13	26		117		117		06/28/2019.	
42250P 10 3	HCP REIT ORD			92.000	3,171	34.470	3,171	2,385		136		602		602		10/09/2018.	
422806 20 8	HEICO CL A ORD			16.000	1,432	89.530	1,432	1,711				(279)		(279)		08/14/2019.	
423452 10 1	HELMERICH AND PAYNE ORD			21.000	954	45.430	954	1,166		45		(212)		(212)		03/19/2019.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			14.000	2,039	145.670	2,039	2,192		22		268		268		10/09/2018.	
427866 10 8	HERSHEY FOODS ORD			27.000	3,968	146.980	3,968	2,833		81		1,075		1,075		10/09/2018.	
42809H 10 7	HESS ORD			51.000	3,407	66.810	3,407	3,702		51		1,342		1,342		10/09/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			294.000	4,663	15.860	4,663	4,616	35	132		779		779		10/09/2018.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			21.000	1,027	48.910	1,027	909		10		118		118		10/15/2019.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			54.000	5,989	110.910	5,989	4,063		32		2,112		2,112		10/09/2018.	
436106 10 8	HOLLYFRONTIER ORD			31.000	1,572	50.710	1,572	2,128		42		(13)		(13)		10/09/2018.	
436440 10 1	HOLOGIC ORD			53.000	2,767	52.210	2,767	2,192				589		589		10/09/2018.	
437076 10 2	HOME DEPOT ORD			177.000	38,653	218.380	38,653	35,162		849		6,723		6,723		06/28/2019.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			88.000	15,576	177.000	15,576	9,842		296		3,949		3,949		01/23/2017.	
440452 10 0	HORMEL FOODS ORD			53.000	2,391	45.110	2,391	2,159		45		129		129		10/09/2018.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			142.000	2,634	18.550	2,634	2,863	36	121		267		267		10/09/2018.	
44267D 10 7	HOWARD HUGHES ORD			9.000	1,141	126.800	1,141	1,123				18		18		10/15/2019.	
443510 60 7	HUBBELL ORD			11.000	1,626	147.820	1,626	1,478		10		148		148		10/15/2019.	
443573 10 0	HUBSPOT ORD			9.000	1,427	158.500	1,427	1,503				(77)		(77)		10/15/2019.	
444859 10 2	HUMANA ORD			27.000	9,896	366.520	9,896	7,512	15	23		2,627		2,627		06/28/2019.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			16.000	1,868	116.780	1,868	1,891		17		380		380		10/09/2018.	
446150 10 4	HUNTINGTON BANCSHARES ORD			211.000	3,182	15.080	3,182	3,260	32	120		667		667		10/09/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			9.000	2,258	250.880	2,258	2,329		32		545		545		10/09/2018.	
447011 10 7	HUNTSMAN ORD			45.000	1,087	24.160	1,087	1,037		7		50		50		10/15/2019.	
44919P 50 8	IAC INTERACTIVE ORD			14.000	3,488	249.110	3,488	2,824				925		925		10/09/2018.	
449253 10 3	IAA ORD			27.000	1,271	47.060	1,271	982				289		289		10/15/2019.	
45167R 10 4	IDEX ORD			14.000	2,408	172.000	2,408	2,008		27		640		640		10/09/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			17.000	4,439	261.130	4,439	3,806				1,277		1,277		10/09/2018.	
452308 10 9	ILLINOIS TOOL ORD			65.000	11,676	179.630	11,676	8,897	70	265		3,441		3,441		10/09/2018.	
452327 10 9	ILLUMINA ORD			28.000	9,289	331.740	9,289	9,065				891		891		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
45337C 10 2	INCYTE ORD			33.000	2,882	87.320	2,882	2,162				783		783		10/09/2018	
457187 10 2	INGREDION ORD			14.000	1,301	92.950	1,301	1,137	9			164		164		10/15/2019	
45784P 10 1	INSULET ORD			12.000	2,054	171.200	2,054	1,186				868		868		03/19/2019	
458140 10 0	INTEL ORD			751.000	44,947	59.850	44,947	484		946		9,703		9,703		06/06/1993	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			110.000	10,181	92.550	10,181	8,366		121		1,894		1,894		10/09/2018	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			149.000	19,972	134.040	19,972	21,940		958		3,035		3,035		10/09/2018	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			19.000	2,451	129.020	2,451	2,514	14	56		(100)		(100)		12/18/2018	
460146 10 3	INTERNATIONAL PAPER ORD			79.000	3,638	46.050	3,638	3,527		159		450		450		10/09/2018	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			77.000	1,779	23.100	1,779	1,589		18		189		189		10/15/2019	
461202 10 3	INTUIT ORD			48.000	12,573	261.930	12,573	10,592		93		3,124		3,124		10/09/2018	
46120E 60 2	INTUITIVE SURGICAL ORD			21.000	12,414	591.150	12,414	11,156				2,357		2,357		10/09/2018	
46187W 10 7	INVITATION HOMES ORD			75.000	2,248	29.970	2,248	2,005		20		243		243		06/28/2019	
462222 10 0	IONIS PHARMACEUTICALS ORD			25.000	1,510	60.410	1,510	1,994				(483)		(483)		03/19/2019	
46266C 10 5	IQVIA HOLDINGS ORD			31.000	4,790	154.510	4,790	3,949				1,189		1,189		10/09/2018	
46284V 10 1	IRON MOUNTAIN ORD			56.000	1,785	31.870	1,785	1,931	35	68		(146)		(146)		03/19/2019	
46625H 10 0	JPMORGAN CHASE ORD			509.000	70,955	139.400	70,955	20,333		1,564		19,859		19,859		12/16/2019	
469814 10 7	JACOBS ENGINEERING GROUP ORD			26.000	2,336	89.830	2,336	2,194		9		142		142		06/28/2019	
478160 10 4	JOHNSON & JOHNSON ORD			421.000	61,411	145.870	61,411	58,310		1,419		6,586		6,586		10/15/2019	
48020Q 10 7	JONES LANG LASALLE ORD			9.000	1,567	174.090	1,567	1,266		4		301		301		06/28/2019	
48203R 10 4	JUNIPER NETWORKS ORD			67.000	1,650	24.630	1,650	1,784		25		(134)		(134)		06/28/2019	
482480 10 0	KLA ORD			30.000	5,345	178.170	5,345	2,975		93		2,660		2,660		10/09/2018	
485170 30 2	KANSAS CITY SOUTHERN ORD			20.000	3,063	153.160	3,063	2,191	8	29		1,154		1,154		10/09/2018	
487836 10 8	KELLOGG ORD			48.000	3,320	69.160	3,320	3,312		108		583		583		10/09/2018	
488401 10 0	KEMPER ORD			12.000	930	77.500	930	900		3		30		30		10/15/2019	
493267 10 8	KEYCORP ORD			205.000	4,149	20.240	4,149	4,192		146		1,119		1,119		10/09/2018	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			36.000	3,695	102.630	3,695	2,321				1,460		1,460		10/09/2018	
49427F 10 8	KILROY REALTY REIT ORD			20.000	1,678	83.900	1,678	1,484	10	29		194		194		03/19/2019	
494368 10 3	KIMBERLY CLARK ORD			67.000	9,216	137.550	9,216	5,226	69	274		1,582		1,582		06/20/2012	
49446R 10 9	KIMCO REALTY REIT ORD			80.000	1,657	20.710	1,657	1,404	22	67		253		253		03/19/2019	
49456B 10 1	KINDER MORGAN CL P ORD			2,667.000	56,460	21.170	56,460	49,825		2,089		8,485		8,485		05/29/2019	
500255 10 4	KOHL'S ORD			32.000	1,630	50.950	1,630	2,270		86		(492)		(492)		10/09/2018	
500754 10 6	KRAFT HEINZ ORD			124.000	3,984	32.130	3,984	3,159		99		825		825		08/14/2019	
501044 10 1	KROGER ORD			153.000	4,435	28.990	4,435	4,273		92		228		228		10/09/2018	
501889 20 8	LKQ ORD			63.000	2,249	35.700	2,249	1,812				437		437		03/19/2019	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			43.000	8,508	197.870	8,508	7,043		96		2,193		2,193		10/09/2018	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			20.000	3,383	169.170	3,383	3,446				856		856		10/09/2018	
512807 10 8	LAM RESEARCH ORD			30.000	8,772	292.400	8,772	4,334	35	101		4,687		4,687		10/09/2018	
512816 10 9	LAMAR ADVERTISING CL A REIT			17.000	1,517	89.260	1,517	1,325		49		192		192		03/19/2019	
513272 10 4	LAMB WESTON HOLDINGS ORD			28.000	2,409	86.030	2,409	2,090		22		349		349		10/09/2018	
515098 10 1	LANDSTAR SYSTEM ORD			7.000	797	113.870	797	780				18		18		12/16/2019	
517834 10 7	LAS VEGAS SANDS ORD			70.000	4,833	69.040	4,833	4,080		216		1,189		1,189		10/09/2018	
518439 10 4	ESTEE LAUDER CL A ORD			43.000	8,881	206.540	8,881	6,035		76		3,287		3,287		10/09/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
521865 20 4	LEAR ORD			13.000	1,784	137.200	1,784	1,811		20		(27)		(27)		06/28/2019	
524660 10 7	LEGGETT & PLATT ORD			26.000	1,322	50.830	1,322	1,092	10			229		229		10/15/2019	
525327 10 2	LEIDOS HOLDINGS ORD			27.000	2,643	97.890	2,643	2,156		18		487		487		06/28/2019	
526057 10 4	LENNAR CL A ORD			56.000	3,124	55.790	3,124	2,482		9		932		932		10/09/2018	
526107 10 7	LENNOX INTERNATIONAL ORD			8.000	1,952	243.970	1,952	1,993	6	6		(41)		(41)		08/14/2019	
530307 10 7	LIBERTY BROADBAND SRS A ORD			4.000	498	124.560	498	478				20		20		12/16/2019	
530307 30 5	LIBERTY BROADBAND SRS C ORD			21.000	2,641	125.750	2,641	1,971				670		670		03/19/2019	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			17.000	822	48.340	822	671				151		151		08/14/2019	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			31.000	1,492	48.140	1,492	1,177				315		315		06/28/2019	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			38.000	1,747	45.965	1,747	1,422				325		325		04/22/2019	
532457 10 8	ELI LILLY ORD			142.000	18,663	131.430	18,663	16,657		273		1,979		1,979		12/16/2019	
534187 10 9	LINCOLN NATIONAL ORD			42.000	2,478	59.010	2,478	2,945		62		323		323		10/09/2018	
539830 10 9	LOCKHEED MARTIN ORD			40.000	15,575	389.380	15,575	13,893		360		5,102		5,102		10/09/2018	
540424 10 8	LOEWS ORD			78.000	4,094	52.490	4,094	2,837		20		544		544		02/10/2016	
54142L 10 9	LOGMEIN ORD			10.000	857	85.740	857	813		10		45		45		03/19/2019	
548661 10 7	LOWE'S COMPANIES ORD			135.000	16,168	119.760	16,168	14,739		278		3,699		3,699		10/09/2018	
550021 10 9	LULULEMON ATHLETICA ORD		C	18.000	4,170	231.670	4,170	2,705				1,981		1,981		10/09/2018	
55261F 10 4	M&T BANK ORD			29.000	4,923	169.750	4,923	4,911		119		772		772		10/09/2018	
552690 10 9	MDU RESOURCES GROUP ORD			39.000	1,159	29.710	1,159	1,081	8			78		78		10/15/2019	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			98.000	3,260	33.270	3,260	2,680		51		883		883		10/09/2018	
55336V 10 0	MPLX COM UNT			2,650.000	67,469	25.460	67,469	88,006		5,050		(12,631)		(12,631)		09/20/2019	
55354G 10 0	MSCI ORD			17.000	4,389	258.180	4,389	2,838		43		1,883		1,883		10/09/2018	
554382 10 1	MACERICH REIT ORD			27.000	727	26.920	727	1,148		61		(421)		(421)		03/19/2019	
55616P 10 4	MACYS ORD			60.000	1,020	17.000	1,020	1,460	23	45		(440)		(440)		04/22/2019	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD			3.000	883	294.190	883	851				32		32		12/16/2019	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			1,025.000	64,442	62.870	64,442	71,257		3,156		2,607		2,607		09/20/2019	
562750 10 9	MANHATTAN ASSOCIATES ORD			12.000	957	79.750	957	979				(22)		(22)		08/14/2019	
56418H 10 0	MANPOWERGROUP ORD			11.000	1,068	97.100	1,068	934		12		134		134		10/15/2019	
565849 10 6	MARATHON OIL ORD			164.000	2,227	13.580	2,227	3,763		33		(125)		(125)		10/09/2018	
56585A 10 2	MARATHON PETROLEUM ORD			130.000	7,833	60.250	7,833	7,671		276		161		161		12/18/2018	
570535 10 4	MARKEL ORD			2.000	2,286	1,143.170	2,286	2,383				210		210		10/09/2018	
57060D 10 8	MARKETAXESS HOLDINGS ORD			7.000	2,654	379.110	2,654	1,835		11		819		819		04/22/2019	
571748 10 2	MARSH & MCLENNAN ORD			84.000	9,358	111.410	9,358	3,913		146		2,659		2,659		10/25/2013	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			55.000	8,329	151.430	8,329	6,588		102		2,358		2,358		10/09/2018	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			12.000	3,356	279.640	3,356	2,171		25		1,293		1,293		10/09/2018	
574599 10 6	MASCO ORD			60.000	2,879	47.990	2,879	2,035		30		1,125		1,125		10/09/2018	
57636Q 10 4	MASTERCARD CL A ORD			128.000	38,220	298.590	38,220	27,668		153		13,001		13,001		10/15/2019	
577081 10 2	MATTEL ORD			68.000	921	13.550	921	982				(61)		(61)		03/19/2019	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			53.000	3,260	61.510	3,260	2,802		100		565		565		10/09/2018	
579780 20 6	MCCORMICK ORD			24.000	4,074	169.730	4,074	3,260	15	55		732		732		10/09/2018	
580135 10 1	MCDONALD'S ORD			117.000	23,120	197.610	23,120	20,354		483		1,986		1,986		12/16/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
58155Q 10 3	MCKESSON ORD			39.000	5,394	138.320	5,394	5,337	16	62		1,086		1,086		10/09/2018	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			72.000	1,520	21.110	1,520	1,305	19	37		215		215		03/19/2019	
58933Y 10 5	MERCK & CO ORD			433.000	39,381	90.950	39,381	31,328	264	953		6,296		6,296		10/09/2018	
59156R 10 8	METLIFE ORD			242.000	12,335	50.970	12,335	8,050		421		2,398		2,398		02/10/2016	
592688 10 5	METTLER TOLEDO ORD			4.000	3,173	793.280	3,173	2,364				911		911		10/09/2018	
594918 10 4	MICROSOFT ORD			1,254.000	197,756	157.700	197,756	121,124		2,260		67,172		67,172		12/16/2019	
595017 10 4	MICROCHIP TECHNOLOGY ORD			44.000	4,608	104.720	4,608	2,965		64		1,443		1,443		10/09/2018	
595112 10 3	MICRON TECHNOLOGY ORD			159.000	8,551	53.780	8,551	2,692				3,506		3,506		10/28/2016	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			21.000	2,769	131.860	2,769	2,100		81		759		759		10/09/2018	
596278 10 1	MIDDLEBY ORD			10.000	1,095	109.520	1,095	1,103				(8)		(8)		08/14/2019	
608190 10 4	MOHAWK INDUSTRIES ORD			13.000	1,773	136.380	1,773	2,089				252		252		10/09/2018	
60855R 10 0	MOLINA HEALTHCARE ORD			13.000	1,764	135.690	1,764	1,861				(97)		(97)		06/28/2019	
60871R 20 9	MOLSON COORS BEVERAGE CL B ORD			33.000	1,779	53.900	1,779	2,037		65		(75)		(75)		10/09/2018	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			235.000	12,944	55.080	12,944	10,051	67	250		3,537		3,537		10/09/2018	
61174X 10 9	MONSTER BEVERAGE ORD			77.000	4,893	63.550	4,893	4,355				1,103		1,103		10/09/2018	
615369 10 5	MOODYS ORD			32.000	7,597	237.410	7,597	5,173		64		3,116		3,116		10/09/2018	
617446 44 8	MORGAN STANLEY ORD			293.000	14,978	51.120	14,978	6,804		381		3,361		3,361		02/25/2016	
61945C 10 3	MOSAIC ORD			67.000	1,450	21.640	1,450	2,218		12		(507)		(507)		10/09/2018	
620076 30 7	MOTOROLA SOLUTIONS ORD			31.000	4,995	161.140	4,995	3,858	20	71		1,429		1,429		10/09/2018	
626717 10 2	MURPHY OIL ORD			31.000	831	26.800	831	789				42		42		12/16/2019	
629377 50 8	NRG ENERGY ORD			59.000	2,345	39.750	2,345	2,208		7		9		9		10/09/2018	
631103 10 8	NASDAQ ORD			22.000	2,356	107.100	2,356	2,104		21		252		252		08/14/2019	
636518 10 2	NATIONAL INSTRUMENTS ORD			21.000	889	42.340	889	979		16		(89)		(89)		04/22/2019	
637071 10 1	NATIONAL OILWELL VARCO ORD			76.000	1,904	25.050	1,904	1,435		8		469		469		08/14/2019	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			32.000	1,716	53.620	1,716	1,741		16		(26)		(26)		08/14/2019	
640268 10 8	NEKTAR THERAPEUTICS ORD			30.000	648	21.585	648	1,033				(386)		(386)		03/19/2019	
64110D 10 4	NETAPP ORD			51.000	3,175	62.250	3,175	4,067		90		132		132		10/09/2018	
64110L 10 6	NETFLIX ORD			70.000	22,650	323.570	22,650	23,414				3,914		3,914		10/09/2018	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			17.000	1,827	107.490	1,827	1,477				350		350		03/19/2019	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			78.000	1,257	16.110	1,257	1,316	39	117		(59)		(59)		03/19/2019	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			91.000	1,094	12.020	1,094	1,183		15		(89)		(89)		10/15/2019	
651229 10 6	NEWELL BRANDS ORD			85.000	1,634	19.220	1,634	1,360		59		274		274		03/19/2019	
651639 10 6	NEWMONT GOLDCORP ORD			155.000	6,735	43.450	6,735	5,073		161		1,190		1,190		10/15/2019	
65249B 10 9	NEWS CL A ORD			74.000	1,046	14.140	1,046	932		7		114		114		03/19/2019	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			9.000	1,055	117.250	1,055	954				101		101		12/16/2019	
65339F 10 1	NEXTERA ENERGY ORD			74.000	17,920	242.160	17,920	11,580		370		5,057		5,057		06/12/2018	
654106 10 3	NIKE CL B ORD			213.000	21,579	101.310	21,579	17,132	52	187		5,787		5,787		10/09/2018	
65473P 10 5	NISOURCE ORD			72.000	2,004	27.840	2,004	1,967		43		38		38		04/22/2019	
655044 10 5	NOBLE ENERGY ORD			93.000	2,310	24.840	2,310	3,025		44		565		565		10/09/2018	
655663 10 2	NORDSON ORD			11.000	1,791	162.840	1,791	1,463	4	8		329		329		03/19/2019	
655844 10 8	NORFOLK SOUTHERN ORD			54.000	10,483	194.130	10,483	9,812		194		2,408		2,408		10/09/2018	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
665859	10	4	NORTHERN TRUST ORD.			38.000	4,037	106.240	4,037	2,951	27	93		861		861		10/09/2018.	
666807	10	2	NORTHROP GRUMMAN ORD.			27.000	9,287	343.970	9,287	8,484		139		2,675		2,675		10/09/2018.	
668771	10	8	NORTONLIFELOCK ORD.			120.000	3,062	25.520	3,062	2,390		42		795		795		10/09/2018.	
670346	10	5	NUCOR ORD.			61.000	3,433	56.280	3,433	3,886	25	98		273		273		10/09/2018.	
67059N	10	8	NUTANIX CL A ORD.			27.000	844	31.260	844	1,160				(316)		(316)		04/22/2019.	
67066G	10	4	NVIDIA ORD.			107.000	25,177	235.300	25,177	6,533		68		10,893		10,893		12/18/2018.	
67103H	10	7	O'REILLY AUTOMOTIVE ORD.			15.000	6,574	438.260	6,574	5,184				1,409		1,409		10/09/2018.	
674599	10	5	OCCIDENTAL PETROLEUM ORD.			182.000	7,500	41.210	7,500	8,278	92	92		(777)		(777)		12/16/2019.	
679295	10	5	OKTA CL A ORD.			17.000	1,961	115.370	1,961	1,621				340		340		04/22/2019.	
679580	10	0	OLD DOMINION FREIGHT LINE ORD.			12.000	2,277	189.780	2,277	1,736		6		541		541		03/19/2019.	
680223	10	4	OLD REPUBLIC INTERNATIONAL ORD.			55.000	1,230	22.370	1,230	1,198		77		32		32		08/14/2019.	
681919	10	6	OMNICOM GROUP ORD.			43.000	3,484	81.020	3,484	3,084	28	110		335		335		10/09/2018.	
681936	10	0	OMEGA HEALTHCARE REIT ORD.			38.000	1,609	42.350	1,609	1,357		76		252		252		03/19/2019.	
682189	10	5	ON SEMICONDUCTOR ORD.			80.000	1,950	24.380	1,950	1,617				334		334		06/28/2019.	
682680	10	3	ONEOK ORD.			479.000	36,246	75.670	36,246	30,758		1,518		8,819		8,819		07/01/2019.	
68389X	10	5	ORACLE ORD.			368.000	19,497	52.980	19,497	17,988		335		2,881		2,881		10/09/2018.	
69318G	10	6	PBF ENERGY CL A ORD.			23.000	722	31.370	722	656		7		65		65		10/15/2019.	
693475	10	5	PNC FINANCIAL SERVICES GROUP ORD.			93.000	14,846	159.630	14,846	9,355		391		3,973		3,973		04/18/2017.	
693506	10	7	PPG INDUSTRIES ORD.			46.000	6,141	133.490	6,141	4,534		91		1,438		1,438		10/09/2018.	
69351T	10	6	PPL ORD.			136.000	4,880	35.880	4,880	4,138	56	224		1,027		1,027		10/09/2018.	
693656	10	0	PVH ORD.			14.000	1,472	105.150	1,472	1,325		1		147		147		06/28/2019.	
69370C	10	0	PTC ORD.			22.000	1,648	74.890	1,648	2,184				(176)		(176)		10/09/2018.	
693718	10	8	PACCAR ORD.			66.000	5,221	79.100	5,221	4,380	152	216		1,449		1,449		10/09/2018.	
695156	10	9	PACKAGING CORP OF AMERICA ORD.			18.000	2,016	111.990	2,016	1,716	14	14		300		300		06/28/2019.	
695263	10	3	PACW PACWEST BANCORP ORD.			24.000	918	38.270	918	946		43		(28)		(28)		03/19/2019.	
697435	10	5	PALO ALTO NETWORKS ORD.			18.000	4,163	231.250	4,163	3,822				772		772		10/09/2018.	
700517	10	5	PARK HOTELS RESORTS ORD.			39.000	1,009	25.870	1,009	1,221	21	53		(213)		(213)		03/19/2019.	
701094	10	4	PARKER HANNIFIN ORD.			38.000	7,821	205.820	7,821	3,287		129		2,154		2,154		05/29/2012.	
701877	10	2	PARSLEY ENERGY CL A ORD.			53.000	1,002	18.910	1,002	1,007		3		(5)		(5)		06/28/2019.	
703481	10	1	PATTERSON UTI ENERGY ORD.			42.000	441	10.500	441	600		5		(159)		(159)		03/19/2019.	
704326	10	7	PAYCHEX ORD.			62.000	5,274	85.060	5,274	4,496		150		1,234		1,234		10/09/2018.	
70432V	10	2	PAYCOM SOFTWARE ORD.			9.000	2,383	264.760	2,383	1,715				668		668		04/22/2019.	
70450Y	10	3	PAYPAL HOLDINGS ORD.			227.000	24,555	108.170	24,555	18,339				5,466		5,466		12/18/2018.	
712704	10	5	PEOPLES UNITED FINANCIAL ORD.			75.000	1,268	16.900	1,268	1,249		40		19		19		04/22/2019.	
713448	10	8	PEPSICO ORD.			239.000	32,664	136.670	32,664	25,368	228	790		5,791		5,791		10/15/2019.	
714046	10	9	PERKINELMER ORD.			21.000	2,039	97.100	2,039	2,023		3		16		16		06/28/2019.	
717081	10	3	PFIZER ORD.			945.000	37,025	39.180	37,025	1,264		388		(4,224)		(4,224)		04/16/2003.	
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD.			266.000	22,634	85.090	22,634	14,039	311	418		4,715		4,715		10/15/2019.	
718546	10	4	PHILLIPS 66 ORD.			70.000	7,799	111.410	7,799	7,200		172		1,451		1,451		06/28/2019.	
718549	20	7	PHILLIPS 66 PARTNERS COM UNT.			675.000	41,607	61.640	41,607	32,896		2,295		13,183		13,183		06/27/2017.	
72346Q	10	4	PINNACLE FINANCIAL PARTNERS ORD.			14.000	896	64.000	896	755		2		141		141		08/14/2019.	
723484	10	1	PINNACLE WEST ORD.			22.000	1,978	89.930	1,978	2,070		33		(92)		(92)		06/28/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
723787 10 7	PIONEER NATURAL RESOURCE ORD			32.000	4,844	151.370	4,844	6,014	14	24		635		635		10/09/2018.	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			3,400.000	62,526	18.390	62,526	79,878		3,498		(9,271)		(9,271)		12/19/2019.	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			3,400.000	64,430	18.950	64,430	80,411		3,663		(5,630)		(5,630)		12/18/2019.	
72703H 10 1	PLANET FITNESS CL A ORD			17.000	1,270	74.680	1,270	1,247				22		22		12/16/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			11.000	1,119	101.700	1,119	1,004		13		115		115		06/28/2019.	
73278L 10 5	POOL ORD			7.000	1,487	212.380	1,487	1,362		4		125		125		08/14/2019.	
733174 70 0	POPULAR ORD			19.000	1,116	58.750	1,116	1,065	5	10		52		52		04/22/2019.	
737446 10 4	POST HOLDINGS ORD			12.000	1,309	109.100	1,309	1,248				62		62		06/28/2019.	
74144T 10 8	T ROWE PRICE GROUP ORD			46.000	5,605	121.840	5,605	4,968		140		1,358		1,358		10/09/2018.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			55.000	3,025	55.000	3,025	3,312		120		596		596		10/09/2018.	
742718 10 9	PROCTER & GAMBLE ORD			406.000	50,709	124.900	50,709	1,045		1,200		13,390		13,390		12/31/2005.	
743315 10 3	PROGRESSIVE ORD			113.000	8,180	72.390	8,180	8,118		318		1,363		1,363		10/09/2018.	
74340W 10 3	PROLOGIS REIT			122.000	10,875	89.140	10,875	8,183		259		3,711		3,711		10/09/2018.	
743424 10 3	PROOFPOINT ORD			9.000	1,033	114.780	1,033	1,114				(81)		(81)		04/22/2019.	
743606 10 5	PROSPERITY BANCSHARES ORD			14.000	1,006	71.890	1,006	896	6	6		110		110		08/14/2019.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			82.000	7,687	93.740	7,687	8,689		328		1,000		1,000		10/09/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			98.000	5,787	59.050	5,787	5,300		184		686		686		10/09/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			29.000	6,176	212.960	6,176	5,828		232		306		306		10/09/2018.	
74624M 10 2	PURE STORAGE CL A ORD			45.000	770	17.110	770	687				83		83		06/28/2019.	
74736K 10 1	QORVO ORD			23.000	2,673	116.230	2,673	1,970				1,277		1,277		08/08/2018.	
747525 10 3	QUALCOMM ORD			201.000	17,734	88.230	17,734	14,098		498		6,295		6,295		10/09/2018.	
74762E 10 2	QUANTA SERVICES ORD			28.000	1,140	40.710	1,140	1,098	1			42		42		10/15/2019.	
74834L 10 0	QUEST DIAGNOSTICS ORD			27.000	2,883	106.790	2,883	2,797		57		635		635		10/09/2018.	
74915M 10 0	QURATE RETAIL SRS A ORD			81.000	683	8.430	683	1,386				(703)		(703)		03/19/2019.	
749685 10 3	RPM ORD			25.000	1,919	76.760	1,919	1,528		18		391		391		06/28/2019.	
754730 10 9	RAYMOND JAMES ORD			26.000	2,326	89.460	2,326	2,466	10	35		391		391		10/09/2018.	
754907 10 3	RAYONIER REIT ORD			26.000	852	32.760	852	821				31		31		12/16/2019.	
755111 50 7	RAYTHEON ORD			47.000	10,328	219.740	10,328	9,616		174		3,120		3,120		10/09/2018.	
756109 10 4	REALTY INCOME REIT ORD			57.000	4,197	73.630	4,197	3,339	13	154		604		604		10/09/2018.	
758849 10 3	REGENCY CENTERS REIT ORD			29.000	1,829	63.080	1,829	1,862		51		(33)		(33)		03/19/2019.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			16.000	6,008	375.480	6,008	6,281				32		32		10/09/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			214.000	3,672	17.160	3,672	3,980	33	123		809		809		10/09/2018.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			12.000	1,957	163.060	1,957	1,736		8		221		221		08/14/2019.	
759509 10 2	RELIANCE STEEL ORD			12.000	1,437	119.760	1,437	1,155		13		282		282		08/14/2019.	
760759 10 0	REPUBLIC SERVICES ORD			43.000	3,854	89.630	3,854	3,133	17	66		754		754		10/09/2018.	
761152 10 7	RESMED ORD			28.000	4,339	154.970	4,339	2,977		43		1,151		1,151		10/09/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			13.997	167	11.930	167	308				(121)		(121)		01/23/2017.	
76680R 20 6	RINGCENTRAL CL A ORD			14.000	2,361	168.670	2,361	2,470				(108)		(108)		10/15/2019.	
770323 10 3	ROBERT HALF ORD			23.000	1,452	63.150	1,452	1,552		21		(99)		(99)		04/22/2019.	
773903 10 9	ROCKWELL AUTOMAT ORD			24.000	4,864	202.670	4,864	4,401		94		1,253		1,253		10/09/2018.	
77543R 10 2	ROKU CL A ORD			16.000	2,142	133.900	2,142	1,449				693		693		06/28/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
776696 10 6	ROPER TECHNOLOGIES ORD			20.000	7,085	354.230	7,085	5,786		37		1,754		1,754		10/09/2018.	
778296 10 3	ROSS STORES ORD			69.000	8,033	116.420	8,033	5,914		70		2,292		2,292		06/12/2018.	
780287 10 8	ROYAL GOLD ORD			12.000	1,467	122.250	1,467	1,045		6		422		422		04/22/2019.	
78409V 10 4	S&P GLOBAL ORD			49.000	13,379	273.050	13,379	9,204		112		5,052		5,052		10/09/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			33.000	7,953	240.990	7,953	5,204		24		2,610		2,610		08/08/2018.	
784117 10 3	SEI INVESTMENTS ORD			26.000	1,702	65.480	1,702	1,475	9	9		228		228		04/22/2019.	
78440X 10 1	SL GREEN RLTY REIT ORD			15.000	1,378	91.880	1,378	1,338	13	38		40		40		03/19/2019.	
78442P 10 6	SLM ORD			86.000	766	8.910	766	778				(12)		(12)		12/16/2019.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			40.000	2,456	61.400	2,456	2,124		17		652		652		10/09/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			11.000	2,761	251.040	2,761	3,477				672		672		10/09/2018.	
78573M 10 4	SABRE ORD			54.000	1,212	22.440	1,212	1,304		15		(92)		(92)		08/14/2019.	
79466L 30 2	SALESFORCE.COM ORD			152.000	24,721	162.640	24,721	22,604				3,699		3,699		06/28/2019.	
803607 10 0	SAREPTA THERAPEUTICS ORD			13.000	1,678	129.040	1,678	1,645				32		32		03/19/2019.	
806407 10 2	HENRY SCHEIN ORD			30.000	2,002	66.720	2,002	2,065				(63)		(63)		10/09/2018.	
806857 10 8	SCHLUMBERGER ORD			262.000	10,532	40.200	10,532	2,684	131	440		1,079		1,079		09/21/1984.	
808513 10 5	CHARLES SCHWAB ORD			200.000	9,512	47.560	9,512	7,333		34		2,179		2,179		08/14/2019.	
812578 10 2	SEATTLE GENETICS ORD			21.000	2,399	114.260	2,399	1,532				867		867		03/19/2019.	
816851 10 9	SEMPRA ENERGY ORD			53.000	8,028	151.480	8,028	6,170	51	201		2,294		2,294		10/09/2018.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			34.000	1,565	46.030	1,565	1,408		18		157		157		04/22/2019.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			31.000	754	24.330	754	795		50		(40)		(40)		04/22/2019.	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			26.000	1,005	38.660	1,005	1,448				(443)		(443)		08/14/2019.	
81762P 10 2	SERVICENOW ORD			34.000	9,599	282.320	9,599	6,168				3,545		3,545		10/09/2018.	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT			1,700.000	34,357	20.210	34,357	50,166		2,873		6,460		6,460		06/28/2017.	
824348 10 6	SHERWIN WILLIAMS ORD			17.000	9,920	583.540	9,920	7,221		77		3,231		3,231		10/09/2018.	
82669G 10 4	SIGNATURE BANK ORD			10.000	1,366	136.610	1,366	1,271		17		95		95		04/22/2019.	
828806 10 9	SIMON PROP GRP REIT ORD			60.000	8,938	148.960	8,938	10,507		498		(1,142)		(1,142)		10/09/2018.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			35.000	4,231	120.880	4,231	3,099		57		1,885		1,885		10/09/2018.	
831865 20 9	A O SMITH ORD			27.000	1,286	47.640	1,286	1,273		12		13		13		06/28/2019.	
832696 40 5	JM SMUCKER ORD			22.000	2,291	104.130	2,291	2,244		76		234		234		10/09/2018.	
842587 10 7	SOUTHERN ORD			197.000	12,549	63.700	12,549	8,694		485		3,897		3,897		10/09/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			102.000	5,506	53.980	5,506	6,069	18	69		765		765		10/09/2018.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			20.000	1,458	72.880	1,458	1,627	2	2		(170)		(170)		06/28/2019.	
848637 10 4	SPLUNK ORD			29.000	4,343	149.770	4,343	3,022				1,303		1,303		10/09/2018.	
852234 10 3	SQUARE CL A ORD			56.000	3,503	62.560	3,503	4,823				362		362		10/09/2018.	
854502 10 1	STANLEY BLACK AND DECKER ORD			30.000	4,972	165.740	4,972	4,041		81		1,380		1,380		10/09/2018.	
855244 10 9	STARBUCKS ORD			218.000	19,167	87.920	19,167	12,583		325		5,127		5,127		10/09/2018.	
857477 10 3	STATE STREET ORD			73.000	5,774	79.100	5,774	3,636	38	38		2,138		2,138		08/14/2019.	
858119 10 0	STEEL DYNAMICS ORD			43.000	1,464	34.040	1,464	1,401	10	21		63		63		04/22/2019.	
858912 10 8	STERICYCLE ORD			16.000	1,021	63.810	1,021	899				122		122		04/22/2019.	
85917A 10 0	STERLING BAN ORD			41.000	864	21.080	864	882				(17)		(17)		12/16/2019.	
863667 10 1	STRYKER ORD			56.000	11,757	209.940	11,757	9,861	32	116		2,979		2,979		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
866674 10 4	SUN COMMUNITIES REIT ORD			16.000	2,402	150.100	2,402	2,269	12	12		132		132		08/14/2019.	
871607 10 7	SYNOPSYS ORD			29.000	4,037	139.200	4,037	2,635				1,594		1,594		10/09/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			29.000	1,137	39.200	1,137	998	9	9		139		139		08/14/2019.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			155.000	5,582	36.010	5,582	138		133		1,945		1,945		05/22/1987.	
871829 10 7	SYSCO ORD			93.000	7,955	85.540	7,955	6,678		145		2,128		2,128		10/09/2018.	
872307 10 3	TCF FINANCIAL ORD			30.000	1,403	46.750	1,403	1,100		11		302		302		08/14/2019.	
87236Y 10 8	TD AMERITRADE HOLDING ORD			55.000	2,734	49.700	2,734	2,918		67		41		41		10/09/2018.	
872540 10 9	TJX ORD			274.000	16,730	61.060	16,730	5,950		242		4,472		4,472		03/18/2013.	
872590 10 4	T MOBILE US ORD			60.000	4,705	78.420	4,705	4,108				889		889		10/09/2018.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			33.000	4,040	122.430	4,040	4,123				643		643		08/08/2018.	
876030 10 7	TAPESTRY ORD			56.000	1,510	26.970	1,510	2,676		76		(380)		(380)		10/09/2018.	
87612E 10 6	TARGET ORD			89.000	11,411	128.210	11,411	7,625		231		5,529		5,529		10/09/2018.	
87612G 10 1	TARGA RESOURCES ORD			2,068.000	84,436	40.830	84,436	88,084		6,049		7,916		7,916		07/01/2019.	
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			7.000	2,426	346.540	2,426	2,026				400		400		08/14/2019.	
879369 10 6	TELEFLEX ORD			9.000	3,388	376.440	3,388	2,248		12		1,062		1,062		10/09/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			20.000	509	25.430	509	514		3		(5)		(5)		10/15/2019.	
880770 10 2	TERADYNE ORD			33.000	2,251	68.200	2,251	1,581		6		670		670		06/28/2019.	
88160R 10 1	TESLA ORD			27.000	11,295	418.330	11,295	7,096				2,309		2,309		10/09/2018.	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			10.000	568	56.770	568	608				(40)		(40)		12/16/2019.	
882508 10 4	TEXAS INSTRUMENTS ORD			156.000	20,013	128.290	20,013	15,536		501		5,271		5,271		12/18/2018.	
883203 10 1	TEXTRON ORD			49.000	2,185	44.600	2,185	3,447	1	4		(68)		(68)		10/09/2018.	
88339J 10 5	TRADE DESK CL A ORD			7.000	1,818	259.780	1,818	1,594				224		224		06/28/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			82.000	26,639	324.870	26,639	12,148	16	61		8,289		8,289		08/18/2017.	
88579Y 10 1	3M ORD			73.000	12,879	176.420	12,879	15,361		420		(1,031)		(1,031)		10/09/2018.	
886547 10 8	TIFFANY ORD			24.000	3,208	133.650	3,208	2,951	14	54		1,275		1,275		10/09/2018.	
891092 10 8	TORO ORD			20.000	1,593	79.670	1,593	1,338	5	5		255		255		06/28/2019.	
892356 10 6	TRACTOR SUPPLY ORD			24.000	2,243	93.440	2,243	2,137		33		240		240		10/09/2018.	
893641 10 0	TRANSDIGM GROUP ORD			10.000	5,600	560.000	5,600	3,512	325	300		2,199		2,199		10/09/2018.	
89400J 10 7	TRANSUNION ORD			36.000	3,082	85.610	3,082	2,582		11		1,037		1,037		10/09/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			53.000	7,258	136.950	7,258	6,975		171		912		912		10/09/2018.	
89469A 10 4	TREEHOUSE FOODS ORD			11.000	534	48.500	534	548				(14)		(14)		12/16/2019.	
896239 10 0	TRIMBLE ORD			48.000	2,001	41.690	2,001	1,938				63		63		03/19/2019.	
896945 20 1	TRIPADVISOR ORD			21.000	638	30.380	638	819		74		(181)		(181)		10/15/2019.	
89832Q 10 9	BB AND T ORD			267.000	15,037	56.320	15,037	13,441		258		2,521		2,521		10/09/2018.	
90138F 10 2	TWILIO CL A ORD			17.000	1,671	98.280	1,671	2,224				(554)		(554)		03/19/2019.	
90184L 10 2	TWITTER ORD			137.000	4,391	32.050	4,391	4,011				453		453		10/09/2018.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			54.000	789	14.620	789	794	22			(5)		(5)		12/16/2019.	
902252 10 5	TYLER TECHNOLOGIES ORD			7.000	2,100	300.020	2,100	1,762				338		338		08/14/2019.	
902494 10 3	TYSON FOODS CL A ORD			34.000	3,095	91.040	3,095	2,039		53		1,280		1,280		08/08/2018.	
902653 10 4	UDR REIT ORD			52.000	2,428	46.700	2,428	2,097		70		368		368		10/09/2018.	
902681 10 5	UGI ORD			41.000	1,852	45.160	1,852	1,983	13			(131)		(131)		10/15/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
902973 30 4	US BANCORP ORD			251.000	14,882	59.290	14,882	13,544	105	384		3,411		3,411		10/09/2018.	
90384S 30 3	ULTA BEAUTY ORD			12.000	3,038	253.140	3,038	3,308				100		100		10/09/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			44.000	779	17.700	779	789	9			(10)		(10)		12/16/2019.	
904311 10 7	UNDER ARMOUR CL A ORD			36.000	778	21.600	778	913				(135)		(135)		06/28/2019.	
907818 10 8	UNION PACIFIC ORD			144.000	26,034	180.790	26,034	118		2		6,129		6,129		10/01/1991.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			60.000	5,285	88.090	5,285	3,936				262		262		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			106.000	12,408	117.060	12,408	11,943		334		1,852		1,852		06/28/2019.	
911363 10 9	UNITED RENTAL ORD			16.000	2,668	166.770	2,668	2,444				1,028		1,028		10/09/2018.	
912008 10 9	US FOODS ORD			42.000	1,759	41.890	1,759	1,502				258		258		06/28/2019.	
912909 10 8	US STEEL ORD			34.000	388	11.410	388	447				(60)		(60)		12/16/2019.	
913017 10 9	UNITED TECHNOLOGIES ORD			134.000	20,068	149.760	20,068	11,334		394		5,800		5,800		11/26/2018.	
91307C 10 2	UNITED THERAPEUTICS ORD			8.000	705	88.080	705	727				(23)		(23)		12/16/2019.	
91324P 10 2	UNITEDHEALTH GRP ORD			161.000	47,331	293.980	47,331	40,354		448		7,892		7,892		10/15/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			8.000	1,649	206.070	1,649	1,269		2		380		380		03/19/2019.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			17.000	2,439	143.460	2,439	2,169		10		457		457		10/09/2018.	
91529Y 10 6	UNUM ORD			41.000	1,196	29.160	1,196	1,375		23		(180)		(180)		06/28/2019.	
918204 10 8	VF ORD			90.000	8,969	99.660	8,969	3,040		128		5,929		5,929		05/29/2012.	
91879Q 10 9	VAIL RESORTS ORD			7.000	1,679	239.830	1,679	1,562	12	12		117		117		06/28/2019.	
91913Y 10 0	VALERO ENERGY ORD			58.000	5,432	93.650	5,432	5,747		151		743		743		06/28/2019.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			18.000	2,556	142.010	2,556	2,068				517		517		12/18/2018.	
922475 10 8	VEEVA SYSTEMS ORD			24.000	3,376	140.660	3,376	2,264				1,232		1,232		10/09/2018.	
92276F 10 0	VENTAS REIT ORD			69.000	3,984	57.740	3,984	3,752	55	219		(59)		(59)		10/09/2018.	
92339V 10 0	VEREIT ORD			190.000	1,756	9.240	1,756	1,550	26	78		205		205		03/19/2019.	
92343E 10 2	VERISIGN ORD			20.000	3,854	192.680	3,854	2,961				888		888		10/09/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			674.000	41,384	61.400	41,384	35,508		1,633		3,491		3,491		10/09/2018.	
92345Y 10 6	VERISK ANALYTICS ORD			47.000	7,019	149.340	7,019	3,935		47		1,894		1,894		08/02/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			50.000	10,948	218.950	10,948	9,284				2,662		2,662		10/09/2018.	
92552V 10 0	VIASAT ORD			11.000	805	73.195	805	784				21		21		10/15/2019.	
92556H 20 6	CBS CL B ORD			103.000	4,324	41.980	4,324	5,422		22		(1,098)		(1,098)		04/22/2019.	
925652 10 9	VICI PPTYS ORD			79.000	2,018	25.550	2,018	1,698	24	69		321		321		03/19/2019.	
92826C 83 9	VISA CL A ORD			262.000	49,230	187.900	49,230	4,441		274		14,662		14,662		12/17/2010.	
92840M 10 2	VISTRA ENERGY ORD			80.000	1,839	22.990	1,839	2,026		40		8		8		10/09/2018.	
928563 40 2	VMWARE CL A ORD			14.000	2,125	151.790	2,125	2,084		375		205		205		10/09/2018.	
929042 10 9	VORNADO REALTY REIT ORD			34.000	2,261	66.500	2,261	2,428	66	90		152		152		10/09/2018.	
929089 10 0	VOYA FINANCIAL ORD			28.000	1,707	60.980	1,707	1,548		8		159		159		06/28/2019.	
929160 10 9	VULCAN MATERIALS ORD			26.000	3,744	143.990	3,744	2,838		32		1,175		1,175		10/09/2018.	
92936U 10 9	W P CAREY REIT ORD			31.000	2,481	80.040	2,481	2,371	32	96		110		110		03/19/2019.	
92939U 10 6	WEC ENERGY GROUP ORD			62.000	5,718	92.230	5,718	4,282		146		1,424		1,424		10/09/2018.	
929740 10 8	WABTEC ORD			31.000	2,412	77.800	2,412	1,509		9		903		903		06/28/2019.	
931142 10 3	WALMART ORD			215.000	25,551	118.840	25,551	20,874	114	454		5,523		5,523		10/09/2018.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			138.000	8,136	58.960	8,136	323		(516)		(1,293)		(1,293)		02/04/1991.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
94106L 10 9	WASTE MANAGEMENT ORD			71.000	8,091	113.960	8,091	6,481		146		1,773		1,773		10/09/2018.	
941848 10 3	WATERS ORD			15.000	3,505	233.650	3,505	2,723				675		675		10/09/2018.	
94419L 10 1	WAYFAIR CL A ORD			11.000	994	90.370	994	1,861				(867)		(867)		03/19/2019.	
947890 10 9	WEBSTER FINANCIAL ORD			19.000	1,014	53.360	1,014	877		8		136		136		08/14/2019.	
94946T 10 6	WELLCARE HEALTH ORD			10.000	3,302	330.210	3,302	3,112				941		941		10/09/2018.	
949746 10 1	WELLS FARGO ORD			547.000	29,429	53.800	29,429	27,147		741		3,796		3,796		06/28/2019.	
95040Q 10 4	WELLTOWER ORD			73.000	5,970	81.780	5,970	4,671		254		903		903		10/09/2018.	
955306 10 5	WEST PHARM SVC ORD			14.000	2,105	150.330	2,105	1,565		4		539		539		04/22/2019.	
958102 10 5	WESTERN DIGITAL ORD			59.000	3,745	63.470	3,745	3,211		118		1,564		1,564		10/09/2018.	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT			1,650.000	32,489	19.690	32,489	56,995		3,125		(22,736)		(22,736)		12/12/2018.	
959802 10 9	WESTERN UNION ORD			84.000	2,250	26.780	2,250	2,284				(34)		(34)		12/16/2019.	
96145D 10 5	WESTROCK ORD			50.000	2,146	42.910	2,146	2,262		92		258		258		10/09/2018.	
962166 10 4	WEYERHAEUSER REIT			147.000	4,439	30.200	4,439	4,489		200		1,226		1,226		10/09/2018.	
963320 10 6	WHIRLPOOL ORD			12.000	1,770	147.530	1,770	1,708		29		62		62		06/28/2019.	
969457 10 0	WILLIAMS ORD			4,236.000	100,478	23.720	100,478	122,360		6,439		7,074		7,074		12/12/2018.	
969904 10 1	WILLIAMS SONOMA ORD			15.000	1,102	73.440	1,102	1,048		7		54		54		10/15/2019.	
97650W 10 8	WINTRUST FINANCIAL ORD			11.000	780	70.900	780	715		3		65		65		10/15/2019.	
980745 10 3	WOODWARD ORD			10.000	1,184	118.440	1,184	1,045		3		140		140		08/14/2019.	
98138H 10 1	WORKDAY CL A ORD			29.000	4,769	164.450	4,769	3,819				138		138		10/09/2018.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			8.000	519	64.870	519	509				10		10		12/16/2019.	
98212B 10 3	WPX ENERGY ORD			82.000	1,127	13.740	1,127	944				183		183		06/28/2019.	
983134 10 7	WYNN RESORTS ORD			20.000	2,777	138.870	2,777	2,379		75		799		799		10/09/2018.	
983793 10 0	XPO LOGISTICS ORD			25.000	1,993	79.700	1,993	2,701				567		567		10/09/2018.	
98389B 10 0	XCEL ENERGY ORD			99.000	6,286	63.490	6,286	4,853	40	158		1,408		1,408		10/09/2018.	
983919 10 1	XILINX ORD			50.000	4,889	97.770	4,889	3,883		74		630		630		10/09/2018.	
98419M 10 0	XYLEM ORD			35.000	2,758	78.790	2,758	2,605		34		422		422		10/09/2018.	
98421M 10 6	XEROX HOLDINGS ORD			37.000	1,364	36.870	1,364	1,025	9	9		340		340		08/14/2019.	
988498 10 1	YUM BRANDS ORD			62.000	6,245	100.730	6,245	5,654		104		546		546		10/09/2018.	
98850P 10 9	YUM CHINA ORD		C	72.000	3,457	48.010	3,457	2,411		35		1,043		1,043		10/09/2018.	
98919V 10 5	ZAYO GROUP HOLDINGS ORD			44.000	1,525	34.650	1,525	1,448				77		77		06/28/2019.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			10.000	2,554	255.440	2,554	2,147				408		408		03/19/2019.	
98936J 10 1	ZENDESK ORD			21.000	1,609	76.630	1,609	1,870				(260)		(260)		06/28/2019.	
98954M 10 1	ZILLOW GROUP CL A ORD			11.000	503	45.740	503	468				35		35		12/16/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			23.000	1,057	45.940	1,057	808				249		249		04/22/2019.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			40.000	5,987	149.680	5,987	5,077	10	38		1,838		1,838		10/09/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			36.000	1,869	51.920	1,869	1,685		35		184		184		04/22/2019.	
98978V 10 3	ZOETIS CL A ORD			107.000	14,161	132.350	14,161	145		70		5,009		5,009		07/01/2013.	
G01767 10 5	ALKERMES ORD		C	30.000	612	20.400	612	1,052				(440)		(440)		03/19/2019.	
G0176J 10 9	ALLEGION ORD		C	18.000	2,242	124.540	2,242	1,691		10		551		551		08/14/2019.	
G0177J 10 8	ALLERGAN ORD		C	56.000	10,706	191.170	10,706	10,762		166		3,221		3,221		10/09/2018.	
G02602 10 3	AMDOCS ORD			27.000	1,949	72.190	1,949	1,457	8	15		492		492		04/22/2019.	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
G0408V 10 2	AON CL A ORD		C	44.000	9,165	208.290	9,165	6,914		76		2,769		2,769		10/09/2018.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	75.000	3,217	42.890	3,217	2,166				1,213		1,213		10/09/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	19.000	931	49.020	931	841		7		91		91		08/14/2019.	
G06242 10 4	ATLASSIAN CL A ORD		D	19.000	2,286	120.340	2,286	2,152				134		134		03/19/2019.	
G0684D 10 7	ATHENE HOLDING CL A ORD		D	31.000	1,458	47.030	1,458	1,177				281		281		08/14/2019.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			62.000	1,885	30.400	1,885	1,752				433		433		07/28/2016.	
G1151C 10 1	ACCENTURE CL A ORD		C	105.000	22,110	210.570	22,110	17,725		237		7,304		7,304		10/09/2018.	
G16962 10 5	BUNGE ORD			27.000	1,554	57.550	1,554	1,380		41		174		174		04/22/2019.	
G1890L 10 7	CAPRI HOLDINGS LTD		D	28.000	1,068	38.150	1,068	971				97		97		06/28/2019.	
G29183 10 3	EATON ORD		C	85.000	8,051	94.720	8,051	7,220		241		2,215		2,215		10/09/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	7.000	1,938	276.840	1,938	1,730		21		207		207		08/14/2019.	
G3922B 10 7	GENPACT ORD		C	34.000	1,434	42.170	1,434	1,317		3		117		117		10/15/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		D	36.000	1,303	36.200	1,303	866				437		437		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		D	74.000	5,576	75.350	5,576	3,932				2,026		2,026		10/09/2018.	
G47791 10 1	INGERSOLL RAND ORD			48.000	6,380	132.920	6,380	4,911		102		2,001		2,001		10/09/2018.	
G491BT 10 8	INVESCO ORD			79.000	1,420	17.980	1,420	1,581		73		(160)		(160)		03/19/2019.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	11.000	1,642	149.280	1,642	1,385				257		257		04/22/2019.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	179.000	7,287	40.710	7,287	6,269	47	186		1,980		1,980		10/09/2018.	
G5494J 10 3	LINDE ORD		D	103.000	21,929	212.900	21,929	12,665		361		5,857		5,857		12/18/2018.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	129.000	3,426	26.560	3,426	3,079	8	15		347		347		06/28/2019.	
G5960L 10 3	MEDTRONIC ORD		C	240.000	27,228	113.450	27,228	15,393	130	499		5,398		5,398		10/27/2017.	
G6095L 10 9	APTIV ORD		D	52.000	4,938	94.970	4,938	3,982		46		1,737		1,737		10/09/2018.	
G6518L 10 8	NIELSEN HOLDINGS ORD			70.000	1,421	20.300	1,421	1,908		53		(487)		(487)		03/19/2019.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			40.000	2,336	58.410	2,336	2,159				641		641		10/09/2018.	
G7496G 10 3	RENAISSANCERE ORD		C	8.000	1,568	196.020	1,568	1,487		5		81		81		08/14/2019.	
G7S00T 10 4	PENTAIR ORD		C	34.000	1,560	45.870	1,560	1,287		6		273		273		10/15/2019.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	31.000	1,670	53.870	1,670	1,519				151		151		06/28/2019.	
G8473T 10 0	STERIS ORD		D	16.000	2,439	152.420	2,439	1,972		17		466		466		03/19/2019.	
G96629 10 3	WILLIS TOWERS WATSON ORD		D	26.000	5,250	201.940	5,250	3,708	17	66		1,302		1,302		10/09/2018.	
G97822 10 3	PERRIGO ORD		C	25.000	1,292	51.660	1,292	1,232		16		60		60		03/19/2019.	
H1467J 10 4	CHUBB ORD		D	76.000	11,830	155.660	11,830	10,382	57	225		2,012		2,012		10/09/2018.	
H2906T 10 9	GARMIN ORD		C	22.000	2,146	97.560	2,146	1,844		38		302		302		03/19/2019.	
H8817H 10 0	TRANSOCEAN ORD		C	101.000	695	6.880	695	938				(243)		(243)		03/19/2019.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		D	24.000	3,589	149.550	3,589	3,509				80		80		06/28/2019.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	63.000	5,952	94.480	5,952	6,282		261		713		713		10/09/2018.	
N59465 10 9	MYLAN ORD		C	100.000	2,010	20.100	2,010	3,462				(730)		(730)		10/09/2018.	
N72482 12 3	QIAGEN ORD		D	45.000	1,521	33.800	1,521	1,233				288		288		10/15/2019.	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			33.000	4,406	133.510	4,406	4,062	26	95		1,179		1,179		10/09/2018.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,175,426	XXX	6,175,426	5,085,142	5,420	154,349	0	1,067,614	0	1,067,614	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			30,384.768	1,120,286	36.870	1,120,286	1,131,485		64,120		176,099		176,099		11/14/2019.	
04314H 85 7	ARTISAN:INTL VAL INST			64,608.247	2,391,797	37.020	2,391,797	2,235,189		38,830		385,711		385,711		11/19/2015.	

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
464287 65 5	ISHARES:RUSS 2000 ETF			2,146.000	355,528	165.670	355,528	345,935		4,477		68,178		68,178		10/09/2018.	
9499999. Total - Common Stocks - Mutual Funds					3,867,612	XXX	3,867,612	3,712,609	0	107,427	0	629,988	0	629,988	0	XXX	XXX
9799999. Total - Common Stock					10,043,038	XXX	10,043,038	8,797,751	5,420	261,775	0	1,697,603	0	1,697,603	0	XXX	XXX
9899999. Total Common and Preferred Stock					10,043,038	XXX	10,043,038	8,797,751	5,420	261,775	0	1,697,603	0	1,697,603	0	XXX	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV		11/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		125,000	125,000	
3131WQ VJ 3	FH ZJ0617 - RMBS		07/12/2019	VARIOUS		40,796	40,509	50
3131WR N9 2	FH ZJ1316 - RMBS		07/22/2019	VARIOUS		41,175	40,990	96
3131X6 GY 0	FH ZK2915 - RMBS		07/12/2019	VARIOUS		92,484	92,561	99
3131X6 JC 5	FH ZK2959 - RMBS		08/12/2019	VARIOUS		26,559	26,576	28
3131XJ DM 1	FH ZL2808 - RMBS		07/22/2019	VARIOUS		89,622	87,145	178
3131XJ PD 8	FH ZL3120 - RMBS		07/22/2019	VARIOUS		78,516	76,002	155
3131XM E8 4	FH ZL5559 - RMBS		07/23/2019	VARIOUS		82,534	81,028	149
3131XN 6S 7	FH ZL7181 - RMBS		07/23/2019	VARIOUS		567,246	546,118	1,335
3131XQ TK 2	FH ZL8654 - RMBS		07/23/2019	VARIOUS		38,979	36,463	89
3131XR BB 9	FH ZL9034 - RMBS		08/12/2019	CANTOR FITZGERALD + CO		114,955	110,386	118
3131XT VP 2	FH ZM0622 - RMBS		08/12/2019	WELLS FARGO BROKERAGE SVCS LLC		201,275	189,721	232
31329J FV 4	FH ZA1080 - RMBS		07/12/2019	VARIOUS		25,625	25,429	31
31329J PX 9	FH ZA1338 - RMBS		07/12/2019	VARIOUS		91,107	88,457	81
31329K X3 3	FH ZA2498 - RMBS		07/12/2019	WELLS FARGO SECURITIES LLC		453,091	451,843	483
3132A4 6K 9	FH ZS4474 - RMBS		07/10/2019	VARIOUS		65,831	63,913	56
3132A4 NN 4	FH ZS3997 - RMBS		07/10/2019	VARIOUS		53,759	51,102	51
3132A5 A4 7	FH ZS4527 - RMBS		07/11/2019	VARIOUS		114,715	110,836	123
3132A5 EU 5	FH ZS4647 - RMBS		07/11/2019	SUNTRUST ROBINSON HUMPHREY INC		110,048	105,149	102
3140JA TS 7	FN BM5960 - RMBS		06/01/2019	SUNTRUST CAPITAL MARKETS, INC		302,545	293,022	391
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		1,483,922	1,415,471	4,423
3140X4 H2 5	FN FM1148 - RMBS		07/01/2019	WELLS FARGO SECURITIES LLC		685,055	667,329	908
3140X4 M4 5	FN FM1278 - RMBS		08/01/2019	SUNTRUST CAPITAL MARKETS, INC		479,960	469,040	
546540 RE 7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		12/06/2019	RAYMOND JAMES & ASSOCIATES		125,000	125,000	
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		11/01/2019	Jefferies		275,000	275,000	
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/13/2019	MORGAN STANLEY CO		200,000	200,000	
917567 EY 1	UTAH TRAN AUTH SALES TAX REV		12/12/2019	Stifel Nicolaus & Co		126,365	125,000	236
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						6,480,780	6,294,089	10,471
Bonds - Industrial and Miscellaneous								
05531F BH 5	BB&T CORP		07/23/2019	MORGAN STANLEY CO		299,748	300,000	
065403 BB 2	BANK 19BN17 A3 - CMBS		03/21/2019	MORGAN STANLEY CO		252,499	250,000	72
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	
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/19/2019	WELLS FARGO SECURITIES LLC		146,744	150,000	1,352
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC	C	03/27/2019	VARIOUS		425,953	425,000	67
67021C AN 7	NSTAR ELECTRIC CO		06/14/2019	WELLS FARGO SECURITIES LLC		256,818	250,000	700
674599 CW 3	OCCIDENTAL PETROLEUM CORP		08/06/2019	Citigroup (SSB)		149,805	150,000	
717081 ES 8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		174,911	175,000	
82653E AA 5	SRFC 191 A - ABS		03/12/2019	CREDIT SUISSE SECURITIES (USA)		149,997	150,000	
95001W BA 5	WFCM 2019-C49 - CMBS		02/21/2019	WELLS FARGO SECURITIES LLC		706,984	700,000	292
976826 BM 8	WISCONSIN POWER AND LIGHT CO		06/17/2019	BARCLAYS CAPITAL INC		99,708	100,000	
3899999. Total - Bonds - Industrial and Miscellaneous						3,115,614	3,100,000	2,847
8399997. Total - Bonds - Part 3						9,596,395	9,394,089	13,319
8399998. Total - Bonds - Summary Item from Part 5						827,139	825,137	1,267
8399999. Total - Bonds						10,423,534	10,219,226	14,585

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00123Q 10 4	AGNC INVESTMENT REIT ORD		03/19/2019	ITG INC	106.000	1,910	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		06/28/2019	JP MORGAN SECURITIES INC	77.000	3,634	XXX	
00766T 10 0	AECOM ORD		12/16/2019	ITG INC	32.000	1,380	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS ORD		12/16/2019	ITG INC	11.000	497	XXX	
011659 10 9	ALASKA AIR GROUP ORD		06/28/2019	JP MORGAN SECURITIES INC	24.000	1,534	XXX	
013872 10 6	ALCOA ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	37.000	866	XXX	
017175 10 0	ALLEGHANY ORD		08/14/2019	RBC CAPITAL MARKETS	3.000	2,231	XXX	
018802 10 8	ALLIANT ENERGY ORD		08/14/2019	RBC CAPITAL MARKETS	47.000	2,390	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		03/19/2019	ITG INC	19.000	1,683	XXX	
02079K 10 7	ALPHABET CL C ORD		10/15/2019	ITG INC	2.000	2,489	XXX	
02156B 10 3	ALTERYX CL A ORD		08/14/2019	RBC CAPITAL MARKETS	9.000	1,187	XXX	
02156K 10 3	ALTICE USA CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	65.000	1,583	XXX	
02209S 10 3	ALTRIA GROUP ORD		08/14/2019	RBC CAPITAL MARKETS	193.000	8,873	XXX	
023135 10 6	AMAZON COM ORD		12/16/2019	ITG INC	4.000	7,068	XXX	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD		10/15/2019	ITG INC	28.000	1,338	XXX	
025932 10 4	AMERICAN FINANCIAL GROUP ORD		04/22/2019	ITG INC	14.000	1,396	XXX	
031162 10 0	AMGEN ORD		04/22/2019	ITG INC	32.000	5,646	XXX	
03676B 10 2	ANTERO MIDSTREAM ORD		12/19/2019	VARIOUS	6,600.325	69,864	XXX	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		10/15/2019	ITG INC	30.000	1,604	XXX	
03755L 10 4	APERGY ORD		12/16/2019	ITG INC	16.000	473	XXX	
037833 10 0	APPLE ORD		12/16/2019	VARIOUS	40.000	9,940	XXX	
03836W 10 3	AQUA AMERICA ORD		08/14/2019	RBC CAPITAL MARKETS	43.000	1,862	XXX	
03852U 10 6	ARAMARK ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	49.000	1,767	XXX	
03965L 10 0	ARCONIC ORD		04/22/2019	ITG INC	84.000	1,703	XXX	
042735 10 0	ARROW ELECTRONICS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	17.000	1,212	XXX	
045327 10 3	ASPEN TECHNOLOGY ORD		04/22/2019	ITG INC	13.000	1,430	XXX	
053611 10 9	AVERY DENNISON ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	17.000	1,967	XXX	
054937 10 7	BB AND T ORD		12/06/2019	ITG INC	116.550	6,004	XXX	
060505 10 4	BANK OF AMERICA ORD		10/15/2019	VARIOUS	504.000	14,706	XXX	
06417N 10 3	BANK OZK ORD		03/19/2019	ITG INC	24.000	747	XXX	
084423 10 2	WR BERKLEY ORD		08/14/2019	RBC CAPITAL MARKETS	29.000	2,040	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		12/16/2019	VARIOUS	116.000	25,049	XXX	
09062X 10 3	BIOGEN ORD		08/14/2019	RBC CAPITAL MARKETS	33.000	7,477	XXX	
09609G 10 0	BLUEBIRD BIO ORD		03/19/2019	ITG INC	11.000	1,723	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		04/22/2019	ITG INC	27.000	1,552	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		11/20/2019	VARIOUS	135.000	7,615	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	59.000	1,055	XXX	
115236 10 1	BROWN & BROWN ORD		08/14/2019	RBC CAPITAL MARKETS	47.000	1,670	XXX	
124857 20 2	CBS CL B ORD		12/04/2019	ITG INC	103.141	5,430	XXX	
12508E 10 1	CDK GLOBAL ORD		12/16/2019	ITG INC	25.000	1,381	XXX	
125523 10 0	CIGNA ORD		04/22/2019	ITG INC	49.000	7,276	XXX	
126650 10 0	CVS HEALTH ORD		08/14/2019	RBC CAPITAL MARKETS	148.000	8,660	XXX	
127686 10 3	CAESARS ENTERTAINMENT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	113.000	1,336	XXX	
133131 10 2	CAMDEN PROPERTY REIT ORD		06/28/2019	JP MORGAN SECURITIES INC	19.000	1,983	XXX	
134429 10 9	CAMPBELL SOUP ORD		04/22/2019	ITG INC	34.000	1,337	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
142339 10 0	CARLISLE COMPANIES ORD		08/14/2019	RBC CAPITAL MARKETS	12.000	1,674	XXX	
146869 10 2	CARVANA CL A ORD		08/14/2019	RBC CAPITAL MARKETS	8.000	634	XXX	
147528 10 3	CASEYS GENERAL STORES ORD		08/14/2019	RBC CAPITAL MARKETS	8.000	1,313	XXX	
148806 10 2	CATALENT ORD		06/28/2019	JP MORGAN SECURITIES INC	28.000	1,518	XXX	
159864 10 7	CHRLS RIVER LABS ORD		12/16/2019	ITG INC	10.000	1,487	XXX	
16411R 20 8	CHENIERE ENERGY ORD		11/12/2019	RBC CAPITAL MARKETS	75.000	4,631	XXX	
171798 10 1	CIMAREX ENERGY ORD		12/16/2019	ITG INC	17.000	828	XXX	
17243V 10 2	CINEMARK HOLDINGS ORD		10/15/2019	ITG INC	22.000	778	XXX	
17275R 10 2	CISCO SYSTEMS ORD		12/16/2019	ITG INC	79.000	3,632	XXX	
191216 10 0	COCA-COLA ORD		12/16/2019	ITG INC	58.000	3,159	XXX	
192422 10 3	COGNEX ORD		03/19/2019	ITG INC	33.000	1,770	XXX	
19626G 10 8	COLONY CAPITAL CL A ORD		03/19/2019	ITG INC	95.000	502	XXX	
200525 10 3	COMMERCE BANCSHARES ORD		08/14/2019	RBC CAPITAL MARKETS	20.000	1,120	XXX	
20605P 10 1	CONCHO RESOURCES ORD		08/14/2019	RBC CAPITAL MARKETS	40.000	2,749	XXX	
20825C 10 4	CONOCOPHILLIPS ORD		10/15/2019	VARIOUS	99.000	5,796	XXX	
22052L 10 4	CORTEVA ORD		06/03/2019	ITG INC	126.000	4,553	XXX	
222070 20 3	COTY CL A ORD		03/19/2019	ITG INC	92.000	1,054	XXX	
22266L 10 6	COUPA SOFTWARE ORD		06/28/2019	JP MORGAN SECURITIES INC	12.000	1,519	XXX	
22304C 10 0	COVETRUS ORD		02/07/2019	ITG INC	12.000	569	XXX	
229663 10 9	CUBESMART REIT ORD		12/16/2019	ITG INC	38.000	1,155	XXX	
231561 10 1	CURTISS WRIGHT ORD		10/15/2019	ITG INC	9.000	1,139	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR ORD		06/28/2019	JP MORGAN SECURITIES INC	72.000	1,601	XXX	
23283R 10 0	CYRUSONE REIT ORD		04/22/2019	ITG INC	21.000	1,173	XXX	
23355L 10 6	DXC TECHNOLOGY ORD		12/16/2019	VARIOUS	80.000	3,858	XXX	
23918K 10 8	DAVITA ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	26.000	1,463	XXX	
24906P 10 9	DENTSPLY SIRONA ORD		03/19/2019	ITG INC	43.000	2,129	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD		06/28/2019	JP MORGAN SECURITIES INC	12.000	1,308	XXX	
254687 10 6	WALT DISNEY ORD		03/20/2019	VARIOUS	98.471	10,827	XXX	
25470M 10 9	DISH NETWORK CL A ORD		12/03/2019	VARIOUS	46.000	1,481	XXX	
256163 10 6	DOCUSIGN ORD		06/28/2019	JP MORGAN SECURITIES INC	31.000	1,541	XXX	
260557 10 3	DOW ORD		04/02/2019	ITG INC	126.000	7,533	XXX	
26210C 10 4	DROPBOX CL A ORD		10/15/2019	ITG INC	43.000	839	XXX	
264411 50 5	DUKE REALTY REIT ORD		03/19/2019	ITG INC	71.000	2,134	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD		06/28/2019	VARIOUS	148.000	12,555	XXX	
26875P 10 1	EOG RESOURCES ORD		10/15/2019	ITG INC	22.000	1,524	XXX	
27579R 10 4	EAST WEST BANCORP ORD		04/22/2019	ITG INC	29.000	1,454	XXX	
278768 10 6	ECHOSTAR CL A ORD		12/16/2019	ITG INC	9.000	396	XXX	
28414H 10 3	ELANCO ANIMAL HEALTH ORD		06/28/2019	VARIOUS	72.073	2,214	XXX	
29250N 10 5	ENBRIDGE ORD	C	10/10/2019	RBC CAPITAL MARKETS	150.000	5,357	XXX	
29261A 10 0	ENCOMPASS HEALTH ORD		04/22/2019	ITG INC	19.000	1,130	XXX	
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/18/2019	VARIOUS	4,574.250	42,186	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		09/20/2019	Citigroup Global Markets Inc. NY	900.000	26,251	XXX	
29414B 10 4	EPAM SYSTEMS ORD		04/22/2019	ITG INC	10.000	1,728	XXX	
29530P 10 2	ERIE INDEMNITY CL A ORD		08/14/2019	RBC CAPITAL MARKETS	5.000	1,075	XXX	
29786A 10 6	ETSY ORD		08/14/2019	RBC CAPITAL MARKETS	24.000	1,273	XXX	
298736 10 9	EURONET WORLDWIDE ORD		04/22/2019	ITG INC	9.000	1,327	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30063P 10 5	EXACT SCIENCES ORD		03/19/2019	ITG INC	24.000	2,201	XXX	
30161Q 10 4	EXELIXIS ORD		03/19/2019	ITG INC	58.000	1,422	XXX	
302445 10 1	FLIR SYSTEMS ORD		04/22/2019	ITG INC	27.000	1,343	XXX	
302491 30 3	FMC ORD		03/01/2019	GOLDMAN	25.000	1,885	XXX	
302520 10 1	FNB ORD		10/15/2019	ITG INC	66.000	785	XXX	
30303M 10 2	FACEBOOK CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	42.000	8,106	XXX	
303250 10 4	FAIR ISAAC ORD		08/14/2019	RBC CAPITAL MARKETS	6.000	1,957	XXX	
313747 20 6	FEDERAL REIT ORD		04/22/2019	ITG INC	15.000	1,935	XXX	
31428X 10 6	FEDEX ORD		08/14/2019	RBC CAPITAL MARKETS	35.000	5,425	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019	VARIOUS	86.369	2,991	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD		04/22/2019	ITG INC	51.000	1,976	XXX	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD		08/14/2019	RBC CAPITAL MARKETS	22.000	1,236	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD		08/14/2019	RBC CAPITAL MARKETS	62.000	955	XXX	
32051X 10 8	FIRST HAWAIIAN ORD		08/14/2019	RBC CAPITAL MARKETS	27.000	673	XXX	
337738 10 8	FISERV ORD		07/29/2019	ITG INC	31.815	2,499	XXX	
33829M 10 1	FIVE BELOW ORD		12/16/2019	ITG INC	12.000	1,449	XXX	
343412 10 2	FLUOR ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	27.000	910	XXX	
343498 10 1	FLOWERS FOODS ORD		10/15/2019	ITG INC	40.000	878	XXX	
344849 10 4	FOOT LOCKER ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	22.000	922	XXX	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	28.000	1,600	XXX	
35137L 10 5	FOX CL A ORD		03/19/2019	VARIOUS	67.667	2,730	XXX	
35137L 20 4	FOX CL B ORD		03/19/2019	VARIOUS	31.667	1,252	XXX	
354613 10 1	FRANKLIN RESOURCES ORD		03/19/2019	ITG INC	60.000	2,023	XXX	
36164V 30 5	GCI LIBERTY CL A ORD		04/22/2019	ITG INC	20.000	1,163	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		03/19/2019	ITG INC	40.000	1,478	XXX	
369604 10 3	GENERAL ELECTRIC ORD		02/14/2019	VARIOUS	2,112.000	1,896	XXX	
371901 10 9	GENTEX ORD		08/14/2019	RBC CAPITAL MARKETS	51.000	1,348	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019	GOLDMAN	28.354	3,336	XXX	
37959E 10 2	GLOBE LIFE ORD		08/14/2019	RBC CAPITAL MARKETS	22.000	1,878	XXX	
384109 10 4	GRACO ORD		04/22/2019	ITG INC	32.000	1,691	XXX	
38526M 10 6	GRAND CANYON EDUCATION ORD		08/14/2019	RBC CAPITAL MARKETS	10.000	1,248	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE ORD		03/19/2019	ITG INC	16.000	1,526	XXX	
40412C 10 1	HCA HEALTHCARE ORD		12/16/2019	ITG INC	18.000	2,590	XXX	
40416M 10 5	HD SUPPLY HOLDINGS ORD		08/14/2019	RBC CAPITAL MARKETS	34.000	1,264	XXX	
406216 10 1	HALLIBURTON ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	132.000	3,002	XXX	
412822 10 8	HARLEY DAVIDSON ORD		04/22/2019	ITG INC	31.000	1,234	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	41.000	1,125	XXX	
422806 20 8	HEICO CL A ORD		08/14/2019	RBC CAPITAL MARKETS	16.000	1,711	XXX	
423452 10 1	HELMERICH AND PAYNE ORD		03/19/2019	ITG INC	21.000	1,166	XXX	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		10/15/2019	ITG INC	21.000	909	XXX	
437076 10 2	HOME DEPOT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	42.000	8,735	XXX	
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD		04/22/2019	ITG INC	31.000	795	XXX	
44267D 10 7	HOWARD HUGHES ORD		10/15/2019	ITG INC	9.000	1,123	XXX	
443510 60 7	HUBBELL ORD		10/15/2019	ITG INC	11.000	1,478	XXX	
443573 10 0	HUBSPOT ORD		10/15/2019	ITG INC	9.000	1,503	XXX	
444859 10 2	HUMANA ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	22.000	5,837	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
447011 10 7	HUNTSMAN ORD		10/15/2019	ITG INC	45.000	1,037	XXX	
449253 10 3	IAA ORD		10/15/2019	ITG INC	27.000	982	XXX	
457187 10 2	INGREDION ORD		10/15/2019	ITG INC	14.000	1,137	XXX	
45784P 10 1	INSULET ORD		03/19/2019	ITG INC	12.000	1,186	XXX	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD		10/15/2019	ITG INC	77.000	1,589	XXX	
46187W 10 7	INVITATION HOMES ORD		06/28/2019	JP MORGAN SECURITIES INC	75.000	2,005	XXX	
462222 10 0	IONIS PHARMACEUTICALS ORD		03/19/2019	ITG INC	25.000	1,994	XXX	
46284V 10 1	IRON MOUNTAIN ORD		03/19/2019	ITG INC	56.000	1,931	XXX	
46625H 10 0	JPMORGAN CHASE ORD		12/16/2019	ITG INC	35.000	4,823	XXX	
469814 10 7	JACOBS ENGINEERING GROUP ORD		06/28/2019	JP MORGAN SECURITIES INC	26.000	2,194	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		10/15/2019	VARIOUS	78.000	10,561	XXX	
48020Q 10 7	JONES LANG LASALLE ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	9.000	1,266	XXX	
48203R 10 4	JUNIPER NETWORKS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	67.000	1,784	XXX	
488401 10 0	KEMPER ORD		10/15/2019	ITG INC	12.000	900	XXX	
49427F 10 8	KILROY REALTY REIT ORD		03/19/2019	ITG INC	20.000	1,484	XXX	
49446R 10 9	KIMCO REALTY REIT ORD		03/19/2019	ITG INC	80.000	1,404	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		05/29/2019	VARIOUS	1,600.000	31,565	XXX	
500754 10 6	KRAFT HEINZ ORD		08/14/2019	RBC CAPITAL MARKETS	124.000	3,159	XXX	
501889 20 8	LKQ ORD		03/19/2019	ITG INC	63.000	1,812	XXX	
502431 10 9	L3HARRIS TECHNOLOGIES ORD		07/01/2019	GOLDMAN	20.000	3,218	XXX	
512816 10 9	LAMAR ADVERTISING CL A REIT		03/19/2019	ITG INC	17.000	1,325	XXX	
515098 10 1	LANDSTAR SYSTEM ORD		12/16/2019	ITG INC	7.000	780	XXX	
521865 20 4	LEAR ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	13.000	1,811	XXX	
524660 10 7	LEGGETT & PLATT ORD		10/15/2019	ITG INC	26.000	1,092	XXX	
525327 10 2	LEIDOS HOLDINGS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	27.000	2,156	XXX	
526107 10 7	LENNOX INTERNATIONAL ORD		08/14/2019	RBC CAPITAL MARKETS	8.000	1,993	XXX	
530307 10 7	LIBERTY BROADBAND SRS A ORD		12/16/2019	ITG INC	4.000	478	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		03/19/2019	ITG INC	21.000	1,971	XXX	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/14/2019	RBC CAPITAL MARKETS	17.000	671	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	31.000	1,177	XXX	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD		04/22/2019	ITG INC	38.000	1,422	XXX	
532457 10 8	ELI LILLY ORD		12/16/2019	ITG INC	36.000	4,418	XXX	
54142L 10 9	LOGMEIN ORD		03/19/2019	ITG INC	10.000	813	XXX	
552690 10 9	MDU RESOURCES GROUP ORD		10/15/2019	ITG INC	39.000	1,081	XXX	
55336V 10 0	MPLX COM UNT		09/20/2019	Citigroup Global Markets Inc. NY	1,000.000	30,105	XXX	
554382 10 1	MACERICH REIT ORD		03/19/2019	ITG INC	27.000	1,148	XXX	
55616P 10 4	MACYS ORD		04/22/2019	ITG INC	60.000	1,460	XXX	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD		12/16/2019	ITG INC	3.000	851	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/20/2019	RBC CAPITAL MARKETS	325.000	21,893	XXX	
562750 10 9	MANHATTAN ASSOCIATES ORD		08/14/2019	RBC CAPITAL MARKETS	12.000	979	XXX	
56418H 10 0	MANPOWERGROUP ORD		10/15/2019	ITG INC	11.000	934	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	ITG INC	7.000	1,835	XXX	
57636Q 10 4	MASTERCARD CL A ORD		10/15/2019	VARIOUS	12.000	3,335	XXX	
577081 10 2	MATTEL ORD		03/19/2019	ITG INC	68.000	982	XXX	
580135 10 1	MCDONALD'S ORD		12/16/2019	ITG INC	16.000	3,200	XXX	
58463J 30 4	MEDICAL PROPERTIES REIT ORD		03/19/2019	ITG INC	72.000	1,305	XXX	
594918 10 4	MICROSOFT ORD		12/16/2019	VARIOUS	75.000	10,833	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
596278 10 1	MIDDLEBY ORD		08/14/2019	RBC CAPITAL MARKETS	10.000	1,103	XXX	
60855R 10 0	MOLINA HEALTHCARE ORD		06/28/2019	JP MORGAN SECURITIES INC	13.000	1,861	XXX	
626717 10 2	MURPHY OIL ORD		12/16/2019	ITG INC	31.000	789	XXX	
631103 10 8	NASDAQ ORD		08/14/2019	RBC CAPITAL MARKETS	22.000	2,104	XXX	
636518 10 2	NATIONAL INSTRUMENTS ORD		04/22/2019	ITG INC	21.000	979	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD		08/14/2019	RBC CAPITAL MARKETS	76.000	1,435	XXX	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD		08/14/2019	RBC CAPITAL MARKETS	32.000	1,741	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD		03/19/2019	ITG INC	30.000	1,033	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD		03/19/2019	ITG INC	17.000	1,477	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD		03/19/2019	ITG INC	78.000	1,316	XXX	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD		10/15/2019	ITG INC	91.000	1,183	XXX	
651229 10 6	NEWELL BRANDS ORD		03/19/2019	ITG INC	85.000	1,360	XXX	
651639 10 6	NEWMONT GOLDCORP ORD		10/15/2019	VARIOUS	51.000	1,941	XXX	
65249B 10 9	NEWS CL A ORD		03/19/2019	ITG INC	74.000	932	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		12/16/2019	ITG INC	9.000	954	XXX	
65473P 10 5	NISOURCE ORD		04/22/2019	ITG INC	72.000	1,967	XXX	
655663 10 2	NORDSON ORD		03/19/2019	ITG INC	11.000	1,463	XXX	
67059N 10 8	NUTANIX CL A ORD		04/22/2019	ITG INC	27.000	1,160	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		12/16/2019	VARIOUS	182.047	8,280	XXX	
679295 10 5	OKTA CL A ORD		04/22/2019	ITG INC	17.000	1,621	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE ORD		03/19/2019	ITG INC	12.000	1,736	XXX	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD		08/14/2019	RBC CAPITAL MARKETS	55.000	1,198	XXX	
681936 10 0	OMEGA HEALTHCARE REIT ORD		03/19/2019	ITG INC	38.000	1,357	XXX	
682189 10 5	ON SEMICONDUCTOR ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	1,617	XXX	
682680 10 3	ONEOK ORD		07/01/2019	RBC CAPITAL MARKETS	100.000	6,980	XXX	
69318G 10 6	PBF ENERGY CL A ORD		10/15/2019	ITG INC	23.000	656	XXX	
693656 10 0	PVH ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	14.000	1,325	XXX	
695156 10 9	PACKAGING CORP OF AMERICA ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	18.000	1,716	XXX	
695263 10 3	PACW PACWEST BANCORP ORD		03/19/2019	ITG INC	24.000	946	XXX	
700517 10 5	PARK HOTELS RESORTS ORD		03/19/2019	ITG INC	39.000	1,221	XXX	
701877 10 2	PARSLEY ENERGY CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	53.000	1,007	XXX	
703481 10 1	PATTERSON UTI ENERGY ORD		03/19/2019	ITG INC	42.000	600	XXX	
70432V 10 2	PAYCOM SOFTWARE ORD		04/22/2019	ITG INC	9.000	1,715	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL ORD		04/22/2019	ITG INC	75.000	1,249	XXX	
713448 10 8	PEPSICO ORD		10/15/2019	ITG INC	18.000	2,458	XXX	
714046 10 9	PERKINELMER ORD		06/28/2019	JP MORGAN SECURITIES INC	21.000	2,023	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		10/15/2019	ITG INC	14.000	1,096	XXX	
718546 10 4	PHILLIPS 66 ORD		06/28/2019	JP MORGAN SECURITIES INC	43.000	4,022	XXX	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD		08/14/2019	RBC CAPITAL MARKETS	14.000	755	XXX	
723484 10 1	PINNACLE WEST ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	22.000	2,070	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/19/2019	WELLS FARGO SECURITIES	1,700.000	37,729	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/18/2019	WELLS FARGO SECURITIES	1,150.000	24,835	XXX	
72703H 10 1	PLANET FITNESS CL A ORD		12/16/2019	ITG INC	17.000	1,247	XXX	
731068 10 2	POLARIS INDUSTRIES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	11.000	1,004	XXX	
73278L 10 5	POOL ORD		08/14/2019	RBC CAPITAL MARKETS	7.000	1,362	XXX	
733174 70 0	POPULAR ORD		04/22/2019	ITG INC	19.000	1,065	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
737446 10 4	POST HOLDINGS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	12.000	1,248	XXX	
743424 10 3	PROOFPOINT ORD		04/22/2019	ITG INC	9.000	1,114	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD		08/14/2019	RBC CAPITAL MARKETS	14.000	896	XXX	
74624M 10 2	PURE STORAGE CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	45.000	687	XXX	
74762E 10 2	QUANTA SERVICES ORD		10/15/2019	ITG INC	28.000	1,098	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD		03/19/2019	ITG INC	81.000	1,386	XXX	
749685 10 3	RPM ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	1,528	XXX	
754907 10 3	RAYONIER REIT ORD		12/16/2019	ITG INC	26.000	821	XXX	
758849 10 3	REGENCY CENTERS REIT ORD		03/19/2019	ITG INC	29.000	1,862	XXX	
759351 60 4	REINSURANCE GROUP OF AMER ORD		08/14/2019	RBC CAPITAL MARKETS	12.000	1,736	XXX	
759509 10 2	RELIANCE STEEL ORD		08/14/2019	RBC CAPITAL MARKETS	12.000	1,155	XXX	
76680R 20 6	RINGCENTRAL CL A ORD		10/15/2019	ITG INC	14.000	2,470	XXX	
770323 10 3	ROBERT HALF ORD		04/22/2019	ITG INC	23.000	1,552	XXX	
77543R 10 2	ROKU CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	16.000	1,449	XXX	
780287 10 8	ROYAL GOLD ORD		04/22/2019	ITG INC	12.000	1,045	XXX	
784117 10 3	SEI INVESTMENTS ORD		04/22/2019	ITG INC	26.000	1,475	XXX	
78440X 10 1	SL GREEN RLTY REIT ORD		03/19/2019	ITG INC	15.000	1,338	XXX	
78442P 10 6	SLM ORD		12/16/2019	ITG INC	86.000	778	XXX	
78573M 10 4	SABRE ORD		08/14/2019	RBC CAPITAL MARKETS	54.000	1,304	XXX	
79466L 30 2	SALESFORCE.COM ORD		08/01/2019	JP MORGAN SECURITIES INC	15.442	2,324	XXX	
803607 10 0	SAREPTA THERAPEUTICS ORD		03/19/2019	ITG INC	13.000	1,645	XXX	
806407 10 2	HENRY SCHEIN ORD		02/07/2019	ITG INC	30.000	2,065	XXX	
808513 10 5	CHARLES SCHWAB ORD		08/14/2019	RBC CAPITAL MARKETS	200.000	7,333	XXX	
812578 10 2	SEATTLE GENETICS ORD		03/19/2019	ITG INC	21.000	1,532	XXX	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD		04/22/2019	ITG INC	34.000	1,408	XXX	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD		08/14/2019	RBC CAPITAL MARKETS	26.000	1,448	XXX	
82669G 10 4	SIGNATURE BANK ORD		04/22/2019	ITG INC	10.000	1,271	XXX	
831865 20 9	A O SMITH ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	27.000	1,273	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	1,627	XXX	
857477 10 3	STATE STREET ORD		08/14/2019	RBC CAPITAL MARKETS	73.000	3,636	XXX	
858119 10 0	STEEL DYNAMICS ORD		04/22/2019	ITG INC	43.000	1,401	XXX	
858912 10 8	STERICYCLE ORD		04/22/2019	ITG INC	16.000	899	XXX	
85917A 10 0	STERLING BAN ORD		12/16/2019	ITG INC	41.000	882	XXX	
866674 10 4	SUN COMMUNITIES REIT ORD		08/14/2019	RBC CAPITAL MARKETS	16.000	2,269	XXX	
87161C 50 1	SYNOVUS FINANCIAL ORD		08/14/2019	RBC CAPITAL MARKETS	29.000	998	XXX	
872307 10 3	TCF FINANCIAL ORD		08/14/2019	RBC CAPITAL MARKETS	30.000	1,100	XXX	
87612G 10 1	TARGA RESOURCES ORD		07/01/2019	VARIOUS	675.000	26,344	XXX	
87807B 10 7	TC ENERGY ORD	A	10/10/2019	RBC CAPITAL MARKETS	100.000	5,111	XXX	
879360 10 5	TELEDYNE TECH ORD		08/14/2019	RBC CAPITAL MARKETS	7.000	2,026	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		10/15/2019	ITG INC	20.000	514	XXX	
880770 10 2	TERADYNE ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	33.000	1,581	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		12/16/2019	ITG INC	10.000	608	XXX	
88339J 10 5	TRADE DESK CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	7.000	1,594	XXX	
891092 10 8	TORO ORD		06/28/2019	JP MORGAN SECURITIES INC	20.000	1,338	XXX	
89469A 10 4	TREEHOUSE FOODS ORD		12/16/2019	ITG INC	11.000	548	XXX	
896239 10 0	TRIMBLE ORD		03/19/2019	ITG INC	48.000	1,938	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
896945 20 1	TRIPADVISOR ORD		10/15/2019	ITG INC	21.000	819	XXX	
90138F 10 2	TWILIO CL A ORD		03/19/2019	ITG INC	17.000	2,224	XXX	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		12/16/2019	ITG INC	54.000	794	XXX	
902252 10 5	TYLER TECHNOLOGIES ORD		08/14/2019	RBC CAPITAL MARKETS	7.000	1,762	XXX	
902681 10 5	UGI ORD		10/15/2019	ITG INC	41.000	1,983	XXX	
904214 10 3	UMPQUA HOLDINGS ORD		12/16/2019	ITG INC	44.000	789	XXX	
904311 10 7	UNDER ARMOUR CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	36.000	913	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD		06/28/2019	JP MORGAN SECURITIES INC	38.000	3,924	XXX	
912008 10 9	US FOODS ORD		06/28/2019	JP MORGAN SECURITIES INC	42.000	1,502	XXX	
912909 10 8	US STEEL ORD		12/16/2019	ITG INC	34.000	447	XXX	
91307C 10 2	UNITED THERAPEUTICS ORD		12/16/2019	ITG INC	8.000	727	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		10/15/2019	VARIOUS	89.000	21,502	XXX	
91347P 10 5	UNIVERSAL DISPLAY ORD		03/19/2019	ITG INC	8.000	1,269	XXX	
91529Y 10 6	UNUM ORD		06/28/2019	JP MORGAN SECURITIES INC	41.000	1,375	XXX	
918204 10 8	VF ORD		05/23/2019	VARIOUS	98.000	3,310	XXX	
91879Q 10 9	VAIL RESORTS ORD		06/28/2019	JP MORGAN SECURITIES INC	7.000	1,562	XXX	
91913Y 10 0	VALERO ENERGY ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	32.000	2,740	XXX	
92339V 10 0	VEREIT ORD		03/19/2019	ITG INC	190.000	1,550	XXX	
92552V 10 0	VIASAT ORD		10/15/2019	ITG INC	11.000	784	XXX	
925652 10 9	VICI PPTYS ORD		03/19/2019	ITG INC	79.000	1,698	XXX	
929089 10 0	VOYA FINANCIAL ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	28.000	1,548	XXX	
92936U 10 9	W P CAREY REIT ORD		03/19/2019	ITG INC	31.000	2,371	XXX	
929740 10 8	WABTEC ORD		06/28/2019	VARIOUS	31.344	1,512	XXX	
94419L 10 1	WAYFAIR CL A ORD		03/19/2019	ITG INC	11.000	1,861	XXX	
947890 10 9	WEBSTER FINANCIAL ORD		08/14/2019	RBC CAPITAL MARKETS	19.000	877	XXX	
949746 10 1	WELLS FARGO ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	344.000	16,278	XXX	
955306 10 5	WEST PHARM SVC ORD		04/22/2019	ITG INC	14.000	1,565	XXX	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		02/28/2019	VARIOUS	1,525.000	51,758	XXX	
959802 10 9	WESTERN UNION ORD		12/16/2019	ITG INC	84.000	2,284	XXX	
963320 10 6	WHIRLPOOL ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	12.000	1,708	XXX	
969904 10 1	WILLIAMS SONOMA ORD		10/15/2019	ITG INC	15.000	1,048	XXX	
97650W 10 8	WINTRUST FINANCIAL ORD		10/15/2019	ITG INC	11.000	715	XXX	
980745 10 3	WOODWARD ORD		08/14/2019	RBC CAPITAL MARKETS	10.000	1,045	XXX	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD		12/16/2019	ITG INC	8.000	509	XXX	
98212B 10 3	WPX ENERGY ORD		06/28/2019	JP MORGAN SECURITIES INC	82.000	944	XXX	
98421M 10 6	XEROX ORD		08/14/2019	RBC CAPITAL MARKETS	37.000	1,025	XXX	
98919V 10 5	ZAYO GROUP HOLDINGS ORD		06/28/2019	JP MORGAN SECURITIES INC	44.000	1,448	XXX	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD		03/19/2019	ITG INC	10.000	2,147	XXX	
98936J 10 1	ZENDESK ORD		06/28/2019	JP MORGAN SECURITIES INC	21.000	1,870	XXX	
98954M 10 1	ZILLOW GROUP CL A ORD		12/16/2019	ITG INC	11.000	468	XXX	
98954M 20 0	ZILLOW GROUP CL C ORD		04/22/2019	ITG INC	23.000	808	XXX	
989701 10 7	ZIONS BANCORPORATION ORD		04/22/2019	ITG INC	36.000	1,685	XXX	
G01767 10 5	ALKERMES ORD	C	03/19/2019	ITG INC	30.000	1,052	XXX	
G0176J 10 9	ALLEGION ORD	C	08/14/2019	RBC CAPITAL MARKETS	18.000	1,691	XXX	
G02602 10 3	AMDOCS ORD		04/22/2019	ITG INC	27.000	1,457	XXX	
G0585R 10 6	ASSURED GUARANTY ORD	C	08/14/2019	RBC CAPITAL MARKETS	19.000	841	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
G06242 10 4	ATLASSIAN CL A ORD	D	03/19/2019	ITG INC	19.000	2,152	XXX	
G0684D 10 7	ATHENE HOLDING CL A ORD	D	08/14/2019	RBC CAPITAL MARKETS	31.000	1,177	XXX	
G16962 10 5	BUNGE ORD		04/22/2019	ITG INC	27.000	1,380	XXX	
G1890L 10 7	CAPRI HOLDINGS LTD	D	06/28/2019	JP MORGAN SECURITIES INC	28.000	971	XXX	
G3223R 10 8	EVEREST RE GROUP ORD	C	08/14/2019	RBC CAPITAL MARKETS	7.000	1,730	XXX	
G3922B 10 7	GENPACT ORD		10/15/2019	ITG INC	34.000	1,317	XXX	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	D	06/28/2019	JP MORGAN SECURITIES INC	36.000	866	XXX	
G491BT 10 8	INVESCO ORD		03/19/2019	ITG INC	79.000	1,581	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	04/22/2019	ITG INC	11.000	1,385	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	06/28/2019	JP MORGAN SECURITIES INC	129.000	3,079	XXX	
G6518L 10 8	NIELSEN HOLDINGS ORD		03/19/2019	ITG INC	70.000	1,908	XXX	
G7496G 10 3	RENAISSANCERE ORD	C	08/14/2019	RBC CAPITAL MARKETS	8.000	1,487	XXX	
G7S00T 10 4	PENTAIR ORD	C	10/15/2019	ITG INC	34.000	1,287	XXX	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	31.000	1,519	XXX	
G84720 10 4	STERIS ORD	D	03/19/2019	ITG INC	16.000	1,972	XXX	
G97822 10 3	PERRIGO ORD	C	03/19/2019	ITG INC	25.000	1,232	XXX	
H2906T 10 9	GARMIN ORD	C	03/19/2019	ITG INC	22.000	1,844	XXX	
H8817H 10 0	TRANSOCEAN ORD	C	03/19/2019	ITG INC	101.000	938	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	06/28/2019	JP MORGAN SECURITIES INC	24.000	3,509	XXX	
N72482 12 3	QIAGEN ORD	D	10/15/2019	ITG INC	45.000	1,233	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,103,865	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/14/2019	Not Available	1,189.647	41,475	XXX	
9499999. Total - Common Stocks - Mutual Funds						41,475	XXX	0
9799997. Total - Common Stocks - Part 3						1,145,339	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						38,275	XXX	
9799999. Total - Common Stocks						1,183,614	XXX	0
9899999. Total - Preferred and Common Stocks						1,183,614	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						11,607,148	XXX	14,585

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		105,423	105,423	107,861	107,758		(2,336)		(2,336)		105,423		(0)	(0)	2,843	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS		12/01/2019.	Paydown		283,065	283,065	294,020	293,727		(10,662)		(10,662)		283,065		0	0	8,214	08/20/2048.
36179T Z5 7	G2 MA5264 - RMBS		12/01/2019.	Paydown		147,356	147,356	151,178	150,990		(3,634)		(3,634)		147,356		0	0	3,946	06/20/2048.
912810 FD 5	UNITED STATES TREASURY		01/24/2019.	BNP Paribas		28,877	23,392	30,316	29,126	(1,330)	(40)		(1,369)		27,757		1,121	1,121	238	04/15/2028.
912810 FH 6	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		59,095	46,099	62,065	58,846	(2,813)	(32)		(2,846)		56,000		3,095	3,095	432	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		18,422	14,232	19,486	18,855	(826)	(9)		(835)		18,020		402	402	116	04/15/2032.
912810 FR 4	UNITED STATES TREASURY		12/18/2019.	GOLDMAN		75,912	68,198	72,065	73,102	(5,111)	(779)		(5,890)		67,212		8,701	8,701	2,292	01/15/2025.
912810 FS 2	UNITED STATES TREASURY		01/11/2019.	GOLDMAN		52,092	48,349	44,070	51,057	(6,968)	6		(6,962)		44,095		7,997	7,997	481	01/15/2026.
912810 PS 1	UNITED STATES TREASURY		01/11/2019.	BARCLAYS CAPITAL INC.		34,875	31,306	33,706	34,499	(2,390)	(11)		(2,402)		32,097		2,778	2,778	370	01/15/2027.
912810 PV 4	UNITED STATES TREASURY		01/10/2019.	Citigroup (SSB)		38,637	36,174	39,352	40,124	(1,520)	(12)		(1,532)		38,592		44	44	310	01/15/2028.
912810 PZ 5	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		48,570	42,357	41,056	45,879	(5,891)	(0)		(5,892)		39,987		8,583	8,583	518	01/15/2029.
912810 QF 8	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		13,809	11,687	15,877	15,925	(1,119)	(5)		(1,124)		14,802		(992)	(992)	101	02/15/2040.
912810 QP 6	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		20,702	17,307	20,727	21,110	(1,013)	(3)		(1,017)		20,093		609	609	147	02/15/2041.
912810 QV 3	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		45,941	50,308	42,967	47,095	(3,502)	4		(3,499)		43,596		2,345	2,345	153	02/15/2042.
912810 RA 8	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		29,351	32,969	29,686	31,955	(2,120)	1		(2,120)		29,836		(484)	(484)	82	02/15/2043.
912810 RF 7	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		56,333	54,195	55,388	58,518	(3,588)	(4)		(3,592)		54,926		1,407	1,407	302	02/15/2044.
912810 RL 4	UNITED STATES TREASURY		01/08/2019.	NOMURA SECURITIES INTL INC.		48,816	53,649	44,663	48,305	(3,101)	4		(3,097)		45,209		3,608	3,608	161	02/15/2045.
912810 RR 1	UNITED STATES TREASURY		01/08/2019.	Bank of America		41,104	42,768	42,203	43,671	(1,512)	(1)		(1,513)		42,158		(1,054)	(1,054)	170	02/15/2046.
912810 RW 0	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		19,567	21,059	19,615	20,419	(770)	0		(770)		19,649		(82)	(82)	74	02/15/2047.
912810 SB 5	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		14,825	15,369	15,003	15,376	(373)			(373)		15,003		(178)	(178)	61	02/15/2048.
912828 2L 3	UNITED STATES TREASURY		01/08/2019.	BARCLAYS CAPITAL INC.		69,221	72,303	68,901	70,600	(1,566)	4		(1,561)		69,039		183	183	131	07/15/2027.
912828 3R 9	UNITED STATES TREASURY		01/10/2019.	GOLDMAN		49,187	51,206	48,759	49,894	(1,031)	4		(1,027)		48,866		321	321	125	01/15/2028.
912828 4H 0	UNITED STATES TREASURY		12/19/2019.	Bank of America		31,499	31,054	29,949	30,395	(425)	33		(392)		30,003		1,497	1,497	227	04/15/2023.
912828 B2 5	UNITED STATES TREASURY		01/24/2019.	RBC CAPITAL MARKETS		85,547	86,950	83,593	88,264	(5,470)	(14)		(5,484)		82,780		2,767	2,767	285	01/15/2024.
912828 H4 5	UNITED STATES TREASURY		01/11/2019.	JP MORGAN SECURITIES LLC		87,598	90,625	83,741	89,603	(5,209)	7		(5,202)		84,401		3,197	3,197	113	01/15/2025.
912828 K3 3	UNITED STATES TREASURY		12/19/2019.	Citigroup (SSB)		71,311	71,367	66,667	70,447	(4,307)	(195)		(4,502)		65,945		5,366	5,366	104	04/15/2020.
912828 LA 6	UNITED STATES TREASURY		03/29/2019.	BNP Paribas		35,799	35,366	36,741	35,977	(2,258)	(164)		(2,422)		33,554		2,245	2,245	472	07/15/2019.
912828 MF 4	UNITED STATES TREASURY		12/19/2019.	NOMURA SECURITIES INTL INC.		48,768	48,749	47,542	50,393	(5,240)	(123)		(5,363)		45,030		3,738	3,738	950	01/15/2020.
912828 N7 1	UNITED STATES TREASURY		01/11/2019.	BARCLAYS CAPITAL INC.		94,123	95,651	94,839	98,954	(5,237)	(16)		(5,253)		93,701		422	422	297	01/15/2026.
912828 NM 8	UNITED STATES TREASURY		03/05/2019.	Citigroup (SSB)		70,070	69,141	70,005	72,947	(6,737)	(84)		(6,820)		66,126		3,944	3,944	554	07/15/2020.
912828 PP 9	UNITED STATES TREASURY		12/19/2019.	Bank of America		81,840	81,102	79,668	82,027	(5,679)	(635)		(6,314)		75,713		6,127	6,127	1,294	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY		12/19/2019.	BARCLAYS CAPITAL INC.		97,324	90,000	86,648	89,441	(3,654)	(393)		(4,047)		85,394		11,930	11,930	134	04/15/2021.
912828 QV 5	UNITED STATES TREASURY		12/19/2019.	Citigroup (SSB)		92,216	91,264	87,644	92,317	(6,997)	(391)		(7,389)		84,928		7,287	7,287	809	07/15/2021.
912828 S5 0	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		79,734	83,573	78,904	82,519	(3,364)	4		(3,360)		79,159		575	575	52	07/15/2026.
912828 SA 9	UNITED STATES TREASURY		03/05/2019.	BNP Paribas		92,956	94,380	90,838	97,641	(8,101)	(20)		(8,122)		89,520		3,436	3,436	76	01/15/2022.
912828 TE 0	UNITED STATES TREASURY		12/18/2019.	BNP Paribas		100,938	100,620	92,563	99,989	(7,277)	62		(7,215)		92,774		8,164	8,164	178	07/15/2022.
912828 UH 1	UNITED STATES TREASURY		12/18/2019.	BNP Paribas		100,081	100,246	96,091	102,329	(8,492)	(295)		(8,787)		93,543		6,538	6,538	177	01/15/2023.
912828 V4 9	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		40,021	41,868	40,362	41,846	(1,471)	0		(1,471)		40,374		(353)	(353)	77	01/15/2027.
912828 VM 9	UNITED STATES TREASURY		03/05/2019.	BNP Paribas		101,784	102,590	95,631	102,518	(6,295)	27		(6,268)		96,251		5,533	5,533	246	07/15/2023.
912828 WU 0	UNITED STATES TREASURY		01/11/2019.	JP MORGAN SECURITIES LLC		97,783	101,035	91,905	98,855	(6,171)	7		(6,164)		92,691		5,092	5,092	63	07/15/2024.
912828 X3 9	UNITED STATES TREASURY		12/18/2019.	BNP Paribas		42,184	42,287	40,038	41,569	(1,520)	6		(1,514)		40,056		2,128	2,128	62	04/15/2022.

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
912828 XL 9	UNITED STATES TREASURY	..	12/18/2019.	BNP Paribas		110,303	100,000	91,330	97,547	(5,881)	102		(5,780)		91,767		18,536	18,536	545	07/15/2025.
0599999.	Total - Bonds - U.S. Government					2,863,060	2,826,637	2,783,663	2,892,406	(146,331)	(19,586)	0	(165,918)	0	2,726,488	0	136,572	136,572	27,979	XXX
Bonds - U.S. States, Territories and Possessions																				
68609B X6 9	OREGON ST	..	02/01/2019.	VARIOUS					233,365		(28)		(28)					0		08/01/2042.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					0	0	0	233,365	0	(28)	0	(28)	0	0	0	0	0	0	XXX
Bonds - U.S. Political Subdivisions of States																				
521841 MY 9	LEANDER TEX INDPT SCH DIST	..	08/15/2019.	Call @ 100.00		215,000	215,000	239,540	216,903		(1,903)		(1,903)		215,000			0	10,750	08/15/2025.
521841 NN 2	LEANDER TEX INDPT SCH DIST	..	08/15/2019.	Call @ 100.00		35,000	35,000	38,995	35,310		(310)		(310)		35,000			0	1,750	08/15/2025.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					250,000	250,000	278,535	252,213	0	(2,213)	0	(2,213)	0	250,000	0	0	0	12,500	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
24917D AD 5	DENVER COLO CITY & CNTY DEDICATED TAX RE	..	08/01/2019.	Maturity @ 100.00		150,000	150,000	150,000	150,000				0		150,000			0	2,738	08/01/2019.
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 Q9 4	FH G08479 - RMBS	..	08/01/2019.	VARIOUS		70,132	68,174	70,432	70,467		(335)		(335)		70,132		0	0	1,415	03/01/2042.
3128MJ S8 4	FH G08542 - RMBS	..	08/01/2019.	VARIOUS		123,373	119,420	122,965	124,277		(905)		(905)		123,373		0	0	2,838	08/01/2043.
3128MJ XR 6	FH G08687 - RMBS	..	08/01/2019.	VARIOUS		118,338	113,370	118,711	119,289		(951)		(951)		118,338		(0)	(0)	2,353	01/01/2046.
3128P8 FX 4	FH C91982 - RMBS	..	08/01/2019.	VARIOUS		487,659	486,118	488,093	487,952		(294)		(294)		487,659		0	0	10,144	03/01/2038.
3128PT 3K 9	FH J14402 - RMBS	..	09/01/2019.	VARIOUS		29,832	29,834	29,885	29,840		(8)		(8)		29,832		0	0	693	02/01/2026.
3128PT VD 4	FH J14212 - RMBS	..	08/01/2019.	VARIOUS		102,744	102,767	102,944	102,762		(18)		(18)		102,744			0	2,108	01/01/2026.
31292K 6A 0	FH C03565 - RMBS	..	08/01/2019.	VARIOUS		27,290	27,078	27,289	27,333		(43)		(43)		27,290		0	0	649	12/01/2040.
31292S AH 3	FH C09008 - RMBS	..	08/01/2019.	VARIOUS		95,987	93,281	96,444	96,349		(362)		(362)		95,987		(0)	(0)	1,677	08/01/2042.
312943 DJ 9	FH A94605 - RMBS	..	08/01/2019.	VARIOUS		44,364	44,051	44,395	44,433		(69)		(69)		44,364			0	1,045	10/01/2040.
312946 B9 6	FH A97264 - RMBS	..	08/01/2019.	VARIOUS		44,567	44,356	44,605	44,616		(50)		(50)		44,567		0	0	1,093	02/01/2041.
3131WQ VJ 3	FH ZJ0617 - RMBS	..	12/01/2019.	Paydown		3,079	3,079	3,103			(22)		(22)		3,079			0	33	10/01/2040.
3131WR N9 2	FH ZJ1316 - RMBS	..	12/01/2019.	Paydown		3,569	3,569	3,589			(16)		(16)		3,569			0	34	02/01/2041.
3131X6 GY 0	FH ZK2915 - RMBS	..	12/01/2019.	Paydown		12,810	12,810	12,832			11		11		12,810			0	112	01/01/2026.
3131X6 JC 5	FH ZK2959 - RMBS	..	12/01/2019.	Paydown		1,777	1,777	1,780			1		1		1,777		0	0	13	02/01/2026.
3131XJ DM 1	FH ZL2808 - RMBS	..	12/01/2019.	Paydown		10,631	10,631	10,983			(302)		(302)		10,631			0	79	03/01/2042.
3131XJ PD 8	FH ZL3120 - RMBS	..	12/01/2019.	Paydown		5,361	5,361	5,552			(177)		(177)		5,361			0	47	05/01/2042.
3131XM E8 4	FH ZL5559 - RMBS	..	12/01/2019.	Paydown		4,858	4,858	4,964			(90)		(90)		4,858			0	32	04/01/2043.
3131XN 6S 7	FH ZL7181 - RMBS	..	12/01/2019.	Paydown		6,924	6,924	7,246			(268)		(268)		6,924			0	68	10/01/2043.
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.
3131XR BB 9	FH ZL9034 - RMBS	..	12/01/2019.	Paydown		4,169	4,169	4,366			(173)		(173)		4,169			0	30	02/01/2045.
3131XT VP 2	FH ZM0622 - RMBS	..	12/01/2019.	Paydown		19,008	19,008	20,247			(1,158)		(1,158)		19,008		(0)	(0)	118	12/01/2045.
31329J FV 4	FH ZA1080 - RMBS	..	12/01/2019.	Paydown		2,796	2,796	2,817			(22)		(22)		2,796		0	0	27	12/01/2040.
31329J PX 9	FH ZA1338 - RMBS	..	12/01/2019.	Paydown		4,623	4,623	4,780			(139)		(139)		4,623			0	35	08/01/2042.
31329K X3 3	FH ZA2498 - RMBS	..	12/01/2019.	Paydown		33,675	33,675	33,812			(93)		(93)		33,675			0	305	03/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS	..	12/01/2019.	Paydown		4,304	4,304	4,447			(129)		(129)		4,304			0	38	03/01/2042.
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 A4 7	FH ZS4527 - RMBS	..	12/01/2019.	Paydown		9,478	9,478	9,760			(332)		(332)		9,478			0	100	08/01/2043.
3132A5 EU 5	FH ZS4647 - RMBS	..	12/01/2019.	Paydown		10,133	10,133	10,610			(472)		(472)		10,133			0	92	01/01/2046.
3132GR ZL 8	FH Q06747 - RMBS	..	08/01/2019.	VARIOUS		95,470	92,938	96,017	95,904		(434)		(434)		95,470		(0)	(0)	2,018	03/01/2042.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3132GT R4 1	FH Q08307 - RMBS		08/01/2019.	VARIOUS		83,834	81,272	84,167	84,273		(439)		(439)		83,834			0	1,768	05/01/2042.
3132J8 TV 2	FH Q17363 - RMBS		08/01/2019.	VARIOUS		87,236	85,680	87,541	87,442		(206)		(206)		87,236			0	1,619	04/01/2043.
3132JP P2 2	FH Q22241 - RMBS		08/01/2019.	VARIOUS		577,162	555,686	581,474	581,151		(3,989)		(3,989)		577,162			0	14,205	10/01/2043.
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.
3132QM LQ 2	FH Q31234 - RMBS		09/01/2019.	VARIOUS		124,409	119,783	125,437	125,659		(1,250)		(1,250)		124,409		(0)	(0)	2,833	02/01/2045.
3132QU 3B 7	FH Q37993 - RMBS		09/01/2019.	VARIOUS		231,839	220,189	234,535	235,285		(3,446)		(3,446)		231,839		0	0	5,684	12/01/2045.
3136A5 YC 4	FNR 1230M ED - CMO/RMBS		12/01/2019.	Paydown		22,325	22,325	22,786	22,597		(274)		(274)		22,325			0	554	04/25/2031.
3138A5 TA 0	FN AH4144 - RMBS		12/01/2019.	Paydown		12,002	12,002	12,092	12,028		(26)		(26)		12,002		0	0	359	01/01/2026.
3138A9 PS 7	FN AH7632 - RMBS		12/01/2019.	Paydown		110,197	110,197	110,438	110,338		(141)		(141)		110,197		0	0	2,081	08/01/2041.
3138EK JA 4	FN AL2956 - RMBS		12/01/2019.	Paydown		17,424	17,424	18,270	17,981		(561)		(561)		17,424			0	414	01/01/2028.
3138EN 7M 5	FN AL6299 - RMBS		12/01/2019.	Paydown		27,695	27,695	29,158	29,209		(1,514)		(1,514)		27,695		0	0	828	01/01/2045.
3138ET DZ 6	FN AL8219 - RMBS		12/01/2019.	Paydown		19,707	19,707	21,121	21,163		(1,457)		(1,457)		19,707		0	0	626	02/01/2046.
3138WG EZ 3	FN AS6451 - RMBS		12/01/2019.	Paydown		7,637	7,637	7,984	7,961		(324)		(324)		7,637			0	227	01/01/2046.
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		12,386	12,386	13,129	13,026		(642)		(642)		12,386			0	411	12/01/2044.
3140JA TS 7	FN BM5960 - RMBS		12/01/2019.	Paydown		50,781	50,781	52,432			(1,650)		(1,650)		50,781		0	0	679	08/01/2048.
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		338,138	338,138	354,490			(16,352)		(16,352)		338,138			0	7,841	02/01/2049.
3140X4 H2 5	FN FM1148 - RMBS		12/01/2019.	Paydown		76,452	76,452	78,483			(2,031)		(2,031)		76,452			0	687	12/01/2048.
3140X4 M4 5	FN FM1278 - RMBS		12/01/2019.	Paydown		19,261	19,261	19,709			(448)		(448)		19,261			0	127	07/01/2034.
31410L UV 2	FN 890796 - RMBS		12/01/2019.	Paydown		25,173	25,173	25,747	25,757		(584)		(584)		25,173			0	569	12/01/2045.
31418A YP 7	FN MA1617 - RMBS		12/01/2019.	Paydown		15,711	15,711	16,248	16,137		(432)		(432)		15,711		0	0	531	10/01/2028.
31418S U3 1	FN AD5101 - RMBS		12/01/2019.	Paydown		16,960	16,960	17,087	17,004		(44)		(44)		16,960		0	0	540	12/01/2025.
31418V KJ 0	FN AD7496 - RMBS		12/01/2019.	Paydown		13,920	13,920	14,024	13,966		(47)		(47)		13,920		0	0	579	01/01/2026.
454898 QY 6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		02/07/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		177,188	150,000	181,796	179,220		(86)		(86)		179,134		(1,946)	(1,946)	5,128	01/01/2042.
455141 GJ 4	INDIANA TRANSN FIN AUTH HWY REV		11/05/2019.	Call @ 100.00		40,000	40,000	48,010	42,683		(595)		(595)		42,088		(2,088)	(2,088)	1,367	12/01/2022.
882806 AU 6	TEXAS TECH UNIV REVS IAM COML PAPER NTS		02/15/2019.	Call @ 100.00		250,000	250,000	276,183	250,417		(417)		(417)		250,000			0	6,250	02/15/2025.
914119 B8 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS		02/15/2019.	PERSHING DIV OF DLJ SEC LNDING		145,385	125,000	152,375	142,079		(370)		(370)		141,710		3,675	3,675	1,372	06/01/2025.
91412F 7X 9	THE REGENTS OF THE UNIVERSITY OF CALIFOR		05/15/2019.	Call @ 100.00		150,000	150,000	170,271	151,192		(1,192)		(1,192)		150,000			0	4,703	05/15/2031.
97712D QR 0	WISCONSIN ST HEALTH & EDL FACS AUTH REV		02/11/2019.	FIRST TENNESSEE CAPITAL MARKET.		102,016	100,000	108,522	106,568		(95)		(95)		106,473		(4,457)	(4,457)	978	11/15/2039.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,403,070	4,288,010	4,519,182	3,798,309	0	(48,069)	0	(48,069)	0	4,407,885	0	(4,815)	(4,815)	95,683	XXX
Bonds - Industrial and Miscellaneous																				
02007D AC 4	ALLYA 152 A4 - ABS		05/01/2019.	Paydown		63,280	63,280	63,276	63,279		0		0		63,280		(0)	(0)	295	06/15/2020.
03065T AD 4	AMCAR 164 A3 - ABS		11/01/2019.	Paydown		80,796	80,796	80,792	80,795		1		1		80,796			0	521	07/08/2021.
06406H CW 7	BANK OF NEW YORK MELLON CORP		07/31/2019.	PERSHING DIV OF DLJ SEC LNDING		199,984	200,000	204,756	200,886		(850)		(850)		200,036		(52)	(52)	4,102	09/11/2019.
110122 BN 7	BRISTOL-MYERS SQUIBB CO		12/19/2019.	RBC CAPITAL MARKETS		161,852	150,000	149,921	149,948		9		9		149,957		11,895	11,895	7,981	08/15/2025.
17119B AD 9	CCART 16B A4 - ABS		12/15/2019.	Paydown		57,324	57,324	57,314	57,321		4		4		57,324			0	1,004	02/15/2022.
22546Q AN 7	CREDIT SUISSE AG (NEW YORK BRANCH)	C	05/28/2019.	Maturity @ 100.00		200,000	200,000	201,604	200,213		(213)		(213)		200,000			0	2,300	05/28/2019.

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
23305Y AD 1	DBUBS 11LC3 A4 - CMBS		12/01/2019.	Paydown		51,514	51,514	52,025	51,602		(88)		(88)		51,514			0	1,534	08/12/2044.
369604 BH 5	GENERAL ELECTRIC CO		07/17/2019.	WELLS FARGO SECURITIES LLC		193,196	200,000	223,284	222,498		(294)		(294)		222,204		(29,008)	(29,008)	7,700	03/11/2044.
38014B AC 3	GMALT 181 A2B - ABS		10/01/2019.	VARIOUS		193,655	193,655	193,655	193,655				0		193,655		0	0	2,363	04/20/2020.
40428H PR 7	HSBC USA INC		12/19/2019.	WELLS FARGO SECURITIES LLC		200,126	200,000	199,804	199,953		39		39		199,992		134	134	6,071	03/05/2020.
44890Y AE 6	HART 15B A4 - ABS		05/01/2019.	Paydown		54,417	54,417	54,405	54,416		1		1		54,417		0	0	160	06/15/2021.
49456B AE 1	KINDER MORGAN INC		12/01/2019.	Maturity @ 100.00		125,000	125,000	124,746	124,951		49		49		125,000			0	3,813	12/01/2019.
65474V AL 5	NMOTR 16A A2 - ABS		06/17/2019.	Paydown		500,000	500,000	499,929	500,011		(11)		(11)		500,000			0	3,850	06/15/2021.
66989H AD 0	NOVARTIS CAPITAL CORP		12/19/2019.	MORGAN STANLEY CO		201,666	200,000	224,042	206,429		(4,726)		(4,726)		201,703		(37)	(37)	10,169	04/24/2020.
774341 AB 7	ROCKWELL COLLINS INC		07/15/2019.	Maturity @ 100.00		200,000	200,000	230,666	202,383		(2,383)		(2,383)		200,000			0	10,500	07/15/2019.
82652K AA 2	SRFC 171 A - ABS		12/20/2019.	Paydown		18,325	18,325	18,324	18,324		1		1		18,325		0	0	417	03/20/2034.
82653E AA 5	SRFC 191 A - ABS		12/20/2019.	Paydown		51,890	51,890	51,889			1		1		51,890			0	631	01/22/2036.
92826C AE 2	VISA INC		03/19/2019.	US BANCORP INVESTMENTS INC		370,041	350,000	357,734	357,255		(72)		(72)		357,184		12,857	12,857	3,914	12/14/2035.
92935J BC 8	WFRBS 11C2 A4 - CMBS		12/01/2019.	Paydown		15,273	15,273	15,854	15,386		(113)		(113)		15,273			0	483	02/15/2044.
94948Q AF 7	WELLESLEY COLLEGE		07/01/2019.	Maturity @ 100.00		200,000	200,000	200,000	200,000				0		200,000			0	4,842	07/01/2019.
949746 SA 0	WELLS FARGO & CO		12/19/2019.	MORGAN STANLEY CO		200,258	200,000	199,812	199,903		36		36		199,939		319	319	5,880	07/26/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,338,596	3,311,474	3,403,831	3,299,208	0	(8,610)	0	(8,610)	0	3,342,487	0	(3,891)	(3,891)	78,529	XXX
8399997.	Total - Bonds - Part 4					10,854,726	10,676,120	10,985,211	10,475,500	(146,331)	(78,507)	0	(224,838)	0	10,726,860	0	127,866	127,866	214,691	XXX
8399998.	Total - Bonds - Summary Item from Part 5					832,154	825,137	827,139			(162)		(162)		826,977		5,176	5,176	6,021	XXX
8399999.	Total - Bonds					11,686,879	11,501,257	11,812,350	10,475,500	(146,331)	(78,669)	0	(225,000)	0	11,553,837	0	133,042	133,042	220,711	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00287Y 10 9	ABBVIE ORD		08/14/2019.	RBC CAPITAL MARKETS	30.000	1,907	XXX	2,496	2,766	(270)			(270)		2,496		(589)	(589)	512	XXX
00507V 10 9	ACTIVISION BLIZZARD ORD		04/22/2019.	ITG INC	73.000	3,305	XXX	5,668	3,400	2,269			2,269		5,668		(2,364)	(2,364)	27	XXX
00724F 10 1	ADOBE ORD		12/16/2019.	ITG INC	11.000	3,562	XXX	2,796	2,489	307			307		2,796		766	766		XXX
02209S 10 3	ALTRIA GROUP ORD		06/28/2019.	JP MORGAN SECURITIES INC	214.000	10,133	XXX	13,506	10,569	2,936			2,936		13,506		(3,372)	(3,372)	514	XXX
031162 10 0	AMGEN ORD		03/19/2019.	ITG INC	41.000	7,855	XXX	8,446	7,981	465			465		8,446		(591)	(591)	59	XXX
032511 10 7	ANADARKO PETROLEUM ORD		08/08/2019.	VARIOUS	99.000	7,210	XXX	6,991	4,340	2,651			2,651		6,991		219	219	59	XXX
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT		03/14/2019.	VARIOUS	1,375.000	32,808	XXX	42,753	29,411	13,341			13,341		42,753		(9,945)	(9,945)	646	XXX
03676B 10 2	ANTERO MIDSTREAM ORD		04/04/2019.	FRACTIONAL SHARES	0.325		XXX	4					0		4		(4)	(4)		XXX
037833 10 0	APPLE ORD		06/28/2019.	JP MORGAN SECURITIES INC	46.000	9,105	XXX	10,436	7,256	3,180			3,180		10,436		(1,332)	(1,332)	69	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
060505 10 4	BANK OF AMERICA ORD		09/01/2019.	RBC CAPITAL MARKETS	581.000	15,295	XXX	17,424	14,316	3,108			3,108		17,424		(2,130)	(2,130)	208	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD		08/14/2019.	VARIOUS	93.000	18,416	XXX	20,779	18,376	1,763			1,763		20,779		(2,362)	(2,362)		XXX
09062X 10 3	BIOGEN ORD		06/28/2019.	JP MORGAN SECURITIES INC	38.000	8,887	XXX	13,094	11,435	1,659			1,659		13,094		(4,207)	(4,207)		XXX
097023 10 5	BOEING ORD		08/14/2019.	RBC CAPITAL MARKETS	5.000	1,604	XXX	1,927	1,613	315			315		1,927		(324)	(324)	31	XXX
09857L 10 8	BOOKING HOLDINGS ORD		12/16/2019.	ITG INC	1.000	1,997	XXX	1,871	1,722	148			148		1,871		126	126		XXX
099724 10 6	BORGWARNER ORD		08/14/2019.	VARIOUS	138.000	5,783	XXX	4,215	4,794	(580)			(580)		4,215		1,568	1,568	47	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		08/14/2019.	VARIOUS	149.000	5,464	XXX	7,625	4,542	3,083			3,083		7,625		(2,160)	(2,160)		XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD		04/01/2019.	Adjustment			XXX						0					0	272	XXX
115637 20 9	BROWN FORMAN CL B ORD		08/14/2019.	VARIOUS	4.000	221	XXX	201	190	10			10		201		20	20	2	XXX
118230 10 1	BUCKEYE PARTNERS UNT		09/16/2019.	VARIOUS	1,800.000	72,718	XXX	77,228	52,182	25,046			25,046		77,228		(4,510)	(4,510)	3,188	XXX
124857 20 2	CBS CL B ORD		03/19/2019.	ITG INC	63.000	2,975	XXX	3,616	2,754	861			861		3,616		(641)	(641)	23	XXX
125523 10 0	CIGNA ORD		10/15/2019.	ITG INC	62.340	10,470	XXX	12,544	11,840	705			705		12,544		(2,074)	(2,074)	2	XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
126408 10 3	CSX ORD		12/16/2019.	ITG INC.	51.000	3,715	XXX	3,806	3,169	637			637		3,806		(90)	(90)	49	XXX
126650 10 0	CVS HEALTH ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	132.000	7,193	XXX	10,385	8,649	1,737			1,737		10,385		(3,193)	(3,193)	132	XXX
149123 10 1	CATERPILLAR ORD		08/14/2019.	RBC CAPITAL MARKETS	18.000	2,075	XXX	2,690	2,287	403			403		2,690		(615)	(615)	50	XXX
151020 10 4	CELGENE ORD		11/20/2019.	VARIOUS	135.000	14,365	XXX	11,714	8,652	3,062			3,062		11,714		2,651	2,651		XXX
15135B 10 1	CENTENE ORD		02/07/2019.	VARIOUS			XXX		(4,612)	(1,108)			(1,108)					0		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		12/16/2019.	ITG INC.	8.000	3,779	XXX	1,536	2,280	(744)			(744)		1,536		2,244	2,244		XXX
171798 10 1	CIMAREX ENERGY ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	3,382	XXX	4,777	3,514	1,263			1,263		4,777		(1,395)	(1,395)	22	XXX
17275R 10 2	CISCO SYSTEMS ORD		08/14/2019.	RBC CAPITAL MARKETS	153.000	7,706	XXX	7,268	6,629	638			638		7,268		438	438	158	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD		10/15/2019.	VARIOUS	146.000	5,196	XXX	5,989	4,341	1,648			1,648		5,989		(793)	(793)	74	XXX
20605P 10 1	CONCHO RESOURCES ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	3,818	XXX	5,919	3,803	2,116			2,116		5,919		(2,101)	(2,101)	9	XXX
20825C 10 4	CONOCOPHILLIPS ORD		08/14/2019.	RBC CAPITAL MARKETS	60.000	3,105	XXX	4,765	3,741	1,024			1,024		4,765		(1,660)	(1,660)	55	XXX
222070 20 3	COTY CL A ORD	C	05/02/2019.	Not Available	20.000	233	XXX	229					0		229		4	4		XXX
23355L 10 6	DXC TECHNOLOGY ORD		10/15/2019.	ITG INC.	82.000	4,183	XXX	6,363	2,871	1,948			1,948		6,363		(2,180)	(2,180)	28	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD		01/29/2019.	Not Available	0.619	29	XXX	32	27	6			6		32		(4)	(4)		XXX
25179M 10 3	DEVON ENERGY ORD		10/15/2019.	VARIOUS	123.000	3,333	XXX	4,630	2,772	1,858			1,858		4,630		(1,297)	(1,297)	23	XXX
254687 10 6	WALT DISNEY ORD		04/22/2019.	VARIOUS	63.471	8,301	XXX	7,420	6,960	460			460		7,420		881	881	56	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		08/14/2019.	VARIOUS	17.000	1,321	XXX	1,024	1,003	21			21		1,024		297	297	14	XXX
25470F 10 4	DISCOVERY SRS A ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	158.000	4,850	XXX	3,934	3,909	25			25		3,934		916	916		XXX
26078J 10 0	DOWDUPONT ORD		04/02/2019.	VARIOUS	378.000	22,989	XXX	22,989	20,215	2,774			2,774		22,989			0	144	XXX
26614N 10 2	DUPONT DE NEMOURS ORD		12/16/2019.	ITG INC.	39.000	2,532	XXX	3,375					0		3,375		(843)	(843)	23	XXX
26875P 10 1	EOG RESOURCES ORD		12/16/2019.	ITG INC.	49.000	3,814	XXX	6,486	4,273	2,212			2,212		6,486		(2,672)	(2,672)	50	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT		04/01/2019.	RBC CAPITAL MARKETS	250.000	9,648	XXX	17,148	10,813	6,336			6,336		17,148		(7,501)	(7,501)	283	XXX
277432 10 0	EASTMAN CHEMICAL ORD		08/14/2019.	VARIOUS	67.000	5,201	XXX	4,308	4,898	(591)			(591)		4,308		893	893	111	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD		03/18/2019.	Not Available	0.073	2	XXX	2					0		2		0	0		XXX
291011 10 4	EMERSON ELECTRIC ORD		06/28/2019.	VARIOUS	167.000	11,507	XXX	905	9,978	(9,073)			(9,073)		905		10,602	10,602	133	XXX
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT		01/25/2019.	MERGER	2,575.000	31,656	XXX	39,384	28,351	11,033			11,033		39,384		(7,728)	(7,728)	1,004	XXX
29364G 10 3	ENTERGY ORD		08/14/2019.	VARIOUS	67.000	6,900	XXX	5,515	5,767	(251)			(251)		5,515		1,385	1,385	123	XXX
297178 10 5	ESSEX PROPERTY REIT ORD		08/14/2019.	VARIOUS	30.000	8,773	XXX	7,170	7,356	(187)			(187)		7,170		1,604	1,604	173	XXX
302491 30 3	FMC ORD		03/01/2019.	VARIOUS	25.000	2,175	XXX	2,175	1,849	326			326		2,175			0	10	XXX
30303M 10 2	FACEBOOK CL A ORD		03/19/2019.	ITG INC.	29.000	4,689	XXX	5,255	3,802	1,454			1,454		5,255		(566)	(566)		XXX
311900 10 4	FASTENAL ORD		05/23/2019.	VARIOUS			XXX		(2,876)	(185)			(185)					0		XXX
31428X 10 6	FEDEX ORD		06/28/2019.	JP MORGAN SECURITIES INC.	47.000	7,717	XXX	10,799	7,583	3,216			3,216		10,799		(3,082)	(3,082)	92	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		10/15/2019.	ITG INC.	36.370	4,830	XXX	3,921	3,714	191			191		3,921		908	908	38	XXX
32008D 10 6	FIRST DATA CL A ORD		07/29/2019.	VARIOUS	105.000	2,499	XXX	2,499	1,776	723			723		2,499			0		XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	112.000	10,937	XXX	10,494	9,733	761			761		10,494		443	443	41	XXX
337738 10 8	FISERV ORD		07/29/2019.	CORPORATE ACTION	0.815	81	XXX	66	60	6			6		66		15	15		XXX
35137L 10 5	FOX CL A ORD		04/01/2019.	VARIOUS	0.667	21	XXX	27					0		27		(6)	(6)		XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35137L 20 4	FOX CL B ORD		04/01/2019.	VARIOUS	0.667	21	XXX	26					0		26		(5)	(5)		XXX
366505 10 5	GARRETT MOTION ORD	C	06/28/2019.	JP MORGAN SECURITIES INC.	8.000	123	XXX	104	99	5			5		104		19	19		XXX
369604 10 3	GENERAL ELECTRIC ORD		08/14/2019.	VARIOUS	2,434.000	4,868	XXX	2,262	15,988	(14,015)			(14,015)		2,262		2,606	2,606	28	XXX
375558 10 3	GILEAD SCIENCES ORD		04/22/2019.	ITG INC.	41.000	2,526	XXX	3,208	2,565	643			643		3,208		(682)	(682)	26	XXX
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019.	CORPORATE ACTION	0.354	57	XXX	42					0		42		15	15		XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		06/28/2019.	JP MORGAN SECURITIES INC.	243.000	3,718	XXX	5,041	4,960	82			82		5,041		(1,323)	(1,323)	78	XXX
40412C 10 1	HCA HEALTHCARE ORD		04/22/2019.	ITG INC.	35.000	4,006	XXX	4,886	4,356	530			530		4,886		(880)	(880)	14	XXX
40434L 10 5	HP ORD		12/16/2019.	ITG INC.	111.000	2,285	XXX	2,773	2,271	502			502		2,773		(487)	(487)	71	XXX
406216 10 1	HALLIBURTON ORD		04/01/2019.	ITG INC.	130.000	3,792	XXX	5,475	3,455	2,020			2,020		5,475		(1,683)	(1,683)	23	XXX
410345 10 2	HANESBRANDS ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	183.000	3,151	XXX	4,625	2,293	2,332			2,332		4,625		(1,473)	(1,473)	55	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.		07/01/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	97.000	5,405	XXX	4,448	4,312	136			136		4,448		957	957	71	XXX
437076 10 2	HOME DEPOT ORD		04/01/2019.	ITG INC.	52.000	9,585	XXX	10,180	8,935	1,245			1,245		10,180		(595)	(595)	71	XXX
444859 10 2	HUMANA ORD		04/22/2019.	ITG INC.	17.000	4,130	XXX	5,698	4,870	827			827		5,698		(1,567)	(1,567)	18	XXX
500754 10 6	KRAFT HEINZ ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	116.000	3,601	XXX	6,505	4,993	1,513			1,513		6,505		(2,905)	(2,905)	93	XXX
502413 10 7	L3 TECHNOLOGIES ORD		06/29/2019.	VARIOUS	16.000	3,347	XXX	3,347	2,779	568			568		3,347			0	27	XXX
532457 10 8	ELI LILLY ORD		04/22/2019.	VARIOUS	50.000	5,770	XXX	5,773	5,786	(13)			(13)		5,773		(3)	(3)	32	XXX
540424 10 8	LOEWS ORD		06/28/2019.	JP MORGAN SECURITIES INC.	163.000	8,911	XXX	6,069	7,420	(1,351)			(1,351)		6,069		2,843	2,843	20	XXX
55336V 10 0	MPLX COM UNT		03/01/2019.	UBS SECURITIES LLC	300.000	9,895	XXX	9,901	9,090	811			811		9,901		(5)	(5)	194	XXX
57636Q 10 4	MASTERCARD CL A ORD		03/19/2019.	ITG INC.	33.000	7,621	XXX	6,922	6,225	697			697		6,922		699	699	11	XXX
580135 10 1	MCDONALD'S ORD		08/14/2019.	RBC CAPITAL MARKETS	26.000	5,634	XXX	4,416	4,617	(201)			(201)		4,416		1,218	1,218	60	XXX
59156R 10 8	METLIFE ORD		06/28/2019.	JP MORGAN SECURITIES INC.	28.000	1,391	XXX	931	1,150	(218)			(218)		931		459	459	24	XXX
595112 10 3	MICRON TECHNOLOGY ORD		03/19/2019.	ITG INC.	45.000	1,819	XXX	1,382	1,428	(46)			(46)		1,382		438	438		XXX
62944T 10 5	NVR ORD		08/14/2019.	VARIOUS	5.000	16,856	XXX	13,050	12,185	865			865		13,050		3,806	3,806		XXX
637071 10 1	NATIONAL OILWELL VARCO ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	74.000	1,645	XXX	3,364	1,902	1,462			1,462		3,364		(1,719)	(1,719)	7	XXX
654106 10 3	NIKE CL B ORD		10/15/2019.	ITG INC.	31.000	2,941	XXX	2,493	2,298	195			195		2,493		448	448	27	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/15/2019.	VARIOUS	125.047	6,782	XXX	10,282	7,673	2,608			2,608		10,282		(3,500)	(3,500)	288	XXX
68389X 10 5	ORACLE ORD		08/14/2019.	VARIOUS	143.000	7,741	XXX	6,990	6,456	533			533		6,990		751	751	70	XXX
69331C 10 8	PG&E ORD		01/15/2019.	ITG INC.	100.000	653	XXX	4,856	2,375	2,481			2,481		4,856		(4,203)	(4,203)		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		12/16/2019.	ITG INC.	34.000	5,421	XXX	4,080	3,975	105			105		4,080		1,341	1,341	143	XXX
701094 10 4	PARKER HANNIFIN ORD		06/28/2019.	JP MORGAN SECURITIES INC.	35.000	5,951	XXX	3,322	5,220	(1,898)			(1,898)		3,322		2,628	2,628	57	XXX
717081 10 3	PFIZER ORD		04/01/2019.	Adjustment			XXX						0					0	973	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		04/01/2019.	Adjustment			XXX						0					0	739	XXX
718546 10 4	PHILLIPS 66 ORD		10/15/2019.	ITG INC.	19.000	2,045	XXX	2,236	1,637	599			599		2,236		(191)	(191)	49	XXX
747525 10 3	QUALCOMM ORD		04/01/2019.	ITG INC.	87.000	4,967	XXX	6,102	4,951	1,151			1,151		6,102		(1,135)	(1,135)	54	XXX
756577 10 2	RED HAT ORD		07/09/2019.	CORPORATE ACTION	35.000	6,650	XXX	4,298	6,147	(1,850)			(1,850)		4,298		2,352	2,352		XXX
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		06/28/2019.	VARIOUS	65.000	13,081	XXX	10,268	10,523	(254)			(254)		10,268		2,813	2,813		XXX
79466L 30 2	SALESFORCE.COM ORD		08/01/2019.	CORPORATE ACTION	0.442	70	XXX	67					0		67		3	3		XXX
806407 10 2	HENRY SCHEIN ORD		02/07/2019.	VARIOUS	30.000	2,634	XXX	2,634	2,356	279			279		2,634			0		XXX

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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
806857 10 8	SCHLUMBERGER ORD	C	04/01/2019.	Adjustment			XXX						0					0	84	XXX
808513 10 5	CHARLES SCHWAB ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	233.000	9,365	XXX	12,158	9,676	2,481			2,481		12,158		(2,793)	(2,793)	79	XXX
81663A 10 5	SEMGROUP CL A ORD	..	09/16/2019.	Citigroup Global Markets Inc. NY	2,500.000	41,858	XXX	60,533	34,450	26,083			26,083		60,533		(18,675)	(18,675)	3,544	XXX
82481R 10 6	SHIRE ADS REP 3 ORD	C	04/01/2019.	Unknown	1.000	187	XXX	15	174	(159)			(159)		15		172	172		XXX
855244 10 9	STARBUCKS ORD	..	12/16/2019.	ITG INC.	37.000	3,293	XXX	2,136	2,383	(247)			(247)		2,136		1,158	1,158	55	XXX
857477 10 3	STATE STREET ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	73.000	4,092	XXX	6,305	4,604	1,701			1,701		6,305		(2,213)	(2,213)	103	XXX
867914 10 3	SUNTRUST BANKS ORD	..	12/06/2019.	VARIOUS	90.000	6,004	XXX	6,004	4,540	1,464			1,464		6,004			0	191	XXX
872540 10 9	TJX ORD	..	09/05/2019.	RBC CAPITAL MARKETS	69.000	3,555	XXX	2,402	3,087	(685)			(685)		2,402		1,154	1,154	45	XXX
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	795	XXX	875	721	154			154		875		(80)	(80)		XXX
87612E 10 6	TARGET ORD	..	12/16/2019.	ITG INC.	15.000	1,894	XXX	1,285	991	294			294		1,285		609	609	39	XXX
87612G 10 1	TARGA RESOURCES ORD	..	04/01/2019.	BARCLAYS CAPITAL LE	450.000	18,249	XXX	19,756	16,209	3,547			3,547		19,756		(1,507)	(1,507)	660	XXX
882508 10 4	TEXAS INSTRUMENTS ORD	..	10/15/2019.	ITG INC.	25.000	3,207	XXX	2,625	2,363	262			262		2,625		583	583	50	XXX
88579Y 10 1	3M ORD	..	12/16/2019.	ITG INC.	20.000	3,404	XXX	4,209	3,811	398			398		4,209		(805)	(805)	115	XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD	..	09/17/2019.	Unknown	35.000	3,336	XXX	3,336	2,845	491			491		3,336			0	18	XXX
89832Q 10 9	BB AND T ORD	..	12/09/2019.	CORPORATE ACTION	0.550	30	XXX	28					0		28		1	1		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD	..	03/19/2019.	VARIOUS	203.000	10,162	XXX	9,239	9,768	(530)			(530)		9,239		923	923		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	03/19/2019.	VARIOUS	95.000	4,725	XXX	4,301	4,539	(238)			(238)		4,301		424	424		XXX
907818 10 8	UNION PACIFIC ORD	..	04/01/2019.	Adjustment			XXX						0					0	531	XXX
910047 10 9	UNITED AIRLINES HOLDINGS ORD	..	08/14/2019.	VARIOUS	24.000	2,024	XXX	1,607	2,010	(402)			(402)		1,607		417	417		XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD	..	12/16/2019.	ITG INC.	31.000	3,692	XXX	3,656	3,023	632			632		3,656		37	37	119	XXX
91324P 10 2	UNITEDHEALTH GRP ORD	..	08/14/2019.	VARIOUS	65.000	15,377	XXX	17,558	16,193	1,365			1,365		17,558		(2,181)	(2,181)	97	XXX
918204 10 8	VF ORD	..	08/14/2019.	VARIOUS	106.000	4,192	XXX	3,787	6,991	(3,474)			(3,474)		3,787		405	405	54	XXX
91913Y 10 0	VALERO ENERGY ORD	..	12/16/2019.	ITG INC.	24.000	2,293	XXX	2,776	1,799	977			977		2,776		(483)	(483)	86	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	7,176	XXX	4,160	5,343	(1,183)			(1,183)		4,160		3,017	3,017	25	XXX
92553P 20 1	VIACOM CL B ORD	..	12/04/2019.	VARIOUS	69.000	2,265	XXX	2,265	1,773	492			492		2,265			0	55	XXX
92556H 20 6	CBS CL B ORD	..	12/05/2019.	CORPORATE ACTION	0.141	6	XXX	8					0		8		(2)	(2)		XXX
92826C 83 9	VISA CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
929740 10 8	WABTEC ORD	..	04/01/2019.	Not Available	0.344	26	XXX	2					0		2		23	23		XXX
931142 10 3	WALMART ORD	..	04/22/2019.	ITG INC.	18.000	1,843	XXX	1,748	1,677	71			71		1,748		95	95	19	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	04/01/2019.	Adjustment			XXX						0					0	763	XXX
949746 10 1	WELLS FARGO ORD	..	08/14/2019.	VARIOUS	504.000	23,054	XXX	26,984	23,224	3,760			3,760		26,984		(3,931)	(3,931)	465	XXX
958254 10 4	WESTERN GAS PARTNERS UNT	..	02/28/2019.	VARIOUS	1,000.000	51,758	XXX	51,758	42,230	9,528			9,528		51,758			0	980	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.	..	09/23/2019.	VARIOUS	1,200.000	32,550	XXX	50,275	33,276	16,999			16,999		50,275		(17,726)	(17,726)	1,949	XXX
981558 10 9	WORLDPAY CL A ORD	..	08/01/2019.	VARIOUS	99.000	4,749	XXX	3,184	7,567	(4,383)			(4,383)		3,184		1,565	1,565		XXX
98978V 10 3	ZOETIS CL A ORD	..	12/16/2019.	VARIOUS	79.000	9,434	XXX	107	6,758	(6,651)			(6,651)		107		9,327	9,327	38	XXX
G0177J 10 8	ALLERGAN ORD	C	12/16/2019.	ITG INC.	10.000	1,900	XXX	1,922	1,337	585			585		1,922		(22)	(22)	30	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	175.000	5,210	XXX	4,949	4,099	850			850		4,949		261	261		XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	06/28/2019.	JP MORGAN SECURITIES INC.	67.000	6,540	XXX	5,426	4,910	517			517		5,426		1,114	1,114	43	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						891,026	XXX	965,846	798,471	152,021	0	0	152,021	0	965,846	0	(74,820)	(74,820)	22,174	XXX

Common Stocks - Mutual Funds

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
04314H 66 7	ARTISAN:INTL VAL ADV	..	11/14/2019.	VARIOUS		24,449	XXX						0				24,449	24,449		XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	04/01/2019.	Adjustment			XXX						0					0	1,214	XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	11/14/2019.	VARIOUS		53,599	XXX						0				53,599	53,599		XXX
464287 65 5	ISHARES:RUSS 2000 ETF	..	10/15/2019.	ITG INC.	234.000	35,401	XXX	37,721	31,333	6,388			6,388		37,721		(2,320)	(2,320)	348	XXX
9499999.	Total - Common Stocks - Mutual Funds					113,450	XXX	37,721	31,333	6,388	0	0	6,388	0	37,721	0	75,729	75,729	1,563	XXX
9799997.	Total - Common Stocks - Part 4					1,004,475	XXX	1,003,567	829,804	158,410	0	0	158,410	0	1,003,567	0	909	909	23,737	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					37,915	XXX	38,275					0		38,275		(360)	(360)	55	XXX
9799999.	Total - Common Stocks					1,042,390	XXX	1,041,842	829,804	158,410	0	0	158,410	0	1,041,842	0	548	548	23,791	XXX
9899999.	Total - Preferred and Common Stocks					1,042,390	XXX	1,041,842	829,804	158,410	0	0	158,410	0	1,041,842	0	548	548	23,791	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					12,729,270	XXX	12,854,192	11,305,304	12,078	(78,669)	0	(66,590)	0	12,595,679	0	133,591	133,591	244,503	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 YT 1	UNITED STATES TREASURY	..	12/16/2019	Bank of America	12/18/2019	HSBC SECURITIES	250,000	249,327	249,364	249,329		2		2			36	36	195	174
0599999.	Total - Bonds - U.S. Government						250,000	249,327	249,364	249,329	0	2	0	2	0	0	36	36	195	174
Bonds - Industrial and Miscellaneous																				
110122 15 7	BRISTOL MYERS SQ RTS WI	..	11/20/2019	VARIOUS	11/22/2019	ITG INC.	135		279					0			279	279		
438516 BW 5	HONEYWELL INTERNATIONAL INC.	..	07/30/2019	JP MORGAN SECURITIES LLC	12/19/2019	WELLS FARGO SECURITIES LLC	450,000	449,069	454,919	449,133		65		65			5,785	5,785	3,795	
904764 AX 5	UNILEVER CAPITAL CORP.	..	09/03/2019	BANC OF AMERICA/FIXED INCOME	12/19/2019	PERSHING DIV OF DLJ SEC LNDING	125,000	128,744	127,591	128,515		(229)		(229)			(924)	(924)	2,031	1,092
3899999.	Total - Bonds - Industrial and Miscellaneous						575,135	577,812	582,789	577,649	0	(164)	0	(164)	0	0	5,141	5,141	5,826	1,092
8399998.	Total - Bonds						825,135	827,139	832,154	826,977	0	(162)	0	(162)	0	0	5,176	5,176	6,021	1,267
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
26078J 10 0	DUPONT DE NEMOURS ORD	..	04/02/2019	ITG INC.	06/03/2019	Unknown	378.000	15,457	15,457	15,457				0				0	53	
413875 10 5	L3HARRIS TECHNOLOGIES ORD	..	06/29/2019	GOLDMAN	07/01/2019	VARIOUS	20.800	3,347	3,374	3,347				0			27	27		
50050N 10 3	KONTOOR BRANDS ORD	..	05/23/2019	VARIOUS	06/28/2019	JP MORGAN SECURITIES INC.	14.000	207	392	207				0			186	186		
53814L 10 8	LIVENT ORD	..	03/01/2019	GOLDMAN	04/22/2019	VARIOUS	23.383	290	283	290				0			(7)	(7)		
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.	..	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/14/2019	RBC CAPITAL MARKETS	54.000	4,241	4,496	4,241				0			256	256		
78667J 10 8	SAGE THERAPEUTICS ORD	..	03/19/2019	ITG INC.	12/16/2019	ITG INC.	9.000	1,410	633	1,410				0			(776)	(776)		
87336U 10 5	TABLEAU SOFTWARE CL A ORD	..	06/28/2019	JP MORGAN SECURITIES INC.	08/01/2019	Unknown	14.000	2,324	2,324	2,324				0				0		
874060 20 5	TAKEDA PHARMACEUTICAL ADR REP 1 ORD	C	01/08/2019	VARIOUS	04/22/2019	VARIOUS	5.033	96	92	96				0			(4)	(4)	2	
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.	..	03/19/2019	VARIOUS	04/01/2019	Unknown	149.574	7,432	7,422	7,432				0			(10)	(10)		
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.	..	03/19/2019	VARIOUS	04/01/2019	Unknown	69.998	3,473	3,442	3,473				0			(31)	(31)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							38,275	37,915	38,275	0	0	0	0	0	0	(360)	(360)	55	0
9799998.	Total - Common Stocks							38,275	37,915	38,275	0	0	0	0	0	0	(360)	(360)	55	0
9899999.	Total - Preferred and Common Stocks							38,275	37,915	38,275	0	0	0	0	0	0	(360)	(360)	55	0
9999999.	Total - Bonds, Preferred and Common Stocks							865,415	870,068	865,253	0	(162)	0	(162)	0	0	4,816	4,816	6,075	1,267

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....188,596 Book/Adjusted Carrying Value $.....188,596
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		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
The Bank of NY Mellon	Pittsburgh, PA					166,721	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			6,368	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	173,089	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	173,089	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	XXX
0599999. Total Cash		XXX	XXX	0	0	173,489	XXX

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

1. January	217,059	4. April	777,345	7. July	195,993	10. October	135,031
2. February	41,006	5. May	(2,082)	8. August	998,163	11. November	525,902
3. March	178,239	6. June	(2,082)	9. September	121,479	12. December	173,489

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		2,366,334	2,703	6
8699999. Total - All Other Money Market Mutual Funds						2,366,334	2,703	6
8899999. Total - Cash Equivalents						2,366,334	2,703	6

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
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	B	Property & Casualty			224,958	229,152
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	229,881	240,970		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Property & Casualty			449,195	487,502
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	229,881	240,970	674,154	716,654

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