40932201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

MICO INSURANCE COMPANY

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

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

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

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(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. #	PRESIDENT & CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4.	

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

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

(Signature)	(Signature)	(Signature)
THOMAS JOSEPH OBROKTA JR.	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 7th day of February 2020

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	1,461,816	12.1	1,461,816		1,461,816	12.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	2,179,802	18.0	2,179,801		2,179,801	18.0
1.06 Industrial and Miscellaneous	5,069,819	41.9	5,069,819		5,069,819	41.9
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	8,711,436	71.9	8,711,436	0	8,711,436	71.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,247,495	10.3	1,247,495		1,247,495	10.3
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	849,128	7.0	849,128		849,128	7.0
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	2,096,623	17.3	2,096,623	0	2,096,623	17.3
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	1,296	0.0	1,296		1,296	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	874,636	7.2	874,636		874,636	7.2
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	875,933	7.2	875,933	0	875,933	7.2
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	428,775	3.5	428,775		428,775	3.5
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	12,112,767	100.0	12,112,766	0	12,112,766	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		405,193
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	28,081	28,081
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	(4,499)	
	5.2 Totals, Part 3, Column 9		(4,499)
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)		428,775
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		428,775

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		10,079,209
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,410,691
3.	Accrual of discount		2,033
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	16,296	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	411,331	
	4.4 Part 4, Column 11	(4,296)	423,332
5.	Total gain (loss) on disposals, Part 4, Column 19		28,363
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,090,057
7.	Deduct amortization of premium		45,511
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)		10,808,059
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		10,808,059

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	1,461,816	1,424,948	1,463,623	1,416,044
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,461,816	1,424,948	1,463,623	1,416,044
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,179,802	2,219,079	2,197,676	2,086,946
Industrial and Miscellaneous,	8. United States	4,583,045	4,782,542	4,620,984	4,560,976
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	68,566	80,540	69,467	65,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	418,207	446,972	429,716	400,000
	11. Totals	5,069,819	5,310,054	5,120,167	5,025,976
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	8,711,436	8,954,081	8,781,466	8,528,966
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	2,053,704	2,053,704	1,744,837	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,073	1,073	864	
	22. Other Countries	41,846	41,846	32,238	
	23. Totals	2,096,623	2,096,623	1,777,939	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	2,096,623	2,096,623	1,777,939	
	26. Total Stocks	2,096,623	2,096,623	1,777,939	
	27. Total Bonds and Stocks	10,808,059	11,050,703	10,559,405	

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	206,860	1,254,380	576			XXX	1,461,816	16.8	1,454,421	17.3	1,461,816	
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	206,860	1,254,380	576	0	0	XXX	1,461,816	16.8	1,454,421	17.3	1,461,816	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	322,882	905,567	482,160	444,808	24,385	XXX	2,179,801	25.0	2,352,965	27.9	2,179,801	
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	322,882	905,567	482,160	444,808	24,385	XXX	2,179,801	25.0	2,352,965	27.9	2,179,801	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	504,291	2,779,639	554,349	243,469	461,077	XXX	4,542,824	52.1	3,990,230	47.4	4,040,658	502,167
6.2 NAIC 2	49,996	149,926	154,444	68,566	104,062	XXX	526,994	6.0	622,369	7.4	526,994	
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	554,286	2,929,565	708,793	312,035	565,139	XXX	5,069,819	58.2	4,612,599	54.8	4,567,652	502,167
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) 1,034,033	4,939,586	1,037,084	688,277	485,462	0	8,184,442	94.0	XXX	XXX	7,682,275	502,167
11.2 NAIC 2	(d) 49,996	149,926	154,444	68,566	104,062	0	526,994	6.0	XXX	XXX	526,994	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,084,029	5,089,512	1,191,528	756,844	589,524	0	(b) 8,711,436	100.0	XXX	XXX	8,209,270	502,167
11.8 Line 11.7 as a % of Col. 7	12.4	58.4	13.7	8.7	6.8	0.0	100.0	XXX	XXX	XXX	94.2	5.8
12. **Total Bonds Prior Year**												
12.1 NAIC 1	582,318	4,396,981	1,176,463	942,473	699,382		XXX	XXX	7,797,616	92.6	7,294,746	502,870
12.2 NAIC 2		299,476	149,990	68,734	104,169		XXX	XXX	622,369	7.4	622,369	
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	582,318	4,696,456	1,326,453	1,011,207	803,551	0	XXX	XXX	(b) 8,419,985	100.0	7,917,115	502,870
12.8 Line 12.7 as a % of Col. 9	6.9	55.8	15.8	12.0	9.5	0.0	XXX	XXX	100.0	XXX	94.0	6.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,032,725	4,540,762	935,049	688,277	485,462		7,682,275	88.2	7,294,746	86.6	7,682,275	XXX
13.2 NAIC 2	49,996	149,926	154,444	68,566	104,062		526,994	6.0	622,369	7.4	526,994	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	1,082,720	4,690,688	1,089,493	756,844	589,524	0	8,209,270	94.2	7,917,115	94.0	8,209,270	XXX
13.8 Line 13.7 as a % of Col. 7	13.2	57.1	13.3	9.2	7.2	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	12.4	53.8	12.5	8.7	6.8	0.0	94.2	XXX	XXX	XXX	94.2	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,308	398,823	102,035				502,167	5.8	502,870	6.0	XXX	502,167
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	1,308	398,823	102,035	0	0	0	502,167	5.8	502,870	6.0	XXX	502,167
14.8 Line 14.7 as a % of Col. 7	0.3	79.4	20.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	4.6	1.2	0.0	0.0	0.0	5.8	XXX	XXX	XXX	XXX	5.8

(a) Includes $.....400,132 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year of bonds with Z designations and $..........0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(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	200,617	1,235,575				XXX	1,436,192	16.5	1,421,160	16.9	1,436,192	
1.02 Residential Mortgage-Backed Securities	6,243	18,805	576			XXX	25,624	0.3	33,261	0.4	25,624	
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	206,860	1,254,380	576	0	0	XXX	1,461,816	16.8	1,454,421	17.3	1,461,816	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						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations				175,421		XXX	175,421	2.0	226,957	2.7	175,421	
5.02 Residential Mortgage-Backed Securities	322,882	905,567	482,160	269,388	24,385	XXX	2,004,381	23.0	2,126,008	25.2	2,004,381	
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	322,882	905,567	482,160	444,808	24,385	XXX	2,179,801	25.0	2,352,965	27.9	2,179,801	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	250,854	1,252,528	501,740	312,035	565,139	XXX	2,882,297	33.1	2,839,351	33.7	2,882,297	
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	19,310	515,537	207,053			XXX	741,901	8.5	769,890	9.1	389,720	352,181
6.04 Other Loan-Backed and Structured Securities	284,122	1,161,500				XXX	1,445,621	16.6	1,003,358	11.9	1,295,635	149,986
6.05 Totals	554,286	2,929,565	708,793	312,035	565,139	XXX	5,069,819	58.2	4,612,599	54.8	4,567,652	502,167
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	451,471	2,488,103	501,740	487,456	565,139	XXX	4,493,909	51.6	XXX	XXX	4,493,909	0
11.02 Residential Mortgage-Backed Securities	329,126	924,372	482,735	269,388	24,385	XXX	2,030,005	23.3	XXX	XXX	2,030,005	0
11.03 Commercial Mortgage-Backed Securities	19,310	515,537	207,053	0	0	XXX	741,901	8.5	XXX	XXX	389,720	352,181
11.04 Other Loan-Backed and Structured Securities	284,122	1,161,500	0	0	0	XXX	1,445,621	16.6	XXX	XXX	1,295,635	149,986
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	1,084,029	5,089,512	1,191,528	756,844	589,524	0	8,711,436	100.0	XXX	XXX	8,209,270	502,167
11.09 Line 11.08 as a % of Col. 7	12.4	58.4	13.7	8.7	6.8	0.0	100.0	XXX	XXX	XXX	94.2	5.8
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	200,559	2,544,040	571,345	489,377	682,148	XXX	XXX	XXX	4,487,468	53.3	4,487,468	
12.02 Residential Mortgage-Backed Securities	228,682	740,356	546,998	521,830	121,403	XXX	XXX	XXX	2,159,269	25.6	2,159,269	
12.03 Commercial Mortgage-Backed Securities	15,291	546,488	208,110			XXX	XXX	XXX	769,890	9.1	416,999	352,890
12.04 Other Loan-Backed and Structured Securities	137,785	865,573				XXX	XXX	XXX	1,003,358	11.9	853,379	149,979
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	582,318	4,696,456	1,326,453	1,011,207	803,551	0	XXX	XXX	8,419,985	100.0	7,917,115	502,870
12.09 Line 12.08 as a % of Col. 9	6.9	55.8	15.8	12.0	9.5	0.0	XXX	XXX	100.0	XXX	94.0	6.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	451,471	2,488,103	501,740	487,456	565,139	XXX	4,493,909	51.6	4,487,468	53.3	4,493,909	XXX
13.02 Residential Mortgage-Backed Securities	329,126	924,372	482,735	269,388	24,385	XXX	2,030,005	23.3	2,159,269	25.6	2,030,005	XXX
13.03 Commercial Mortgage-Backed Securities	18,002	266,700	105,018			XXX	389,720	4.5	416,999	5.0	389,720	XXX
13.04 Other Loan-Backed and Structured Securities	284,122	1,011,514				XXX	1,295,635	14.9	853,379	10.1	1,295,635	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	1,082,720	4,690,688	1,089,493	756,844	589,524	0	8,209,270	94.2	7,917,115	94.0	8,209,270	XXX
13.09 Line 13.08 as a % of Col. 7	13.2	57.1	13.3	9.2	7.2	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	12.4	53.8	12.5	8.7	6.8	0.0	94.2	XXX	XXX	XXX	94.2	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	1,308	248,838	102,035			XXX	352,181	4.0	352,890	4.2	XXX	352,181
14.04 Other Loan-Backed and Structured Securities		149,986				XXX	149,986	1.7	149,979	1.8	XXX	149,986
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	1,308	398,823	102,035	0	0	0	502,167	5.8	502,870	6.0	XXX	502,167
14.09 Line 14.08 as a % of Col. 7	0.3	79.4	20.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	4.6	1.2	0.0	0.0	0.0	5.8	XXX	XXX	XXX	XXX	5.8

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	998,088		998,088	
2. Cost of cash equivalents acquired	1,441,605		1,441,605	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	(17)		(17)	
5. Total gain (loss) on disposals	48		48	
6. Deduct consideration received on disposals	1,565,088		1,565,088	
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)	874,636	0	874,636	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	874,636	0	874,636	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	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																			
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		213,261	428,775	428,775	(4,499)					28,081		0.240
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									213,261	428,775	428,775	(4,499)	0	0	0	0	28,081	0	XXX
4899999. Subtotal - Unaffiliated									213,261	428,775	428,775	(4,499)	0	0	0	0	28,081	0	XXX
5099999. Totals									213,261	428,775	428,775	(4,499)	0	0	0	0	28,081	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										
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007			28,081		0.240
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	28,081	0	XXX
4899999. Subtotal - Unaffiliated							0	28,081	0	XXX
5099999. Totals							0	28,081	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	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
U.S. Government - Issuer Obligations																					
912828 N4 8	UNITED STATES TREASURY				1	50,740	100.094	50,047	50,000	50,154		(152)			1.750	1.437	JD	2	875	01/26/2016.	12/31/2020.
912828 N4 8	UNITED STATES TREASURY	SD			1	152,221	100.094	150,141	150,000	150,463		(457)			1.750	1.437	JD	7	2,625	01/26/2016.	12/31/2020.
912828 PP 9	UNITED STATES TREASURY	SD			1	984,899	100.926	949,786	941,072	986,162	16,296	(13,461)			1.125	(0.406)	JJ	4,891	10,456	02/21/2013.	01/15/2021.
912828 YT 1	UNITED STATES TREASURY				1	249,405	99.867	249,668	250,000	249,413		8			1.500	1.625	MN	328		12/20/2019.	11/30/2021.
0199999.	U.S. Government - Issuer Obligations					1,437,266	XXX	1,399,642	1,391,072	1,436,192	16,296	(14,064)	0	0	XXX	XXX	XXX	5,228	13,956	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38377R VK 8	GNR 10166F GP - CMO/RMBS			4	1	26,357	101.338	25,306	24,972	25,624		(100)			3.000	1.808	MON	62	654	04/20/2012.	04/20/2039.
0299999.	U.S. Government - Residential Mortgage-Backed Securities					26,357	XXX	25,306	24,972	25,624	0	(100)	0	0	XXX	XXX	XXX	62	654	XXX	XXX
0599999.	Total - U.S. Government					1,463,623	XXX	1,424,948	1,416,044	1,461,816	16,296	(14,164)	0	0	XXX	XXX	XXX	5,291	14,610	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																					
593791 EM 4	MIAMI UNIV OHIO GEN RCPTS	SD		1	1FE	63,886	137.423	68,712	50,000	60,904		(458)			6.772	4.778	MS	1,129	3,386	06/07/2012.	09/01/2035.
709221 TF 2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	SD		1	1FE	117,839	129.624	129,624	100,000	114,517		(510)			5.848	4.645	JD	487	5,848	06/07/2012.	12/01/2037.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					181,725	XXX	198,336	150,000	175,421	0	(969)	0	0	XXX	XXX	XXX	1,616	9,234	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																					
3131XT QN 3	FH ZM0461 - RMBS			4	1	93,634	104.859	95,079	90,673	93,216		24			3.500	2.934	MON	264	1,058	12/17/2015.	11/01/2045.
3131XV F6 7	FH ZM1989 - RMBS			4	1	180,540	103.037	179,976	174,672	179,968		30			3.000	2.438	MON	437	1,747	10/27/2016.	10/01/2041.
31329J PX 9	FH ZA1338 - RMBS			4	1	36,495	103.031	36,368	35,298	36,351		(5)			3.000	2.475	MON	88	441	07/19/2012.	08/01/2042.
31329K X3 3	FH ZA2498 - RMBS			4	1	201,859	104.251	209,588	201,042	201,571		(27)			3.500	3.379	MON	586	2,932	05/24/2018.	03/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS			4	1	46,187	105.406	47,123	44,706	46,055		7			3.500	2.911	MON	130	652	02/23/2012.	03/01/2042.
3132A5 AY 1	FH ZS4523 - RMBS			4	1	57,867	105.359	60,655	57,570	57,772		1			3.500	3.413	MON	168	840	08/06/2013.	07/01/2043.
3132A5 E8 4	FH ZS4659 - RMBS			4	1	151,773	104.272	150,991	144,805	151,648		241			3.500	2.570	MON	422	2,112	04/14/2016.	04/01/2046.
3136A4 DA 4	FNR 1224A AC - CMO/RMBS			4	1	10,701	100.458	10,486	10,438	10,516		(22)			2.500	1.840	MON	22	198	04/19/2012.	05/25/2030.
3136A5 YC 4	FNR 1230M ED - CMO/RMBS			4	1	19,893	101.160	19,717	19,491	19,699		(29)			2.500	2.037	MON	41	423	04/19/2012.	04/25/2031.
3136A6 CK 8	FNR 1245A PH - CMO/RMBS			4	1	14,834	101.110	14,090	13,935	14,200		(50)			3.500	1.795	MON	41	338	05/09/2012.	12/25/2039.
3138MQ 4E 0	FN AQ8920 - RMBS			4	1	48,503	101.318	47,252	46,637	47,744		(99)			2.500	1.639	MON	97	1,057	02/06/2013.	01/01/2028.
3138WD 3Z 2	FN AS4415 - RMBS			4	1	383,767	105.516	378,389	358,608	379,006		(2,423)			3.500	2.387	MON	1,046	12,376	09/27/2016.	02/01/2045.
3138WE KK 4	FN AS4797 - RMBS			4	1	53,827	104.873	53,587	51,097	53,586		(409)			3.500	2.541	MON	149	1,679	04/07/2015.	04/01/2045.
3138WF TA 4	FN AS5944 - RMBS			4	1	68,558	105.348	68,867	65,371	67,946		(306)			3.500	2.718	MON	191	2,227	10/19/2015.	10/01/2045.
31397Q LT 3	FNR 114E PK - CMO/RMBS			4	1	12,975	101.509	12,519	12,333	12,582		(39)			3.000	1.755	MON	31	297	05/02/2012.	04/25/2040.
31398V 7F 7	FHR 3649C BW - CMO/RMBS			4	1	8,585	103.390	8,354	8,080	8,341		(42)			4.000	2.091	MON	27	246	05/01/2012.	03/15/2025.
3140F1 YB 2	FN BC6105 - RMBS			4	1	148,126	104.176	147,227	141,325	148,020		(613)			3.500	2.571	MON	412	4,723	05/23/2016.	06/01/2046.
3140FP DG 1	FN BE3702 - RMBS			4	1	259,813	105.453	261,323	247,810	258,441		(1,003)			4.000	2.924	MON	826	9,820	12/06/2017.	06/01/2047.
3140X4 M4 5	FN FM1278 - RMBS			4	1	218,014	102.862	219,151	213,053	217,718		(296)			3.000	2.331	MON	533	2,131	07/30/2019.	07/01/2034.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities					2,015,951	XXX	2,020,743	1,936,946	2,004,381	0	(5,059)	0	0	XXX	XXX	XXX	5,511	45,296	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					2,197,676	XXX	2,219,079	2,086,946	2,179,802	0	(6,028)	0	0	XXX	XXX	XXX	7,127	54,530	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1FE	48,359	103.105	51,553	50,000	48,655		296			2.900	3.608	FA	544	1,450	01/02/2019.	02/16/2024.
035242 AA 4	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	49,313	101.750	50,875	50,000	49,767		72			2.625	2.786	JJ	598	1,313	03/25/2013.	01/17/2023.
05531F AV 5	BB&T CORP			2	1FE	50,689	100.211	50,106	50,000	50,193		(149)			2.050	1.742	MN	145	1,025	08/02/2016.	05/10/2021.
05567L T3 1	BNP PARIBAS SA		C		1FE	50,360	103.172	51,586	50,000	50,049		(45)			5.000	4.901	JJ	1,153	2,500	10/26/2011.	01/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G HD 4	BANK OF AMERICA CORP			1,2,5	1FE	54,000	105.014	56,708	54,000	54,000					3.419	3.419	JD	56	1,846	12/12/2017	12/20/2028
06406H BY 4	BANK OF NEW YORK MELLON CORP			2	1FE	100,571	102.744	102,744	100,000	100,114		(65)			3.550	3.480	MS	966	3,550	10/26/2011	09/23/2021
10373Q AJ 9	BP CAPITAL MARKETS AMERICA INC			1	1FE	51,177	103.221	51,611	50,000	50,334		(134)			3.245	2.948	MN	248	1,623	03/12/2013	05/06/2022
126650 CJ 7	CVS HEALTH CORP			1,2	2FE	49,963	100.285	50,143	50,000	49,996		8			2.800	2.816	JJ	626	1,400	07/13/2015	07/20/2020
172967 KV 2	CITIGROUP INC				1FE	49,965	100.617	50,309	50,000	49,988		7			2.350	2.365	FA	486	1,175	07/26/2016	08/02/2021
20030N BH 3	COMCAST CORP			1	1FE	101,402	115.908	115,908	100,000	101,085		(63)			4.250	4.140	JJ	1,960	4,250	05/15/2014	01/15/2033
25243Y AH 2	DIAGEO CAPITAL PLC		C	1	1FE	61,785	134.483	67,242	50,000	59,837		(397)			5.875	4.224	MS	743	2,938	08/18/2014	09/30/2036
25243Y AU 3	DIAGEO CAPITAL PLC		C	1,2	1FE	49,878	102.134	51,067	50,000	49,956		13			2.625	2.653	AO	226	1,313	04/24/2013	04/29/2023
254687 DK 9	WALT DISNEY CO			1,2	1FE	49,911	107.861	53,931	50,000	49,932		7			3.375	3.397	MN	216	1,688	05/17/2017	11/15/2026
263901 AC 4	DUKE ENERGY INDIANA INC			1	1FE	53,948	101.023	50,512	50,000	50,279		(509)			3.750	2.697	JJ	865	1,875	02/03/2012	07/15/2020
31428X BM 7	FEDEX CORP			1,2	2FE	50,266	103.411	51,706	50,000	50,205		(26)			3.300	3.234	MS	486	1,650	05/17/2017	03/15/2027
341081 EU 7	FLORIDA POWER & LIGHT CO			1	1FE	84,325	125.905	94,429	75,000	82,547		(325)			5.400	4.498	MS	1,350	4,050	11/19/2013	09/01/2035
341099 CM 9	DUKE ENERGY FLORIDA LLC			1	1FE	55,523	100.606	50,303	50,000	50,180		(714)			4.550	3.076	AO	569	2,275	08/25/2011	04/01/2020
369550 AU 2	GENERAL DYNAMICS CORP			1,2	1FE	47,871	101.073	50,537	50,000	49,316		226			2.250	2.749	MN	144	1,125	01/28/2013	11/15/2022
38141G GQ 1	GOLDMAN SACHS GROUP INC				1FE	51,352	104.942	52,471	50,000	50,258		(155)			5.250	4.904	JJ	1,123	2,625	08/02/2011	07/27/2021
404280 AK 5	HSBC HOLDINGS PLC	SD	C		1FE	106,702	103.716	103,716	100,000	101,038		(785)			5.100	4.244	AO	1,218	5,100	08/11/2011	04/05/2021
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1FE	99,793	101.229	101,229	100,000	99,809		16			2.300	2.344	FA	914		07/30/2019	08/15/2024
452308 AR 0	ILLINOIS TOOL WORKS INC			1,2	1FE	47,557	115.764	57,882	50,000	47,835		56			3.900	4.198	MS	650	1,950	08/07/2014	09/01/2042
46625H HZ 6	JPMORGAN CHASE & CO				1FE	50,912	103.495	51,748	50,000	50,152		(106)			4.625	4.392	MN	328	2,313	08/11/2011	05/10/2021
58933Y AJ 4	MERCK & CO INC			1	1FE	98,819	119.319	119,319	100,000	98,954		29			4.150	4.221	MN	496	4,150	05/14/2014	05/18/2043
595620 AL 9	MIDAMERICAN ENERGY CO			1,2	1FE	110,483	123.700	123,700	100,000	109,325		(234)			4.800	4.169	MS	1,413	4,800	07/30/2014	09/15/2043
61747W AL 3	MORGAN STANLEY			1	1FE	52,012	105.343	52,672	50,000	50,386		(231)			5.500	4.983	JJ	1,169	2,750	08/03/2011	07/28/2021
654106 AF 0	NIKE INC			1,2	1FE	46,220	101.674	50,837	50,000	46,643		423			2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
67021C AM 9	NSTAR ELECTRIC CO			1,2	1FE	95,888	104.876	104,876	100,000	96,406		416			3.200	3.763	MN	409	3,200	10/02/2018	05/15/2027
674599 CE 3	OCCIDENTAL PETROLEUM CORP			1,2	2FE	50,647	100.796	50,398	50,000	50,214		(71)			2.700	2.545	FA	510	1,350	05/02/2013	02/15/2023
693476 BL 6	PNC FUNDING CORP				1FE	52,619	101.494	50,747	50,000	50,211		(335)			4.375	3.671	FA	851	2,188	10/26/2011	08/11/2020
713448 BY 3	PEPSICO INC			1	1FE	51,738	102.091	51,046	50,000	50,461		(204)			2.750	2.313	MS	443	1,375	04/29/2013	03/05/2022
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	52,378	100.873	50,437	50,000	50,188		(296)			3.500	2.885	FA	661	1,750	10/18/2011	08/15/2020
822582 AY 8	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	107,111	121.953	121,953	100,000	106,343		(156)			4.550	4.127	FA	1,757	4,550	08/14/2014	08/12/2043
842400 FR 9	SOUTHERN CALIFORNIA EDISON CO			1,2	1FE	53,498	102.171	51,086	50,000	50,486		(402)			3.875	3.022	JD	161	1,938	08/29/2011	06/01/2021
85771P AF 9	EQUINOR ASA		C	1	1FE	53,882	102.816	51,408	50,000	50,985		(463)			3.150	2.167	JJ	691	1,575	05/02/2013	01/23/2022
89236T FS 9	TOYOTA MOTOR CREDIT CORP			1	1FE	99,973	104.994	104,994	100,000	99,978		5			3.350	3.356	JJ	1,610	1,675	01/03/2019	01/08/2024
893526 DF 7	TRANSCANADA PIPELINES LIMITED		C	1	2FE	69,467	123.908	80,540	65,000	68,566		(167)			5.600	5.055	MS	920	3,640	11/19/2013	03/31/2034
907818 DZ 8	UNION PACIFIC CORP			1,2	1FE	98,473	109.734	109,734	100,000	98,620		30			4.150	4.240	JJ	1,914	4,150	08/07/2014	01/15/2045
913017 BT 5	UNITED TECHNOLOGIES CORP			1	2FE	104,583	119.892	119,892	100,000	104,062		(107)			4.500	4.218	JD	375	4,500	08/14/2014	06/01/2042
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
92343V EU 4	VERIZON COMMUNICATIONS INC			1,2	2FE	54,411	111.475	60,197	54,000	54,384		(27)			4.016	3.927	JD	169	1,657	02/28/2019	12/03/2029
927804 FN 9	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	49,844	101.841	50,921	50,000	49,945		16			2.750	2.786	MS	405	1,375	03/11/2013	03/15/2023
931427 AQ 1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	49,804	101.744	50,872	50,000	49,855		20			3.450	3.501	JD	144	1,725	05/17/2017	06/01/2026
94974B EV 8	WELLS FARGO & CO				1FE	52,930	103.245	51,623	50,000	50,445		(341)			4.600	3.863	AO	575	2,300	08/23/2011	04/01/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,920,744	XXX	3,085,908	2,848,000	2,882,297	0	(4,898)	0	0	XXX	XXX	XXX	30,653	104,715	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12626L AE 2	COMM 13CR11 A4 - CMBS			4	1FM	205,994	106.300	212,600	200,000	202,310		(614)			4.258	3.918	MON	710	8,516	10/02/2013	08/12/2050
23305Y AD 1	DBUBS 11LC3 A4 - CMBS			4	1FM	83,166	102.433	84,351	82,348	82,391		(97)			4.551	4.426	MON	312	4,110	08/11/2011	08/12/2044
23312L AS 7	DBJPM 16C1 A4 - CMBS			4	1FM	107,574	104.386	104,386	100,000	105,018		(767)			3.276	2.386	MON	273	3,276	07/28/2016	05/12/2049
23312V AF 3	DBJPM 16C3 A5 - CMBS			4	1FM	102,999	102.290	102,290	100,000	102,035		(290)			2.890	2.553	MON	241	2,890	07/26/2016	08/12/2049
617459 AD 4	MSC 11C2 A4 - CMBS			4	1FM	51,344	102.223	51,112	50,000	50,137		(163)			4.661	4.339	MON	194	2,331	08/11/2011	06/17/2044
92936C AJ 8	WFRBS 11C4 A4 - CMBS			4	1FM	201,994	102.719	205,438	200,000	200,009		(256)			4.902	4.795	MON	817	9,804	07/21/2011	06/17/2044
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					753,071	XXX	760,177	732,348	741,901	0	(2,188)	0	0	XXX	XXX	XXX	2,547	30,926	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AN 4	AMXCA 192 A - ABS			4	1FE	199,988	101.762	203,524	200,000	199,991		2			2.670	2.687	MON	237	3,352	04/22/2019	11/15/2024
14041N FG 1	COMET 165 A - ABS			4	1FE	99,970	99.691	99,691	100,000	99,991		7			1.660	1.673	MON	74	1,660	08/18/2016	06/17/2024
14042W AC 4	COPAR 191 A3 - ABS			4	1FE	99,980	100.895	100,895	100,000	99,984		4			2.510	2.531	MON	112	1,360	05/21/2019	11/15/2023
161571 HJ 6	CHAIT 171 A - ABS			4	1FE	100,309	100.013	100,013	100,000	99,998		(595)			2.040	2.108	MON	91	2,617	06/13/2017	01/18/2022
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	99,953	103.954	103,954	100,000	99,970		11			3.290	3.303	MN	347	3,290	06/13/2018	05/23/2025
254683 CD 5	DCENT 181 A - ABS			4	1FE	99,996	102.861	102,861	100,000	99,996		5			3.030	3.052	MON	135	3,030	03/08/2018	08/15/2025
29366A AA 2	ELL 1 A1 - ABS			4	1FE	20,624	100.078	20,644	20,628	20,627		0			2.040	2.042	JD	35	54	09/15/2011	09/01/2023
34528Q EC 4	FORDF 155 A - ABS			4	1FE	100,594	100.227	100,227	100,000	100,099		(176)			2.390	2.220	MON	106	2,390	02/15/2017	08/15/2022
34528Q GD 0	FORDF 182 A - ABS			4	1FE	99,982	103.009	103,009	100,000	99,986		8			3.170	3.197	MON	141	3,170	03/13/2018	03/15/2025
34531F AA 1	FORDR 17REV1 A - ABS			4	1FE	149,968	101.155	151,732	150,000	149,986		6			2.620	2.639	MON	175	3,930	02/22/2017	08/15/2028
36257A AD 3	GMALT 192 A3 - ABS			4	1FE	74,997	100.753	75,565	75,000	74,998		1			2.670	2.687	MON	61	1,235	04/30/2019	03/21/2022
98161P AE 3	WOART 16B A4 - ABS			4	1FE	99,994	99.561	99,561	100,000	99,998		1			1.480	1.486	MON	66	1,480	09/07/2016	11/15/2022
98162V AD 1	WOART 19B A3 - ABS			4	1FE	199,995	101.148	202,295	200,000	199,996		1			2.590	2.605	MON	230	3,022	05/07/2019	07/15/2024
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					1,446,352	XXX	1,463,969	1,445,628	1,445,621	0	(723)	0	0	XXX	XXX	XXX	1,809	30,590	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					5,120,167	XXX	5,310,054	5,025,976	5,069,819	0	(7,808)	0	0	XXX	XXX	XXX	35,009	166,231	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					4,539,734	XXX	4,683,885	4,389,072	4,493,909	16,296	(19,930)	0	0	XXX	XXX	XXX	37,497	127,906	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					2,042,309	XXX	2,046,049	1,961,918	2,030,005	0	(5,159)	0	0	XXX	XXX	XXX	5,573	45,950	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities					753,071	XXX	760,177	732,348	741,901	0	(2,188)	0	0	XXX	XXX	XXX	2,547	30,926	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					1,446,352	XXX	1,463,969	1,445,628	1,445,621	0	(723)	0	0	XXX	XXX	XXX	1,809	30,590	XXX	XXX
8399999.	Grand Total - Bonds					8,781,466	XXX	8,954,081	8,528,966	8,711,436	16,296	(28,000)	0	0	XXX	XXX	XXX	47,427	235,371	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			36.000	1,904	52.900	1,904	1,605		39		264		264		11/16/2018.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			22.000	389	17.680	389	388	4	44		3		3		11/16/2018.	
00130H 10 5	THE AES CORPORATION			32.000	637	19.900	637	497		17		174		174		11/16/2018.	
00206R 10 2	AT&T ORD			300.000	11,724	39.080	11,724	9,057		612		3,162		3,162		12/18/2018.	
002824 10 0	ABBOTT LABORATORIES ORD			69.000	5,993	86.860	5,993	3,413		84		895		895		03/19/2019.	
00287Y 10 9	ABBVIE ORD			59.000	5,224	88.540	5,224	4,846		165		366		366		04/22/2019.	
003654 10 0	ABIOMED ORD			3.000	512	170.590	512	533				(22)		(22)		10/15/2019.	
00507V 10 9	ACTIVISION BLIZZARD ORD			31.000	1,842	59.420	1,842	1,579		11		398		398		11/16/2018.	
00508Y 10 2	ACUITY BRANDS ORD			2.000	276	138.000	276	276		1		0		0		06/28/2019.	
00724F 10 1	ADOBE ORD			20.000	6,596	329.810	6,596	4,778				2,071		2,071		11/16/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			4.000	641	160.160	641	654	0	1		(13)		(13)		03/19/2019.	
00766T 10 0	AECOM ORD			8.000	345	43.130	345	264				133		133		11/16/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			43.000	1,972	45.860	1,972	889				1,178		1,178		11/16/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			16.000	1,365	85.310	1,365	1,040	3	10		286		286		11/16/2018.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			3.000	143	47.750	143	150				(6)		(6)		06/28/2019.	
00912X 30 2	AIR LEASE CL A ORD			6.000	285	47.520	285	286	1			(1)		(1)		12/16/2019.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			11.000	2,585	234.990	2,585	1,803	13	50		824		824		11/16/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			8.000	691	86.380	691	559				202		202		11/16/2018.	
011659 10 9	ALASKA AIR GROUP ORD			6.000	407	67.750	407	408		8		41		41		11/16/2018.	
012653 10 1	ALBEMARLE ORD			6.000	438	73.040	438	400				38		38		12/16/2019.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			5.000	808	161.580	808	614	5	20		232		232		11/16/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			11.000	1,190	108.150	1,190	1,305				119		119		11/16/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			4.000	1,116	279.040	1,116	902				278		278		11/16/2018.	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			2.000	224	112.200	224	247		1		(22)		(22)		10/15/2019.	
020002 10 1	ALLSTATE ORD			17.000	1,912	112.450	1,912	1,522	9	33		507		507		11/16/2018.	
02005N 10 0	ALLY FINANCIAL ORD			20.000	611	30.560	611	507		14		158		158		11/16/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			5.000	576	115.170	576	366				211		211		11/16/2018.	
02079K 10 7	ALPHABET CL C ORD			13.000	17,381	1,337.020	17,381	13,800				3,918		3,918		11/16/2018.	
02079K 30 5	ALPHABET CL A ORD			12.000	16,073	1,339.390	16,073	9,085				3,533		3,533		08/17/2017.	
02156K 10 3	ALTICE USA CL A ORD			15.000	410	27.340	410	365				45		45		06/28/2019.	
02209S 10 3	ALTRIA GROUP ORD			79.000	3,943	49.910	3,943	4,275	66	225		188		188		10/15/2019.	
023135 10 6	AMAZON COM ORD			17.000	31,413	1,847.840	31,413	27,088				5,880		5,880		11/16/2018.	
023608 10 2	AMEREN ORD			12.000	922	76.800	922	832		23		139		139		11/16/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			4.000	115	28.680	115	147		2		(14)		(14)		11/16/2018.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			7.000	329	47.030	329	335		3		(5)		(5)		10/15/2019.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			24.000	2,268	94.510	2,268	1,849		65		474		474		11/16/2018.	
025816 10 9	AMERICAN EXPRESS ORD			29.000	3,610	124.490	3,610	3,175		46		846		846		11/16/2018.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			13.000	341	26.210	341	296	1	1		45		45		04/22/2019.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			43.000	2,207	51.330	2,207	1,847		55		513		513		11/16/2018.	
03027X 10 0	AMERICAN TOWER REIT			20.000	4,596	229.820	4,596	3,280	20	72		1,433		1,433		11/16/2018.	
030420 10 3	AMERICAN WATER WORKS ORD			9.000	1,106	122.850	1,106	839		18		289		289		11/16/2018.	

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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
03073E 10 5	AMERISOURCEBERGEN ORD.			8.000	680	85.020	680	648		10		32		32		03/19/2019.	
03076C 10 6	AMERIPRISE FINANCE ORD.			7.000	1,166	166.580	1,166	886		27		435		435		11/16/2018.	
031100 10 0	AMETEK ORD.			11.000	1,097	99.740	1,097	818		6		352		352		11/16/2018.	
031162 10 0	AMGEN ORD.			26.000	6,268	241.070	6,268	5,049		151		1,206		1,206		11/16/2018.	
032095 10 1	AMPHENOL CL A ORD.			13.000	1,407	108.230	1,407	1,154	3	12		354		354		11/16/2018.	
032654 10 5	ANALOG DEVICES ORD.			18.000	2,139	118.840	2,139	1,611		39		594		594		11/16/2018.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.			61.000	575	9.420	575	610	15	67		(24)		(24)		11/16/2018.	
03662Q 10 5	ANSYS ORD.			4.000	1,030	257.410	1,030	633				458		458		11/16/2018.	
036752 10 3	ANTHEM ORD.			11.000	3,322	302.030	3,322	3,150		35		433		433		11/16/2018.	
037411 10 5	APACHE ORD.			19.000	486	25.590	486	711		19		(13)		(13)		11/16/2018.	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD.			7.000	361	51.640	361	328		22		45		45		12/18/2018.	
037833 10 0	APPLE ORD.			186.000	54,619	293.650	54,619	26,198		544		24,797		24,797		10/15/2019.	
038222 10 5	APPLIED MATERIAL ORD.			41.000	2,503	61.040	2,503	1,452		34		1,160		1,160		11/16/2018.	
03836W 10 3	AQUA AMERICA ORD.			11.000	516	46.940	516	499				17		17		12/16/2019.	
03852U 10 6	ARAMARK ORD.			12.000	521	43.400	521	364		5		173		173		12/18/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD.			27.000	1,251	46.350	1,251	1,253		38		145		145		11/16/2018.	
03965L 10 0	ARCONIC ORD.			21.000	646	30.770	646	423		3		292		292		11/16/2018.	
040413 10 6	ARISTA NETWORKS ORD.			3.000	610	203.400	610	718				(22)		(22)		11/16/2018.	
042735 10 0	ARROW ELECTRONICS ORD.			5.000	424	84.740	424	375				79		79		11/16/2018.	
044186 10 4	ASHLAND GLOBAL ORD.			3.000	230	76.530	230	233		1		(3)		(3)		10/15/2019.	
045327 10 3	ASPEN TECHNOLOGY ORD.			4.000	484	120.930	484	440				44		44		04/22/2019.	
04621X 10 8	ASSURANT ORD.			3.000	393	131.080	393	361		4		32		32		08/14/2019.	
052769 10 6	AUTODESK ORD.			11.000	2,018	183.460	2,018	1,475				603		603		11/16/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.			22.000	3,751	170.500	3,751	3,366	20	41		447		447		03/19/2019.	
053332 10 2	AUTOZONE ORD.			2.000	2,383	1,191.310	2,383	1,707				706		706		12/18/2018.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.			7.000	1,468	209.700	1,468	1,299	11	42		250		250		11/16/2018.	
053611 10 9	AVERY DENNISON ORD.			5.000	654	130.820	654	470		11		205		205		11/16/2018.	
053807 10 3	AVNET ORD.			6.000	255	42.430	255	262		5		39		39		11/16/2018.	
05722G 10 0	BAKER HUGHES CL A ORD.			32.000	820	25.630	820	735		17		123		123		10/15/2019.	
058498 10 6	BALL ORD.			16.000	1,035	64.670	1,035	808		9		299		299		11/16/2018.	
060505 10 4	BANK OF AMERICA ORD.			345.000	12,151	35.220	12,151	9,350		228		3,650		3,650		12/18/2018.	
064058 10 0	BANK OF NEW YORK MELLON ORD.			38.000	1,913	50.330	1,913	1,877		45		124		124		11/16/2018.	
06417N 10 3	BANK OZK ORD.			6.000	183	30.505	183	181		3		2		2		06/28/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD.			24.000	2,007	83.620	2,007	1,596	5	20		427		427		11/16/2018.	
075887 10 9	BECTON DICKINSON ORD.			12.000	3,264	271.970	3,264	2,953		37		560		560		11/16/2018.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD.			80.000	18,120	226.500	18,120	16,107				1,786		1,786		12/18/2018.	
08579W 10 3	BERRY GLOBAL GROUP ORD.			7.000	332	47.490	332	350				(0)		(0)		11/16/2018.	
086516 10 1	BEST BUY ORD.			12.000	1,054	87.800	1,054	841	6	12		213		213		03/19/2019.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.			9.000	761	84.550	761	861				(5)		(5)		11/16/2018.	
09062X 10 3	BIOGEN ORD.			8.000	2,374	296.730	2,374	2,470				(27)		(27)		12/16/2019.	
09073M 10 4	BIO TECHNE ORD.			2.000	439	219.510	439	402		1		37		37		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
09247X 10 1	BLACKROCK ORD			5.000	2,514	502.700	2,514	2,055		66		549		549		11/16/2018.	
09609G 10 0	BLUEBIRD BIO ORD			3.000	263	87.750	263	376				(34)		(34)		11/16/2018.	
097023 10 5	BOEING ORD			22.000	7,167	325.760	7,167	7,391		181		72		72		11/16/2018.	
09857L 10 8	BOOKING HOLDINGS ORD			2.000	4,107	2,053.730	4,107	3,711				663		663		11/16/2018.	
099724 10 6	BORGWARNER ORD			4.000	174	43.380	174	177		3		80		80		09/24/2018.	
101121 10 1	BOSTON PROPERTIES REIT ORD			8.000	1,103	137.860	1,103	1,005	8	30		202		202		11/16/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			56.000	2,532	45.220	2,532	2,084				553		553		11/16/2018.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			4.995	196	39.230	196	226				44		44		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			101.000	6,483	64.190	6,483	5,484		105		1,112		1,112		11/20/2019.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			15.000	324	21.610	324	261		13		63		63		03/19/2019.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			6.000	741	123.540	741	628	3	12		164		164		11/16/2018.	
11135F 10 1	BROADCOM ORD			16.000	5,056	316.020	5,056	3,802		179		955		955		11/16/2018.	
115637 20 9	BROWN FORMAN CL B ORD			10.000	676	67.600	676	486	2	7		201		201		11/16/2018.	
117043 10 9	BRUNSWICK ORD			5.000	300	59.980	300	222		2		78		78		08/14/2019.	
122017 10 6	BURLINGTON STORES ORD			4.000	912	228.030	912	595				317		317		03/19/2019.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			6.000	719	119.900	719	661		8		132		132		11/16/2018.	
12504L 10 9	CBRE GROUP CL A ORD			16.000	981	61.290	981	700				340		340		11/16/2018.	
12508E 10 1	CDK GLOBAL ORD			7.000	383	54.680	383	353		4		48		48		11/16/2018.	
12514G 10 8	CDW ORD			7.000	1,000	142.840	1,000	626		9		433		433		11/16/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			12.000	573	47.740	573	565		14		51		51		11/16/2018.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			7.000	547	78.200	547	636		14		(41)		(41)		11/16/2018.	
125523 10 0	CIGNA ORD			18.005	3,682	204.490	3,682	2,830		0		801		801		04/22/2019.	
12572Q 10 5	CME GROUP CL A ORD			15.000	3,011	200.720	3,011	2,628	38	34		383		383		04/22/2019.	
125896 10 0	CMS ENERGY ORD			14.000	880	62.840	880	714		21		185		185		11/16/2018.	
126408 10 3	CSX ORD			32.000	2,316	72.360	2,316	2,324		31		327		327		11/16/2018.	
126650 10 0	CVS HEALTH ORD			53.000	3,937	74.290	3,937	2,780		53		1,158		1,158		04/22/2019.	
127097 10 3	CABOT OIL & GAS ORD			21.000	366	17.410	366	353				13		13		12/16/2019.	
127190 30 4	CACI INTERNATIONAL CL A ORD			2.000	500	249.990	500	414				86		86		08/14/2019.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			14.000	971	69.360	971	641				362		362		11/16/2018.	
127686 10 3	CAESARS ENTERTAINMENT ORD			29.000	394	13.600	394	247				197		197		11/16/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			5.000	531	106.100	531	497	4	12		33		33		03/19/2019.	
134429 10 9	CAMPBELL SOUP ORD			9.000	445	49.420	445	348		13		148		148		11/16/2018.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			23.000	2,367	102.910	2,367	2,016		37		628		628		11/16/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			15.000	759	50.580	759	832	7	29		90		90		11/16/2018.	
142339 10 0	CARLISLE COMPANIES ORD			3.000	486	161.840	486	315		5		184		184		11/16/2018.	
143130 10 2	CARMAX ORD			9.000	789	87.670	789	535				224		224		12/18/2018.	
143658 30 0	CARNIVAL ORD			18.000	915	50.830	915	801		18		114		114		08/14/2019.	
146869 10 2	CARVANA CL A ORD			2.000	184	92.050	184	159				25		25		08/14/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			2.000	318	158.990	318	328		1		(10)		(10)		08/14/2019.	
148806 10 2	CATALENT ORD			7.000	394	56.300	394	276				176		176		11/16/2018.	
149123 10 1	CATERPILLAR ORD			24.000	3,544	147.680	3,544	3,119		91		495		495		11/16/2018.	
150870 10 3	CELANESE ORD			7.000	862	123.120	862	717		17		232		232		11/16/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
15135B 10 1	CENTENE ORD.			18.000	1,132	62.870	1,132	944				188		188		06/28/2019.	
15189T 10 7	CENTERPOINT ENERGY ORD.			23.000	627	27.270	627	638		26		(22)		(22)		11/16/2018.	
156700 10 6	CENTURYLINK ORD.			46.000	608	13.210	608	546		35		61		61		04/22/2019.	
156727 10 9	CERENCE ORD.			1.625	37	22.630	37	30				7		7		11/16/2018.	
15677J 10 8	CERIDIAN HCM HOLDING ORD.			5.000	339	67.880	339	317				23		23		12/16/2019.	
156782 10 4	CERNER ORD.			15.000	1,101	73.390	1,101	869	3	5		314		314		11/16/2018.	
159864 10 7	CHRLS RIVER LABS ORD.			3.000	458	152.760	458	402				56		56		10/15/2019.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD.			7.000	3,396	485.080	3,396	1,797				1,401		1,401		08/11/2016.	
163851 10 8	CHEMOURS ORD.			9.000	163	18.090	163	266		9		(91)		(91)		11/16/2018.	
16411R 20 8	CHENIERE ENERGY ORD.			11.000	672	61.070	672	683				21		21		11/16/2018.	
166764 10 0	CHEVRON ORD.			80.000	9,641	120.510	9,641	9,526		367		907		907		12/16/2019.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD.			1.000	837	837.110	837	666				171		171		03/19/2019.	
171340 10 2	CHURCH AND DWIGHT ORD.			12.000	844	70.340	844	785		11		55		55		11/16/2018.	
171779 30 9	CIENA ORD.			7.000	299	42.690	299	293				6		6		08/14/2019.	
171798 10 1	CIMAREX ENERGY ORD.			5.000	262	52.490	262	355		3		(92)		(92)		03/19/2019.	
172062 10 1	CINCINNATI FINANCIAL ORD.			8.000	841	105.150	841	642	4	18		222		222		11/16/2018.	
17275R 10 2	CISCO SYSTEMS ORD.			180.000	8,633	47.960	8,633	8,345		248		833		833		11/16/2018.	
172908 10 5	CINTAS ORD.			5.000	1,345	269.080	1,345	916		13		505		505		11/16/2018.	
172967 42 4	CITIGROUP ORD.			97.000	7,749	79.890	7,749	5,497		186		2,763		2,763		12/18/2018.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.			23.000	934	40.610	934	834		31		250		250		11/16/2018.	
177376 10 0	CITRIX SYSTEMS ORD.			7.000	776	110.900	776	761		10		59		59		11/16/2018.	
189054 10 9	CLOROX ORD.			7.000	1,075	153.540	1,075	1,134		28		(4)		(4)		11/16/2018.	
191216 10 0	COCA-COLA ORD.			153.000	8,469	55.350	8,469	7,431		218		1,219		1,219		04/22/2019.	
192422 10 3	COGNEX ORD.			8.000	448	56.040	448	342		2		139		139		11/16/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.			28.000	1,737	62.020	1,737	1,970		22		(41)		(41)		11/16/2018.	
192479 10 3	COHERENT ORD.			1.000	166	166.350	166	131				61		61		11/16/2018.	
194162 10 3	COLGATE PALMOLIVE ORD.			35.000	2,409	68.840	2,409	2,214		60		326		326		11/16/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD.			23.000	109	4.750	109	139	3	10		2		2		11/16/2018.	
20030N 10 1	COMCAST CL A ORD.			217.000	9,758	44.970	9,758	5,070		178		2,370		2,370		12/18/2018.	
200340 10 7	COMERICA ORD.			9.000	646	71.750	646	733	6	23		28		28		11/16/2018.	
200525 10 3	COMMERCE BANCSHARES ORD.			4.000	272	67.940	272	214		2		58		58		08/14/2019.	
20337X 10 9	COMMSCOPE HOLDING ORD.			9.000	128	14.190	128	166				(20)		(20)		11/16/2018.	
205887 10 2	CONAGRA BRANDS ORD.			23.000	788	34.240	788	655		20		296		296		12/18/2018.	
20605P 10 1	CONCHO RESOURCES ORD.			10.000	876	87.570	876	717		2		159		159		10/15/2019.	
20825C 10 4	CONOCOPHILLIPS ORD.			55.000	3,577	65.030	3,577	3,556		66		198		198		10/15/2019.	
209115 10 4	CONSOLIDATED EDISON ORD.			15.000	1,357	90.470	1,357	1,155		44		210		210		11/16/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD.			8.000	1,518	189.750	1,518	1,339		18		179		179		03/19/2019.	
212015 10 1	CONTINENTAL RESOURCES ORD.			5.000	172	34.300	172	168				3		3		12/16/2019.	
216648 40 2	COOPER ORD.			3.000	964	321.290	964	795		0		200		200		11/16/2018.	
217204 10 6	COPART ORD.			10.000	909	90.940	909	510				432		432		11/16/2018.	
219350 10 5	CORNING ORD.			38.000	1,106	29.110	1,106	1,218		30		(42)		(42)		11/16/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
22052L 10 4	CORTEVA ORD			26.000	769	29.560	769	889		7		(120)		(120)		12/18/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			18.000	5,291	293.920	5,291	3,697		45		1,624		1,624		12/18/2018.	
22160N 10 9	COSTAR GROUP ORD			2.000	1,197	598.300	1,197	726				522		522		11/16/2018.	
222070 20 3	COTY CL A ORD			19.000	214	11.250	214	218		7		(4)		(4)		03/19/2019.	
22266L 10 6	COUPA SOFTWARE ORD			3.000	439	146.250	439	380				59		59		06/28/2019.	
222795 50 2	COUSINS PROPERTIES REIT ORD			8.000	330	41.200	330	292				38		38		10/15/2019.	
22304C 10 0	COVETRUS ORD			3.000	40	13.200	40	130				(91)		(91)		11/16/2018.	
225447 10 1	CREE ORD			5.000	231	46.150	231	287				(56)		(56)		08/14/2019.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			20.000	2,843	142.150	2,843	2,243		92		670		670		11/16/2018.	
228368 10 6	CROWN HOLDINGS ORD			7.000	508	72.540	508	346				217		217		11/16/2018.	
229663 10 9	CUBESMART REIT ORD			9.000	283	31.480	283	314	3	3		(31)		(31)		08/14/2019.	
229899 10 9	CULLEN FROST BANKERS ORD			3.000	293	97.780	293	281		4		12		12		06/28/2019.	
231021 10 6	CUMMINS ORD			8.000	1,432	178.960	1,432	1,177		39		363		363		11/16/2018.	
232806 10 9	CYPRESS SEMICONDUCTOR ORD			17.000	397	23.330	397	238	2	7		180		180		11/16/2018.	
23283R 10 0	CYRUSONE REIT ORD			5.000	327	65.430	327	273	3	9		63		63		11/16/2018.	
23331A 10 9	D R HORTON ORD			17.000	897	52.750	897	591		11		308		308		11/16/2018.	
233331 10 7	DTE ENERGY ORD			9.000	1,169	129.870	1,169	1,071	9	34		176		176		11/16/2018.	
23355L 10 6	DXC TECHNOLOGY ORD			13.000	489	37.590	489	486				2		2		12/16/2019.	
235851 10 2	DANAHER ORD			30.000	4,604	153.480	4,604	3,096	5	20		1,511		1,511		11/16/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			5.000	545	109.010	545	588		4		(43)		(43)		08/14/2019.	
23918K 10 8	DAVITA ORD			7.000	525	75.030	525	437				165		165		11/16/2018.	
244199 10 5	DEERE ORD			14.000	2,426	173.260	2,426	2,070	11	43		337		337		11/16/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			6.000	308	51.390	308	347				50		50		11/16/2018.	
247361 70 2	Delta Air Lines, Inc.			25.000	1,462	58.480	1,462	1,398		38		215		215		11/16/2018.	
24906P 10 9	DENTSPLY SIRONA ORD			11.000	622	56.590	622	409	1	4		213		213		11/16/2018.	
25179M 10 3	DEVON ENERGY ORD			23.000	597	25.970	597	697		6		(100)		(100)		03/19/2019.	
252131 10 7	DEXCOM ORD			5.000	1,094	218.740	1,094	691				495		495		11/16/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			8.001	743	92.860	743	914		6		1		1		11/16/2018.	
253868 10 3	DIGITAL REALTY REIT ORD			10.000	1,197	119.740	1,197	1,114	11	43		132		132		11/16/2018.	
254687 10 6	WALT DISNEY ORD			72.000	10,413	144.630	10,413	4,284	63	59		2,097		2,097		03/19/2019.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			22.000	1,866	84.820	1,866	1,325		37		568		568		09/21/2017.	
25470F 10 4	DISCOVERY SRS A ORD			7.000	229	32.740	229	194				36		36		08/14/2019.	
25470F 30 2	DISCOVERY SRS C ORD			17.000	518	30.490	518	486				126		126		11/16/2018.	
25470M 10 9	DISH NETWORK CL A ORD			11.000	390	35.470	390	361				116		116		11/16/2018.	
256163 10 6	DOCUSIGN ORD			8.000	593	74.110	593	398				195		195		06/28/2019.	
256677 10 5	DOLLAR GENERAL ORD			11.000	1,716	155.980	1,716	1,226		14		527		527		11/16/2018.	
256746 10 8	DOLLAR TREE ORD			10.000	941	94.050	941	842				37		37		11/16/2018.	
25746U 10 9	DOMINION ENERGY ORD			31.000	2,567	82.820	2,567	2,282		114		352		352		11/16/2018.	
25754A 20 1	DOMINOS PIZZA ORD			2.000	588	293.780	588	529		5		92		92		11/16/2018.	
257651 10 9	DONALDSON ORD			6.000	346	57.620	346	284		1		62		62		08/14/2019.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			9.000	395	43.900	395	378	3			17		17		10/15/2019.	
260003 10 8	DOVER ORD			7.000	807	115.260	807	613		14		310		310		11/16/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
260557 10 3	DOW ORD.			37.000	2,025	54.730	2,025	2,111		78		(86)		(86)		12/18/2018.	
26210C 10 4	DROPBOX CL A ORD.			10.000	179	17.910	179	250				(71)		(71)		06/28/2019.	
264411 50 5	DUKE REALTY REIT ORD.			17.000	589	34.670	589	484		15		149		149		11/16/2018.	
26441C 20 4	DUKE ENERGY ORD.			34.000	3,101	91.210	3,101	2,947		127		167		167		11/16/2018.	
265504 10 0	DUNKIN BRANDS GROUP ORD.			5.000	378	75.540	378	385		2		(7)		(7)		10/15/2019.	
26614N 10 2	DUPONT DE NEMOURS ORD.			32.000	2,054	64.200	2,054	2,634		19		(580)		(580)		12/18/2018.	
26875P 10 1	EOG RESOURCES ORD.			7.000	586	83.760	586	560		3		27		27		10/15/2019.	
26884L 10 9	EQT ORD.			13.000	142	10.900	142	216		2		(104)		(104)		11/16/2018.	
269246 40 1	E TRADE FINANCIAL ORD.			12.000	544	45.370	544	549				(4)		(4)		12/16/2019.	
27579R 10 4	EAST WEST BANCORP ORD.			7.000	341	48.700	341	371		7		36		36		11/16/2018.	
277432 10 0	EASTMAN CHEMICAL ORD.			10.000	793	79.260	793	783	7	25		62		62		10/23/2014.	
278642 10 3	EBAY ORD.			45.000	1,625	36.110	1,625	1,266		25		362		362		11/16/2018.	
278865 10 0	ECOLAB ORD.			11.000	2,123	192.990	2,123	1,753	5	20		502		502		11/16/2018.	
281020 10 7	EDISON INTERNATIONAL ORD.			16.000	1,207	75.410	1,207	871	10	39		298		298		11/16/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD.			9.000	2,100	233.290	2,100	1,401				721		721		11/16/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD.			17.000	501	29.450	501	534				(33)		(33)		04/22/2019.	
285512 10 9	ELECTRONIC ARTS ORD.			14.000	1,505	107.510	1,505	1,204				400		400		11/16/2018.	
291011 10 4	EMERSON ELECTRIC ORD.			30.000	2,288	76.260	2,288	2,089		59		495		495		11/16/2018.	
292505 10 4	ENCANA ORD.		A.	24.047	146	6.080	146	171		1		(25)		(25)		11/16/2018.	
29261A 10 0	ENCOMPASS HEALTH ORD.			5.000	346	69.270	346	368	1	5		38		38		11/16/2018.	
29364G 10 3	ENTERGY ORD.			9.000	1,078	119.800	1,078	777		33		304		304		11/16/2018.	
29414B 10 4	EPAM SYSTEMS ORD.			3.000	636	212.160	636	518				118		118		04/22/2019.	
294429 10 5	EQUIFAX ORD.			6.000	841	140.120	841	606		9		282		282		11/16/2018.	
29444U 70 0	EQUINIX REIT ORD.			4.000	2,335	583.700	2,335	1,555		39		925		925		11/16/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.			17.000	1,376	80.920	1,376	1,179	10	38		253		253		11/16/2018.	
297178 10 5	ESSEX PROPERTY REIT ORD.			4.000	1,203	300.860	1,203	1,023	8	31		223		223		11/16/2018.	
298736 10 9	EURONET WORLDWIDE ORD.			2.000	315	157.560	315	294				21		21		08/14/2019.	
30034W 10 6	EVERGY ORD.			13.000	846	65.090	846	782		25		108		108		11/16/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD.			15.000	1,276	85.070	1,276	1,006		32		300		300		11/16/2018.	
30063P 10 5	EXACT SCIENCES ORD.			6.000	555	92.480	555	428				176		176		11/16/2018.	
30161N 10 1	EXELON ORD.			46.000	2,096	45.570	2,096	2,111		67		22		22		11/16/2018.	
30161Q 10 4	EXELIXIS ORD.			14.000	247	17.620	247	251				(29)		(29)		11/16/2018.	
30212P 30 3	EXPEDIA GROUP ORD.			6.000	649	108.140	649	702		8		(27)		(27)		11/16/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD.			8.000	624	78.020	624	589		8		79		79		11/16/2018.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD.			6.000	634	105.620	634	570		21		91		91		11/16/2018.	
30231G 10 2	EXXON MOBIL ORD.			176.000	12,281	69.780	12,281	13,842		588		272		272		10/15/2019.	
302445 10 1	FLIR SYSTEMS ORD.			7.000	364	52.070	364	334		5		60		60		11/16/2018.	
302491 30 3	FMC ORD.			7.000	699	99.820	699	505	3	8		194		194		11/16/2018.	
302520 10 1	FNB ORD.			16.000	203	12.700	203	188		4		15		15		06/28/2019.	
30303M 10 2	FACEBOOK CL A ORD.			100.000	20,525	205.250	20,525	17,005				5,905		5,905		10/15/2019.	
303250 10 4	FAIR ISAAC ORD.			1.000	375	374.680	375	326				49		49		08/14/2019.	

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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
311900 10 4	FASTENAL ORD			28.000	1,035	36.950	1,035	806		24		376		376		11/16/2018.	
313747 20 6	FEDERAL REIT ORD			4.000	515	128.730	515	516	4	16		43		43		11/16/2018.	
31428X 10 6	FEDEX ORD			12.000	1,815	151.210	1,815	2,178	8	16		(363)		(363)		03/19/2019.	
315616 10 2	F5 NETWORKS ORD			3.000	419	139.650	419	533				(67)		(67)		11/16/2018.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			25.996	3,616	139.090	3,616	2,056		29		1,645		1,645		11/16/2018.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			13.000	590	45.350	590	504		12		86		86		04/22/2019.	
316773 10 0	FIFTH THIRD BANCORP ORD			32.000	984	30.740	984	877	8	29		231		231		11/16/2018.	
31816Q 10 1	FIREEYE ORD			10.000	165	16.530	165	163				3		3		12/16/2019.	
320517 10 5	FIRST HORIZON NATIONAL ORD			15.000	248	16.560	248	231	2	2		17		17		08/14/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			12.000	1,409	117.450	1,409	1,057		9		367		367		01/16/2018.	
337738 10 8	FISERV ORD			26.998	3,122	115.630	3,122	1,999				1,253		1,253		11/16/2018.	
337932 10 7	FIRSTENERGY ORD			23.000	1,118	48.600	1,118	892		35		254		254		11/16/2018.	
33829M 10 1	FIVE BELOW ORD			2.000	256	127.860	256	217				38		38		08/14/2019.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			5.000	1,439	287.720	1,439	991				510		510		11/16/2018.	
343412 10 2	FLUOR ORD			7.000	132	18.880	132	123				9		9		12/16/2019.	
34354P 10 5	FLOWSERVE ORD			7.000	348	49.770	348	369	1	1		(20)		(20)		06/28/2019.	
345370 86 0	FORD MOTOR ORD			185.000	1,721	9.300	1,721	1,676		111		305		305		11/16/2018.	
34959E 10 9	FORTINET ORD			7.000	747	106.760	747	514				254		254		11/16/2018.	
34959J 10 8	FORTIVE ORD			14.000	1,069	76.390	1,069	1,056		4		122		122		11/16/2018.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			7.000	457	65.340	457	298		6		191		191		11/16/2018.	
35137L 10 5	FOX CL A ORD			18.000	667	37.070	667	665				3		3		12/16/2019.	
35671D 85 7	FREEPORT MCMORAN ORD			69.000	905	13.120	905	826		14		194		194		11/16/2018.	
35905A 10 9	FRONTDOOR ORD			5.000	237	47.420	237	251				(13)		(13)		08/14/2019.	
36164V 30 5	GCI LIBERTY CL A ORD			5.000	354	70.850	354	281				73		73		03/19/2019.	
363576 10 9	ARTHUR J GALLAGHER ORD			9.000	857	95.230	857	706		15		194		194		11/16/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			10.000	431	43.050	431	335		27		107		107		11/16/2018.	
366651 10 7	GARTNER ORD			5.000	771	154.100	771	736				131		131		11/16/2018.	
369550 10 8	GENERAL DYNAMICS ORD			13.000	2,293	176.350	2,293	2,380		52		249		249		11/16/2018.	
369604 10 3	GENERAL ELECTRIC ORD			408.000	4,553	11.160	4,553	3,149	4	12		1,404		1,404		11/16/2018.	
370334 10 4	GENERAL MILLS ORD			29.000	1,553	53.560	1,553	1,282		57		424		424		11/16/2018.	
37045V 10 0	GENERAL MOTORS ORD			62.000	2,269	36.600	2,269	2,217		94		195		195		11/16/2018.	
371901 10 9	GENTEX ORD			12.000	348	28.980	348	295		3		52		52		06/28/2019.	
372460 10 5	GENUINE PARTS ORD			7.000	744	106.230	744	717	5	21		71		71		11/16/2018.	
375558 10 3	GILEAD SCIENCES ORD			45.000	2,924	64.980	2,924	2,963		65		(19)		(19)		10/15/2019.	
37940X 10 2	GLOBAL PAYMENTS ORD			14.000	2,556	182.560	2,556	1,537		3		1,069		1,069		11/16/2018.	
380237 10 7	GODADDY CL A ORD			8.000	543	67.920	543	508				18		18		11/16/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			15.000	3,449	229.930	3,449	3,032		62		943		943		11/16/2018.	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			12.000	187	15.555	187	177		2		9		9		10/15/2019.	
384109 10 4	GRACO ORD			8.000	416	52.000	416	362		1		54		54		08/14/2019.	
384802 10 4	WW GRAINGER ORD			3.000	1,016	338.520	1,016	841		17		168		168		12/18/2018.	
38526M 10 6	GRAND CANYON EDUCATION ORD			3.000	287	95.790	287	292				(5)		(5)		10/15/2019.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			3.000	329	109.770	329	263				89		89		11/16/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
40412C 10 1	HCA HEALTHCARE ORD			12.000	1,774	147.810	1,774	1,684		19		280		280		11/16/2018.	
40416M 10 5	HD SUPPLY HOLDINGS ORD			9.000	362	40.220	362	349				24		24		11/16/2018.	
40434L 10 5	HP ORD			64.000	1,315	20.550	1,315	1,272	11	21		43		43		04/22/2019.	
406216 10 1	HALLIBURTON ORD			43.000	1,052	24.470	1,052	1,073		2		(4)		(4)		12/16/2019.	
410345 10 2	HANESBRANDS ORD			17.000	252	14.850	252	304		8		(51)		(51)		03/19/2019.	
412822 10 8	HARLEY DAVIDSON ORD			8.000	298	37.190	298	331		12		25		25		11/16/2018.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			18.000	1,094	60.770	1,094	891	5	11		203		203		03/19/2019.	
418056 10 7	HASBRO ORD			6.000	634	105.610	634	586		16		146		146		11/16/2018.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			9.000	273	30.280	273	250	3	3		23		23		08/14/2019.	
42250P 10 3	HCP REIT ORD			23.000	793	34.470	793	657		34		150		150		11/16/2018.	
423452 10 1	HELMERICH AND PAYNE ORD			6.000	273	45.430	273	376		17		(15)		(15)		11/16/2018.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			3.000	437	145.670	437	415		2		22		22		08/14/2019.	
427866 10 8	HERSHEY FOODS ORD			7.000	1,029	146.980	1,029	764		21		279		279		11/16/2018.	
42809H 10 7	HESS ORD			13.000	869	66.810	869	750		13		342		342		11/16/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			72.000	1,142	15.860	1,142	1,095	9	32		191		191		11/16/2018.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			6.000	293	48.910	293	260		3		34		34		10/15/2019.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			14.000	1,553	110.910	1,553	986		8		548		548		12/18/2018.	
436106 10 8	HOLLYFRONTIER ORD			8.000	406	50.710	406	370		5		35		35		06/28/2019.	
436440 10 1	HOLOGIC ORD			13.000	679	52.210	679	548				144		144		11/16/2018.	
437076 10 2	HOME DEPOT ORD			47.000	10,264	218.380	10,264	8,371		246		2,101		2,101		03/19/2019.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			30.000	5,310	177.000	5,310	3,362		84		1,346		1,346		01/23/2017.	
440452 10 0	HORMEL FOODS ORD			14.000	632	45.110	632	631				1		1		12/16/2019.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			35.000	649	18.550	649	674	9	30		66		66		11/16/2018.	
44267D 10 7	HOWARD HUGHES ORD			2.000	254	126.800	254	248				6		6		06/28/2019.	
443510 60 7	HUBBELL ORD			3.000	443	147.820	443	321		10		145		145		11/16/2018.	
443573 10 0	HUBSPOT ORD			1.000	159	158.500	159	185				(27)		(27)		08/14/2019.	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			7.000	264	37.650	264	232		4		32		32		08/14/2019.	
444859 10 2	HUMANA ORD			6.000	2,199	366.520	2,199	1,592	3	3		607		607		06/28/2019.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			5.000	584	116.780	584	494		4		90		90		04/22/2019.	
446150 10 4	HUNTINGTON BANCSHARES ORD			52.000	784	15.080	784	770	8	30		164		164		11/16/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			2.000	502	250.880	502	427		2		75		75		10/15/2019.	
447011 10 7	HUNTSMAN ORD			11.000	266	24.160	266	231		7		54		54		11/16/2018.	
44919P 50 8	IAC INTERACTIVE ORD			4.000	996	249.110	996	731				264		264		11/16/2018.	
449253 10 3	IAA ORD			6.000	282	47.060	282	214				68		68		11/16/2018.	
44980X 10 9	IPG PHOTONICS ORD			2.000	290	144.920	290	277				63		63		11/16/2018.	
45167R 10 4	IDEX ORD			3.000	516	172.000	516	385		6		137		137		12/18/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			5.000	1,306	261.130	1,306	1,007				376		376		11/16/2018.	
452308 10 9	ILLINOIS TOOL ORD			16.000	2,874	179.630	2,874	2,170	17	65		847		847		11/16/2018.	
452327 10 9	ILLUMINA ORD			6.000	1,990	331.740	1,990	1,920				191		191		11/16/2018.	
45337C 10 2	INCYTE ORD			9.000	786	87.320	786	599				214		214		11/16/2018.	
457187 10 2	INGREDION ORD			4.000	372	92.950	372	405	3	10		6		6		11/16/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
45784P 10 1	INSULET ORD			3.000	514	171.200	514	358				155		155		06/28/2019.	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			3.000	175	58.280	175	183				(8)		(8)		08/14/2019.	
458140 10 0	INTEL ORD			186.000	11,132	59.850	11,132	9,084		234		2,403		2,403		11/16/2018.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			23.000	2,129	92.550	2,129	1,851		19		278		278		04/22/2019.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			37.000	4,959	134.040	4,959	4,498		238		754		754		11/16/2018.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			5.000	645	129.020	645	715	4	15		(26)		(26)		11/16/2018.	
460146 10 3	INTERNATIONAL PAPER ORD			20.000	921	46.050	921	924		40		114		114		11/16/2018.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			19.000	439	23.100	439	457		18		47		47		11/16/2018.	
461202 10 3	INTUIT ORD			11.000	2,881	261.930	2,881	2,326		21		716		716		11/16/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD			5.000	2,956	591.150	2,956	2,593				561		561		11/16/2018.	
46187W 10 7	INVITATION HOMES ORD			19.000	569	29.970	569	508		5		62		62		06/28/2019.	
462222 10 0	IONIS PHARMACEUTICALS ORD			5.000	302	60.410	302	269				32		32		11/16/2018.	
46266C 10 5	IQVIA HOLDINGS ORD			7.000	1,082	154.510	1,082	836				268		268		11/16/2018.	
46284V 10 1	IRON MOUNTAIN ORD			13.000	414	31.870	414	440	8	32		(7)		(7)		11/16/2018.	
46590V 10 0	JBG SMITH PROPERTIES ORD			6.000	239	39.890	239	234	1	1		5		5		10/15/2019.	
46625H 10 0	JPMORGAN CHASE ORD			136.000	18,958	139.400	18,958	7,039		449		5,682		5,682		12/18/2018.	
466313 10 3	JABIL ORD			8.000	331	41.330	331	326				5		5		12/16/2019.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			6.000	539	89.830	539	445		4		188		188		11/16/2018.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			14.000	299	21.370	299	300		25		56		56		11/16/2018.	
477143 10 1	JETBLUE AIRWAYS ORD			15.000	281	18.720	281	277				3		3		06/28/2019.	
478160 10 4	JOHNSON & JOHNSON ORD			105.000	15,316	145.870	15,316	15,125		351		1,649		1,649		10/15/2019.	
48020Q 10 7	JONES LANG LASALLE ORD			3.000	522	174.090	522	468		3		54		54		04/22/2019.	
48203R 10 4	JUNIPER NETWORKS ORD			16.000	394	24.630	394	458		12		(36)		(36)		11/16/2018.	
48238T 10 9	KAR AUCTION SERVICES ORD			6.000	131	21.790	131	130	1	1		1		1		11/16/2018.	
482480 10 0	KLA ORD			7.000	1,247	178.170	1,247	678		22		621		621		11/16/2018.	
485170 30 2	KANSAS CITY SOUTHERN ORD			4.000	613	153.160	613	403	2	6		231		231		11/16/2018.	
487836 10 8	KELLOGG ORD			11.000	761	69.160	761	679		25		134		134		11/16/2018.	
493267 10 8	KEYCORP ORD			49.000	992	20.240	992	897		35		268		268		11/16/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			8.000	821	102.630	821	464				324		324		11/16/2018.	
49427F 10 8	KILROY REALTY REIT ORD			5.000	420	83.900	420	369	2	2		50		50		06/28/2019.	
494368 10 3	KIMBERLY CLARK ORD			15.000	2,063	137.550	2,063	1,175	15	61		354		354		06/20/2012.	
49446R 10 9	KIMCO REALTY REIT ORD			19.000	393	20.710	393	299	5	21		115		115		11/16/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			89.000	1,884	21.170	1,884	1,539		85		515		515		11/16/2018.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	215	35.840	215	198		1		17		17		08/14/2019.	
500255 10 4	KOHL'S ORD			7.000	357	50.950	357	433		19		(108)		(108)		12/18/2018.	
500754 10 6	KRAFT HEINZ ORD			30.000	964	32.130	964	986		36		(22)		(22)		04/22/2019.	
501044 10 1	KROGER ORD			39.000	1,131	28.990	1,131	992		18		139		139		04/22/2019.	
501889 20 8	LKQ ORD			14.000	500	35.700	500	398				168		168		11/16/2018.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			9.000	1,781	197.870	1,781	1,318		22		546		546		12/18/2018.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			4.000	677	169.170	677	657				171		171		11/16/2018.	
512807 10 8	LAM RESEARCH ORD			7.000	2,047	292.400	2,047	1,036	8	23		1,094		1,094		11/16/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			4.000	357	89.260	357	305		8		52		52		08/14/2019.	

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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
513272 10 4	LAMB WESTON HOLDINGS ORD			6.000	516	86.030	516	451		5		75		75		12/18/2018.	
517834 10 7	LAS VEGAS SANDS ORD			15.000	1,036	69.040	1,036	807		46		255		255		11/16/2018.	
518439 10 4	ESTEE LAUDER CL A ORD			8.000	1,652	206.540	1,652	1,152		14		612		612		11/16/2018.	
521865 20 4	LEAR ORD			3.000	412	137.200	412	404		9		43		43		11/16/2018.	
524660 10 7	LEGGETT & PLATT ORD			6.000	305	50.830	305	252	2			53		53		10/15/2019.	
525327 10 2	LEIDOS HOLDINGS ORD			6.000	587	97.890	587	388		8		271		271		11/16/2018.	
526057 10 4	LENNAR CL A ORD			13.000	725	55.790	725	534		2		216		216		11/16/2018.	
526107 10 7	LENNOX INTERNATIONAL ORD			1.000	244	243.970	244	253	1	2		(9)		(9)		03/19/2019.	
530307 10 7	LIBERTY BROADBAND SRS A ORD			2.000	249	124.560	249	239				10		10		12/16/2019.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			4.000	503	125.750	503	335				215		215		11/16/2018.	
531172 10 4	LIBERTY PROPERTY REIT ORD			8.000	480	60.050	480	406	3	3		75		75		08/14/2019.	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			7.000	337	48.140	337	283				78		78		11/16/2018.	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			9.000	414	45.965	414	285				137		137		11/16/2018.	
532457 10 8	ELI LILLY ORD			37.000	4,863	131.430	4,863	4,212		95		581		581		11/16/2018.	
534187 10 9	LINCOLN NATIONAL ORD			10.000	590	59.010	590	630		15		77		77		11/16/2018.	
537008 10 4	LITTELFUSE ORD			1.000	191	191.300	191	184		2		20		20		11/16/2018.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			6.000	429	71.470	429	416				13		13		08/14/2019.	
539830 10 9	LOCKHEED MARTIN ORD			11.000	4,283	389.380	4,283	3,268		99		1,403		1,403		12/18/2018.	
540424 10 8	LOEWS ORD			11.000	577	52.490	577	546		3		77		77		11/01/2017.	
54142L 10 9	LOGMEIN ORD			2.000	171	85.740	171	175		3		8		8		11/16/2018.	
548661 10 7	LOWE'S COMPANIES ORD			32.000	3,832	119.760	3,832	3,047		63		814		814		03/19/2019.	
550021 10 9	LULULEMON ATHLETICA ORD		C	4.000	927	231.670	927	693				234		234		04/22/2019.	
55261F 10 4	M&T BANK ORD			6.000	1,019	169.750	1,019	1,014		25		160		160		11/16/2018.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			23.000	765	33.270	765	612		12		207		207		11/16/2018.	
55306N 10 4	MKS INSTRUMENTS ORD			2.000	220	110.010	220	148		2		91		91		11/16/2018.	
55354G 10 0	MSCI ORD			4.000	1,033	258.180	1,033	613		10		443		443		11/16/2018.	
55616P 10 4	MACYS ORD					15.180			6					0		03/19/2019.	
562750 10 9	MANHATTAN ASSOCIATES ORD			3.000	239	79.750	239	244				(5)		(5)		08/14/2019.	
56418H 10 0	MANPOWERGROUP ORD			3.000	291	97.100	291	238		7		97		97		11/16/2018.	
565849 10 6	MARATHON OIL ORD			40.000	543	13.580	543	688		8		(30)		(30)		11/16/2018.	
56585A 10 2	MARATHON PETROLEUM ORD			26.000	1,567	60.250	1,567	1,702		55		32		32		11/16/2018.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			2.000	758	379.110	758	643		2		115		115		06/28/2019.	
571748 10 2	MARSH & MCLENNAN ORD			20.000	2,228	111.410	2,228	1,676		35		633		633		09/18/2018.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			13.000	1,969	151.430	1,969	1,601		20		478		478		12/16/2019.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			2.000	559	279.640	559	378		4		216		216		11/16/2018.	
574599 10 6	MASCO ORD			14.000	672	47.990	672	438		7		263		263		11/16/2018.	
574795 10 0	MASIMO ORD			2.000	316	158.060	316	314				2		2		12/16/2019.	
57636Q 10 4	MASTERCARD CL A ORD			36.000	10,749	298.590	10,749	7,166		48		3,958		3,958		11/16/2018.	
577081 10 2	MATTEL ORD			16.000	217	13.550	217	220				57		57		11/16/2018.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			13.000	800	61.510	800	693		24		139		139		11/16/2018.	
579780 20 6	MCCORMICK ORD			5.000	849	169.730	849	750	3	11		152		152		11/16/2018.	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
580135 10 1	MCDONALD'S ORD			32.000	6,324	197.610	6,324	5,962		151		641		641		12/18/2018.	
58155Q 10 3	MCKESSON ORD			9.000	1,245	138.320	1,245	1,115	4	14		251		251		11/16/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			17.000	359	21.110	359	283	4	17		86		86		11/16/2018.	
58933Y 10 5	MERCK & CO ORD			106.000	9,641	90.950	9,641	8,063	65	233		1,541		1,541		11/16/2018.	
59156R 10 8	METLIFE ORD			39.000	1,988	50.970	1,988	1,765		51		223		223		03/19/2019.	
592688 10 5	METTLER TOLEDO ORD			1.000	793	793.280	793	599				228		228		11/16/2018.	
594918 10 4	MICROSOFT ORD			302.000	47,625	157.700	47,625	13,491		546		16,749		16,749		12/16/2019.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			10.000	1,047	104.720	1,047	756		15		328		328		11/16/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			50.000	2,689	53.780	2,689	1,973				1,103		1,103		11/16/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			5.000	659	131.860	659	505		19		181		181		11/16/2018.	
596278 10 1	MIDDLEBY ORD			2.000	219	109.520	219	263				(44)		(44)		04/22/2019.	
60770K 10 7	MODERNA ORD			10.000	196	19.560	196	143				52		52		10/15/2019.	
608190 10 4	MOHAWK INDUSTRIES ORD			2.000	273	136.380	273	247				39		39		11/16/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			2.000	271	135.690	271	250				39		39		11/16/2018.	
60871R 20 9	MOLSON COORS BEVERAGE CL B ORD			8.000	431	53.900	431	518		16		(18)		(18)		11/16/2018.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			64.000	3,525	55.080	3,525	2,834	18	68		963		963		11/16/2018.	
61174X 10 9	MONSTER BEVERAGE ORD			18.000	1,144	63.550	1,144	1,004				258		258		11/16/2018.	
615369 10 5	MOODYS ORD			8.000	1,899	237.410	1,899	1,178		16		779		779		11/16/2018.	
617446 44 8	MORGAN STANLEY ORD			57.000	2,914	51.120	2,914	1,400		74		654		654		02/02/2016.	
61945C 10 3	MOSAIC ORD			17.000	368	21.640	368	344		1		24		24		10/15/2019.	
620076 30 7	MOTOROLA SOLUTIONS ORD			7.000	1,128	161.140	1,128	910	4	16		323		323		11/16/2018.	
626717 10 2	MURPHY OIL ORD			7.000	188	26.800	188	219		7		24		24		11/16/2018.	
62886E 10 8	NCR ORD			5.000	176	35.160	176	171				5		5		12/16/2019.	
629377 50 8	NRG ENERGY ORD			14.000	557	39.750	557	550		2		2		2		11/16/2018.	
636180 10 1	NATL FUEL GAS ORD			4.000	186	46.540	186	187	2			(1)		(1)		12/16/2019.	
636518 10 2	NATIONAL INSTRUMENTS ORD			6.000	254	42.340	254	253		2		1		1		08/14/2019.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			7.000	375	53.620	375	366		11		9		9		03/19/2019.	
640268 10 8	NEKTAR THERAPEUTICS ORD			8.000	173	21.585	173	167				6		6		12/16/2019.	
64110D 10 4	NETAPP ORD			12.000	747	62.250	747	863		21		31		31		11/16/2018.	
64110L 10 6	NETFLIX ORD			17.000	5,501	323.570	5,501	4,864				934		934		10/15/2019.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			4.000	430	107.490	430	360				144		144		11/16/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			17.000	274	16.110	274	294	9	34		32		32		11/16/2018.	
64829B 10 0	NEW RELIC ORD			2.000	131	65.710	131	134				(3)		(3)		12/16/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			23.000	276	12.020	276	277		12		(0)		(0)		03/19/2019.	
650111 10 7	NEW YORK TIMES CL A ORD			7.000	225	32.170	225	228		1		(3)		(3)		06/28/2019.	
651229 10 6	NEWELL BRANDS ORD			20.000	384	19.220	384	434		18		13		13		11/16/2018.	
651639 10 6	NEWMONT GOLDCORP ORD			35.000	1,521	43.450	1,521	1,179		39		308		308		10/15/2019.	
65249B 10 9	NEWS CL A ORD			18.000	255	14.140	255	244		4		50		50		11/16/2018.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			2.000	235	117.250	235	195		1		40		40		10/15/2019.	
65339F 10 1	NEXTERA ENERGY ORD			18.000	4,359	242.160	4,359	3,247		90		1,230		1,230		11/16/2018.	
654106 10 3	NIKE CL B ORD			50.000	5,066	101.310	5,066	3,738	12	44		1,359		1,359		11/16/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
65473P 10 5	NISOURCE ORD			17.000	473	27.840	473	450		14		42		42		12/18/2018.	
655044 10 5	NOBLE ENERGY ORD			22.000	546	24.840	546	554		10		134		134		11/16/2018.	
655663 10 2	NORDSON ORD			2.000	326	162.840	326	283	1	1		43		43		06/28/2019.	
655664 10 0	NORDSTROM ORD			6.000	246	40.930	246	213		2		33		33		10/15/2019.	
655844 10 8	NORFOLK SOUTHERN ORD			13.000	2,524	194.130	2,524	2,237		47		580		580		11/16/2018.	
665859 10 4	NORTHERN TRUST ORD			9.000	956	106.240	956	878	6	22		204		204		11/16/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			6.000	2,064	343.970	2,064	1,636		31		594		594		11/16/2018.	
668771 10 8	NORTONLIFELOCK ORD			29.000	740	25.520	740	670		10		192		192		11/16/2018.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			13.000	232	17.830	232	190				42		42		11/16/2018.	
670346 10 5	NUCOR ORD			15.000	844	56.280	844	949	6	24		67		67		11/16/2018.	
67059N 10 8	NUTANIX CL A ORD			5.000	156	31.260	156	211				(52)		(52)		11/16/2018.	
67066G 10 4	NVIDIA ORD			23.000	5,412	235.300	5,412	3,845		14		2,124		2,124		03/19/2019.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			3.000	1,315	438.260	1,315	1,058				282		282		11/16/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			44.000	1,813	41.210	1,813	1,828	17	17		(15)		(15)		12/16/2019.	
679295 10 5	OKTA CL A ORD			4.000	461	115.370	461	494				(33)		(33)		06/28/2019.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			3.000	569	189.780	569	467		2		102		102		04/22/2019.	
680665 20 5	OLIN ORD			7.000	121	17.250	121	148		6		(20)		(20)		11/16/2018.	
681919 10 6	OMNICOM GROUP ORD			10.000	810	81.020	810	771	7	26		78		78		11/16/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			9.000	381	42.350	381	318		24		65		65		11/16/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			19.000	463	24.380	463	357				150		150		11/16/2018.	
682680 10 3	ONEOK ORD			19.000	1,438	75.670	1,438	1,182		67		413		413		11/16/2018.	
68389X 10 5	ORACLE ORD			94.000	4,980	52.980	4,980	4,811		86		736		736		11/16/2018.	
688239 20 1	OSHKOSH ORD			3.000	284	94.650	284	201		3		100		100		11/16/2018.	
690742 10 1	OWENS CORNIING ORD			5.000	326	65.120	326	246		4		106		106		11/16/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			18.000	2,873	159.630	2,873	2,185		76		769		769		04/27/2017.	
693506 10 7	PPG INDUSTRIES ORD			11.000	1,468	133.490	1,468	1,179		22		344		344		11/16/2018.	
69351T 10 6	PPL ORD			33.000	1,184	35.880	1,184	1,018	14	54		249		249		11/16/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			3.000	333	111.150	333	291				43		43		10/15/2019.	
693656 10 0	PVH ORD			3.000	315	105.150	315	393		0		(77)		(77)		04/22/2019.	
69370C 10 0	PTC ORD			5.000	374	74.890	374	436				(40)		(40)		11/16/2018.	
693718 10 8	PACCAR ORD			16.000	1,266	79.100	1,266	972	37	52		351		351		11/16/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			4.000	448	111.990	448	388	3	13		114		114		11/16/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			5.000	191	38.270	191	194		9		(3)		(3)		04/22/2019.	
697435 10 5	PALO ALTO NETWORKS ORD			4.000	925	231.250	925	678				172		172		11/16/2018.	
700517 10 5	PARK HOTELS RESORTS ORD			9.000	233	25.870	233	277	5	21		(1)		(1)		11/16/2018.	
701094 10 4	PARKER HANNIFIN ORD			5.000	1,029	205.820	1,029	438		6		283		283		06/29/2011.	
701877 10 2	PARSLEY ENERGY CL A ORD			12.000	227	18.910	227	266		1		35		35		11/16/2018.	
703481 10 1	PATTERSON UTI ENERGY ORD			9.000	95	10.500	95	91				3		3		12/16/2019.	
704326 10 7	PAYCHEX ORD			15.000	1,276	85.060	1,276	1,033		36		299		299		11/16/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			2.000	530	264.760	530	453				76		76		06/28/2019.	
70450Y 10 3	PAYPAL HOLDINGS ORD			55.000	5,949	108.170	5,949	4,678				1,324		1,324		12/18/2018.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			19.000	321	16.900	321	319		7		2		2		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
713448 10 8	PEPSICO ORD			56.000	7,654	136.670	7,654	5,678	53	189		1,380		1,380		03/19/2019.	
714046 10 9	PERKINELMER ORD			5.000	486	97.100	486	412		1		93		93		11/16/2018.	
717081 10 3	PFIZER ORD			232.000	9,090	39.180	9,090	7,704		328		(1,037)		(1,037)		09/08/2016.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			63.000	5,361	85.090	5,361	5,540	74	184		(129)		(129)		06/28/2019.	
718546 10 4	PHILLIPS 66 ORD			19.000	2,117	111.410	2,117	1,836		67		480		480		11/16/2018.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			3.000	192	64.000	192	172		1		20		20		06/28/2019.	
723484 10 1	PINNACLE WEST ORD			5.000	450	89.930	450	460		4		(11)		(11)		08/14/2019.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			8.000	1,211	151.370	1,211	1,252	4	6		159		159		11/16/2018.	
72703H 10 1	PLANET FITNESS CL A ORD			3.000	224	74.680	224	220				4		4		12/16/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			2.000	203	101.700	203	181		1		22		22		10/15/2019.	
73278L 10 5	POOL ORD			1.000	212	212.380	212	195		1		18		18		08/14/2019.	
733174 70 0	POPULAR ORD			4.000	235	58.750	235	209	1	1		26		26		08/14/2019.	
737446 10 4	POST HOLDINGS ORD			3.000	327	109.100	327	288				60		60		11/16/2018.	
74144T 10 8	T ROWE PRICE GROUP ORD			11.000	1,340	121.840	1,340	1,055		33		325		325		11/16/2018.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			13.000	715	55.000	715	627		28		141		141		11/16/2018.	
742718 10 9	PROCTER & GAMBLE ORD			101.000	12,615	124.900	12,615	8,388		298		3,331		3,331		12/18/2018.	
743315 10 3	PROGRESSIVE ORD			23.000	1,665	72.390	1,665	1,526		65		277		277		11/16/2018.	
74340W 10 3	PROLOGIS REIT			29.000	2,585	89.140	2,585	1,952		61		882		882		11/16/2018.	
743424 10 3	PROOFPOINT ORD			2.000	230	114.780	230	248				(18)		(18)		04/22/2019.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			19.000	1,781	93.740	1,781	1,740		76		232		232		11/16/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			23.000	1,358	59.050	1,358	1,249		43		161		161		11/16/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			7.000	1,491	212.960	1,491	1,480		56		74		74		11/16/2018.	
745867 10 1	PULTEGROUP ORD			12.000	466	38.800	466	379	1	1		86		86		06/28/2019.	
74624M 10 2	PURE STORAGE CL A ORD			11.000	188	17.110	188	168				20		20		06/28/2019.	
74736K 10 1	QORVO ORD			5.000	581	116.230	581	332				278		278		11/16/2018.	
747525 10 3	QUALCOMM ORD			53.000	4,676	88.230	4,676	2,982		131		1,660		1,660		12/18/2018.	
74762E 10 2	QUANTA SERVICES ORD			6.000	244	40.710	244	229	0	0		15		15		06/28/2019.	
74834L 10 0	QUEST DIAGNOSTICS ORD			6.000	641	106.790	641	575		13		141		141		11/16/2018.	
749685 10 3	RPM ORD			6.000	461	76.760	461	386		8		108		108		11/16/2018.	
751212 10 1	RALPH LAUREN CL A ORD			2.000	234	117.220	234	236	1			(2)		(2)		12/16/2019.	
754730 10 9	RAYMOND JAMES ORD			6.000	537	89.460	537	473	2	8		90		90		11/16/2018.	
755111 50 7	RAYTHEON ORD			11.000	2,417	219.740	2,417	2,003		41		730		730		11/16/2018.	
75606N 10 9	REALPAGE ORD			3.000	161	53.750	161	179				(18)		(18)		08/14/2019.	
756109 10 4	REALTY INCOME REIT ORD			13.000	957	73.630	957	829	3	35		138		138		11/16/2018.	
758849 10 3	REGENCY CENTERS REIT ORD			7.000	442	63.080	442	445		16		31		31		11/16/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			4.000	1,502	375.480	1,502	1,340				77		77		10/15/2019.	
7591EP 10 0	REGIONS FINANCIAL ORD			52.000	892	17.160	892	843	8	30		197		197		11/16/2018.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			3.000	489	163.060	489	446		8		68		68		11/16/2018.	
760759 10 0	REPUBLIC SERVICES ORD			10.000	896	89.630	896	757	4	15		175		175		11/16/2018.	
761152 10 7	RESMED ORD			6.000	930	154.970	930	625		9		247		247		11/16/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			8.997	107	11.930	107	198				(78)		(78)		01/23/2017.	

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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
76680R 20 6	RINGCENTRAL CL A ORD			3.000	506	168.670	506	345				161		161		06/28/2019	
770323 10 3	ROBERT HALF ORD			5.000	316	63.150	316	315		6		30		30		11/16/2018	
773903 10 9	ROCKWELL AUTOMAT ORD			5.000	1,013	202.670	1,013	858		20		261		261		11/16/2018	
77543R 10 2	ROKU CL A ORD			3.000	402	133.900	402	272				130		130		06/28/2019	
776696 10 6	ROPER TECHNOLOGIES ORD			4.000	1,417	354.230	1,417	1,191		7		351		351		11/16/2018	
778296 10 3	ROSS STORES ORD			17.000	1,979	116.420	1,979	1,556		13		423		423		03/19/2019	
780287 10 8	ROYAL GOLD ORD			3.000	367	122.250	367	228		3		110		110		11/16/2018	
78409V 10 4	S&P GLOBAL ORD			11.000	3,004	273.050	3,004	1,995		25		1,134		1,134		11/16/2018	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			5.000	1,205	240.990	1,205	860		4		396		396		11/16/2018	
784117 10 3	SEI INVESTMENTS ORD			6.000	393	65.480	393	357	2			36		36		10/15/2019	
78440X 10 1	SL GREEN RLTY REIT ORD			3.000	276	91.880	276	285	3	10		38		38		11/16/2018	
78442P 10 6	SLM ORD			21.000	187	8.910	187	190				(3)		(3)		12/16/2019	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			9.000	553	61.400	553	427		4		147		147		11/16/2018	
78486Q 10 1	SVB FINANCIAL GROUP ORD			2.000	502	251.040	502	480				122		122		11/16/2018	
78573M 10 4	SABRE ORD			11.000	247	22.440	247	273		6		9		9		11/16/2018	
79466L 30 2	SALESFORCE.COM ORD			34.999	5,692	162.640	5,692	4,850				751		751		10/15/2019	
803607 10 0	SAREPTA THERAPEUTICS ORD			3.000	387	129.040	387	357				60		60		11/16/2018	
806407 10 2	HENRY SCHEIN ORD			7.000	467	66.720	467	472				(5)		(5)		11/16/2018	
806857 10 8	SCHLUMBERGER ORD			58.000	2,332	40.200	2,332	2,339	34	45		5		5		10/15/2019	
808513 10 5	CHARLES SCHWAB ORD			48.000	2,283	47.560	2,283	2,255		33		289		289		11/16/2018	
81211K 10 0	SEALED AIR ORD			7.000	279	39.830	279	257		4		35		35		11/16/2018	
812578 10 2	SEATTLE GENETICS ORD			5.000	571	114.260	571	287				288		288		11/16/2018	
816851 10 9	SEMPRA ENERGY ORD			12.000	1,818	151.480	1,818	1,379	12	46		519		519		11/16/2018	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			8.000	368	46.030	368	359		6		46		46		11/16/2018	
81762P 10 2	SERVICENOW ORD			8.000	2,259	282.320	2,259	1,369				834		834		11/16/2018	
824348 10 6	SHERWIN WILLIAMS ORD			3.000	1,751	583.540	1,751	1,272		14		570		570		11/16/2018	
82669G 10 4	SIGNATURE BANK ORD			2.000	273	136.610	273	235		4		68		68		11/16/2018	
828806 10 9	SIMON PROP GRP REIT ORD			9.000	1,341	148.960	1,341	1,422		25		(30)		(30)		12/16/2019	
82968B 10 3	SIRIUS XM HOLDINGS ORD			60.000	429	7.150	429	377		3		86		86		11/16/2018	
83088M 10 2	SKYWORKS SOLUTIONS ORD			8.000	967	120.880	967	584		13		431		431		11/16/2018	
831865 20 9	A O SMITH ORD			6.000	286	47.640	286	313		4		(27)		(27)		03/19/2019	
83200N 10 3	SMARTSHEET CL A ORD			4.000	180	44.920	180	182				(2)		(2)		08/14/2019	
832696 40 5	JM SMUCKER ORD			5.000	521	104.130	521	565		17		53		53		11/16/2018	
833034 10 1	SNAP ON ORD			2.000	339	169.400	339	317		6		21		21		03/19/2019	
835495 10 2	SONOCO PRODUCTS ORD			4.000	247	61.720	247	230		7		34		34		11/16/2018	
842587 10 7	SOUTHERN ORD			47.000	2,994	63.700	2,994	2,204		116		930		930		11/16/2018	
844741 10 8	SOUTHWEST AIRLINES ORD			24.000	1,296	53.980	1,296	1,262	4	16		180		180		11/16/2018	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			5.000	364	72.880	364	415	1			(50)		(50)		10/15/2019	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			4.000	197	49.180	197	192	3			5		5		10/15/2019	
848637 10 4	SPLUNK ORD			6.000	899	149.770	899	603				270		270		11/16/2018	
85207U 10 5	SPRINT ORD			27.000	141	5.210	141	177				(37)		(37)		06/28/2019	
852234 10 3	SQUARE CL A ORD			16.000	1,001	62.560	1,001	1,097				63		63		10/15/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
854502 10 1	STANLEY BLACK AND DECKER ORD			7.000	1,160	165.740	1,160	911		19		322		322		11/16/2018	
855244 10 9	STARBUCKS ORD			52.000	4,572	87.920	4,572	3,545		77		1,223		1,223		11/16/2018	
85571B 10 5	STARWOOD PROPERTY REIT			13.000	323	24.860	323	317	6			6		6		10/15/2019	
857477 10 3	STATE STREET ORD			17.000	1,345	79.100	1,345	1,218	9	33		273		273		11/16/2018	
858119 10 0	STEEL DYNAMICS ORD			10.000	340	34.040	340	397	2	9		40		40		11/16/2018	
858912 10 8	STERICYCLE ORD			4.000	255	63.810	255	257				(2)		(2)		12/16/2019	
85917A 10 0	STERLING BAN ORD			9.000	190	21.080	190	192		1		(2)		(2)		06/28/2019	
862121 10 0	STORE CAPITAL ORD			10.000	372	37.240	372	360	4	4		12		12		08/14/2019	
863667 10 1	STRYKER ORD			13.000	2,729	209.940	2,729	2,238	7	27		691		691		11/16/2018	
866674 10 4	SUN COMMUNITIES REIT ORD			3.000	450	150.100	450	308	2	9		145		145		11/16/2018	
871607 10 7	SYNOPSYS ORD			6.000	835	139.200	835	541				330		330		11/16/2018	
87161C 50 1	SYNOVUS FINANCIAL ORD			7.000	274	39.200	274	249	2	4		25		25		04/22/2019	
87162W 10 0	SYNNEX ORD			2.000	258	128.800	258	257				1		1		12/16/2019	
87165B 10 3	SYNCHRONY FINANCIAL ORD			35.000	1,260	36.010	1,260	907		30		439		439		11/16/2018	
871829 10 7	SYSCO ORD			22.000	1,882	85.540	1,882	1,461		34		503		503		11/16/2018	
872307 10 3	TCF FINANCIAL ORD			7.000	327	46.750	327	257		2		70		70		08/14/2019	
87236Y 10 8	TD AMERITRADE HOLDING ORD			12.000	596	49.700	596	624				(28)		(28)		12/16/2019	
872540 10 9	TJX ORD			71.000	4,335	61.060	4,335	1,585		63		1,143		1,143		03/18/2013	
872590 10 4	T MOBILE US ORD			14.000	1,098	78.420	1,098	968				207		207		11/16/2018	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			5.000	612	122.430	612	570				97		97		11/16/2018	
876030 10 7	TAPESTRY ORD			13.000	351	26.970	351	430		13		(79)		(79)		03/19/2019	
87612E 10 6	TARGET ORD			25.000	3,205	128.210	3,205	1,627		65		1,553		1,553		12/18/2018	
87612G 10 1	TARGA RESOURCES ORD			10.000	408	40.830	408	475		36		48		48		11/16/2018	
879360 10 5	TELEDYNE TECH ORD			1.000	347	346.540	347	251				96		96		04/22/2019	
879369 10 6	TELEFLEX ORD			2.000	753	376.440	753	524		3		236		236		11/16/2018	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			4.000	102	25.430	102	103		1		(1)		(1)		10/15/2019	
880770 10 2	TERADYNE ORD			8.000	546	68.200	546	291		3		295		295		11/16/2018	
88160R 10 1	TESLA ORD			6.000	2,510	418.330	2,510	1,582				928		928		10/15/2019	
882508 10 4	TEXAS INSTRUMENTS ORD			39.000	5,003	128.290	5,003	4,009		109		1,318		1,318		09/12/2018	
883203 10 1	TEXTRON ORD			11.000	491	44.600	491	623	0	1		(15)		(15)		11/16/2018	
88339J 10 5	TRADE DESK CL A ORD			1.000	260	259.780	260	228				32		32		06/28/2019	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			16.000	5,198	324.870	5,198	2,759	3	12		1,617		1,617		08/18/2017	
88579Y 10 1	3M ORD			22.000	3,881	176.420	3,881	4,598		127		(237)		(237)		11/16/2018	
886547 10 8	TIFFANY ORD			5.000	668	133.650	668	398	3	11		266		266		12/18/2018	
891092 10 8	TORO ORD			4.000	319	79.670	319	247	1	4		95		95		11/16/2018	
892356 10 6	TRACTOR SUPPLY ORD			5.000	467	93.440	467	457		5		11		11		03/19/2019	
893641 10 0	TRANSDIGM GROUP ORD			2.000	1,120	560.000	1,120	696	65	60		440		440		11/16/2018	
89400J 10 7	TRANSUNION ORD			8.000	685	85.610	685	500		2		230		230		11/16/2018	
89417E 10 9	TRAVELERS COMPANIES ORD			12.000	1,643	136.950	1,643	1,545		39		206		206		11/16/2018	
89469A 10 4	TREEHOUSE FOODS ORD			2.000	97	48.500	97	100				(3)		(3)		12/16/2019	
896239 10 0	TRIMBLE ORD			11.000	459	41.690	459	391				97		97		11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
896945 20 1	TRIPADVISOR ORD			4.000	122	30.380	122	255		14		(94)		(94)		11/16/2018.	
89832Q 10 9	BB AND T ORD			64.000	3,604	56.320	3,604	3,209		63		694		694		11/16/2018.	
90138F 10 2	TWILIO CL A ORD			5.000	491	98.280	491	465				26		26		12/16/2019.	
90184L 10 2	TWITTER ORD			32.000	1,026	32.050	1,026	1,078				106		106		11/16/2018.	
902252 10 5	TYLER TECHNOLOGIES ORD			1.000	300	300.020	300	189				114		114		11/16/2018.	
902494 10 3	TYSON FOODS CL A ORD			13.000	1,184	91.040	1,184	783		20		489		489		11/16/2018.	
902653 10 4	UDR REIT ORD			12.000	560	46.700	560	493		16		85		85		11/16/2018.	
902681 10 5	UGI ORD			10.000	452	45.160	452	484	3			(32)		(32)		10/15/2019.	
902973 30 4	US BANCORP ORD			72.000	4,269	59.290	4,269	3,752	30	84		526		526		03/19/2019.	
904311 10 7	UNDER ARMOUR CL A ORD			9.000	194	21.600	194	228				(34)		(34)		06/28/2019.	
904311 20 6	UNDER ARMOUR CL C ORD			9.000	173	19.180	173	153				19		19		08/14/2019.	
907818 10 8	UNION PACIFIC ORD			29.000	5,243	180.790	5,243	4,391		107		1,234		1,234		11/16/2018.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			9.000	793	88.090	793	585				39		39		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			30.000	3,512	117.060	3,512	3,303		115		586		586		11/16/2018.	
911363 10 9	UNITED RENTAL ORD			3.000	500	166.770	500	345				193		193		11/16/2018.	
912008 10 9	US FOODS ORD			10.000	419	41.890	419	320				103		103		11/16/2018.	
912909 10 8	US STEEL ORD			8.000	91	11.410	91	106				(14)		(14)		12/16/2019.	
913017 10 9	UNITED TECHNOLOGIES ORD			32.000	4,792	149.760	4,792	3,101		79		1,385		1,385		11/26/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			38.000	11,171	293.980	11,171	9,496		147		1,969		1,969		04/22/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			2.000	412	206.070	412	317		1		95		95		03/19/2019.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	430	143.460	430	399		2		81		81		11/16/2018.	
91529Y 10 6	UNUM ORD			9.000	262	29.160	262	325		10		(2)		(2)		11/16/2018.	
918204 10 8	VF ORD			15.000	1,495	99.660	1,495	1,042		21		453		453		12/18/2018.	
91879Q 10 9	VAIL RESORTS ORD			1.000	240	239.830	240	269	2	7		29		29		11/16/2018.	
91913Y 10 0	VALERO ENERGY ORD			20.000	1,873	93.650	1,873	1,679		72		374		374		11/16/2018.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			4.000	568	142.010	568	520				48		48		04/22/2019.	
922475 10 8	VEEVA SYSTEMS ORD			5.000	703	140.660	703	462				257		257		11/16/2018.	
92276F 10 0	VENTAS REIT ORD			16.000	924	57.740	924	982	13	51		(14)		(14)		11/16/2018.	
92339V 10 0	VEREIT ORD			45.000	416	9.240	416	347	6	25		94		94		11/16/2018.	
92343E 10 2	VERISIGN ORD			4.000	771	192.680	771	623				178		178		11/16/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			172.000	10,561	61.400	10,561	10,360		400		861		861		10/15/2019.	
92345Y 10 6	VERISK ANALYTICS ORD			11.000	1,643	149.340	1,643	921		11		443		443		08/02/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			10.000	2,190	218.950	2,190	1,651				532		532		11/16/2018.	
92552V 10 0	VIASAT ORD			2.000	146	73.195	146	145				1		1		12/16/2019.	
92556H 20 6	CBS CL B ORD			24.000	1,008	41.980	1,008	1,264		5		(256)		(256)		04/22/2019.	
925652 10 9	VICI PPTYS ORD			17.000	434	25.550	434	362	5	20		115		115		11/16/2018.	
92826C 83 9	VISA CL A ORD			70.000	13,153	187.900	13,153	9,741		74		3,917		3,917		12/18/2018.	
92840M 10 2	VISTRA ENERGY ORD			19.000	437	22.990	437	450		10		2		2		11/16/2018.	
928563 40 2	VMWARE CL A ORD			3.000	455	151.790	455	471		80		44		44		11/16/2018.	
929042 10 9	VORNADO REALTY REIT ORD			8.000	532	66.500	532	569	16	21		36		36		11/16/2018.	
929089 10 0	VOYA FINANCIAL ORD			6.000	366	60.980	366	319		1		47		47		10/15/2019.	
929160 10 9	VULCAN MATERIALS ORD			6.000	864	143.990	864	639		7		271		271		11/16/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
92936U 10 9	W P CAREY REIT ORD			4.000	320	80.040	320	361	4			(40)		(40)		10/15/2019	
92939U 10 6	WEC ENERGY GROUP ORD			14.000	1,291	92.230	1,291	993		33		322		322		11/16/2018	
929740 10 8	WABTEC ORD			6.000	467	77.800	467	458		3		72		72		11/16/2018	
931142 10 3	WALMART ORD			50.000	5,942	118.840	5,942	5,054	27	46		897		897		08/14/2019	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			33.000	1,946	58.960	1,946	1,791		45		155		155		04/22/2019	
94106L 10 9	WASTE MANAGEMENT ORD			20.000	2,279	113.960	2,279	1,853		41		499		499		11/16/2018	
941848 10 3	WATERS ORD			3.000	701	233.650	701	599				135		135		11/16/2018	
94419L 10 1	WAYFAIR CL A ORD			2.000	181	90.370	181	176				1		1		11/16/2018	
947890 10 9	WEBSTER FINANCIAL ORD			4.000	213	53.360	213	185		2		28		28		08/14/2019	
94946T 10 6	WELLCARE HEALTH ORD			2.000	660	330.210	660	501				188		188		11/16/2018	
949746 10 1	WELLS FARGO ORD			172.000	9,254	53.800	9,254	8,863		312		1,275		1,275		10/15/2019	
95040Q 10 4	WELLTOWER ORD			17.000	1,390	81.780	1,390	1,196		59		210		210		11/16/2018	
95058W 10 0	WENDYS ORD			9.000	200	22.210	200	199				1		1		12/16/2019	
955306 10 5	WEST PHARM SVC ORD			3.000	451	150.330	451	330		2		157		157		11/16/2018	
958102 10 5	WESTERN DIGITAL ORD			14.000	889	63.470	889	653		28		371		371		11/16/2018	
959802 10 9	WESTERN UNION ORD			21.000	562	26.780	562	397		17		204		204		11/16/2018	
96145D 10 5	WESTROCK ORD			12.000	515	42.910	515	554		22		62		62		11/16/2018	
96208T 10 4	WEX ORD			3.000	628	209.460	628	589				39		39		08/14/2019	
962166 10 4	WEYERHAEUSER REIT			35.000	1,057	30.200	1,057	947		48		292		292		11/16/2018	
963320 10 6	WHIRLPOOL ORD			2.000	295	147.530	295	234		10		81		81		11/16/2018	
969457 10 0	WILLIAMS ORD			57.000	1,352	23.720	1,352	1,433		87		95		95		11/16/2018	
969904 10 1	WILLIAMS SONOMA ORD			3.000	220	73.440	220	212				9		9		12/16/2019	
980745 10 3	WOODWARD ORD			2.000	237	118.440	237	247				(10)		(10)		12/16/2019	
98138H 10 1	WORKDAY CL A ORD			6.000	987	164.450	987	805				29		29		11/16/2018	
98212B 10 3	WPX ENERGY ORD			18.000	247	13.740	247	258				43		43		11/16/2018	
983134 10 7	WYNN RESORTS ORD			4.000	555	138.870	555	431		15		160		160		11/16/2018	
983793 10 0	XPO LOGISTICS ORD			5.000	399	79.700	399	384				113		113		11/16/2018	
98389B 10 0	XCEL ENERGY ORD			24.000	1,524	63.490	1,524	1,226	10	38		341		341		11/16/2018	
983919 10 1	XILINX ORD			12.000	1,173	97.770	1,173	1,087		18		151		151		11/16/2018	
98419M 10 0	XYLEM ORD			8.000	630	78.790	630	567		8		97		97		11/16/2018	
98421M 10 6	XEROX HOLDINGS ORD			10.000	369	36.870	369	271	3	10		171		171		11/16/2018	
988498 10 1	YUM BRANDS ORD			12.000	1,209	100.730	1,209	1,067		20		106		106		11/16/2018	
98850P 10 9	YUM CHINA ORD		C	17.000	816	48.010	816	593		8		246		246		12/18/2018	
98919V 10 5	ZAYO GROUP HOLDINGS ORD			10.000	347	34.650	347	279				68		68		03/19/2019	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			2.000	511	255.440	511	361				192		192		11/16/2018	
98936J 10 1	ZENDESK ORD			4.000	307	76.630	307	220				73		73		11/16/2018	
98954M 10 1	ZILLOW GROUP CL A ORD			2.000	91	45.740	91	85				6		6		12/16/2019	
98954M 20 0	ZILLOW GROUP CL C ORD			5.000	230	45.940	230	232				(2)		(2)		06/28/2019	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			9.000	1,347	149.680	1,347	1,054	2	9		414		414		11/16/2018	
989701 10 7	ZIONS BANCORPORATION ORD			8.000	415	51.920	415	374		8		41		41		04/22/2019	
98978V 10 3	ZOETIS CL A ORD			19.000	2,515	132.350	2,515	1,753		12		889		889		11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
98986T 10 8	ZYNGA CL A ORD			41.000	251	6.120	251	235				16		16		08/14/2019	
G01767 10 5	ALKERMES ORD		C	7.000	143	20.400	143	242				(64)		(64)		11/16/2018	
G0176J 10 9	ALLEGION ORD		C	4.000	498	124.540	498	336		4		179		179		12/18/2018	
G0177J 10 8	ALLERGAN ORD		C	16.000	3,059	191.170	3,059	2,518		47		920		920		11/16/2018	
G02602 10 3	AMDOCS ORD			6.000	433	72.190	433	395	2	7		82		82		11/16/2018	
G0408V 10 2	AON CL A ORD		C	11.000	2,291	208.290	2,291	1,805		19		692		692		11/16/2018	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	18.000	772	42.890	772	509				291		291		11/16/2018	
G06242 10 4	ATLASSIAN CL A ORD		D	4.000	481	120.340	481	304				125		125		11/16/2018	
G0684D 10 7	ATHENE HOLDING CL A ORD		D	7.000	329	47.030	329	312				50		50		11/16/2018	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			8.000	243	30.400	243	226				56		56		07/28/2016	
G1151C 10 1	ACCENTURE CL A ORD		C	25.000	5,264	210.570	5,264	4,125		57		1,739		1,739		11/16/2018	
G16962 10 5	BUNGE ORD			6.000	345	57.550	345	351		12		25		25		11/16/2018	
G1890L 10 7	CAPRI HOLDINGS LTD		D	6.000	229	38.150	229	172				57		57		08/14/2019	
G29183 10 3	EATON ORD		C	20.000	1,894	94.720	1,894	1,485		57		521		521		11/16/2018	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		D	8.000	290	36.200	290	192				97		97		06/28/2019	
G47567 10 5	IHS MARKIT ORD		D	18.000	1,356	75.350	1,356	944				493		493		11/16/2018	
G47791 10 1	INGERSOLL RAND ORD			11.000	1,462	132.920	1,462	1,148		23		459		459		11/16/2018	
G491BT 10 8	INVESCO ORD			20.000	360	17.980	360	402		25		25		25		11/16/2018	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	2.000	299	149.280	299	286				51		51		11/16/2018	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	43.000	1,751	40.710	1,751	1,438	11	45		476		476		11/16/2018	
G5494J 10 3	LINDE ORD		D	23.000	4,897	212.900	4,897	2,862		81		1,308		1,308		01/14/2015	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	25.000	664	26.560	664	398	2	6		259		259		11/16/2018	
G5960L 10 3	MEDTRONIC ORD		C	54.000	6,126	113.450	6,126	4,377	29	112		1,214		1,214		10/27/2017	
G6095L 10 9	APTIV ORD		D	12.000	1,140	94.970	1,140	890		11		401		401		11/16/2018	
G6518L 10 8	NIELSEN HOLDINGS ORD			16.000	325	20.300	325	412		18		(48)		(48)		11/16/2018	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			9.000	526	58.410	526	454				144		144		11/16/2018	
G7496G 10 3	RENAISSANCERE ORD		C	2.000	392	196.020	392	371		1		21		21		08/14/2019	
G7S00T 10 4	PENTAIR ORD		C	9.000	413	45.870	413	341		2		72		72		10/15/2019	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	7.000	377	53.870	377	330				63		63		11/16/2018	
G8473T 10 0	STERIS ORD		D	3.000	457	152.420	457	355		4		137		137		11/16/2018	
G96629 10 3	WILLIS TOWERS WATSON ORD		D	6.000	1,212	201.940	1,212	953	4	15		300		300		11/16/2018	
G97822 10 3	PERRIGO ORD		C	6.000	310	51.660	310	380		5		77		77		11/16/2018	
H1467J 10 4	CHUBB ORD		D	21.000	3,269	155.660	3,269	2,784	16	62		556		556		11/16/2018	
H2906T 10 9	GARMIN ORD		C	5.000	488	97.560	488	327		11		171		171		11/16/2018	
H8817H 10 0	TRANSOCEAN ORD		C	20.000	138	6.880	138	195				(1)		(1)		11/16/2018	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		D	4.000	598	149.550	598	585				13		13		06/28/2019	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	12.000	1,134	94.480	1,134	1,034		25		100		100		06/28/2019	
N59465 10 9	MYLAN ORD		C	21.000	422	20.100	422	382				41		41		08/14/2019	
N72482 12 3	QIAGEN ORD		D	10.000	338	33.800	338	414				(76)		(76)		12/16/2019	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			7.000	935	133.510	935	770	5	20		250		250		11/16/2018	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,247,495	XXX	1,247,495	976,984	1,292	20,051	0	271,734	0	271,734	0	XXX	XXX
Common Stocks - Mutual Funds																	

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
04314H 85 7	ARTISAN:INTL VAL INST			20,578.601	761,820	37.020	761,820	720,878		12,755		122,854		122,854		11/19/2015	
464287 65 5	ISHARES:RUSS 2000 ETF			527.000	87,308	165.670	87,308	80,078		1,099		16,743		16,743		11/16/2018	
9499999. Total - Common Stocks - Mutual Funds					849,128	XXX	849,128	800,955	0	13,854	0	139,597	0	139,597	0	XXX	XXX
9799999. Total - Common Stock					2,096,623	XXX	2,096,623	1,777,939	1,292	33,905	0	411,331	0	411,331	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,096,623	XXX	2,096,623	1,777,939	1,292	33,905	0	411,331	0	411,331	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 YT 1	UNITED STATES TREASURY		12/20/2019	NOMURA SECURITIES INTL INC		249,405	250,000	236
0599999. Total - Bonds - U.S. Government						249,405	250,000	236
Bonds - U.S. Special Revenue and Special Assessment								
3131XT QN 3	FH ZM0461 - RMBS		08/12/2019	CANTOR FITZGERALD + CO		98,997	96,321	103
3131XV F6 7	FH ZM1989 - RMBS		08/12/2019	SUNTRUST CAPITAL MARKETS, INC		190,064	184,501	169
31329J PX 9	FH ZA1338 - RMBS		07/12/2019	Unknown		38,361	37,245	34
31329K X3 3	FH ZA2498 - RMBS		07/12/2019	WELLS FARGO SECURITIES LLC		217,832	217,232	232
3132A4 6K 9	FH ZS4474 - RMBS		07/10/2019	VARIOUS		49,373	47,935	42
3132A5 AY 1	FH ZS4523 - RMBS		07/11/2019	VARIOUS		61,698	61,484	60
3132A5 E8 4	FH ZS4659 - RMBS		07/11/2019	KGS ALPHA CAPITAL MARKETS		167,715	160,401	156
3140X4 M4 5	FN FM1278 - RMBS		08/01/2019	SUNTRUST CAPITAL MARKETS, INC		227,350	222,177	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,051,389	1,027,295	796
Bonds - Industrial and Miscellaneous								
02587A AN 4	AMXCA 192 A - ABS		04/22/2019	RBC CAPITAL MARKETS		199,988	200,000	
02665W BP 5	AMERICAN HONDA FINANCE CORP	C	01/02/2019	WELLS FARGO SECURITIES LLC		48,359	50,000	556
14042W AC 4	COPAR 191 A3 - ABS		05/21/2019	JP MORGAN SECURITIES LLC		99,980	100,000	
36257A AD 3	GMALT 192 A3 - ABS		04/30/2019	JP MORGAN SECURITIES LLC		74,997	75,000	
438516 BW 5	HONEYWELL INTERNATIONAL INC		07/30/2019	JP MORGAN SECURITIES LLC		99,793	100,000	
654106 AF 0	NIKE INC		01/03/2019	Citigroup (SSB)		46,220	50,000	218
89236T FS 9	TOYOTA MOTOR CREDIT CORP	C	01/03/2019	JP MORGAN SECURITIES LLC		99,973	100,000	
92343V ET 7	VERIZON COMMUNICATIONS INC		02/28/2019	VARIOUS		54,411	54,000	1,166
98162V AD 1	WOART 19B A3 - ABS		05/07/2019	WELLS FARGO SECURITIES LLC		199,995	200,000	
3899999. Total - Bonds - Industrial and Miscellaneous						923,716	929,000	1,939
8399997. Total - Bonds - Part 3						2,224,511	2,206,295	2,971
8399998. Total - Bonds - Summary Item from Part 5							34	
8399999. Total - Bonds						2,224,511	2,206,329	2,971
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
002824 10 0	ABBOTT LABORATORIES ORD		03/19/2019	ITG INC	14.000	1,120	XXX	
00287Y 10 9	ABBVIE ORD		04/22/2019	ITG INC	41.000	3,199	XXX	
003654 10 0	ABIOMED ORD		10/15/2019	ITG INC	3.000	533	XXX	
00508Y 10 2	ACUITY BRANDS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	2.000	276	XXX	
00751Y 10 6	ADVANCE AUTO PARTS ORD		03/19/2019	ITG INC	4.000	654	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	3.000	150	XXX	
00912X 30 2	AIR LEASE CL A ORD		12/16/2019	ITG INC	6.000	286	XXX	
012653 10 1	ALBEMARLE ORD		12/16/2019	ITG INC	6.000	400	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		10/15/2019	ITG INC	2.000	247	XXX	
02156K 10 3	ALTICE USA CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	15.000	365	XXX	
02209S 10 3	ALTRIA GROUP ORD		10/15/2019	ITG INC	10.000	439	XXX	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD		10/15/2019	ITG INC	7.000	335	XXX	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		04/22/2019	ITG INC	13.000	296	XXX	
03073E 10 5	AMERISOURCEBERGEN ORD		03/19/2019	ITG INC	8.000	648	XXX	
037833 10 0	APPLE ORD		10/15/2019	ITG INC	9.000	1,902	XXX	
03836W 10 3	AQUA AMERICA ORD		12/16/2019	ITG INC	11.000	499	XXX	
044186 10 4	ASHLAND GLOBAL ORD		10/15/2019	ITG INC	3.000	233	XXX	
045327 10 3	ASPEN TECHNOLOGY ORD		04/22/2019	ITG INC	4.000	440	XXX	
04621X 10 8	ASSURANT ORD		08/14/2019	ITG INC	3.000	361	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
053015 10 3	AUTOMATIC DATA PROCESSING ORD		03/19/2019	ITG INC	18.000	2,780	XXX	
054937 10 7	BB AND T ORD		12/06/2019	ITG INC	27.195	1,316	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		10/15/2019	ITG INC	12.000	267	XXX	
06417N 10 3	BANK OZK ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	6.000	181	XXX	
086516 10 1	BEST BUY ORD		03/19/2019	ITG INC	12.000	841	XXX	
09062X 10 3	BIOGEN ORD		12/16/2019	ITG INC	5.000	1,498	XXX	
09073M 10 4	BIO TECHNE ORD		10/15/2019	ITG INC	2.000	402	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		11/20/2019	VARIOUS	47.000	2,564	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD		03/19/2019	ITG INC	15.000	261	XXX	
117043 10 9	BRUNSWICK ORD		08/14/2019	ITG INC	5.000	222	XXX	
122017 10 6	BURLINGTON STORES ORD		03/19/2019	ITG INC	4.000	595	XXX	
124857 20 2	CBS CL B ORD		12/04/2019	ITG INC	24.540	1,294	XXX	
125523 10 0	CIGNA ORD		04/22/2019	ITG INC	13.000	1,930	XXX	
12572Q 10 5	CME GROUP CL A ORD		04/22/2019	ITG INC	15.000	2,628	XXX	
126650 10 0	CVS HEALTH ORD		04/22/2019	ITG INC	53.000	2,780	XXX	
127097 10 3	CABOT OIL & GAS ORD		12/16/2019	ITG INC	21.000	353	XXX	
127190 30 4	CACI INTERNATIONAL CL A ORD		08/14/2019	ITG INC	2.000	414	XXX	
133131 10 2	CAMDEN PROPERTY REIT ORD		03/19/2019	ITG INC	5.000	497	XXX	
143658 30 0	CARNIVAL ORD		08/14/2019	ITG INC	18.000	801	XXX	
146869 10 2	CARVANA CL A ORD		08/14/2019	ITG INC	2.000	159	XXX	
147528 10 3	CASEYS GENERAL STORES ORD		08/14/2019	ITG INC	2.000	328	XXX	
15135B 10 1	CENTENE ORD		07/01/2019	JP MORGAN SECURITIES INC	18.000	944	XXX	
156700 10 6	CENTURYLINK ORD		04/22/2019	ITG INC	46.000	546	XXX	
156727 10 9	CERENCE ORD		10/02/2019	ITG INC	1.625	30	XXX	
15677J 10 8	CERIDIAN HCM HOLDING ORD		12/16/2019	ITG INC	5.000	317	XXX	
159864 10 7	CHRLS RIVER LABS ORD		10/15/2019	ITG INC	3.000	402	XXX	
166764 10 0	CHEVRON ORD		12/16/2019	ITG INC	3.000	357	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		03/19/2019	ITG INC	2.000	1,332	XXX	
171779 30 9	CIENA ORD		08/14/2019	ITG INC	7.000	293	XXX	
171798 10 1	CIMAREX ENERGY ORD		03/19/2019	ITG INC	5.000	355	XXX	
191216 10 0	COCA-COLA ORD		04/22/2019	ITG INC	67.000	3,177	XXX	
200525 10 3	COMMERCE BANCSHARES ORD		08/14/2019	ITG INC	4.000	224	XXX	
20605P 10 1	CONCHO RESOURCES ORD		10/15/2019	ITG INC	17.000	1,556	XXX	
20825C 10 4	CONOCOPHILLIPS ORD		10/15/2019	ITG INC	8.000	448	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		03/19/2019	ITG INC	8.000	1,339	XXX	
212015 10 1	CONTINENTAL RESOURCES ORD		12/16/2019	ITG INC	5.000	168	XXX	
22052L 10 4	CORTEVA ORD		06/03/2019	ITG INC	37.000	1,276	XXX	
222070 20 3	COTY CL A ORD		03/19/2019	ITG INC	23.000	264	XXX	
22266L 10 6	COUPA SOFTWARE ORD		07/01/2019	JP MORGAN SECURITIES INC	3.000	380	XXX	
222795 50 2	COUSINS PROPERTIES REIT ORD		10/15/2019	ITG INC	8.000	292	XXX	
22304C 10 0	COVETRUS ORD		02/07/2019	ITG INC	3.000	130	XXX	
225447 10 1	CREE ORD		08/14/2019	ITG INC	5.000	287	XXX	
229663 10 9	CUBESMART REIT ORD		08/14/2019	ITG INC	9.000	314	XXX	
229899 10 9	CULLEN FROST BANKERS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	3.000	281	XXX	
23355L 10 6	DXC TECHNOLOGY ORD		12/16/2019	ITG INC	13.000	486	XXX	
237194 10 5	DARDEN RESTAURANTS ORD		08/14/2019	ITG INC	5.000	588	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
25179M 10 3	DEVON ENERGY ORD.		03/19/2019.	ITG INC.	23.000	697	XXX	
254687 10 6	WALT DISNEY ORD.		03/20/2019.	Not Available.	19.423	2,136	XXX	
25470F 10 4	DISCOVERY SRS A ORD.		08/14/2019.	ITG INC.	7.000	194	XXX	
256163 10 6	DOCUSIGN ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	8.000	398	XXX	
257651 10 9	DONALDSON ORD.		08/14/2019.	ITG INC.	6.000	284	XXX	
25960P 10 9	DOUGLAS EMMETT REIT ORD.		10/15/2019.	ITG INC.	9.000	378	XXX	
260557 10 3	DOW ORD.		04/02/2019.	ITG INC.	37.000	2,111	XXX	
26210C 10 4	DROPBOX CL A ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	10.000	250	XXX	
265504 10 0	DUNKIN BRANDS GROUP ORD.		10/15/2019.	ITG INC.	5.000	385	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD.		06/03/2019.	ITG INC.	37.000	3,055	XXX	
26875P 10 1	EOG RESOURCES ORD.		10/15/2019.	ITG INC.	29.000	2,908	XXX	
269246 40 1	E TRADE FINANCIAL ORD.		12/16/2019.	ITG INC.	12.000	549	XXX	
28414H 10 3	ELANCO ANIMAL HEALTH ORD.		04/22/2019.	ITG INC.	17.000	534	XXX	
292505 10 4	ENCANA ORD.	A.	04/01/2019.	ITG INC.	24.047	171	XXX	
29414B 10 4	EPAM SYSTEMS ORD.		04/22/2019.	ITG INC.	3.000	518	XXX	
298736 10 9	EURONET WORLDWIDE ORD.		08/14/2019.	ITG INC.	2.000	294	XXX	
30231G 10 2	EXXON MOBIL ORD.		10/15/2019.	ITG INC.	6.000	417	XXX	
302491 30 3	FMC ORD.		03/01/2019.	ITG INC.	7.000	505	XXX	
302520 10 1	FNB ORD.		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	188	XXX	
30303M 10 2	FACEBOOK CL A ORD.		10/15/2019.	ITG INC.	43.000	7,148	XXX	
303250 10 4	FAIR ISAAC ORD.		08/14/2019.	ITG INC.	1.000	326	XXX	
31428X 10 6	FEDEX ORD.		03/19/2019.	ITG INC.	12.000	2,178	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.		08/01/2019.	VARIOUS.	10.216	354	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.		04/22/2019.	ITG INC.	13.000	504	XXX	
31816Q 10 1	FIREEYE ORD.		12/16/2019.	ITG INC.	10.000	163	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD.		08/14/2019.	ITG INC.	15.000	231	XXX	
337738 10 8	FISERV ORD.		07/29/2019.	ITG INC.	7.878	464	XXX	
33829M 10 1	FIVE BELOW ORD.		08/14/2019.	ITG INC.	2.000	217	XXX	
343412 10 2	FLUOR ORD.		12/16/2019.	ITG INC.	7.000	123	XXX	
34354P 10 5	FLOWSERVE ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	7.000	369	XXX	
35137L 10 5	FOX CL A ORD.		12/16/2019.	ITG INC.	18.000	665	XXX	
35905A 10 9	FRONTDOOR ORD.		08/14/2019.	ITG INC.	5.000	251	XXX	
36164V 30 5	GCI LIBERTY CL A ORD.		03/19/2019.	ITG INC.	5.000	281	XXX	
369604 10 3	GENERAL ELECTRIC ORD.		02/14/2019.	ITG INC.	408.000	3,149	XXX	
371901 10 9	GENTEX ORD.		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	295	XXX	
375558 10 3	GILEAD SCIENCES ORD.		10/15/2019.	ITG INC.	43.000	2,818	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD.		09/17/2019.	ITG INC.	6.481	712	XXX	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD.		10/15/2019.	ITG INC.	12.000	177	XXX	
384109 10 4	GRACO ORD.		08/14/2019.	ITG INC.	8.000	362	XXX	
38526M 10 6	GRAND CANYON EDUCATION ORD.		10/15/2019.	ITG INC.	3.000	292	XXX	
40434L 10 5	HP ORD.		04/22/2019.	ITG INC.	64.000	1,272	XXX	
406216 10 1	HALLIBURTON ORD.		12/16/2019.	ITG INC.	40.000	976	XXX	
410345 10 2	HANESBRANDS ORD.		03/19/2019.	ITG INC.	17.000	304	XXX	
413875 10 5	L3HARRIS TECHNOLOGIES ORD.		06/29/2019.	ITG INC.	3.900	548	XXX	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.		03/19/2019.	ITG INC.	18.000	891	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD.		08/14/2019.	ITG INC.	9.000	250	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
426281 10 1	JACK HENRY AND ASSOCIATES ORD		08/14/2019	ITG INC	3.000	415	XXX	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		10/15/2019	ITG INC	6.000	260	XXX	
436106 10 8	HOLLYFRONTIER ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	8.000	370	XXX	
437076 10 2	HOME DEPOT ORD		03/19/2019	ITG INC	7.000	1,290	XXX	
440452 10 0	HORMEL FOODS ORD		12/16/2019	ITG INC	14.000	631	XXX	
44267D 10 7	HOWARD HUGHES ORD		07/01/2019	JP MORGAN SECURITIES INC	2.000	248	XXX	
443573 10 0	HUBSPOT ORD		08/14/2019	ITG INC	1.000	185	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD		08/14/2019	ITG INC	7.000	232	XXX	
444859 10 2	HUMANA ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	6.000	1,592	XXX	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD		04/22/2019	ITG INC	5.000	494	XXX	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		10/15/2019	ITG INC	2.000	427	XXX	
449253 10 3	IAA ORD		06/28/2019	ITG INC	6.000	214	XXX	
45784P 10 1	INSULET ORD		07/01/2019	JP MORGAN SECURITIES INC	3.000	358	XXX	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD		08/14/2019	ITG INC	3.000	183	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD		04/22/2019	ITG INC	23.000	1,851	XXX	
46187W 10 7	INVITATION HOMES ORD		07/01/2019	JP MORGAN SECURITIES INC	19.000	508	XXX	
46590V 10 0	JBG SMITH PROPERTIES ORD		10/15/2019	ITG INC	6.000	234	XXX	
466313 10 3	JABIL ORD		12/16/2019	ITG INC	8.000	326	XXX	
477143 10 1	JETBLUE AIRWAYS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	277	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		10/15/2019	VARIOUS	19.000	2,569	XXX	
48020Q 10 7	JONES LANG LASALLE ORD		04/22/2019	ITG INC	3.000	468	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019	ITG INC	6.000	130	XXX	
49427F 10 8	KILROY REALTY REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	5.000	369	XXX	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD		08/14/2019	ITG INC	6.000	198	XXX	
500754 10 6	KRAFT HEINZ ORD		04/22/2019	ITG INC	30.000	986	XXX	
501044 10 1	KROGER ORD		04/22/2019	ITG INC	39.000	992	XXX	
512816 10 9	LAMAR ADVERTISING CL A REIT		08/14/2019	ITG INC	4.000	305	XXX	
524660 10 7	LEGGETT & PLATT ORD		10/15/2019	ITG INC	6.000	252	XXX	
526107 10 7	LENNOX INTERNATIONAL ORD		03/19/2019	ITG INC	1.000	253	XXX	
530307 10 7	LIBERTY BROADBAND SRS A ORD		12/16/2019	ITG INC	2.000	239	XXX	
531172 10 4	LIBERTY PROPERTY REIT ORD		08/14/2019	ITG INC	8.000	406	XXX	
538034 10 9	LIVE NATION ENTERTAINMENT ORD		08/14/2019	ITG INC	6.000	416	XXX	
548661 10 7	LOWE'S COMPANIES ORD		03/19/2019	ITG INC	6.000	623	XXX	
550021 10 9	LULULEMON ATHLETICA ORD	C	04/22/2019	ITG INC	4.000	693	XXX	
55616P 10 4	MACYS ORD		03/19/2019	ITG INC	15.000	356	XXX	
562750 10 9	MANHATTAN ASSOCIATES ORD		08/14/2019	ITG INC	3.000	244	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	JP MORGAN SECURITIES INC	2.000	643	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		12/16/2019	ITG INC	2.000	296	XXX	
574795 10 0	MASIMO ORD		12/16/2019	ITG INC	2.000	314	XXX	
59156R 10 8	METLIFE ORD		03/19/2019	ITG INC	39.000	1,765	XXX	
594918 10 4	MICROSOFT ORD		12/16/2019	ITG INC	4.000	608	XXX	
596278 10 1	MIDDLEBY ORD		04/22/2019	ITG INC	2.000	263	XXX	
60770K 10 7	MODERNA ORD		10/15/2019	ITG INC	10.000	143	XXX	
61945C 10 3	MOSAIC ORD		10/15/2019	ITG INC	17.000	344	XXX	
62886E 10 8	NCR ORD		12/16/2019	ITG INC	5.000	171	XXX	
636180 10 1	NATL FUEL GAS ORD		12/16/2019	ITG INC	4.000	187	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
636518 10 2	NATIONAL INSTRUMENTS ORD		08/14/2019	ITG INC	6.000	253	XXX	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD		03/19/2019	ITG INC	7.000	366	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD		12/16/2019	ITG INC	8.000	167	XXX	
64110L 10 6	NETFLIX ORD		10/15/2019	ITG INC	1.000	284	XXX	
64829B 10 0	NEW RELIC ORD		12/16/2019	ITG INC	2.000	134	XXX	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD		03/19/2019	ITG INC	23.000	277	XXX	
650111 10 7	NEW YORK TIMES CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	7.000	228	XXX	
651639 10 6	NEWMONT GOLDCORP ORD		10/15/2019	ITG INC	10.000	346	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		10/15/2019	ITG INC	2.000	195	XXX	
655663 10 2	NORDSON ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	2.000	283	XXX	
655664 10 0	NORDSTROM ORD		10/15/2019	ITG INC	6.000	213	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019	ITG INC	13.000	190	XXX	
67066G 10 4	NVIDIA ORD		03/19/2019	ITG INC	5.000	885	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		12/16/2019	VARIOUS	44.335	1,844	XXX	
679295 10 5	OKTA CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	4.000	494	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE ORD		04/22/2019	ITG INC	3.000	467	XXX	
69354M 10 8	PRA HEALTH SCIENCES ORD		10/15/2019	ITG INC	3.000	291	XXX	
693656 10 0	PVH ORD		04/22/2019	ITG INC	3.000	393	XXX	
695263 10 3	PACW PACWEST BANCORP ORD		04/22/2019	ITG INC	5.000	194	XXX	
703481 10 1	PATTERSON UTI ENERGY ORD		12/16/2019	ITG INC	9.000	91	XXX	
70432V 10 2	PAYCOM SOFTWARE ORD		07/01/2019	JP MORGAN SECURITIES INC	2.000	453	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL ORD		07/01/2019	JP MORGAN SECURITIES INC	19.000	319	XXX	
713448 10 8	PEPSICO ORD		03/19/2019	ITG INC	12.000	1,413	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		06/28/2019	VARIOUS	62.000	5,423	XXX	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	3.000	172	XXX	
723484 10 1	PINNACLE WEST ORD		08/14/2019	ITG INC	5.000	460	XXX	
72703H 10 1	PLANET FITNESS CL A ORD		12/16/2019	ITG INC	3.000	220	XXX	
731068 10 2	POLARIS INDUSTRIES ORD		10/15/2019	ITG INC	2.000	181	XXX	
73278L 10 5	POOL ORD		08/14/2019	ITG INC	1.000	195	XXX	
733174 70 0	POPULAR ORD		08/14/2019	ITG INC	4.000	209	XXX	
743424 10 3	PROOFPOINT ORD		04/22/2019	ITG INC	2.000	248	XXX	
745867 10 1	PULTEGROUP ORD		07/01/2019	JP MORGAN SECURITIES INC	12.000	379	XXX	
74624M 10 2	PURE STORAGE CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	11.000	168	XXX	
74762E 10 2	QUANTA SERVICES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	6.000	229	XXX	
751212 10 1	RALPH LAUREN CL A ORD		12/16/2019	ITG INC	2.000	236	XXX	
75606N 10 9	REALPAGE ORD		08/14/2019	ITG INC	3.000	179	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD		10/15/2019	ITG INC	1.000	304	XXX	
76680R 20 6	RINGCENTRAL CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	3.000	345	XXX	
77543R 10 2	ROKU CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	3.000	272	XXX	
778296 10 3	ROSS STORES ORD		03/19/2019	ITG INC	17.000	1,556	XXX	
784117 10 3	SEI INVESTMENTS ORD		10/15/2019	ITG INC	6.000	357	XXX	
78442P 10 6	SLM ORD		12/16/2019	ITG INC	21.000	190	XXX	
79466L 30 2	SALESFORCE.COM ORD		10/15/2019	ITG INC	14.309	2,108	XXX	
806407 10 2	HENRY SCHEIN ORD		02/07/2019	ITG INC	7.000	472	XXX	
806857 10 8	SCHLUMBERGER ORD		10/15/2019	ITG INC	57.000	2,290	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		12/16/2019	ITG INC	6.000	867	XXX	
831865 20 9	A O SMITH ORD		03/19/2019	ITG INC	6.000	313	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
83200N 10 3	SMARTSHEET CL A ORD		08/14/2019	ITG INC	4.000	182	XXX	
833034 10 1	SNAP ON ORD		03/19/2019	ITG INC	2.000	317	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		10/15/2019	ITG INC	5.000	415	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD		10/15/2019	ITG INC	4.000	192	XXX	
85207U 10 5	SPRINT ORD	C	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	27.000	177	XXX	
852234 10 3	SQUARE CL A ORD		10/15/2019	ITG INC	5.000	321	XXX	
85571B 10 5	STARWOOD PROPERTY REIT		10/15/2019	ITG INC	13.000	317	XXX	
858912 10 8	STERICYCLE ORD		12/16/2019	ITG INC	4.000	257	XXX	
85917A 10 0	STERLING BAN ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	9.000	192	XXX	
862121 10 0	STORE CAPITAL ORD		08/14/2019	ITG INC	10.000	360	XXX	
87161C 50 1	SYNOVUS FINANCIAL ORD		04/22/2019	ITG INC	7.000	249	XXX	
87162W 10 0	SYNNEX ORD		12/16/2019	ITG INC	2.000	257	XXX	
872307 10 3	TCF FINANCIAL ORD		08/14/2019	ITG INC	7.000	257	XXX	
87236Y 10 8	TD AMERITRADE HOLDING ORD		12/16/2019	ITG INC	12.000	624	XXX	
876030 10 7	TAPESTRY ORD		03/19/2019	ITG INC	13.000	430	XXX	
879360 10 5	TELEDYNE TECH ORD		04/22/2019	ITG INC	1.000	251	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		10/15/2019	ITG INC	4.000	103	XXX	
88160R 10 1	TESLA ORD		10/15/2019	ITG INC	6.000	1,582	XXX	
88339J 10 5	TRADE DESK CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	1.000	228	XXX	
892356 10 6	TRACTOR SUPPLY ORD		03/19/2019	ITG INC	5.000	457	XXX	
89469A 10 4	TREEHOUSE FOODS ORD		12/16/2019	ITG INC	2.000	100	XXX	
90138F 10 2	TWILIO CL A ORD		12/16/2019	ITG INC	2.000	197	XXX	
902681 10 5	UGI ORD		10/15/2019	ITG INC	10.000	484	XXX	
902973 30 4	US BANCORP ORD		03/19/2019	ITG INC	71.000	3,697	XXX	
904311 10 7	UNDER ARMOUR CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	9.000	228	XXX	
904311 20 6	UNDER ARMOUR CL C ORD		08/14/2019	ITG INC	9.000	153	XXX	
912909 10 8	US STEEL ORD		12/16/2019	ITG INC	8.000	106	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		04/22/2019	ITG INC	12.000	2,725	XXX	
91347P 10 5	UNIVERSAL DISPLAY ORD		03/19/2019	ITG INC	2.000	317	XXX	
918204 10 8	VF ORD		05/23/2019	ITG INC	15.000	1,042	XXX	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		04/22/2019	ITG INC	4.000	520	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		10/15/2019	ITG INC	7.000	424	XXX	
92552V 10 0	VIASAT ORD		12/16/2019	ITG INC	2.000	145	XXX	
929089 10 0	VOYA FINANCIAL ORD		10/15/2019	ITG INC	6.000	319	XXX	
92936U 10 9	W P CAREY REIT ORD		10/15/2019	ITG INC	4.000	361	XXX	
929740 10 8	WABTEC ORD		02/14/2019	ITG INC	2.191	127	XXX	
931142 10 3	WALMART ORD		08/14/2019	ITG INC	48.000	4,859	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		04/22/2019	ITG INC	33.000	1,791	XXX	
947890 10 9	WEBSTER FINANCIAL ORD		08/14/2019	ITG INC	4.000	185	XXX	
949746 10 1	WELLS FARGO ORD		10/15/2019	ITG INC	13.000	652	XXX	
95058W 10 0	WENDYS ORD		12/16/2019	ITG INC	9.000	199	XXX	
96208T 10 4	WEX ORD		08/14/2019	ITG INC	3.000	589	XXX	
969904 10 1	WILLIAMS SONOMA ORD		12/16/2019	ITG INC	3.000	212	XXX	
980745 10 3	WOODWARD ORD		12/16/2019	ITG INC	2.000	247	XXX	
98919V 10 5	ZAYO GROUP HOLDINGS ORD		03/19/2019	ITG INC	10.000	279	XXX	
98954M 10 1	ZILLOW GROUP CL A ORD		12/16/2019	ITG INC	2.000	85	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
98954M 20 0	ZILLOW GROUP CL C ORD		07/01/2019	JP MORGAN SECURITIES INC	5.000	232	XXX	
989701 10 7	ZIONS BANCORPORATION ORD		04/22/2019	ITG INC	8.000	374	XXX	
98986T 10 8	ZYNGA CL A ORD		08/14/2019	ITG INC	41.000	235	XXX	
G1890L 10 7	CAPRI HOLDINGS LTD	D	08/14/2019	ITG INC	6.000	172	XXX	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	D	07/01/2019	JP MORGAN SECURITIES INC	8.000	192	XXX	
G7496G 10 3	RENAISSANCERE ORD	C	08/14/2019	ITG INC	2.000	371	XXX	
G7S00T 10 4	PENTAIR ORD	C	10/15/2019	ITG INC	9.000	341	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	07/01/2019	JP MORGAN SECURITIES INC	4.000	585	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	12.000	1,034	XXX	
N59465 10 9	MYLAN ORD	C	08/14/2019	ITG INC	21.000	382	XXX	
N72482 12 3	QIAGEN ORD	D	12/16/2019	ITG INC	10.000	414	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						174,591	XXX	0
9799997. Total - Common Stocks - Part 3						174,591	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						11,589	XXX	
9799999. Total - Common Stocks						186,180	XXX	0
9899999. Total - Preferred and Common Stocks						186,180	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						2,410,691	XXX	2,971

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
38377R VK 8	GNR 10166F GP - CMO/RMBS	..	12/01/2019.	Paydown		7,314	7,314	7,720	7,535		(223)		(223)		7,314			0	218	04/20/2039.
912810 QV 3	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC.		20,418	22,359	20,411	21,489	(1,008)	1		(1,007)		20,482		(64)	(64)	68	02/15/2042.
912810 RF 7	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		22,533	21,678	22,769	23,608	(977)	(2)		(979)		22,630		(96)	(96)	121	02/15/2044.
912810 RL 4	UNITED STATES TREASURY	..	01/08/2019.	NOMURA SECURITIES INTL INC.		19,526	21,460	19,455	20,490	(967)	1		(966)		19,524		3	3	64	02/15/2045.
912828 B2 5	UNITED STATES TREASURY	..	01/24/2019.	RBC CAPITAL MARKETS		42,774	43,240	42,262	43,964	(1,952)	(8)		(1,960)		42,004		769	769	143	01/15/2024.
912828 H4 5	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		41,223	42,647	40,228	42,290	(1,922)	2		(1,920)		40,370		853	853	53	01/15/2025.
912828 WU 0	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		41,172	42,541	40,085	42,163	(1,918)	3		(1,915)		40,248		923	923	26	07/15/2024.
912828 XL 9	UNITED STATES TREASURY	..	07/31/2019.	BNP Paribas		43,682	43,196	40,664	42,601	(1,920)	5		(1,916)		40,685		2,997	2,997	168	07/15/2025.
0599999.	Total - Bonds - U.S. Government					238,642	244,435	233,593	244,141	(10,663)	(221)	0	(10,885)	0	233,258	0	5,384	5,384	861	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
18085P LL 6	CLARK CNTY NEV ARPT REV	..	07/01/2019.	Call @ 100.00		50,000	50,000	56,991	50,568		(568)		(568)		50,000			0	3,441	07/01/2042.
3128MJ Q9 4	FH G08479 - RMBS	..	08/01/2019.	VARIOUS		52,599	51,130	52,824	52,850		(251)		(251)		52,599		0	0	1,061	03/01/2042.
3128MJ S4 3	FH G08538 - RMBS	..	08/01/2019.	VARIOUS		65,784	65,531	65,868	65,836		(52)		(52)		65,784			0	1,365	07/01/2043.
3128MJ X8 8	FH G08702 - RMBS	..	08/01/2019.	VARIOUS		181,162	173,744	182,105	182,583		(1,421)		(1,421)		181,162		0	0	3,605	04/01/2046.
3128P8 FX 4	FH C91982 - RMBS	..	08/01/2019.	VARIOUS		234,451	233,711	234,660	234,592		(141)		(141)		234,451		0	0	4,877	03/01/2038.
31292S AH 3	FH C09008 - RMBS	..	08/01/2019.	VARIOUS		40,416	39,276	40,608	40,568		(152)		(152)		40,416			0	706	08/01/2042.
3131XT QN 3	FH ZM0461 - RMBS	..	12/01/2019.	Paydown		5,648	5,648	5,832			(157)		(157)		5,648			0	44	11/01/2045.
3131XV F6 7	FH ZM1989 - RMBS	..	12/01/2019.	Paydown		9,829	9,829	10,159			(296)		(296)		9,829		0	0	70	10/01/2041.
31329J PX 9	FH ZA1338 - RMBS	..	12/01/2019.	Paydown		1,947	1,947	2,013			(58)		(58)		1,947		0	0	15	08/01/2042.
31329K X3 3	FH ZA2498 - RMBS	..	12/01/2019.	Paydown		16,190	16,190	16,256			(45)		(45)		16,190		0	0	147	03/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS	..	12/01/2019.	Paydown		3,228	3,228	3,335			(97)		(97)		3,228			0	29	03/01/2042.
3132A5 AY 1	FH ZS4523 - RMBS	..	12/01/2019.	Paydown		3,914	3,914	3,934			(14)		(14)		3,914		0	0	34	07/01/2043.
3132A5 E8 4	FH ZS4659 - RMBS	..	12/01/2019.	Paydown		15,596	15,596	16,347			(711)		(711)		15,596			0	140	04/01/2046.
3132QU G3 1	FH Q37417 - RMBS	..	09/01/2019.	VARIOUS		108,925	106,198	109,666	109,626		(701)		(701)		108,925			0	2,495	11/01/2045.
3132WH PS 8	FH Q44032 - RMBS	..	09/01/2019.	VARIOUS		205,059	199,400	206,099	205,950		(891)		(891)		205,059		0	0	4,024	10/01/2041.
3136A4 DA 4	FNR 1224A AC - CMO/RMBS	..	12/01/2019.	Paydown		5,464	5,464	5,602	5,517		(53)		(53)		5,464		0	0	142	05/25/2030.
3136A5 YC 4	FNR 1230M ED - CMO/RMBS	..	12/01/2019.	Paydown		5,581	5,581	5,696	5,649		(69)		(69)		5,581		0	0	139	04/25/2031.
3136A6 CK 8	FNR 1245A PH - CMO/RMBS	..	12/01/2019.	Paydown		7,603	7,603	8,093	7,778		(181)		(181)		7,603		0	0	298	12/25/2039.
3137A8 RX 8	FHR 3841L JK - CMO/RMBS	..	07/01/2019.	Paydown		1,685	1,685	1,753	1,689		(4)		(4)		1,685		0	0	14	10/15/2038.
3138MQ 4E 0	FN AQ8920 - RMBS	..	12/01/2019.	Paydown		12,793	12,793	13,304	13,124		(332)		(332)		12,793			0	298	01/01/2028.
3138WD 3Z 2	FN AS4415 - RMBS	..	12/01/2019.	Paydown		58,752	58,752	62,874	62,491		(3,739)		(3,739)		58,752			0	1,472	02/01/2045.
3138WE KK 4	FN AS4797 - RMBS	..	12/01/2019.	Paydown		7,851	7,851	8,271	8,297		(447)		(447)		7,851		0	0	288	04/01/2045.
3138WF TA 4	FN AS5944 - RMBS	..	12/01/2019.	Paydown		12,388	12,388	12,991	12,934		(546)		(546)		12,388		(0)	(0)	288	10/01/2045.
31397Q LT 3	FNR 114E PK - CMO/RMBS	..	12/01/2019.	Paydown		5,281	5,281	5,555	5,404		(125)		(125)		5,281			0	154	04/25/2040.
31398V 7F 7	FHR 3649C BW - CMO/RMBS	..	12/01/2019.	Paydown		3,492	3,492	3,710	3,624		(136)		(136)		3,492			0	149	03/15/2025.
3140F1 YB 2	FN BC6105 - RMBS	..	12/01/2019.	Paydown		22,915	22,915	24,017	24,099		(1,185)		(1,185)		22,915		0	0	619	06/01/2046.
3140FP DG 1	FN BE3702 - RMBS	..	12/01/2019.	Paydown		55,653	55,653	58,348	58,266		(2,613)		(2,613)		55,653		0	0	1,566	06/01/2047.
3140X4 M4 5	FN FM1278 - RMBS	..	12/01/2019.	Paydown		9,124	9,124	9,336			(212)		(212)		9,124			0	60	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,203,327	1,183,921	1,226,249	1,151,444	0	(15,198)	0	(15,198)	0	1,203,327	0	0	0	27,539	XXX
Bonds - Industrial and Miscellaneous																				
05522R CQ 9	BACCT 141 A - ABS	..	04/01/2019.	VARIOUS		75,000	75,000	75,325	75,029		(29)		(29)		75,000			0	171	06/15/2021.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
17275R AR 3	CISCO SYSTEMS INC.		03/01/2019.	Maturity @ 100.00		50,000	50,000	50,113	50,004		(4)		(4)		50,000			0	531	03/01/2019.
23305Y AD 1	DBUBS 11LC3 A4 - CMBS		12/01/2019.	Paydown		25,757	25,757	26,013	25,801		(44)		(44)		25,757		(0)	(0)	767	08/12/2044.
29366A AA 2	ELL 1 A1 - ABS		12/01/2019.	Paydown		13,712	13,712	13,710	13,712		1		1		13,712			0	581	09/01/2023.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORPORATION		09/16/2019.	WELLS FARGO SECURITIES LLC		50,521	50,000	49,927	49,970		6		6		49,976		545	545	1,623	09/07/2022.
452308 AU 3	ILLINOIS TOOL WORKS INC.		03/01/2019.	Maturity @ 100.00		50,000	50,000	49,936	49,998		2		2		50,000			0	488	03/01/2019.
585055 AW 6	MEDTRONIC INC.	C	03/01/2019.	Adjustment		54,326	50,000	51,149	51,039		(5)		(5)		51,033		3,293	3,293	1,100	03/15/2042.
65477X AE 4	NALT 16B A4 - ABS		04/01/2019.	Paydown		43,234	43,234	43,229	43,234		0		0		43,234			0	84	01/18/2022.
92343V BR 4	VERIZON COMMUNICATIONS INC.		02/28/2019.	VARIOUS		54,411	50,000	49,838	49,913		3		3		49,916		4,495	4,495	2,332	09/15/2023.
983919 AG 6	XILINX INC.		03/15/2019.	Maturity @ 100.00		50,000	50,000	49,739	49,989		11		11		50,000			0	531	03/15/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					466,961	457,704	458,977	458,688	0	(59)	0	(59)	0	458,628	0	8,333	8,333	8,209	XXX
8399997.	Total - Bonds - Part 4					1,908,930	1,886,060	1,918,819	1,854,273	(10,663)	(15,479)	0	(26,142)	0	1,895,213	0	13,717	13,717	36,609	XXX
8399998.	Total - Bonds - Summary Item from Part 5					70	34						0				70	70		XXX
8399999.	Total - Bonds					1,909,000	1,886,094	1,918,819	1,854,273	(10,663)	(15,479)	0	(26,142)	0	1,895,213	0	13,787	13,787	36,609	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R 10 2	AT&T ORD.		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,508	XXX	1,364	1,284	79			79		1,364		144	144	46	XXX
002824 10 0	ABBOTT LABORATORIES ORD.		05/15/2019.	ITG INC.	14.000	1,043	XXX	572	1,013	(441)			(441)		572		471	471	9	XXX
00287Y 10 9	ABBVIE ORD.		08/14/2019.	ITG INC.	43.000	3,398	XXX	3,936	3,964	(28)			(28)		3,936		(538)	(538)	55	XXX
003654 10 0	ABIOMED ORD.		08/14/2019.	ITG INC.	3.000	573	XXX	959	975	(16)			(16)		959		(387)	(387)		XXX
012653 10 1	ALBEMARLE ORD.		10/15/2019.	ITG INC.	6.000	408	XXX	606	462	144			144		606		(198)	(198)	9	XXX
013872 10 6	ALCOA ORD.		12/16/2019.	ITG INC.	9.000	189	XXX	324	239	84			84		324		(134)	(134)		XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD.		07/01/2019.	Adjustment	3.000	420	XXX	594	450	144			144		594		(174)	(174)	4	XXX
02209S 10 3	ALTRIA GROUP ORD.		12/16/2019.	VARIOUS	21.000	1,017	XXX	1,193	424	64			64		1,193		(175)	(175)	56	XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD.		12/16/2019.	ITG INC.	16.000	448	XXX	588	514	74			74		588		(140)	(140)	6	XXX
032511 10 7	ANADARKO PETROLEUM ORD.		08/08/2019.	VARIOUS	25.000	1,821	XXX	1,410	1,096	314			314		1,410		411	411	15	XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD.		02/21/2019.	Not Available	0.758	38	XXX	35	33	1			1		35		2	2		XXX
037833 10 0	APPLE ORD.		04/01/2019.	Adjustment			XXX						0					0	12	XXX
038222 10 5	APPLIED MATERIAL ORD.		08/14/2019.	ITG INC.	7.000	328	XXX	248	229	19			19		248		80	80	3	XXX
04685W 10 3	ATHENAHEALTH ORD.		02/11/2019.	Not Available	2.000	270	XXX	263	264	(1)			(1)		263		7	7		XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD.		04/01/2019.	Adjustment			XXX						0					0	11	XXX
060505 10 4	BANK OF AMERICA ORD.		08/14/2019.	ITG INC.	97.000	2,828	XXX	2,693	2,390	303			303		2,693		135	135	18	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD.		04/22/2019.	ITG INC.	12.000	2,516	XXX	2,417	2,450	(33)			(33)		2,417		99	99		XXX
09062X 10 3	BIOGEN ORD.		10/15/2019.	ITG INC.	6.000	1,357	XXX	1,944	1,806	139			139		1,944		(587)	(587)		XXX
099724 10 6	BORGWARNER ORD.		08/14/2019.	ITG INC.	31.000	1,176	XXX	1,374	912	251			251		1,374		(198)	(198)	11	XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD.		04/22/2019.	ITG INC.	12.000	541	XXX	649	624	25			25		649		(108)	(108)	10	XXX
11135F 10 1	BROADCOM ORD.		07/01/2019.	JP MORGAN SECURITIES INC.	2.000	576	XXX	475					0		475		100	100	11	XXX
115637 20 9	BROWN FORMAN CL B ORD.		08/14/2019.	VARIOUS	4.000	220	XXX	194	154	3			3		194		26	26	2	XXX
124857 20 2	CBS CL B ORD.		03/19/2019.	ITG INC.	16.000	758	XXX	920	700	220			220		920		(162)	(162)	6	XXX
125523 10 0	CIGNA ORD.		04/10/2019.	ITG INC.	10.350	1,790	XXX	2,200	1,966	235			235		2,200		(410)	(410)	0	XXX
12572Q 10 5	CME GROUP CL A ORD.		03/19/2019.	ITG INC.	15.000	2,533	XXX	2,934	2,822	113			113		2,934		(402)	(402)	38	XXX
126408 10 3	CSX ORD.		08/14/2019.	ITG INC.	7.000	452	XXX	508	435	73			73		508		(56)	(56)	3	XXX
126650 10 0	CVS HEALTH ORD.		03/19/2019.	ITG INC.	46.000	2,628	XXX	3,622	3,014	608			608		3,622		(994)	(994)	23	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
127097 10 3	CABOT OIL & GAS ORD	..	10/15/2019.	ITG INC	21.000	378	XXX	541	469	71			71		541		(163)	(163)	5	XXX
143658 30 0	CARNIVAL ORD	..	07/01/2019.	Adjustment	20.000	931	XXX	1,199	986	213			213		1,199		(268)	(268)	20	XXX
151020 10 4	CELGENE ORD	..	11/20/2019.	VARIOUS	34.000	3,618	XXX	2,368	2,179	189			189		2,368		1,250	1,250		XXX
15135B 10 1	CENTENE ORD	..	04/22/2019.	ITG INC	20.000	965	XXX	1,360	1,153	207			207		1,360		(395)	(395)		XXX
156700 10 6	CENTURYLINK ORD	..	03/19/2019.	ITG INC	46.000	548	XXX	882	697	185			185		882		(334)	(334)	12	XXX
165167 10 7	CHESAPEAKE ENERGY ORD	..	12/16/2019.	ITG INC	43.000	33	XXX	154	90	64			64		154		(121)	(121)		XXX
169656 10 5	CHIPOTLE MEXICAN GRILL ORD	..	08/14/2019.	ITG INC	1.000	799	XXX	666					0		666		134	134		XXX
17275R 10 2	CISCO SYSTEMS ORD	..	12/16/2019.	ITG INC	9.000	414	XXX	417	390	27			27		417		(3)	(3)	12	XXX
172967 42 4	CITIGROUP ORD	..	07/01/2019.	Adjustment	23.000	1,611	XXX	1,132	573	(129)			(129)		1,132		479	479	21	XXX
191216 10 0	COCA-COLA ORD	..	03/19/2019.	ITG INC	96.000	4,365	XXX	4,817	4,546	272			272		4,817		(452)	(452)	38	XXX
192479 10 3	COHERENT ORD	..	08/14/2019.	ITG INC	1.000	137	XXX	131	106	25			25		131		6	6		XXX
200525 10 3	COMMERCE BANCSHARES ORD	..	12/02/2019.	NOT AVAILABLE	0.200	13	XXX	11					0		11		2	2	0	XXX
20605P 10 1	CONCHO RESOURCES ORD	..	08/14/2019.	ITG INC	17.000	1,548	XXX	2,224	1,028	356			356		2,224		(676)	(676)	3	XXX
20825C 10 4	CONOCOPHILLIPS ORD	..	04/22/2019.	ITG INC	9.000	602	XXX	595	561	34			34		595		6	6	3	XXX
22052L 10 4	CORTEVA ORD	..	12/16/2019.	ITG INC	11.000	302	XXX	387					0		387		(85)	(85)	3	XXX
22160K 10 5	COSTCO WHOLESALE ORD	..	08/14/2019.	ITG INC	3.000	807	XXX	693	611	82			82		693		114	114	4	XXX
222070 20 3	COTY CL A ORD	C	05/02/2019.	Not Available	4.000	47	XXX	46					0		46		1	1		XXX
23355L 10 6	DXC TECHNOLOGY ORD	..	10/15/2019.	ITG INC	14.000	405	XXX	878	744	133			133		878		(473)	(473)	11	XXX
244199 10 5	DEERE ORD	..	08/14/2019.	ITG INC	2.000	286	XXX	296	298	(3)			(3)		296		(10)	(10)	5	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD	..	01/29/2019.	Not Available	0.479	22	XXX	28	21	7			7		28		(5)	(5)		XXX
247361 70 2	Delta Air Lines, Inc.	..	08/14/2019.	ITG INC	2.000	115	XXX	112	100	12			12		112		3	3	2	XXX
254687 10 6	WALT DISNEY ORD	..	07/01/2019.	Adjustment	7.423	935	XXX	300	156	(99)			(99)		300		635	635	7	XXX
26078J 10 0	DOWDUPONT ORD	..	04/02/2019.	VARIOUS	111.000	6,442	XXX	6,442	5,936	506			506		6,442			0	42	XXX
26614N 10 2	DUPONT DE NEMOURS ORD	..	10/15/2019.	ITG INC	5.000	328	XXX	421					0		421		(93)	(93)	2	XXX
26875P 10 1	EOG RESOURCES ORD	..	12/16/2019.	ITG INC	50.000	4,307	XXX	5,294	2,442	504			504		5,294		(988)	(988)	19	XXX
269246 40 1	E TRADE FINANCIAL ORD	..	10/15/2019.	ITG INC	13.000	518	XXX	679	570	108			108		679		(161)	(161)	5	XXX
302491 30 3	FMC ORD	..	03/01/2019.	VARIOUS	7.000	582	XXX	582	518	65			65		582			0	3	XXX
30303M 10 2	FACEBOOK CL A ORD	..	04/22/2019.	ITG INC	19.000	3,441	XXX	3,066	2,491	576			576		3,066		374	374		XXX
311900 10 4	FASTENAL ORD	..	05/23/2019.	VARIOUS			XXX		(732)	(74)			(74)					0		XXX
31428X 10 6	FEDEX ORD	..	12/18/2018.	ITG INC			XXX						0					0	7	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD	..	08/01/2019.	Adjustment	0.220	28	XXX	24					0		24		5	5	0	XXX
32008D 10 6	FIRST DATA CL A ORD	..	07/29/2019.	VARIOUS	26.000	464	XXX	464	440	24			24		464			0		XXX
33616C 10 0	FIRST REPUBLIC BANK ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	2,246	XXX	2,022	1,999	24			24		2,022		224	224	9	XXX
337738 10 8	FISERV ORD	..	07/29/2019.	CORPORATE ACTION	0.880	87	XXX	71	65	6			6		71		16	16		XXX
343412 10 2	FLUOR ORD	..	10/15/2019.	ITG INC	7.000	134	XXX	313	225	87			87		313		(179)	(179)	6	XXX
354613 10 1	FRANKLIN RESOURCES ORD	..	12/16/2019.	ITG INC	15.000	395	XXX	479	445	34			34		479		(84)	(84)	16	XXX
366505 10 5	GARRETT MOTION ORD	C	07/01/2019.	Adjustment	10.000	154	XXX	129	123	6			6		129		24	24		XXX
369604 10 3	GENERAL ELECTRIC ORD	..	02/14/2019.	Unknown	408.000	3,276	XXX	3,276	3,089	188			188		3,276			0	4	XXX
375558 10 3	GILEAD SCIENCES ORD	..	12/16/2019.	ITG INC	34.000	2,176	XXX	2,467	2,127	341			341		2,467		(291)	(291)	55	XXX
37940X 10 2	GLOBAL PAYMENTS ORD	..	09/17/2019.	CORPORATE ACTION	0.481	77	XXX	53	50	3			3		53		25	25	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
400110 10 2	GRUBHUB ORD	..	12/16/2019.	ITG INC	5.000	227	XXX	438	384	53			53		438		(211)	(211)		XXX
40434L 10 5	HP ORD	..	03/19/2019.	ITG INC	77.000	1,540	XXX	1,861	1,575	286			286		1,861		(321)	(321)	25	XXX
406216 10 1	HALLIBURTON ORD	..	10/15/2019.	ITG INC	39.000	729	XXX	1,266	1,037	230			230		1,266		(537)	(537)	21	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.	..	12/18/2018.	ITG INC			XXX						0					0	17	XXX
436106 10 8	HOLLYFRONTIER ORD	..	04/22/2019.	ITG INC	8.000	389	XXX	511	409	102			102		511		(122)	(122)	3	XXX
437076 10 2	HOME DEPOT ORD	..	04/22/2019.	ITG INC	7.000	1,432	XXX	1,239	1,203	36			36		1,239		193	193	10	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD	..	04/01/2019.	Adjustment			XXX						0					0	16	XXX
444859 10 2	HUMANA ORD	..	04/22/2019.	ITG INC	7.000	1,701	XXX	2,238	2,005	233			233		2,238		(537)	(537)	7	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD	..	03/19/2019.	ITG INC	27.000	2,005	XXX	2,193	2,034	159			159		2,193		(188)	(188)	7	XXX
46625H 10 0	JPMORGAN CHASE ORD	..	04/22/2019.	ITG INC	22.000	2,504	XXX	791	2,148	(1,356)			(1,356)		791		1,713	1,713	35	XXX
48238T 10 9	KAR AUCTION SERVICES ORD	..	06/28/2019.	VARIOUS	6.000	344	XXX	344	286	58			58		344			0	6	XXX
500754 10 6	KRAFT HEINZ ORD	..	03/19/2019.	ITG INC	28.000	898	XXX	1,459	1,205	253			253		1,459		(561)	(561)	11	XXX
501044 10 1	KROGER ORD	..	03/19/2019.	ITG INC	31.000	754	XXX	938	853	85			85		938		(184)	(184)	4	XXX
501797 10 4	L BRANDS ORD	..	12/16/2019.	ITG INC	10.000	179	XXX	291	257	34			34		291		(112)	(112)	12	XXX
502413 10 7	L3 TECHNOLOGIES ORD	..	06/29/2019.	VARIOUS	3.000	548	XXX	548	521	27			27		548			0	5	XXX
502431 10 9	L3HARRIS TECHNOLOGIES ORD	..	07/01/2019.	Not Available	0.900	175	XXX	136	121	15			15		136		39	39		XXX
532457 10 8	ELI LILLY ORD	..	03/21/2019.	ITG INC	1.000	129	XXX	114	116	(2)			(2)		114		15	15	1	XXX
548661 10 7	LOWE'S COMPANIES ORD	..	07/01/2019.	Adjustment	6.000	605	XXX	560					0		560		46	46	6	XXX
554382 10 1	MACERICH REIT ORD	..	12/16/2019.	ITG INC	6.000	156	XXX	295	260	36			36		295		(139)	(139)	18	XXX
55616P 10 4	MACYS ORD	..	12/16/2019.	ITG INC	15.000	234	XXX	356					0		356		(123)	(123)	11	XXX
580135 10 1	MCDONALD'S ORD	..	04/22/2019.	ITG INC	4.000	777	XXX	750	710	40			40		750		26	26	5	XXX
594918 10 4	MICROSOFT ORD	..	04/01/2019.	Adjustment			XXX						0					0	18	XXX
61945C 10 3	MOSAIC ORD	..	08/14/2019.	ITG INC	16.000	315	XXX	587	467	120			120		587		(272)	(272)	1	XXX
637071 10 1	NATIONAL OILWELL VARCO ORD	..	12/16/2019.	ITG INC	18.000	429	XXX	606	463	143			143		606		(177)	(177)	4	XXX
640268 10 8	NEKTAR THERAPEUTICS ORD	..	10/15/2019.	ITG INC	7.000	121	XXX	268	230	38			38		268		(147)	(147)		XXX
651290 10 8	NEWFIELD EXPLORATION ORD	..	04/01/2019.	VARIOUS	9.000	171	XXX	171	132	39			39		171			0		XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD	..	10/02/2019.	VARIOUS	13.000	220	XXX	220	172	48			48		220			0		XXX
67066G 10 4	NVIDIA ORD	..	04/22/2019.	ITG INC	5.000	944	XXX	822	668	155			155		822		122	122	1	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD	..	10/15/2019.	VARIOUS	36.335	1,769	XXX	2,658	2,210	432			432		2,658		(889)	(889)	91	XXX
68389X 10 5	ORACLE ORD	..	08/14/2019.	ITG INC	18.000	948	XXX	921	813	109			109		921		27	27	12	XXX
69331C 10 8	PG&E ORD	..	01/15/2019.	ITG INC	24.000	157	XXX	557	570	(13)			(13)		557		(400)	(400)		XXX
701094 10 4	PARKER HANNIFIN ORD	..	04/01/2019.	Adjustment			XXX						0					0	11	XXX
70450Y 10 3	PAYPAL HOLDINGS ORD	..	08/14/2019.	ITG INC	1.000	103	XXX	85	84	1			1		85		18	18		XXX
713448 10 8	PEPSICO ORD	..	04/22/2019.	ITG INC	12.000	1,514	XXX	1,164	1,326	(162)			(162)		1,164		350	350	22	XXX
717081 10 3	PFIZER ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	04/22/2019.	ITG INC	26.000	2,194	XXX	3,034	1,736	1,298			1,298		3,034		(840)	(840)	59	XXX
742718 10 9	PROCTER & GAMBLE ORD	..	04/22/2019.	ITG INC	18.000	1,908	XXX	1,397	1,655	(257)			(257)		1,397		511	511	26	XXX
747525 10 3	QUALCOMM ORD	..	04/22/2019.	ITG INC	17.000	1,400	XXX	950	967	(17)			(17)		950		450	450	11	XXX
74915M 10 0	QURATE RETAIL SRS A ORD	..	03/19/2019.	ITG INC	20.000	342	XXX	467	390	76			76		467		(125)	(125)		XXX
75281A 10 9	RANGE RESOURCES ORD	..	10/15/2019.	ITG INC	9.000	32	XXX	152	86	66			66		152		(121)	(121)	1	XXX
756577 10 2	RED HAT ORD	..	07/09/2019.	Not Available	7.000	1,330	XXX	1,215	1,229	(15)			(15)		1,215		115	115		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	153	XXX	153	144	9			9		153		0	0		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
79466L 30 2	SALESFORCE.COM ORD	..	08/01/2019.	VARIOUS	7.310	1,159	XXX	969	1,001	(32)			(32)		969		190	190		XXX
806407 10 2	HENRY SCHEIN ORD	..	02/07/2019.	VARIOUS	7.000	603	XXX	603	550	53			53		603			0		XXX
806857 10 8	SCHLUMBERGER ORD	..	12/16/2019.	ITG INC	25.000	1,082	XXX	1,206	902	304			304		1,206		(124)	(124)	55	XXX
828806 10 9	SIMON PROP GRP REIT ORD	..	10/15/2019.	ITG INC	11.000	1,635	XXX	2,036	1,848	188			188		2,036		(401)	(401)	68	XXX
867914 10 3	SUNTRUST BANKS ORD	..	12/06/2019.	VARIOUS	21.000	1,316	XXX	1,316	1,059	257			257		1,316			0	45	XXX
872540 10 9	TJX ORD	..	08/14/2019.	ITG INC	249.000	13,042	XXX	5,251	11,111	(5,874)			(5,874)		5,251		7,792	7,792	58	XXX
87336U 10 5	TABLEAU SOFTWARE CL A ORD	..	08/01/2019.	VARIOUS	3.000	348	XXX	348	360	(12)			(12)		348			0		XXX
88160R 10 1	TESLA ORD	..	03/19/2019.	ITG INC	6.000	1,612	XXX	2,107	1,997	110			110		2,107		(496)	(496)		XXX
882508 10 4	TEXAS INSTRUMENTS ORD	..	04/01/2019.	Adjustment			XXX						0					0	16	XXX
88579Y 10 1	3M ORD	..	07/01/2019.	Adjustment	4.000	693	XXX	836					0		836		(143)	(143)	12	XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD	..	09/17/2019.	VARIOUS	8.000	712	XXX	712	650	61			61		712			0	4	XXX
89832Q 10 9	BB AND T ORD	..	12/09/2019.	CORPORATE ACTION	0.195	11	XXX	10	8	2			2		10		0	0		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD	..	03/19/2019.	Not Available	41.000	2,180	XXX	1,975	1,973	2			2		1,975		205	205		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	03/19/2019.	Not Available	19.000	1,009	XXX	907	908	(1)			(1)		907		102	102		XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD	..	05/03/2019.	Not Available	1.000	332	XXX	250	245	5			5		250		82	82		XXX
912909 10 8	US STEEL ORD	..	10/15/2019.	ITG INC	8.000	91	XXX	222	146	76			76		222		(131)	(131)	1	XXX
913017 10 9	UNITED TECHNOLOGIES ORD	..	04/01/2019.	Adjustment			XXX						0					0	15	XXX
91324P 10 2	UNITEDHEALTH GRP ORD	..	04/01/2019.	ITG INC	18.000	4,624	XXX	4,880	4,484	396			396		4,880		(256)	(256)	16	XXX
918204 10 8	VF ORD	..	05/23/2019.	VARIOUS	15.000	1,107	XXX	1,107	1,070	36			36		1,107			0	8	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	146	XXX	84	109	(25)			(25)		84		63	63	1	XXX
92553P 20 1	VIACOM CL B ORD	..	12/04/2019.	VARIOUS	16.000	528	XXX	528	411	117			117		528			0	13	XXX
92556H 20 6	CBS CL B ORD	..	12/05/2019.	CORPORATE ACTION	0.540	24	XXX	30					0		30		(6)	(6)		XXX
92826C 83 9	VISA CL A ORD	..	04/22/2019.	ITG INC	10.000	1,601	XXX	1,402	1,319	83			83		1,402		199	199	3	XXX
92936U 10 9	W P CAREY REIT ORD	..	12/16/2019.	ITG INC	4.000	309	XXX	274	261	13			13		274		35	35	17	XXX
929740 10 8	WABTEC ORD	..	03/12/2019.	Not Available	0.191	14	XXX	17	13	3			3		17		(2)	(2)	0	XXX
931142 10 3	WALMART ORD	..	04/22/2019.	ITG INC	24.000	2,457	XXX	2,345	2,236	109			109		2,345		113	113	25	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	03/19/2019.	ITG INC	33.000	2,112	XXX	2,723	2,255	469			469		2,723		(612)	(612)	15	XXX
949746 10 1	WELLS FARGO ORD	..	04/22/2019.	ITG INC	46.000	2,174	XXX	2,436	2,120	316			316		2,436		(261)	(261)	21	XXX
981558 10 9	WORLDPAY CL A ORD	..	08/01/2019.	VARIOUS	11.000	475	XXX	354	841	(487)			(487)		354		121	121		XXX
G0551A 10 3	ARRIS INTERNATIONAL ORD	..	04/04/2019.	Not Available	8.000	254	XXX	245	245	1			1		245		9	9		XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	03/19/2019.	ITG INC	15.000	1,299	XXX	1,432	1,247	184			184		1,432		(132)	(132)	15	XXX
N59465 10 9	MYLAN ORD	C	07/01/2019.	Adjustment	24.000	457	XXX	838	658	181			181		838		(381)	(381)		XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	07/05/2019.	JP MORGAN SECURITIES INC.	16.000	1,562	XXX	1,360	1,172	187			187		1,360		202	202	10	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					146,711	XXX	147,599	132,378	5,501	0	0	5,501	0	147,599	0	(887)	(887)	1,557	XXX
Common Stocks - Mutual Funds																				
04314H 85 7	ARTISAN:INTL VAL INST	..	11/14/2019.	VARIOUS		17,072	XXX						0				17,072	17,072		XXX
464287 65 5	ISHARES:RUSS 2000 ETF	..	10/15/2019.	ITG INC	48.000	7,262	XXX	7,294	6,427	866			866		7,294		(32)	(32)	71	XXX
9499999.	Total - Common Stocks - Mutual Funds					24,334	XXX	7,294	6,427	866	0	0	866	0	7,294	0	17,040	17,040	71	XXX
9799997.	Total - Common Stocks - Part 4					171,045	XXX	154,892	138,805	6,368	0	0	6,368	0	154,892	0	16,153	16,153	1,628	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5					10,012	XXX	11,589					0		11,589		(1,577)	(1,577)	41	XXX
9799999.	Total - Common Stocks					181,057	XXX	166,481	138,805	6,368	0	0	6,368	0	166,481	0	14,576	14,576	1,669	XXX
9899999.	Total - Preferred and Common Stocks					181,057	XXX	166,481	138,805	6,368	0	0	6,368	0	166,481	0	14,576	14,576	1,669	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,090,057	XXX	2,085,300	1,993,078	(4,296)	(15,479)	0	(19,775)	0	2,061,694	0	28,363	28,363	38,278	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
110122 15 7	BRISTOL MYERS SQ RTS WI		11/20/2019	VARIOUS	11/22/2019	ITG INC.	34		70					0			70	70		
3899999.	Total - Bonds - Industrial and Miscellaneous						34	0	70	0	0	0	0	0	0	0	70	70	0	0
8399998.	Total - Bonds						34	0	70	0	0	0	0	0	0	0	70	70	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
02156B 10 3	ALTERYX CL A ORD		08/14/2019	ITG INC.	12/16/2019	ITG INC.	3.000	394	297	394				0			(98)	(98)		
26078J 10 0	DUPONT DE NEMOURS ORD		04/02/2019	ITG INC.	06/03/2019	VARIOUS	111.000	4,331	4,331	4,331				0				0	16	
294600 10 1	EQUITRANS MIDSTREAM ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/16/2019	ITG INC.	10.000	197	114	197				0			(83)	(83)	9	
29786A 10 6	ETSY ORD		07/01/2019	JP MORGAN SECURITIES INC.	12/16/2019	ITG INC.	6.000	368	259	368				0			(109)	(109)		
35137L 10 5	FOX CL A ORD		03/19/2019	Not Available	10/15/2019	VARIOUS	13.667	679	439	679				0			(240)	(240)	6	
35137L 20 4	FOX CORPORATION ORD		03/19/2019	Not Available	12/16/2019	VARIOUS	6.333	314	229	314				0			(85)	(85)	3	
50050N 10 3	KONTOOR BRANDS ORD		05/23/2019	ITG INC.	07/01/2019	Adjustment	2.143	65	61	65				0			(4)	(4)		
53814L 10 8	LIVENT ORD		03/01/2019	ITG INC.	04/22/2019	VARIOUS	6.547	78	80	78				0			2	2		
58471A 10 5	MEDIDATA SOLUTIONS ORD		08/14/2019	ITG INC.	10/28/2019	CORPORATE ACTION	2.000	183	185	183				0			2	2		
74915M 10 0	QURATE RETAIL SRS A ORD		04/22/2019	ITG INC.	12/16/2019	ITG INC.	20.000	332	163	332				0			(169)	(169)		
78667J 10 8	SAGE THERAPEUTICS ORD		03/19/2019	ITG INC.	12/16/2019	ITG INC.	2.000	313	140	313				0			(173)	(173)		
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD		07/01/2019	JP MORGAN SECURITIES INC.	12/16/2019	ITG INC.	6.000	313	225	313				0			(88)	(88)		
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD.		10/01/2019	CORPORATE ACTION	10/01/2019	Adjustment	0.350	18	17	18				0			(1)	(1)		
87236Y 10 8	TD AMERITRADE HOLDING ORD		04/22/2019	ITG INC.	10/15/2019	ITG INC.	13.000	698	475	698				0			(224)	(224)	8	
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.		03/19/2019	Not Available	04/01/2019	VARIOUS	30.210	1,501	1,501	1,501				0			0	0		
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.		04/01/2019	Not Available	04/01/2019	VARIOUS	14.000	695	696	695				0			1	1		
90384S 30 3	ULTA BEAUTY ORD		03/19/2019	ITG INC.	12/16/2019	ITG INC.	2.000	670	500	670				0			(170)	(170)		
N72482 12 3	QIAGEN ORD	D	03/19/2019	ITG INC.	10/15/2019	ITG INC.	11.000	440	301	440				0			(139)	(139)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							11,589	10,012	11,589	0	0	0	0	0	0	(1,577)	(1,577)	41	0
9799998.	Total - Common Stocks							11,589	10,012	11,589	0	0	0	0	0	0	(1,577)	(1,577)	41	0
9899999.	Total - Preferred and Common Stocks							11,589	10,012	11,589	0	0	0	0	0	0	(1,577)	(1,577)	41	0
9999999.	Total - Bonds, Preferred and Common Stocks							11,589	10,082	11,589	0	0	0	0	0	0	(1,507)	(1,507)	41	0

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....51,535 Book/Adjusted Carrying Value $.....51,535
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
BNY Mellon	Pittsburgh, PA					1,296	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	1,296	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	1,296	XXX
0599999. Total Cash		XXX	XXX	0	0	1,296	XXX

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

1. January	-	4. April	(897)	7. July	(889)	10. October	(23)
2. February	1,145	5. May	(890)	8. August	(22)	11. November	(22)
3. March	(889)	6. June	(889)	9. September	(20)	12. December	1,296

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								
000000 00 0	FIDELITY		07/01/2019			50,000		403
316175 10 8	FIDELITY IMM:GOVT I		12/31/2019	1.490		824,636	1,297	13,011
8699999. Total - All Other Money Market Mutual Funds						874,636	1,297	13,414
8899999. Total - Cash Equivalents						874,636	1,297	13,414

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						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	1,462,562	1,461,638		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,462,562	1,461,638	0	0

DETAILS OF WRITE-INS

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

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