9 5 6 5 5 2 0 1 9 2 0 1 0 0 1 0 0

HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc.

NAIC Group Code 2838 (Current) 2838 (Prior) NAIC Company Code 95655 Employer's ID Number 31-1471229

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 08/07/1996 Commenced Business 04/01/1997

Statutory Home Office 6150 East Broad Street, EE320 (Street and Number), Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320 (Street and Number)
Columbus, OH, US 43213 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320 (Street and Number or P.O. Box), Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320 (Street and Number)
Columbus, OH, US 43213 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Juan Manuel Fraiz (Name), 614-546-3211 (Area Code) (Telephone Number)
Juan.Fraiz@mchs.com (E-mail Address), 614-546-3131 (FAX Number)

OFFICERS

Board Chair	Daniel James Wendorff MD #	Vice President & CFO	Juan Manuel Fraiz
President & CEO	Michael James Demand	Treasurer	

OTHER

Sister Barbara Ann Hahl, CSC, Secretary

DIRECTORS OR TRUSTEES

Martin John Brill	Michael James Demand	Michael Wallace Englehart #
Sister Barbara Ann Hahl, CSC	Stephen Michael Lundregan	Joseph Jerome Patrick Jr.
Daniel James Wendorff MD #		

State of Ohio
County of Franklin
SS:

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.

Michael James Demand	Juan Manual Fraiz	Sister Barbara Hahl, CSC
President & CEO	Vice President & CFO	Secretary

Subscribed and sworn to before me this
_______ day of _______

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed 02/28/2020
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	55,642,743	15.723	55,642,743	0	55,642,743	15.723
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000			0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000			0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,452,311	1.823	6,452,311	0	6,452,311	1.823
1.06 Industrial and miscellaneous	77,200,112	21.815	77,200,112	0	77,200,112	21.815
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated Bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	139,295,166	39.361	139,295,166	0	139,295,166	39.361
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	56,932,385	16.088	56,932,385	0	56,932,385	16.088
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	2,173,821	0.614	2,173,821	0	2,173,821	0.614
3.04 Parent, subsidiaries and affiliates Other	0	0.000			0	0.000
3.05 Mutual funds	6,728,550	1.901	6,728,550	0	6,728,550	1.901
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Total common stocks	65,834,756	18.603	65,834,756	0	65,834,756	18.603
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(2,835,875)	(0.801)	(2,835,875)		(2,835,875)	(0.801)
6.02 Cash equivalents (Schedule E, Part 2)	118,154,828	33.388	118,154,828		118,154,828	33.388
6.03 Short-term investments (Schedule DA)	33,400,245	9.438	33,400,245		33,400,245	9.438
6.04 Total cash, cash equivalents and short-term investments	148,719,197	42.024	148,719,198	0	148,719,198	42.024
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	39,171	0.011	39,171		39,171	0.011
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	353,888,290	100.000	353,888,291	0	353,888,291	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		179,212,782
2.	Cost of bonds and stocks acquired, Part 3, Column 7		93,421,797
3.	Accrual of discount		135,229
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	9,036,752	
	4.4. Part 4, Column 11	(2,128,706)	6,908,047
5.	Total gain (loss) on disposals, Part 4, Column 19		7,339,869
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		80,723,389
7.	Deduct amortization of premium		333,599
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	438,246	
	9.4. Part 4, Column 13	456,683	894,928
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		64,113
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		205,129,921
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		205,129,921

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	55,642,743	56,365,711	55,825,144	55,554,621
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	55,642,743	56,365,711	55,825,144	55,554,621
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	6,452,311	6,770,209	6,471,028	6,363,476
Industrial and Miscellaneous, SVO	8. United States	72,351,376	74,602,736	72,965,149	72,132,860
Identified Funds, Unaffiliated Bank	9. Canada	1,798,696	1,887,232	1,803,114	1,800,000
Loans and Hybrid Securities	10. Other Countries	3,050,040	3,085,470	3,075,005	3,050,000
(unaffiliated)	11. Totals	77,200,112	79,575,438	77,843,267	76,982,860
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	139,295,166	142,711,358	140,139,439	138,900,957
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	60,946,714	60,946,714	45,159,722	
Industrial and Miscellaneous	21. Canada	90,525	90,525	72,287	
(unaffiliated)	22. Other Countries	2,623,695	2,623,695	2,147,442	
	23. Totals	63,660,935	63,660,935	47,379,450	
Parent, Subsidiaries and Affiliates	24. Totals	2,173,821	2,173,821	2,122,948	
	25. Total Common Stocks	65,834,756	65,834,756	49,502,399	
	26. Total Stocks	65,834,756	65,834,756	49,502,399	
	27. Total Bonds and Stocks	205,129,922	208,546,114	189,641,838	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	99,379,868	15,227,208	30,358,496	24,226	0	XXX	144,989,798	50.4	125,274,754	46.5	144,989,798	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	99,379,868	15,227,208	30,358,496	24,226	0	XXX	144,989,798	50.4	125,274,754	46.5	144,989,798	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	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		0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	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		0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	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	8,993,529	2,317,609	2,148,045	656,943	27,248	XXX	14,143,373	4.9	33,609,091	12.5	14,143,373	0
5.2 NAIC 2						XXX	0	0.0		0.0		0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	8,993,529	2,317,609	2,148,045	656,943	27,248	XXX	14,143,373	4.9	33,609,091	12.5	14,143,373	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	63,658,574	31,797,816	12,909,091	0	0	XXX	108,365,481	37.6	87,336,448	32.4	67,728,566	40,636,915
6.2 NAIC 2	629,957	11,651,699	8,142,471	0	0	XXX	20,424,126	7.1	23,337,899	8.7	20,224,126	200,000
6.3 NAIC 3						XXX	0	0.0	0	0.0		0
6.4 NAIC 4						XXX	0	0.0	0	0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	64,288,531	43,449,515	21,051,562	0	0	XXX	128,789,608	44.7	110,674,347	41.1	87,952,692	40,836,915
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	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		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	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		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	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		0
10.2 NAIC 2						XXX	0	0.0		0.0		0
10.3 NAIC 3						XXX	0	0.0		0.0		0
10.4 NAIC 4						XXX	0	0.0		0.0		0
10.5 NAIC 5						XXX	0	0.0		0.0		0
10.6 NAIC 6						XXX	0	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 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 172,031,971	49,342,633	45,415,631	681,169	27,248	0	267,498,653	92.9	XXX	XXX	226,861,737	40,636,915
11.2 NAIC 2	(d) 629,957	11,651,699	8,142,471	0	0	0	20,424,126	7.1	XXX	XXX	20,224,126	200,000
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	172,661,928	60,994,332	53,558,102	681,169	27,248	0	(b) 287,922,779	100.0	XXX	XXX	247,085,864	40,836,915
11.8 Line 11.7 as a % of Col. 7	60.0	21.2	18.6	0.2	0.0	0.0	100.0	XXX	XXX	XXX	85.8	14.2
12. Total Bonds Prior Year												
12.1 NAIC 1	159,584,591	54,547,848	30,676,895	1,270,529	140,430	0	XXX	XXX	246,220,293	91.3	219,047,754	27,172,539
12.2 NAIC 2	1,077,050	14,716,448	7,544,401	0	0	0	XXX	XXX	23,337,899	8.7	23,337,899	0
12.3 NAIC 3							XXX	XXX	0	0.0		0
12.4 NAIC 4							XXX	XXX	0	0.0		0
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
12.7 Totals	160,661,641	69,264,296	38,221,296	1,270,529	140,430	0	XXX	XXX	(b) 269,558,192	100.0	242,385,652	27,172,540
12.8 Line 12.7 as a % of Col. 9	59.6	25.7	14.2	0.5	0.1	0.0	XXX	XXX	100.0	XXX	89.9	10.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	131,395,056	49,342,633	45,415,631	681,169	27,248	0	226,861,737	78.8	219,047,754	81.3	226,861,737	XXX
13.2 NAIC 2	629,957	11,651,699	7,942,471	0	0	0	20,224,126	7.0	23,337,899	8.7	20,224,126	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	132,025,013	60,994,331	53,358,102	681,169	27,248	0	247,085,863	85.8	242,385,652	89.9	247,085,863	XXX
13.8 Line 13.7 as a % of Col. 7	53.4	24.7	21.6	0.3	0.0	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	45.9	21.2	18.5	0.2	0.0	0.0	85.8	XXX	XXX	XXX	85.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	40,636,915	0	0	0	0	0	40,636,916	14.1	27,172,539	10.1	XXX	40,636,916
14.2 NAIC 2	0	0	200,000	0	0	0	200,000	0.1	0	0.0	XXX	200,000
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	40,636,915	0	200,000	0	0	0	40,836,916	14.2	27,172,540	10.1	XXX	40,836,916
14.8 Line 14.7 as a % of Col. 7	99.5	0.0	0.5	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	14.1	0.0	0.1	0.0	0.0	0.0	14.2	XXX	XXX	XXX	XXX	14.2

(a) Includes $ 40,836,915 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ 148,627,613 ; 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 Col. 7 as a % of Line 11.08	9 Total from Col. 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	99,348,566	15,144,097	30,310,981	0	0	XXX	144,803,644	50.3	125,052,547	46.4	144,803,644	0
1.02 Residential Mortgage-Backed Securities	31,302	83,111	47,515	24,226	0	XXX	186,154	0.1	222,205	0.1	186,154	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.05 Totals	99,379,868	15,227,208	30,358,496	24,226	0	XXX	144,989,798	50.4	125,274,753	46.5	144,989,798	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	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		0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	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		0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	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	8,309,896	458,864	0	0	0	XXX	8,768,760	3.0	27,420,474	10.2	8,768,760	0
5.02 Residential Mortgage-Backed Securities	683,633	1,858,745	1,126,207	656,943	27,248	XXX	4,352,776	1.5	5,164,004	1.9	4,352,776	0
5.03 Commercial Mortgage-Backed Securities	0	0	1,021,837	0	0	XXX	1,021,837	0.4	1,024,613	0.4	1,021,837	0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.05 Totals	8,993,529	2,317,609	2,148,045	656,943	27,248	XXX	14,143,373	4.9	33,609,090	12.5	14,143,373	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	48,255,756	36,573,382	21,051,562	0	0	XXX	105,880,700	36.8	92,845,722	34.4	72,527,378	33,353,322
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.04 Other Loan-Backed and Structured Securities	16,032,775	6,876,133	0	0	0	XXX	22,908,908	8.0	17,828,625	6.6	15,425,314	7,483,594
6.05 Totals	64,288,531	43,449,515	21,051,562	0	0	XXX	128,789,608	44.7	110,674,347	41.1	87,952,692	40,836,915
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	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		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	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 Col. 7 as a % of Line 11.08	9 Total from Col. 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		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	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		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	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	155,914,219	52,176,343	51,362,543	0	0	XXX	259,453,104	90.1	XXX	XXX	226,099,783	33,353,322
11.02 Residential Mortgage-Backed Securities	714,935	1,941,856	1,173,722	681,169	27,248	XXX	4,538,929	1.6	XXX	XXX	4,538,929	0
11.03 Commercial Mortgage-Backed Securities	0	0	1,021,837	0	0	XXX	1,021,837	0.4	XXX	XXX	1,021,837	0
11.04 Other Loan-Backed and Structured Securities	16,032,775	6,876,133	0	0	0	XXX	22,908,908	8.0	XXX	XXX	15,425,314	7,483,594
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	172,661,928	60,994,331	53,558,102	681,169	27,248	0	287,922,779	100.0	XXX	XXX	247,085,863	40,836,916
11.09 Line 11.08 as a % of Col. 7	60.0	21.2	18.6	0.2	0.0	0.0	100.0	XXX	XXX	XXX	85.8	14.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	152,558,414	57,020,349	35,739,980	0	0	XXX	XXX	XXX	245,318,743	91.0	220,488,891	24,829,852
12.02 Residential Mortgage-Backed Securities	618,800	1,899,749	1,456,703	1,270,529	140,430	XXX	XXX	XXX	5,386,209	2.0	5,386,209	0
12.03 Commercial Mortgage-Backed Securities	0	0	1,024,613	0	0	XXX	XXX	XXX	1,024,613	0.4	1,024,613	0
12.04 Other Loan-Backed and Structured Securities	7,484,426	10,344,198	0	0	0	XXX	XXX	XXX	17,828,625	6.6	15,485,939	2,342,686
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.08 Totals	160,661,640	69,264,296	38,221,295	1,270,529	140,430	0	XXX	XXX	269,558,190	100.0	242,385,652	27,172,538
12.09 Line 12.08 as a % of Col. 9	59.6	25.7	14.2	0.5	0.1	0.0	XXX	XXX	100	XXX	89.9	10.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	122,760,897	52,176,343	51,162,543	0	0	XXX	226,099,783	78.5	220,488,891	81.8	226,099,783	XXX
13.02 Residential Mortgage-Backed Securities	714,935	1,941,856	1,173,722	681,169	27,248	XXX	4,538,929	1.6	5,386,209	2.0	4,538,929	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	1,021,837	0	0	XXX	1,021,837	0.4	1,024,613	0.4	1,021,837	XXX
13.04 Other Loan-Backed and Structured Securities	8,549,181	6,876,133	0	0	0	XXX	15,425,314	5.4	15,485,939	5.7	15,425,314	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	132,025,013	60,994,331	53,358,102	681,169	27,248	0	247,085,863	85.8	242,385,652	89.9	247,085,863	XXX
13.09 Line 13.08 as a % of Col. 7	53.4	24.7	21.6	0.3	0.0	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	45.9	21.2	18.5	0.2	0.0	0.0	85.8	XXX	XXX	XXX	85.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	33,153,322	0	200,000	0	0	XXX	33,353,322	11.6	24,829,852	9.2	XXX	33,353,322
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	7,483,594	0	0	0	0	XXX	7,483,594	2.6	2,342,686	0.9	XXX	7,483,594
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	40,636,915	0	200,000	0	0	0	40,836,915	14.2	27,172,538	10.1	XXX	40,836,915
14.09 Line 14.08 as a % of Col. 7	99.5	0.0	0.5	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	14.1	0.0	0.1	0.0	0.0	0.0	14.2	XXX	XXX	XXX	XXX	14.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	43,012,856	43,012,856	0	0	0
2. Cost of short-term investments acquired	100,744,610	100,744,610	0	0	0
3. Accrual of discount	869,879	869,879	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	5,575	5,575	0	0	0
6. Deduct consideration received on disposals	111,232,675	111,232,675	0	0	0
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)	33,400,245	33,400,245	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	33,400,245	33,400,245	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	102,115,660	98,310,591	3,805,069	0
2. Cost of cash equivalents acquired	949,287,173	706,973,185	242,313,988	0
3. Accrual of discount	597,361	597,361	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(54)	(54)	0	0
6. Deduct consideration received on disposals	933,845,311	690,653,714	243,191,597	0
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)	118,154,828	115,227,368	2,927,460	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	118,154,828	115,227,368	2,927,460	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2A-7	UNITED STATES TREASURY				1	697,070	98.0660	735,495	750,000	710,698	0	4,914	0	0	1.500	2.357	FA	4,249	9,375	07/05/2019	08/15/2026
912828-2R-0	UNITED STATES TREASURY				1	1,562,021	102.8560	1,594,268	1,550,000	1,559,424	0	(1,127)	0	0	2.250	2.163	FA	13,173	34,875	09/28/2017	08/15/2027
912828-4N-7	UNITED STATES TREASURY				1	1,385,555	107.7070	1,507,898	1,400,000	1,387,132	0	1,326	0	0	2.875	3.000	MN	5,197	40,250	10/30/2018	05/15/2028
912828-4V-9	UNITED STATES TREASURY				1	651,940	107.8520	701,038	650,000	651,786	0	(161)	0	0	2.875	2.839	FA	7,059	25,389	01/17/2019	08/15/2028
912828-5M-8	UNITED STATES TREASURY				1	1,144,854	110.0270	1,210,297	1,100,000	1,141,346	0	(3,509)	0	0	3.125	2.647	MN	4,439	34,375	03/14/2019	11/15/2028
912828-6B-1	UNITED STATES TREASURY				1	2,028,125	106.0550	2,121,100	2,000,000	2,026,500	0	(1,625)	0	0	2.625	2.462	FA	19,830	26,250	05/14/2019	02/15/2029
912828-D5-6	UNITED STATES TREASURY				1	348,370	103.0630	371,027	360,000	350,501	0	1,894	0	0	2.375	2.991	FA	3,229	8,550	11/14/2018	08/15/2024
912828-G3-8	UNITED STATES TREASURY				1	979,766	102.6210	1,026,210	1,000,000	982,884	0	3,119	0	0	2.250	2.627	MN	2,905	22,500	01/17/2019	11/15/2024
912828-J2-7	UNITED STATES TREASURY				1	835,922	101.4450	862,283	850,000	841,988	0	1,462	0	0	2.000	2.196	FA	6,421	17,000	09/15/2015	02/15/2025
912828-K7-4	UNITED STATES TREASURY				1	4,754,812	101.3710	4,764,437	4,700,000	4,745,437	0	(2,794)	0	0	2.000	1.817	FA	35,505	54,000	12/10/2019	08/15/2025
912828-M5-6	UNITED STATES TREASURY				1	1,077,309	102.7230	1,129,953	1,100,000	1,080,214	0	2,880	0	0	2.250	2.582	MN	3,196	24,750	01/31/2019	11/15/2025
912828-MP-2	UNITED STATES TREASURY				1	1,396,382	100.2320	1,343,109	1,340,000	1,340,796	0	(6,539)	0	0	3.625	3.139	FA	18,348	48,575	05/31/2011	02/15/2020
912828-P4-6	UNITED STATES TREASURY				1	1,779,219	99.1210	1,784,178	1,800,000	1,786,599	0	2,032	0	0	1.625	1.753	FA	11,048	29,250	07/06/2016	02/15/2026
912828-P8-7	UNITED STATES TREASURY				1	2,599,676	99.4140	2,584,764	2,600,000	2,599,960	0	31	0	0	1.125	1.126	FA	9,884	29,250	08/24/2016	02/28/2021
912828-PC-8	UNITED STATES TREASURY				1	1,761,813	100.8400	1,663,860	1,650,000	1,672,224	0	(25,270)	0	0	2.625	1.066	MN	5,593	43,313	06/30/2016	11/15/2020
912828-R3-6	UNITED STATES TREASURY				1	4,111,660	98.9880	4,206,990	4,250,000	4,148,869	0	14,491	0	0	1.625	2.021	MN	8,917	69,063	05/11/2017	05/15/2026
912828-U6-5	UNITED STATES TREASURY				1	763,571	100.3090	777,395	775,000	769,755	0	2,659	0	0	1.750	2.113	MN	1,186	13,563	12/20/2017	11/30/2021
912828-UN-8	UNITED STATES TREASURY				1	1,242,133	101.1720	1,264,650	1,250,000	1,242,014	0	2,444	0	0	2.000	2.059	FA	9,443	25,000	08/30/2017	02/15/2023
912828-VS-6	UNITED STATES TREASURY				1	4,727,340	102.9960	4,737,816	4,600,000	4,675,125	0	(19,886)	0	0	2.500	2.029	FA	43,438	115,000	09/28/2018	08/15/2023
912828-W4-8	UNITED STATES TREASURY				1	1,018,086	101.8560	1,018,560	1,000,000	1,017,850	0	(236)	0	0	2.125	1.679	FA	7,181	0	12/10/2019	02/29/2024
912828-WC-0	UNITED STATES TREASURY				1	4,996,485	100.0820	5,004,100	5,000,000	4,997,312	0	828	0	0	1.750	1.816	AO	14,904	43,750	10/01/2019	10/31/2020
912828-WN-6	UNITED STATES TREASURY				1	1,483,652	100.5510	1,508,265	1,500,000	1,490,432	0	5,759	0	0	2.000	2.462	MN	2,623	30,000	04/30/2019	05/31/2021
912828-X8-8	UNITED STATES TREASURY				1	1,114,841	103.7310	1,141,041	1,100,000	1,111,319	0	(1,398)	0	0	2.375	2.223	MN	3,373	26,125	06/27/2017	05/15/2027
912828-XB-1	UNITED STATES TREASURY				1	4,707,248	102.0630	4,643,867	4,550,000	4,647,468	0	(17,318)	0	0	2.125	1.703	MN	12,484	96,688	06/30/2016	05/15/2025
912828-XM-7	UNITED STATES TREASURY				1	1,981,172	99.9960	1,999,920	2,000,000	1,991,179	0	10,007	0	0	1.625	2.394	JJ	13,601	16,250	05/02/2019	07/31/2020
912828-XX-3	UNITED STATES TREASURY				1	2,017,266	101.3870	2,027,740	2,000,000	2,015,576	0	(1,690)	0	0	2.000	1.819	JD	110	40,000	06/26/2019	06/30/2024
912828-YS-3	UNITED STATES TREASURY				1	4,472,051	98.5700	4,435,650	4,500,000	4,472,203	0	152	0	0	1.750	1.819	MN	10,168	0	12/10/2019	11/15/2029
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						55,638,338	XXX	56,165,909	55,375,000	55,456,589	0	(27,555)	0	0	XXX	XXX	XXX	277,503	923,139	XXX	XXX
3620AA-TY-4	GN 724267 - RMBS			4	1	186,806	111.2350	199,801	179,621	186,154	0	(252)	0	0	5.000	4.117	MON	748	8,810	04/01/2010	09/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						186,806	XXX	199,801	179,621	186,154	0	(252)	0	0	XXX	XXX	XXX	748	8,810	XXX	XXX
0599999. Total - U.S. Government Bonds						55,825,144	XXX	56,365,711	55,554,621	55,642,743	0	(27,807)	0	0	XXX	XXX	XXX	278,252	931,950	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3130A3-KM-5	FEDERAL HOME LOAN BANKS	SD			1	461,388	102.4830	466,298	455,000	458,864	0	(1,260)	0	0	2.500	2.200	JD	695	11,375	12/22/2017	12/09/2022
3133EE-W5-5	FEDERAL FARM CREDIT BANKS FUNDING CORP				1	626,226	100.1020	618,630	618,000	618,834	0	(1,819)	0	0	1.800	1.500	JD	494	11,124	11/04/2015	06/15/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,087,614	XXX	1,084,928	1,073,000	1,077,698	0	(3,079)	0	0	XXX	XXX	XXX	1,190	22,499	XXX	XXX
3128PL-A2-8	FH J08125 - RMBS			4	1	14,310	104.0090	14,759	14,190	14,226	0	(6)	0	0	4.500	4.221	MON	53	611	06/12/2009	06/01/2023
312935-M2-2	FH A88477 - RMBS			4	1	224,955	110.3790	238,037	215,655	224,085	0	(417)	0	0	5.000	4.066	MON	899	10,616	05/11/2010	09/01/2039
31371L-6G-9	FN 255671 - RMBS			4	1	81,996	112.5630	92,425	82,110	81,974	0	37	0	0	5.500	5.502	MON	376	4,448	09/26/2008	04/01/2035
3138AB-YR-4	FN AH9719 - RMBS			4	1	167,737	108.5170	176,000	162,187	167,425	0	(222)	0	0	4.500	3.743	MON	608	7,136	07/07/2011	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS			4	1	273,238	108.6110	285,267	262,650	272,478	0	(851)	0	0	4.500	3.627	MON	985	11,653	07/28/2011	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS			4	1	292,155	107.2710	305,136	284,454	291,973	0	(127)	0	0	4.000	3.422	MON	948	11,221	08/08/2012	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS			4	1	303,427	107.2810	322,397	300,516	303,909	0	(92)	0	0	4.000	3.732	MON	1,002	11,834	07/28/2011	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS			4	1	1,137,402	105.4070	1,194,674	1,133,392	1,137,098	0	(98)	0	0	3.500	3.417	MON	3,306	39,217	09/15/2015	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS			4	1	974,879	106.2110	1,014,446	955,123	975,067	0	288	0	0	4.000	3.509	MON	3,184	37,554	09/15/2015	07/01/2045
31402Q-WA-5	FN 735141 - RMBS			4	1	88,678	112.5590	101,982	90,603	88,941	0	193	0	0	5.500	6.008	MON	415	4,890	10/29/2008	01/01/2035
31403C-6L-0	FN 745275 - RMBS			4	1	62,004	110.2330	65,991	59,865	61,739	0	(77)	0	0	5.000	4.164	MON	249	2,934	11/03/2009	02/01/2036
31403D-WU-9	FN 745959 - RMBS			4	1	74,169	112.5140	78,751	69,992	73,722	0	(225)	0	0	5.500	4.012	MON	321	3,777	01/28/2010	11/01/2036
31408F-6B-0	FN 850566 - RMBS			4	1	28,214	109.9760	32,721	29,753	28,233	0	61	0	0	5.000	6.357	MON	124	1,446	10/30/2008	01/01/2036
31409W-LB-5	FN 880622 - RMBS			4	1	38,741	112.2450	44,895	39,997	38,887	0	106	0	0	5.500	6.266	MON	183	2,160	07/22/2008	04/01/2036
31411E-2C-0	FN 906271 - RMBS			4	1	90,739	112.3000	103,192	91,889	90,747	0	183	0	0	5.500	5.812	MON	421	4,915	10/31/2007	01/01/2037
31411E-YD-3	FN 906208 - RMBS			4	1	126,189	112.3810	143,686	127,856	126,244	0	105	0	0	5.500	5.818	MON	586	6,889	10/31/2007	01/01/2037

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412P-6K-2	FN 931574 - RMBS			4	1	42,441	110.1910	45,765	41,532	42,247	0	(30)	0	0	5.000	4.480	MON	173	2,053	07/23/2009	02/01/2035
31412W-N2-8	FN 937009 - RMBS			4	1	110,997	114.8210	127,928	111,415	110,994	0	211	0	0	6.000	6.067	MON	557	6,426	08/06/2007	06/01/2037
31413V-UA-3	FN 956977 - RMBS			4	1	31,995	111.4080	35,584	31,940	32,044	0	68	0	0	6.000	5.867	MON	160	1,776	08/12/2008	12/01/2037
31416N-3J-9	FN AA5300 - RMBS			4	1	189	103.2360	185	179	179	0	(1)	0	0	4.500	2.640	MON	1	3	03/18/2010	09/01/2020
31416T-L5-6	FN AA9347 - RMBS			4	1	191,226	110.2620	204,182	185,179	190,561	0	(295)	0	0	5.000	4.267	MON	772	9,095	04/01/2010	08/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,355,680	XXX	4,628,001	4,290,476	4,352,776	0	(1,186)	0	0	XXX	XXX	XXX	15,323	180,654	XXX	XXX
3137FA-WS-3	FHMS K067 A2 - CMBS			4	1	1,027,734	105.7280	1,057,280	1,000,000	1,021,837	0	(2,775)	0	0	3.194	2.856	MON	2,662	31,940	11/17/2017	07/25/2027
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,027,734	XXX	1,057,280	1,000,000	1,021,837	0	(2,775)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,471,028	XXX	6,770,209	6,363,476	6,452,311	0	(7,040)	0	0	XXX	XXX	XXX	19,174	235,093	XXX	XXX
00206R-AZ-5	AT&T INC			1	2FE	1,379,338	103.0360	1,287,950	1,250,000	1,276,645	0	(15,898)	0	0	3.875	2.525	FA	18,299	48,438	01/18/2013	08/15/2021
00206R-DB-5	AT&T INC			1	2FE	1,027,073	103.8010	1,038,010	1,000,000	1,010,588	0	(4,554)	0	0	3.800	3.298	MS	11,189	38,000	03/21/2016	03/15/2022
002824-BF-6	ABBOTT LABORATORIES			1,2	1FE	463,046	109.2650	509,175	466,000	464,004	0	248	0	0	3.750	3.821	MN	1,505	15,067	11/18/2016	11/30/2026
00440E-AT-4	CHUBB INA HOLDINGS INC			1,2	1FE	499,720	100.3540	501,770	500,000	499,984	0	18	0	0	2.300	2.304	MN	1,853	11,500	10/27/2015	11/03/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1,2	2FE	1,010,250	103.8630	1,038,630	1,000,000	1,002,923	0	(1,343)	0	0	4.500	4.349	JJ	20,750	45,000	11/20/2013	01/15/2022
02079K-AA-5	ALPHABET INC			1	1FE	1,354,053	102.6300	1,267,481	1,235,000	1,268,478	0	(23,753)	0	0	3.625	1.633	MN	5,223	44,769	04/27/2016	05/19/2021
025816-BD-0	AMERICAN EXPRESS CO				1FE	1,007,692	101.9270	1,121,197	1,100,000	1,067,403	0	10,379	0	0	2.650	3.731	JD	2,348	29,150	11/14/2013	12/02/2022
037833-AK-6	APPLE INC			1	1FE	599,202	101.7060	610,236	600,000	599,755	0	70	0	0	2.400	2.413	MN	2,320	14,400	04/30/2013	05/03/2023
037833-DB-3	APPLE INC			1,2	1FE	519,455	104.1140	520,570	500,000	519,381	0	(74)	0	0	2.900	2.346	MS	4,390	0	12/18/2019	09/12/2027
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1FE	439,569	111.5820	490,961	440,000	439,612	0	36	0	0	4.000	4.012	AO	3,716	17,551	10/09/2018	10/15/2028
05348E-BA-6	AVALONBAY COMMUNITIES INC			1,2	1FE	199,308	105.3800	210,760	200,000	199,598	0	47	0	0	3.350	3.381	MN	856	6,700	05/03/2017	05/15/2027
053611-AG-4	AVERY DENNISON CORP			1,2	2FE	788,195	101.7660	802,934	789,000	788,841	0	45	0	0	3.350	3.357	AO	5,580	26,432	04/03/2013	04/15/2023
06051G-GA-1	BANK OF AMERICA CORP			1,2	1FE	1,694,514	104.2460	1,772,182	1,700,000	1,701,573	0	4,220	0	0	3.248	3.219	AO	10,736	22,736	12/18/2019	10/21/2027
06406H-BP-3	BANK OF NEW YORK COMPANY, INC. (THE)				1FE	641,035	100.0830	625,519	625,000	625,082	0	(2,159)	0	0	4.600	4.261	JJ	13,257	28,750	07/22/2011	01/15/2020
064149-C8-8	BANK OF NOVA SCOTIA		C		1FE	805,504	102.6010	820,808	800,000	800,703	0	(652)	0	0	4.375	4.287	JJ	16,333	35,000	04/20/2011	01/13/2021
084670-BF-4	BERKSHIRE HATHAWAY INC				1FE	745,185	103.5840	725,088	700,000	711,350	0	(5,241)	0	0	3.400	2.595	JJ	9,983	23,800	01/14/2013	01/31/2022
124857-AT-0	CBS CORP			1,2	2FE	559,503	102.4950	579,097	565,000	560,938	0	426	0	0	3.375	3.477	FA	7,204	19,069	06/26/2017	02/15/2028
14040H-AY-1	CAPITAL ONE FINANCIAL CORP				2FE	693,132	104.1450	624,870	600,000	621,058	0	(13,283)	0	0	4.750	2.411	JJ	13,142	28,500	01/11/2013	07/15/2021
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2FE	904,077	104.1490	989,416	950,000	912,792	0	6,811	0	0	3.300	4.205	AO	5,312	31,350	09/19/2018	10/30/2024
17275R-AX-0	CISCO SYSTEMS INC			1	1FE	923,751	100.2960	927,738	925,000	924,922	0	168	0	0	2.450	2.469	JD	1,007	22,663	06/10/2015	06/15/2020
172967-FT-3	CITIGROUP INC				1FE	499,964	104.8490	471,821	450,000	462,528	0	(5,877)	0	0	4.500	3.078	JJ	9,394	20,250	01/14/2013	01/14/2022
172967-LD-1	CITIGROUP INC			1,2,5	1FE	770,288	107.7710	808,283	750,000	766,761	0	(1,768)	0	0	3.887	3.565	JJ	13,847	29,153	12/19/2017	01/10/2028
17401Q-AS-0	CITIZENS BANK NA			2	2FE	749,460	102.4810	768,608	750,000	749,613	0	153	0	0	3.250	3.275	FA	9,276	12,188	02/11/2019	02/14/2022
19416Q-DY-3	COLGATE-PALMOLIVE COMPANY			1	1FE	853,145	101.3380	861,373	850,000	850,664	0	(343)	0	0	2.450	2.407	MN	2,661	20,825	02/08/2012	11/15/2021
20030N-BD-2	COMCAST CORP			1	1FE	1,023,420	103.1410	1,031,410	1,000,000	1,011,715	0	(4,406)	0	0	3.125	2.645	JJ	14,410	31,250	01/10/2013	07/15/2022
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1FE	845,439	108.9100	873,458	802,000	843,440	0	(2,002)	0	0	3.800	3.089	MN	3,894	19,513	07/11/2019	05/15/2028
21036P-AS-7	CONSTELLATION BRANDS INC			1,2	2FE	548,713	104.4810	574,646	550,000	549,297	0	82	0	0	3.500	3.520	MN	2,781	19,250	05/02/2017	05/09/2027
23331A-BM-0	D.R. HORTON INC			1,2	2FE	399,756	100.1170	400,468	400,000	399,767	0	11	0	0	2.500	2.513	AO	2,250	0	10/07/2019	10/15/2024
24422E-RM-3	JOHN DEERE CAPITAL CORP				1FE	1,270,388	101.9290	1,274,113	1,250,000	1,255,344	0	(2,326)	0	0	2.750	2.549	MS	10,122	34,375	01/14/2013	03/15/2022
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1FE	999,710	100.0230	1,000,230	1,000,000	999,726	0	16	0	0	2.125	2.131	AO	5,194	0	09/30/2019	10/24/2024
25389J-AU-0	DIGITAL REALTY TRUST INC			1,2	2FE	153,864	104.0960	156,144	150,000	153,774	0	(90)	0	0	3.600	3.289	JJ	2,955	0	09/13/2019	07/01/2029
254687-CK-0	WALT DISNEY CO			1	1FE	689,760	103.0550	618,330	600,000	613,560	0	(11,709)	0	0	4.500	2.444	FA	10,200	27,600	01/11/2013	02/15/2021
254687-FL-5	WALT DISNEY CO			1,2	1FE	577,578	97.0500	582,300	600,000	578,151	0	573	0	0	2.000	2.425	MS	3,833	0	09/17/2019	09/01/2029
25468P-CW-4	WALT DISNEY CO			1	1FE	1,292,369	101.4920	1,319,396	1,300,000	1,297,565	0	797	0	0	2.350	2.417	JD	2,546	30,550	01/11/2013	12/01/2022
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2FE	1,027,842	103.2870	955,405	925,000	944,567	0	(12,996)	0	0	4.375	2.878	JD	1,799	40,469	01/14/2013	06/15/2021
278642-AE-3	EBAY INC			1,2	2FE	578,346	100.5830	603,498	600,000	591,918	0	3,012	0	0	2.600	3.156	JJ	7,193	15,600	03/24/2015	07/15/2022
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1,2	2FE	394,285	109.5820	432,849	395,000	394,380	0	58	0	0	4.950	4.973	JD	869	19,553	06/05/2018	06/15/2028
31428X-BP-0	FEDEX CORP			1,2	2FE	174,659	102.9170	180,105	175,000	174,703	0	31	0	0	3.400	3.424	FA	2,248	5,950	01/29/2018	02/15/2028
316773-CP-3	FIFTH THIRD BANCORP			2	2FE	747,975	107.4990	806,243	750,000	749,199	0	178	0	0	4.300	4.329	JJ	14,781	32,250	11/18/2013	01/16/2024
35137L-AC-9	FOX CORP			1,2	2FE	200,000	114.0380	228,076	200,000	200,000	0	0	0	0	4.709	4.709	JJ	4,081	4,709	01/15/2019	01/25/2029
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1FE	498,080	104.4900	522,450	500,000	498,674	0	365	0	0	3.375	3.459	MN	2,156	16,875	05/08/2018	05/15/2023
37045X-BV-7	GENERAL MOTORS FINANCIAL COMPANY INC			1	2FE	284,601	100.1240	285,353	285,000	284,967	0	114	0	0	2.650	2.691	AO	1,636	7,553	04/10/2017	04/13/2020
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	915,769	107.7000	996,225	925,000	917,541	0	1,053	0	0	3.650	3.798	MS	11,254	33,763	04/30/2018	03/01/2026
38141E-C2-3	GOLDMAN SACHS & CO			1,2	1FE	447,245	105.7700	449,523	425,000	438,518	0	(2,747)	0	0	3.850	3.090	JJ	7,863	16,363	09/15/2016	07/08/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	766,662	107.3520	697,788	650,000	679,859	0	(13,745)	0	0	5.750	3.424	JJ	16,300	37,375	01/11/2013	01/24/2022
437076-BW-1	HOME DEPOT INC			1,2	1FE	521,393	112.3090	589,622	525,000	521,715	0	301	0	0	3.900	3.984	JD	1,422	20,475	11/27/2018	12/06/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2FE	723,826	107.0960	776,446	725,000	724,719	0	45	0	0	4.000	4.008	JD	1,289	29,000	05/06/2015	06/15/2025
44932H-AM-5	IBM CREDIT LLC			1	1FE	899,721	103.3550	930,195	900,000	899,819	0	90	0	0	3.600	3.611	MN	2,790	32,400	11/27/2018	11/30/2021
458140-AM-2	INTEL CORP			1	1FE	1,290,796	102.4800	1,332,240	1,300,000	1,297,001	0	961	0	0	2.700	2.782	JD	1,560	35,100	01/10/2013	12/15/2022
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,138,550	103.4950	1,034,950	1,000,000	1,024,791	0	(17,683)	0	0	4.625	2.751	MN	6,552	46,250	01/14/2013	05/10/2021
46625H-JZ-4	JPMORGAN CHASE & CO				1FE	314,988	109.5540	328,662	300,000	311,989	0	(1,500)	0	0	4.125	3.473	JD	550	12,375	12/19/2017	12/15/2026
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	107,326	108.0080	108,008	100,000	104,806	0	(788)	0	0	3.900	2.953	JJ	1,798	3,900	09/09/2016	07/15/2025
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	497,470	101.2770	506,385	500,000	499,581	0	346	0	0	3.500	3.574	MS	5,833	17,500	02/19/2014	03/01/2021
501044-CS-8	THE KROGER CO			1,2	2FE	749,685	105.7800	793,350	750,000	750,099	0	(25)	0	0	3.850	3.846	FA	12,031	28,875	07/18/2013	08/01/2023
501044-DH-1	KROGER CO			1,2	2FE	109,979	101.9490	112,144	110,000	110,021	0	(8)	0	0	2.800	2.792	FA	1,283	3,080	07/17/2017	08/01/2022
532457-BV-9	ELI LILLY AND CO			1,2	1FE	1,273,037	107.7120	1,373,328	1,275,000	1,273,204	0	167	0	0	3.375	3.393	MS	12,670	24,265	02/20/2019	03/15/2029
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2FE	346,988	105.2690	347,388	330,000	346,945	0	(43)	0	0	3.800	3.090	AO	3,135	0	12/20/2019	04/01/2028
617446-8C-6	MORGAN STANLEY			1	1FE	313,656	108.2060	324,618	300,000	310,330	0	(1,666)	0	0	4.000	3.317	JJ	5,267	12,000	12/19/2017	07/23/2025
61746B-EA-0	MORGAN STANLEY				1FE	995,320	100.7580	1,007,580	1,000,000	998,131	0	1,391	0	0	2.500	2.647	AO	4,861	25,000	12/20/2017	04/21/2021
637071-AJ-0	NATIONAL OILWELL VARCO INC			1,2	2FE	392,170	100.9610	399,806	396,000	394,743	0	409	0	0	2.600	2.714	JD	858	16,781	03/25/2013	12/01/2022
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	622,606	110.6780	691,738	625,000	622,869	0	206	0	0	4.300	4.347	AO	5,674	28,219	09/28/2018	10/15/2028
68389X-AP-0	ORACLE CORP			1	1FE	1,276,002	101.8550	1,324,115	1,300,000	1,292,454	0	2,570	0	0	2.500	2.718	AO	6,861	32,500	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP OF AMERICA			1,2	2FE	847,748	107.4490	913,317	850,000	849,345	0	153	0	0	4.500	4.522	MN	6,375	38,250	10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC			1	1FE	669,357	102.7830	688,646	670,000	669,865	0	40	0	0	2.750	2.757	MS	6,142	18,425	02/25/2013	03/01/2023
741503-BB-1	PRICELINE GROUP INC			1,2	1FE	299,562	102.1810	306,543	300,000	299,811	0	55	0	0	2.750	2.771	MS	2,429	8,250	08/10/2017	03/15/2023
74460D-AD-1	PUBLIC STORAGE			1,2	1FE	329,993	106.2500	350,625	330,000	329,999	0	5	0	0	3.385	3.385	MN	1,862	6,175	04/10/2019	05/01/2029
749685-AX-1	RPM INTERNATIONAL INC			1,2	2FE	649,064	108.3660	704,379	650,000	649,131	0	67	0	0	4.550	4.568	MS	9,858	15,116	02/25/2019	03/01/2029
780082-AA-1	ROYAL BANK OF CANADA		C	5	1FE	399,944	99.9860	399,944	400,000	400,002	0	(17)	0	0	1.875	1.871	FA	3,042	7,500	01/29/2015	02/05/2021
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD			1,2	2FE	329,064	102.9100	339,603	330,000	329,438	0	57	0	0	3.700	3.724	MS	3,595	12,210	11/20/2017	03/15/2028
822582-AM-4	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	1,175,824	100.5280	1,156,072	1,150,000	1,150,754	0	(3,351)	0	0	4.375	4.093	MS	13,417	50,313	07/25/2011	03/25/2020
828807-CN-5	SIMON PROPERTY GROUP LP			1,2	1FE	1,288,209	101.9910	1,325,883	1,300,000	1,296,039	0	1,212	0	0	2.750	2.854	FA	14,896	35,750	01/10/2013	02/01/2023
84861T-AD-0	SPIRIT REALTY LP			1,2	2FE	154,389	105.3180	157,977	150,000	154,289	0	(100)	0	0	4.000	3.642	JJ	3,067	0	09/13/2019	07/15/2029
857477-AL-7	STATE STREET CORP				1FE	673,907	103.1920	696,546	675,000	674,744	0	71	0	0	3.100	3.112	MN	2,674	20,925	05/08/2013	05/15/2023
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1FE	750,000	102.5710	769,283	750,000	750,000	0	0	0	0	3.102	3.102	JJ	10,599	23,265	01/09/2018	01/17/2023
86787E-AT-4	SUNTRUST BANK			2	1FE	99,822	101.0880	101,088	100,000	99,920	0	30	0	0	2.450	2.482	FA	1,021	2,450	07/26/2017	08/01/2022
87165B-AE-3	SYNCHRONY FINANCIAL			1	2FE	344,279	100.0340	345,117	345,000	344,989	0	119	0	0	2.700	2.735	FA	3,830	9,315	01/26/2015	02/03/2020
871829-BG-1	SYSCO CORP			1,2	2FE	646,620	106.4850	692,153	650,000	647,403	0	445	0	0	3.550	3.635	MS	6,794	23,075	03/08/2018	03/15/2025
88579Y-BJ-9	3M CO			1,2	1FE	766,615	98.6710	764,700	775,000	766,873	0	259	0	0	2.375	2.498	FA	6,391	0	08/19/2019	08/26/2029
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1FE	648,557	105.4650	685,523	650,000	648,808	0	129	0	0	3.050	3.076	JJ	9,362	19,825	01/08/2018	01/11/2028
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2FE	597,666	111.0800	666,480	600,000	597,991	0	195	0	0	4.250	4.298	MN	3,258	25,500	05/03/2018	05/15/2028
902494-BC-6	TYSON FOODS INC			1,2	2FE	289,516	106.3290	308,354	290,000	289,823	0	21	0	0	3.550	3.559	JD	829	10,295	05/23/2017	06/02/2027
907818-FB-9	UNION PACIFIC CORP			1,2	2FE	999,570	109.3230	1,093,230	1,000,000	999,612	0	42	0	0	3.700	3.705	MS	12,333	19,733	02/11/2019	03/01/2029
91159J-AA-4	U.S. BANCORP			2	1FE	1,289,587	102.3350	1,330,355	1,300,000	1,296,912	0	1,153	0	0	2.950	3.048	JJ	17,684	38,350	01/28/2013	07/15/2022
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1FE	498,280	110.7280	553,640	500,000	498,429	0	143	0	0	3.875	3.917	JD	861	19,267	12/13/2018	12/15/2028
931142-EE-9	WALMART INC			1,2	1FE	682,904	110.1790	754,726	685,000	683,173	0	180	0	0	3.700	3.737	JD	352	25,345	06/20/2018	06/26/2028
94106L-BG-3	WASTE MANAGEMENT INC			1,2	2FE	399,216	107.0960	428,384	400,000	399,264	0	48	0	0	3.450	3.473	JD	613	7,782	05/14/2019	06/15/2029
94974B-FJ-4	WELLS FARGO & CO				1FE	306,992	103.5640	336,583	325,000	318,144	0	2,020	0	0	3.450	4.179	FA	4,298	11,213	11/20/2013	02/13/2023
94974B-FY-1	WELLS FARGO & CO				1FE	888,380	107.8410	916,649	850,000	880,147	0	(4,122)	0	0	4.100	3.479	JD	2,711	34,850	12/19/2017	06/03/2026
961214-DW-0	WESTPAC BANKING CORP		C		1FE	149,471	106.5900	159,885	150,000	149,559	0	47	0	0	3.400	3.442	JJ	2,210	5,100	01/17/2018	01/25/2028
98389B-AV-2	XCEL ENERGY INC			1,2	2FE	347,589	109.9220	384,727	350,000	347,893	0	205	0	0	4.000	4.085	JD	622	14,000	06/20/2018	06/15/2028
983919-AH-4	XILINX INC			1	1FE	1,439,575	101.2700	1,468,415	1,450,000	1,448,210	0	1,437	0	0	3.000	3.105	MS	12,808	43,500	03/05/2014	03/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						62,498,129	XXX	64,141,881	61,638,000	61,855,644	0	(110,737)	0	0	XXX	XXX	XXX	556,913	1,897,781	XXX	XXX
02582J-HQ-6	AMXCA 181 A - ABS			4	1FE	999,884	100.1530	1,001,530	1,000,000	1,000,014	0	104	0	0	2.670	2.695	MON	1,187	26,700	03/14/2018	10/17/2022
02587A-AJ-3	AMXCA 171 A - ABS			4	1FE	329,922	99.9950	329,984	330,000	330,003	0	(24)	0	0	1.930	1.923	MON	283	6,369	02/13/2017	09/15/2022
05588C-AA-0	BMWOT 19A A1 - ABS			4	1FE	292,484	100.0140	292,525	292,484	292,484	0	0	0	0	2.111	2.107	MON	103	1,698	09/10/2019	09/25/2020
09659Q-AE-7	BMWOT 18A A4 - ABS			4	1FE	499,922	100.7890	503,945	500,000	499,944	0	12	0	0	2.510	2.513	MON	209	12,550	01/17/2018	06/25/2024
12597C-AA-5	CNH 19C A1 - ABS			4	1FE	428,801	100.0230	428,900	428,801	428,801	0	0	0	0	1.995	2.013	MON	380	1,283	10/16/2019	11/16/2020
14043T-AA-4	COPAR 192 A1 - ABS			4	1FE	296,510	99.9870	296,471	296,510	296,510	0	0	0	0	2.132	2.188	MON	281	1,563	09/10/2019	09/15/2020
14315P-AA-3	CARMX 193 A1 - ABS			4	1FE	182,394	99.9940	182,383	182,394	182,394	0	0	0	0	2.257	2.362	MON	183	1,589	07/24/2019	08/17/2020

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14315W-AA-8	CARMX 194 A1 - ABS			4	1FE	532,749	100.0060	532,781	532,749	532,749	0	0	0	0	1.968	1.992	MON	466	1,573	10/17/2019	11/16/2020
15200W-AB-1	CNP 4 A2 - ABS			4	1FE	17,534	100.0310	17,540	17,534	17,535	0	(1)	0	0	2.161	2.143	AO	80	72	01/11/2012	10/15/2021
17305E-GB-5	CCCIT 17A3 A3 - ABS			4	1FE	726,936	99.9940	724,957	725,000	725,177	0	(660)	0	0	1.920	1.827	AO	3,248	13,920	05/15/2017	04/07/2022
254683-CG-8	DCENT 184 A - ABS			4	1FE	1,249,661	101.9380	1,274,225	1,250,000	1,249,762	0	149	0	0	3.110	3.123	MON	1,728	38,875	07/24/2018	01/16/2024
34528D-AA-1	FORDL 19B A1 - ABS			4	1FE	327,883	100.0290	327,978	327,883	327,883	0	0	0	0	2.287	2.417	MON	333	2,895	07/23/2019	08/15/2020
34531E-AE-6	FORDO 17A A4 - ABS			4	1FE	999,834	99.9510	999,510	1,000,000	999,936	0	27	0	0	1.920	1.923	MON	853	19,200	01/18/2017	04/15/2022
38013F-AD-3	GMCAR 184 A3 - ABS			4	1FE	599,905	101.7040	610,224	600,000	599,927	0	18	0	0	3.210	3.213	MON	803	19,260	10/02/2018	10/16/2023
43811B-AC-8	HAROT 172 A3 - ABS			4	1FE	163,059	99.9070	162,921	163,073	163,083	0	(10)	0	0	1.680	1.674	MON	122	2,740	06/20/2017	08/16/2021
43814U-AC-3	HAROT 181 A3 - ABS			4	1FE	406,384	100.4160	408,128	406,437	406,420	0	18	0	0	2.640	2.660	MON	477	10,730	02/21/2018	02/15/2022
43815N-AC-8	HAROT 193 A3 - ABS			4	1FE	649,995	99.7730	648,525	650,000	649,995	0	1	0	0	1.780	1.787	MON	514	3,471	08/20/2019	08/15/2023
47788C-AC-6	JDOT 2018 A3 - ABS			4	1FE	348,886	100.3760	350,223	348,911	348,904	0	9	0	0	2.660	2.678	MON	412	9,281	02/21/2018	04/18/2022
47788E-AC-2	JDOT 18B A3 - ABS			4	1FE	659,950	101.0270	666,778	660,000	659,968	0	11	0	0	3.080	3.082	MON	903	20,328	07/18/2018	11/15/2022
58772R-AD-6	MBART 181 A3 - ABS			4	1FE	824,968	100.9840	833,118	825,000	824,978	0	7	0	0	3.030	3.031	MON	1,111	24,998	07/17/2018	01/17/2023
65479G-AD-1	NAROT 18B A3 - ABS			4	1FE	749,976	101.3530	760,148	750,000	749,982	0	5	0	0	3.060	3.061	MON	1,020	22,950	07/17/2018	03/15/2023
89190B-AE-8	TAOT 17B A4 - ABS			4	1FE	399,893	100.0860	400,344	400,000	400,028	0	(16)	0	0	2.050	2.046	MON	364	8,200	05/09/2017	09/15/2022
89238M-AE-8	TAOT 17A A4 - ABS			4	1FE	999,788	100.0950	1,000,950	1,000,000	1,000,081	0	(54)	0	0	2.100	2.094	MON	933	21,000	03/07/2017	09/15/2022
89238U-AD-2	TAOT 19C A3 - ABS			4	1FE	699,994	100.0550	700,385	700,000	699,995	0	1	0	0	1.910	1.918	MON	594	4,531	08/06/2019	09/15/2023
90290E-AA-7	USAOT 191 A1 - ABS			4	1FE	112,502	100.0070	112,510	112,502	112,502	0	0	0	0	2.261	2.372	MON	113	975	07/23/2019	08/17/2020
92347Y-AA-2	VZOT 19A A1A - ABS			4	1FE	999,800	101.6350	1,016,350	1,000,000	999,867	0	67	0	0	2.930	2.956	MON	895	22,545	03/13/2019	09/20/2023
92867X-AA-4	VWALT 19A A1 - ABS			4	1FE	455,582	100.0350	455,741	455,582	455,582	0	0	0	0	2.128	2.132	MON	323	2,074	10/01/2019	10/20/2020
92868L-AD-3	VALET 181 A3 - ABS			4	1FE	389,944	101.1500	394,485	390,000	389,963	0	12	0	0	3.020	3.023	MON	360	11,778	06/27/2018	11/21/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						15,345,138	XXX	15,433,557	15,344,860	15,344,467	0	(325)	0	0	XXX	XXX	XXX	18,280	313,146	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						77,843,267	XXX	79,575,438	76,982,860	77,200,112	0	(111,062)	0	0	XXX	XXX	XXX	575,193	2,210,928	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						119,224,081	XXX	121,392,718	118,086,000	118,389,932	0	(141,370)	0	0	XXX	XXX	XXX	835,606	2,843,420	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						4,542,486	XXX	4,827,802	4,470,097	4,538,929	0	(1,438)	0	0	XXX	XXX	XXX	16,071	189,464	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,027,734	XXX	1,057,280	1,000,000	1,021,837	0	(2,775)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						15,345,138	XXX	15,433,557	15,344,860	15,344,467	0	(325)	0	0	XXX	XXX	XXX	18,280	313,146	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						140,139,439	XXX	142,711,358	138,900,957	139,295,166	0	(145,909)	0	0	XXX	XXX	XXX	872,618	3,377,970	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/ 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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation and Administrative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
001055-10-2	AFLAC ORD			924.000	48,880	52.900	48,880	28,921	0	976	0	6,384	0	6,384	0	06/24/2019	
00130H-10-5	THE AES CORPORATION			838.000	16,676	19.900	16,676	11,391	0	442	0	4,430	0	4,430	0	06/24/2019	
00183L-10-2	ANGI HOMESERVICES CL A ORD			1,174.000	9,944	8.470	9,944	8,808	0	0	0	1,135	0	1,135	0	11/21/2019	
00206R-10-2	AT&T ORD			9,281.000	362,701	39.080	362,701	305,789	0	18,428	0	95,704	0	95,704	0	11/22/2019	
002824-10-0	ABBOTT LABORATORIES ORD			2,249.000	195,348	86.860	195,348	94,460	0	2,763	0	31,257	0	31,257	0	11/22/2019	
00287Y-10-9	ABBVIE ORD			1,882.000	166,632	88.540	166,632	111,014	0	7,622	0	(4,399)	0	(4,399)	0	11/22/2019	
00289Y-10-7	ABEONA THERAPEUTICS ORD			1,843.000	6,027	3.270	6,027	4,553	0	0	0	1,474	0	1,474	0	12/20/2019	
003654-10-0	ABIOMED ORD			58.000	9,894	170.590	9,894	13,317	0	0	0	2,417	11,120	(8,702)	0	09/30/2019	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			1,949.000	64,746	33.220	64,746	61,770	0	0	0	2,976	0	2,976	0	11/21/2019	
00434H-10-8	ACCELERON PHARMA ORD			225.000	11,930	53.020	11,930	9,830	0	0	0	2,099	0	2,099	0	11/21/2019	
00507V-10-9	ACTIVISION BLIZZARD ORD			964.000	57,281	59.420	57,281	42,565	0	336	0	12,316	0	12,316	0	09/30/2019	
00724F-10-1	ADOBE ORD			616.000	203,163	329.810	203,163	61,364	0	0	0	60,828	0	60,828	0	09/30/2019	
00751Y-10-6	ADVANCE AUTO PARTS ORD			89.000	14,254	160.160	14,254	13,844	5	21	0	242	0	242	0	06/24/2019	
00771V-10-8	AERIE PHARMACEUTICALS ORD			387.000	9,354	24.170	9,354	7,172	0	0	0	2,182	0	2,182	0	11/21/2019	
007800-10-5	AEROJET ROCKETDYNE HOLDINGS ORD			1,420.000	64,837	45.660	64,837	60,855	0	0	0	3,983	0	3,983	0	11/22/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			1,433.000	65,717	45.860	65,717	28,700	0	0	0	34,881	0	34,881	0	12/24/2019	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			4,472.000	173,692	38.840	173,692	164,122	0	402	0	9,570	0	9,570	0	11/21/2019	
00846U-10-1	AGILENT TECHNOLOGIES ORD			391.000	33,356	85.310	33,356	16,164	70	254	0	6,923	0	6,923	0	09/30/2019	
00847X-10-4	AGIOS PHARMACEUTICALS ORD			293.000	13,991	47.750	13,991	10,884	0	0	0	3,107	0	3,107	0	11/21/2019	
008492-10-0	AGREE REALTY REIT ORD			1,383.000	97,045	70.170	97,045	103,145	809	0	0	(6,100)	0	(6,100)	0	11/21/2019	
00900T-10-7	AIMMUNE THERAPEUTICS ORD			382.000	12,786	33.470	12,786	9,981	0	0	0	2,804	0	2,804	0	11/21/2019	
00912X-30-2	AIR LEASE CL A ORD			640.000	30,413	47.520	30,413	29,007	96	0	0	1,406	0	1,406	0	11/21/2019	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			279.000	65,562	234.990	65,562	32,522	324	1,226	0	19,980	0	19,980	0	09/30/2019	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			205.000	17,708	86.380	17,708	9,961	0	0	0	5,047	0	5,047	0	06/24/2019	
011659-10-9	ALASKA AIR GROUP ORD			154.000	10,434	67.750	10,434	10,178	0	208	0	1,051	0	1,051	0	06/24/2019	
012653-10-1	ALBEMARLE ORD			131.000	9,568	73.040	9,568	10,837	48	173	0	(448)	0	(448)	0	06/24/2019	
013872-10-6	ALCOA ORD			1,652.000	35,535	21.510	35,535	33,346	0	0	0	2,188	0	2,188	0	11/21/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			143.000	23,106	161.580	23,106	16,867	147	534	0	6,053	0	6,053	0	06/24/2019	
015351-10-9	ALEXION PHARMACEUTICALS ORD			283.000	30,606	108.150	30,606	35,775	0	0	0	2,990	0	2,990	0	09/30/2019	
016255-10-1	ALIGN TECHNOLOGY ORD			91.000	25,393	279.040	25,393	16,880	0	0	0	5,634	0	5,634	0	06/24/2019	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD			2,296.000	47,435	20.660	47,435	52,182	0	0	0	(4,746)	0	(4,746)	0	11/21/2019	
018522-30-0	ALLETE ORD			1,372.000	111,365	81.170	111,365	108,841	0	0	0	2,524	0	2,524	0	11/21/2019	
018581-10-8	ALLIANCE DATA SYSTEMS ORD			52.000	5,834	112.200	5,834	11,667	0	125	0	(1,930)	0	(1,930)	0	06/24/2019	
018802-10-8	ALLIANT ENERGY ORD			300.000	16,416	54.720	16,416	12,223	0	415	0	3,604	0	3,604	0	06/24/2019	
020002-10-1	ALLSTATE ORD			414.983	46,665	112.450	46,665	18,134	208	770	0	11,826	0	11,826	0	06/24/2019	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			380.000	43,765	115.170	43,765	41,766	0	0	0	1,998	0	1,998	0	11/21/2019	
02079K-10-7	ALPHABET CL C ORD			380.000	508,068	1,337.020	508,068	213,411	0	0	0	111,685	0	111,685	0	09/30/2019	
02079K-30-5	ALPHABET CL A ORD			382.000	511,647	1,339.390	511,647	212,923	0	0	0	108,189	0	108,189	0	12/24/2019	
02156B-10-3	ALTERYX CL A ORD			740.000	74,052	100.070	74,052	77,417	0	0	0	(3,365)	0	(3,365)	0	12/27/2019	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD			3,588.000	129,921	36.210	129,921	118,755	630	0	0	11,167	0	11,167	0	11/21/2019	
02209S-10-3	ALTRIA GROUP ORD			2,382.000	118,886	49.910	118,886	93,262	2,001	7,065	0	1,440	0	1,440	0	11/22/2019	
023135-10-6	AMAZON COM ORD			530.000	979,355	1,847.840	979,355	325,745	0	0	0	174,071	0	174,071	0	12/20/2019	
023608-10-2	AMEREN ORD			310.000	23,808	76.800	23,808	12,894	0	570	0	3,383	0	3,383	0	06/24/2019	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			504.000	14,455	28.680	14,455	17,994	0	195	0	6,182	7,917	(1,735)	0	06/24/2019	
025537-10-1	AMERICAN ELECTRIC POWER ORD			625.000	59,069	94.510	59,069	32,717	0	1,656	0	11,884	0	11,884	0	06/24/2019	
025816-10-9	AMERICAN EXPRESS ORD			860.000	107,061	124.490	107,061	48,958	0	1,360	0	24,564	0	24,564	0	09/30/2019	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			1,111.000	57,028	51.330	57,028	54,225	0	1,345	0	12,295	0	12,295	0	09/30/2019	
03027X-10-0	AMERICAN TOWER REIT			567.000	130,308	229.820	130,308	53,671	573	1,959	0	38,656	0	38,656	0	12/24/2019	
030371-10-8	AMER VANGUARD ORD			5,373.000	104,612	19.470	104,612	77,506	107	0	0	27,106	0	27,106	0	11/21/2019	
030420-10-3	AMERICAN WATER WORKS ORD			228.000	28,010	122.850	28,010	16,556	0	436	0	7,036	0	7,036	0	06/24/2019	
030506-10-9	AMERICAN WOODMARK ORD			775.000	80,995	104.510	80,995	78,924	0	0	0	2,071	0	2,071	0	11/21/2019	
03064D-10-8	AMERICOLD REALTY ORD			4,094.000	143,536	35.060	143,536	150,952	819	0	0	(7,416)	0	(7,416)	0	12/17/2019	
03073E-10-5	AMERISOURCEBERGEN ORD			187.000	15,899	85.020	15,899	13,361	0	290	0	1,864	0	1,864	0	06/24/2019	
03076C-10-6	AMERIPRISE FINANCE ORD			165.000	27,486	166.580	27,486	18,610	0	606	0	9,717	0	9,717	0	06/24/2019	
031100-10-0	AMETEK ORD			289.000	28,825	99.740	28,825	14,905	0	158	0	9,045	0	9,045	0	09/30/2019	
031162-10-0	AMGEN ORD			763.000	183,936	241.070	183,936	93,805	0	4,325	0	35,462	0	35,462	0	09/30/2019	
032095-10-1	AMPHENOL CL A ORD			375.000	40,586	108.230	40,586	18,179	94	344	0	10,026	0	10,026	0	06/24/2019	
032654-10-5	ANALOG DEVICES ORD			468.000	55,617	118.840	55,617	29,155	0	952	0	14,379	0	14,379	0	09/30/2019	
03662Q-10-5	ANSYS ORD			105.000	27,028	257.410	27,028	15,663	0	0	0	11,798	0	11,798	0	09/30/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
036752-10-3	ANTHEM ORD			327.000	98,764	302.030	98,764	40,503	0	1,001	0	12,325	0	12,325	0	11/22/2019	
03676B-10-2	ANTERO MIDSTREAM ORD			902.000	6,846	7.590	6,846	4,300	0	0	0	2,546	0	2,546	0	11/21/2019	
037411-10-5	APACHE ORD			474.000	12,130	25.590	12,130	16,972	0	458	0	8,969	9,291	(322)	0	09/30/2019	
03748R-75-4	APARTMENT INVST MGT CL A REIT ORD			187.003	9,659	51.650	9,659	7,100	0	577	0	1,136	0	1,136	0	06/24/2019	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			590.000	18,066	30.620	18,066	16,872	0	0	0	1,194	0	1,194	0	11/21/2019	
037833-10-0	APPLE ORD			5,321.000	1,562,512	293.650	1,562,512	385,024	0	15,811	0	710,437	0	710,437	0	12/24/2019	
038222-10-5	APPLIED MATERIAL ORD			1,187.000	72,454	61.040	72,454	25,488	0	948	0	32,375	0	32,375	0	12/24/2019	
03852U-10-6	ARAMARK ORD			3,523.000	152,898	43.400	152,898	149,912	0	388	0	2,986	0	2,986	0	11/21/2019	
039483-10-2	ARCHER DANIELS MIDLAND ORD			701.000	32,491	46.350	32,491	28,255	0	966	0	3,770	0	3,770	0	06/24/2019	
03965L-10-0	ARCONIC ORD			492.000	15,139	30.770	15,139	10,930	0	58	0	6,730	0	6,730	0	09/30/2019	
03990B-10-1	ARES MANAGEMENT CL A ORD			2,465.000	87,976	35.690	87,976	79,732	0	789	0	8,244	0	8,244	0	11/21/2019	
040047-60-7	ARENA PHARMACEUTICALS ORD			523.000	23,755	45.420	23,755	23,974	0	0	0	(219)	0	(219)	0	11/21/2019	
04010E-10-9	ARGAN ORD			352.000	14,129	40.140	14,129	12,872	0	0	0	1,257	0	1,257	0	11/21/2019	
040413-10-6	ARISTA NETWORKS ORD			69.000	14,035	203.400	14,035	14,355	0	0	0	4,470	5,208	(738)	0	09/30/2019	
04351P-10-1	ASCENDIS PHARMA ADR REP ORD		C	128.000	17,807	139.120	17,807	15,045	0	0	0	2,763	0	2,763	0	11/21/2019	
045327-10-3	ASPEN TECHNOLOGY ORD			490.000	59,256	120.930	59,256	25,898	0	0	0	16,048	0	16,048	0	12/27/2019	
045396-10-8	ASSEMBLY BIOSCIENCES ORD			357.000	7,304	20.460	7,304	4,976	0	0	0	2,328	0	2,328	0	11/21/2019	
04621X-10-8	ASSURANT ORD			1,462.000	191,639	131.080	191,639	189,312	0	1,044	0	956	0	956	0	11/21/2019	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD			2,770.000	104,014	37.550	104,014	105,078	0	0	0	(1,065)	0	(1,065)	0	11/21/2019	
049560-10-5	ATMOS ENERGY ORD			150.000	16,779	111.860	16,779	14,903	0	239	0	1,876	0	1,876	0	09/30/2019	
04963C-20-9	ATRICURE ORD			729.000	23,700	32.510	23,700	20,931	0	0	0	2,769	0	2,769	0	11/21/2019	
04965G-10-9	ATRECA CL A ORD			474.000	7,333	15.470	7,333	4,715	0	0	0	2,618	0	2,618	0	11/21/2019	
05070R-10-4	AUDENTES THERAPEUTICS ORD			224.000	13,404	59.840	13,404	6,229	0	0	0	7,176	0	7,176	0	11/21/2019	
052769-10-6	AUTODESK ORD			276.000	50,635	183.460	50,635	19,103	0	0	0	14,658	0	14,658	0	09/30/2019	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			546.000	93,093	170.500	93,093	41,116	497	1,682	0	20,974	0	20,974	0	06/24/2019	
053332-10-2	AUTOZONE ORD			32.000	38,122	1,191.310	38,122	18,166	0	0	0	10,384	0	10,384	0	11/22/2019	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			175.000	36,698	209.700	36,698	23,799	266	1,027	0	5,851	0	5,851	0	06/24/2019	
053611-10-9	AVERY DENNISON ORD			106.000	13,867	130.820	13,867	5,419	0	238	0	4,288	0	4,288	0	06/24/2019	
05508R-10-6	B AND G FOODS ORD			3,535.000	63,383	17.930	63,383	56,965	1,679	0	0	6,417	0	6,417	0	11/21/2019	
05722G-10-0	BAKER HUGHES CL A ORD			852.000	21,837	25.630	21,837	20,174	0	436	0	3,088	0	3,088	0	11/22/2019	
058498-10-6	BALL ORD			419.000	27,097	64.670	27,097	12,459	0	228	0	7,654	0	7,654	0	09/30/2019	
05971J-10-2	BANCORPSOUTH BANK ORD			2,350.000	73,814	31.410	73,814	72,744	435	0	0	1,070	0	1,070	0	11/21/2019	
05990K-10-6	BANC OF CALIFORNIA ORD			1,329.000	22,832	17.180	22,832	20,376	80	0	0	2,456	0	2,456	0	11/25/2019	
060505-10-4	BANK OF AMERICA ORD			10,300.000	362,766	35.220	362,766	173,077	0	6,657	0	107,286	0	107,286	0	06/24/2019	
064058-10-0	BANK OF NEW YORK MELLON ORD			1,071.000	53,903	50.330	53,903	37,032	0	1,221	0	3,740	0	3,740	0	06/24/2019	
071813-10-9	BAXTER INTERNATIONAL ORD			638.000	53,350	83.620	53,350	28,968	140	471	0	10,002	0	10,002	0	09/30/2019	
075887-10-9	BECTON DICKINSON ORD			345.000	93,830	271.970	93,830	48,617	0	1,023	0	15,527	0	15,527	0	11/22/2019	
084423-10-2	WR BERKLEY ORD			200.000	13,820	69.100	13,820	13,647	0	0	0	174	0	174	0	12/04/2019	
084670-70-2	BERKSHIRE HATHWAY CL B ORD			2,494.000	564,891	226.500	564,891	318,948	0	0	0	55,270	0	55,270	0	12/24/2019	
086516-10-1	BEST BUY ORD			291.000	25,550	87.800	25,550	8,276	146	431	0	10,126	0	10,126	0	02/13/2019	
09062X-10-3	BIOGEN ORD			236.000	70,028	296.730	70,028	51,353	0	0	0	(798)	0	(798)	0	11/22/2019	
09073M-10-4	BIO TECHNE ORD			277.000	60,804	219.510	60,804	60,050	0	0	0	754	0	754	0	11/21/2019	
092113-10-9	BLACK HILLS ORD			2,501.000	196,429	78.540	196,429	192,381	0	0	0	4,047	0	4,047	0	11/21/2019	
09215C-10-5	BLACK KNIGHT ORD			932.000	60,095	64.480	60,095	57,269	0	0	0	2,826	0	2,826	0	11/21/2019	
09227Q-10-0	BLACKBAUD ORD			729.000	58,028	79.600	58,028	60,380	0	69	0	(2,351)	0	(2,351)	0	12/27/2019	
09247X-10-1	BLACKROCK ORD			150.000	75,405	502.700	75,405	46,660	0	1,841	0	15,173	0	15,173	0	11/22/2019	
093671-10-5	H&R BLOCK ORD			252.000	5,917	23.480	5,917	6,764	66	227	0	(502)	0	(502)	0	06/24/2019	
095229-10-0	BLUCORA ORD			2,689.000	70,290	26.140	70,290	56,982	0	0	0	13,309	0	13,309	0	11/21/2019	
09609G-10-0	BLUEBIRD BIO ORD			761.000	66,778	87.750	66,778	56,625	0	0	0	10,153	0	10,153	0	11/26/2019	
09627Y-10-9	BLUEPRINT MEDICINES ORD			235.000	18,826	80.110	18,826	17,817	0	0	0	1,009	0	1,009	0	11/21/2019	
097023-10-5	BOEING ORD			681.000	221,843	325.760	221,843	93,617	0	5,193	0	(2,493)	0	(2,493)	0	09/30/2019	
09739D-10-0	BOISE CASCADE ORD			1,588.000	58,010	36.530	58,010	60,956	0	1,747	0	(2,947)	0	(2,947)	0	11/21/2019	
09857L-10-8	BOOKING HOLDINGS ORD			53.992	110,886	2,053.730	110,886	67,921	0	0	0	17,331	0	17,331	0	11/22/2019	
099724-10-6	BORGWARNER ORD			260.000	11,279	43.380	11,279	13,057	0	173	0	2,163	0	2,163	0	03/15/2019	
101121-10-1	BOSTON PROPERTIES REIT ORD			183.000	25,228	137.860	25,228	19,197	179	688	0	4,517	0	4,517	0	06/24/2019	
101137-10-7	BOSTON SCIENTIFIC ORD			1,754.000	79,316	45.220	79,316	26,396	0	0	0	17,130	0	17,130	0	09/30/2019	
105368-20-3	BRANDYWINE REALTY REIT ORD			12,303.000	193,772	15.750	193,772	183,948	0	0	0	9,824	0	9,824	0	11/21/2019	
10918L-10-3	BRIGHAM MINERALS CL A ORD			1,865.000	39,986	21.440	39,986	35,370	0	0	0	4,616	0	4,616	0	12/12/2019	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,984.000	191,543	64.190	191,543	155,785	0	3,235	0	33,159	0	33,159	0	11/22/2019	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			143.000	17,666	123.540	17,666	16,482	77	269	0	3,600	0	3,600	0	06/24/2019	
11135F-10-1	BROADCOM ORD			503.000	158,958	316.020	158,958	70,702	0	5,378	0	30,034	0	30,034	0	09/30/2019	
115637-20-9	BROWN FORMAN CL B ORD			231.000	15,616	67.600	15,616	8,499	40	120	0	4,309	0	4,309	0	09/30/2019	
122017-10-6	BURLINGTON STORES ORD			590.000	134,538	228.030	134,538	85,905	0	0	0	38,562	0	38,562	0	10/08/2018	
12503M-10-8	CBOE GLOBAL MARKETS ORD			142.000	17,040	120.000	17,040	12,259	0	185	0	3,098	0	3,098	0	06/24/2019	
12504L-10-9	CBRE GROUP CL A ORD			424.000	25,987	61.290	25,987	13,032	0	0	0	8,407	0	8,407	0	09/30/2019	
12514G-10-8	CDW ORD			182.000	25,997	142.840	25,997	22,432	0	69	0	3,565	0	3,565	0	09/30/2019	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			277.000	13,224	47.740	13,224	12,150	0	327	0	1,147	0	1,147	0	09/30/2019	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			169.000	13,216	78.200	13,216	9,951	0	321	0	(1,028)	0	(1,028)	0	06/24/2019	
125523-10-0	CIGNA ORD			482.000	98,564	204.490	98,564	61,531	0	18	0	7,654	0	7,654	0	11/22/2019	
12572Q-10-5	CME GROUP CL A ORD			456.000	91,528	200.720	91,528	40,654	1,140	2,060	0	6,264	0	6,264	0	06/24/2019	
125896-10-0	CMS ENERGY ORD			359.000	22,560	62.840	22,560	11,722	0	536	0	4,552	0	4,552	0	06/24/2019	
126408-10-3	CSX ORD			1,001.000	72,432	72.360	72,432	31,076	0	938	0	9,869	0	9,869	0	09/30/2019	
126650-10-0	CVS HEALTH ORD			1,657.000	123,099	74.290	123,099	107,976	0	3,146	0	15,477	0	15,477	0	11/22/2019	
127055-10-1	CABOT ORD			2,575.000	122,364	47.520	122,364	122,040	0	901	0	324	0	324	0	11/21/2019	
127097-10-3	CABOT OIL & GAS ORD			1,875.000	32,644	17.410	32,644	36,538	0	179	0	(956)	0	(956)	0	11/21/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			350.000	24,276	69.360	24,276	14,131	0	0	0	8,745	0	8,745	0	09/30/2019	
133131-10-2	CAMDEN PROPERTY REIT ORD			1,162.000	123,288	106.100	123,288	128,590	930	0	0	(5,302)	0	(5,302)	0	11/21/2019	
134429-10-9	CAMPBELL SOUP ORD			213.000	10,526	49.420	10,526	9,114	0	286	0	3,371	0	3,371	0	06/24/2019	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			597.000	61,437	102.910	61,437	40,742	0	929	0	15,881	0	15,881	0	06/24/2019	
14149Y-10-8	CARDINAL HEALTH ORD			381.000	19,271	50.580	19,271	18,099	183	709	0	8,742	6,508	2,233	0	09/30/2019	
141619-10-6	CARDIOVASCULAR SYSTEMS ORD			863.000	41,933	48.590	41,933	37,950	0	0	0	3,983	0	3,983	0	11/21/2019	
14161W-10-5	CARDLYTICS ORD			984.000	61,854	62.860	61,854	54,634	0	0	0	7,220	0	7,220	0	11/21/2019	
141788-10-9	CARGURUS CL A ORD			1,402.000	49,322	35.180	49,322	56,387	0	0	0	(7,065)	0	(7,065)	0	11/21/2019	
143130-10-2	CARMAX ORD			211.000	18,498	87.670	18,498	9,904	0	0	0	5,255	0	5,255	0	06/24/2019	
143658-30-0	CARNIVAL ORD			505.000	25,669	50.830	25,669	20,854	0	905	0	1,056	0	1,056	0	06/24/2019	
144285-10-3	CARPENTER TECHNOLOGY ORD			1,635.000	81,390	49.780	81,390	84,978	0	0	0	(3,587)	0	(3,587)	0	11/21/2019	
146229-10-9	CARTERS ORD			1,267.000	138,534	109.340	138,534	127,127	0	634	0	11,407	0	11,407	0	11/21/2019	
149123-10-1	CATERPILLAR ORD			711.000	105,000	147.680	105,000	66,868	0	2,625	0	14,601	0	14,601	0	09/30/2019	
149568-10-7	CAVCO INDUSTRIES ORD			402.000	78,543	195.380	78,543	78,592	0	0	0	(49)	0	(49)	0	12/23/2019	
150870-10-3	CELANESE ORD			156.000	19,207	123.120	19,207	14,276	0	374	0	4,930	0	4,930	0	02/13/2019	
15135B-10-1	CENTENE ORD			522.000	32,818	62.870	32,818	21,612	0	0	0	(5,512)	0	(5,512)	0	09/30/2019	
15189T-10-7	CENTERPOINT ENERGY ORD			632.000	17,235	27.270	17,235	15,446	0	709	0	(726)	0	(726)	0	06/24/2019	
15201P-10-9	CENTERSTATE BANKS ORD			3,683.000	92,001	24.980	92,001	93,160	0	405	0	(1,159)	0	(1,159)	0	11/21/2019	
156504-30-0	CENTURY COMMUNITIES ORD			1,849.000	50,570	27.350	50,570	50,758	0	0	0	(188)	0	(188)	0	12/30/2019	
156700-10-6	CENTURYLINK ORD			1,239.000	16,367	13.210	16,367	20,371	0	1,198	0	5,211	7,529	(2,318)	0	09/30/2019	
15677J-10-8	CERIDIAN HCM HOLDING ORD			2,346.000	159,246	67.880	159,246	136,381	0	0	0	22,866	0	22,866	0	11/21/2019	
156782-10-4	CERNER ORD			404.000	29,650	73.390	29,650	22,252	73	143	0	8,156	0	8,156	0	06/24/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			206.000	99,926	485.080	99,926	58,468	0	0	0	39,016	0	39,016	0	11/22/2019	
166764-10-0	CHEVRON ORD			2,412.000	290,670	120.510	290,670	230,660	0	11,287	0	27,585	0	27,585	0	11/22/2019	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			33.000	27,625	837.110	27,625	16,947	0	0	0	12,397	0	12,397	0	11/22/2019	
171340-10-2	CHURCH AND DWIGHT ORD			313.000	22,016	70.340	22,016	14,439	0	277	0	1,281	0	1,281	0	06/24/2019	
171798-10-1	CIMAREX ENERGY ORD			128.000	6,719	52.490	6,719	7,750	0	99	0	3,976	5,159	(1,183)	0	09/30/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			191.000	20,084	105.150	20,084	9,988	107	411	0	5,137	0	5,137	0	09/30/2019	
17243V-10-2	CINEMARK HOLDINGS ORD			3,526.000	119,355	33.850	119,355	118,146	0	1,199	0	1,209	0	1,209	0	11/21/2019	
17275R-10-2	CISCO SYSTEMS ORD			5,397.000	258,840	47.960	258,840	98,986	0	7,273	0	24,415	0	24,415	0	11/22/2019	
172908-10-5	CINTAS ORD			104.000	27,984	269.080	27,984	7,911	0	265	0	10,112	0	10,112	0	06/24/2019	
172967-42-4	CITIGROUP ORD			2,778.000	221,934	79.890	221,934	134,805	0	5,248	0	75,785	0	75,785	0	06/24/2019	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			564.000	22,904	40.610	22,904	13,166	0	750	0	5,993	0	5,993	0	06/24/2019	
177376-10-0	CITRIX SYSTEMS ORD			154.000	17,079	110.900	17,079	7,296	0	213	0	1,300	0	1,300	0	06/24/2019	
184496-10-7	CLEAN HARBORS ORD			3,703.000	317,532	85.750	317,532	313,011	0	0	0	4,521	0	4,521	0	12/12/2019	
185899-10-1	CLEVELAND CLIFFS ORD			3,395.000	28,518	8.400	28,518	25,626	0	0	0	2,892	0	2,892	0	12/04/2019	
189054-10-9	CLOROX ORD			159.000	24,413	153.540	24,413	15,659	0	627	0	(129)	0	(129)	0	06/24/2019	
191216-10-0	COCA-COLA ORD			4,922.000	272,433	55.350	272,433	187,064	0	7,643	0	39,391	0	39,391	0	12/24/2019	
192422-10-3	COGNEX ORD			353.000	19,782	56.040	19,782	17,828	0	0	0	1,954	0	1,954	0	11/26/2019	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			688.000	42,670	62.020	42,670	33,733	0	550	0	(1,061)	0	(1,061)	0	02/13/2019	
192479-10-3	COHERENT ORD			339.000	56,393	166.350	56,393	50,593	0	0	0	5,800	0	5,800	0	11/21/2019	
19247A-10-0	COHEN & STEERS ORD			205.000	12,866	62.760	12,866	13,417	0	0	0	(551)	0	(551)	0	11/21/2019	
194162-10-3	COLGATE PALMOLIVE ORD			1,101.000	75,793	68.840	75,793	68,903	0	1,813	0	9,585	0	9,585	0	12/24/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
198516-10-6	COLUMBIA SPORTSWEAR ORD			746.000	74,742	100.190	74,742	72,622	0	631	0	2,120	0	2,120	0	11/26/2019	
20030N-10-1	COMCAST CL A ORD			5,765.000	259,252	44.970	259,252	138,093	0	4,603	0	60,710	0	60,710	0	11/22/2019	
200340-10-7	COMERICA ORD			188.000	13,489	71.750	13,489	9,466	126	482	0	496	0	496	0	03/15/2019	
205887-10-2	CONAGRA BRANDS ORD			611.000	20,921	34.240	20,921	14,532	0	496	0	7,500	0	7,500	0	06/24/2019	
20605P-10-1	CONCHO RESOURCES ORD			254.000	22,243	87.570	22,243	28,136	0	123	0	(3,548)	0	(3,548)	0	09/30/2019	
20825C-10-4	CONOCOPHILLIPS ORD			1,423.000	92,538	65.030	92,538	70,719	0	1,864	0	3,887	0	3,887	0	09/30/2019	
209115-10-4	CONSOLIDATED EDISON ORD			422.000	38,178	90.470	38,178	26,251	0	1,183	0	5,343	0	5,343	0	09/30/2019	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			211.000	40,037	189.750	40,037	20,703	0	609	0	5,802	0	5,802	0	06/24/2019	
210373-10-6	CONSTELLATION PHARMACEUTICALS ORD			830.000	39,101	47.110	39,101	28,955	0	0	0	10,146	0	10,146	0	12/11/2019	
216648-40-2	COOPER ORD			63.000	20,241	321.290	20,241	11,895	0	4	0	3,986	0	3,986	0	09/30/2019	
217204-10-6	COPART ORD			255.000	23,190	90.940	23,190	14,760	0	0	0	10,769	0	10,769	0	06/24/2019	
219350-10-5	CORNING ORD			981.000	28,557	29.110	28,557	17,656	0	751	0	(1,048)	0	(1,048)	0	09/30/2019	
22002T-10-8	CORPORATE OFFICE PROP REIT ORD			3,268.000	96,014	29.380	96,014	93,141	899	0	0	2,873	0	2,873	0	11/21/2019	
22052L-10-4	CORTEVA ORD			944.000	27,905	29.560	27,905	35,580	0	236	0	(7,675)	0	(7,675)	0	09/30/2019	
22160K-10-5	COSTCO WHOLESALE ORD			560.000	164,595	293.920	164,595	73,562	0	1,370	0	48,817	0	48,817	0	11/22/2019	
222070-20-3	COTY CL A ORD			370.000	4,163	11.250	4,163	6,333	0	185	0	1,721	0	1,721	0	02/13/2019	
225447-10-1	CREE ORD			715.000	32,997	46.150	32,997	31,520	0	0	0	1,477	0	1,477	0	11/21/2019	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			524.000	74,487	142.150	74,487	43,994	0	2,370	0	17,204	0	17,204	0	09/30/2019	
228368-10-6	CROWN HOLDINGS ORD			1,768.000	128,251	72.540	128,251	132,783	0	0	0	(4,532)	0	(4,532)	0	11/21/2019	
231021-10-6	CUMMINS ORD			197.000	35,255	178.960	35,255	26,345	0	886	0	8,167	0	8,167	0	09/30/2019	
231561-10-1	CURTISS WRIGHT ORD			689.000	97,073	140.890	97,073	95,421	0	106	0	1,652	0	1,652	0	12/10/2019	
232806-10-9	CYPRESS SEMICONDUCTOR ORD			2,536.000	59,165	23.330	59,165	59,337	279	0	0	(172)	0	(172)	0	11/21/2019	
23331A-10-9	D R HORTON ORD			423.000	22,313	52.750	22,313	10,407	0	257	0	7,386	0	7,386	0	06/24/2019	
233331-10-7	DTE ENERGY ORD			250.000	32,468	129.870	32,468	20,177	234	835	0	4,293	0	4,293	0	12/24/2019	
23355L-10-6	DXC TECHNOLOGY ORD			331.000	12,442	37.590	12,442	17,358	70	256	0	(5,125)	0	(5,125)	0	09/30/2019	
235851-10-2	DANAHER ORD			814.000	124,933	153.480	124,933	56,116	138	514	0	38,020	0	38,020	0	11/22/2019	
237194-10-5	DARDEN RESTAURANTS ORD			153.000	16,679	109.010	16,679	8,676	0	493	0	1,312	0	1,312	0	06/24/2019	
23918K-10-8	DAVITA ORD			121.000	9,079	75.030	9,079	7,267	0	0	0	2,847	0	2,847	0	02/13/2019	
243537-10-7	DECKERS OUTDOOR ORD			321.000	54,204	168.860	54,204	50,875	0	0	0	3,329	0	3,329	0	11/21/2019	
244199-10-5	DEERE ORD			405.000	70,170	173.260	70,170	41,401	308	1,100	0	8,764	0	8,764	0	12/24/2019	
24665A-10-3	DELEK US HOLDINGS ORD			494.000	16,564	33.530	16,564	17,869	0	0	0	(1,305)	0	(1,305)	0	11/21/2019	
247361-70-2	Delta Air Lines, Inc.			735.000	42,983	58.480	42,983	19,318	0	1,106	0	6,303	0	6,303	0	02/13/2019	
24906P-10-9	DENTSPLY SIRONA ORD			282.000	15,958	56.590	15,958	14,514	28	99	0	5,016	0	5,016	0	06/24/2019	
25179M-10-3	DEVON ENERGY ORD			518.000	13,452	25.970	13,452	17,822	0	171	0	1,720	0	1,720	0	09/30/2019	
25278X-10-9	DIAMONDBACK ENERGY ORD			208.000	19,315	92.860	19,315	19,258	0	130	0	60	0	60	0	09/30/2019	
253031-10-8	DICERNA PHARMACEUTICALS ORD			606.000	13,350	22.030	13,350	14,851	0	0	0	(1,501)	0	(1,501)	0	12/02/2019	
253868-10-3	DIGITAL REALTY REIT ORD			263.000	31,492	119.740	31,492	26,691	284	1,084	0	3,304	0	3,304	0	09/30/2019	
254687-10-6	WALT DISNEY ORD			2,288.003	330,914	144.630	330,914	181,643	2,013	3,463	0	77,147	0	77,147	0	11/22/2019	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			405.000	34,352	84.820	34,352	14,265	0	674	0	10,286	0	10,286	0	06/24/2019	
25470F-10-4	DISCOVERY SRS A ORD			198.000	6,483	32.740	6,483	6,308	0	0	0	1,555	0	1,555	0	09/30/2019	
25470F-30-2	DISCOVERY SRS C ORD			435.004	13,263	30.490	13,263	11,990	0	0	0	3,197	0	3,197	0	03/15/2019	
25470M-10-9	DISH NETWORK CL A ORD			320.000	11,350	35.470	11,350	11,315	0	0	0	8,415	5,413	3,002	0	12/09/2019	
256677-10-5	DOLLAR GENERAL ORD			327.000	51,005	155.980	51,005	21,949	0	398	0	15,371	0	15,371	0	09/30/2019	
256746-10-8	DOLLAR TREE ORD			297.000	27,933	94.050	27,933	19,157	0	0	0	818	0	818	0	09/30/2019	
25746U-10-9	DOMINION ENERGY ORD			1,043.003	86,382	82.820	86,382	71,513	0	3,553	0	10,751	0	10,751	0	09/30/2019	
25754A-20-1	DOMINOS PIZZA ORD			126.000	37,016	293.780	37,016	35,104	0	328	0	5,770	0	5,770	0	10/08/2018	
25960P-10-9	DOUGLAS EMMETT REIT ORD			7,623.000	334,650	43.900	334,650	330,231	2,134	0	0	4,419	0	4,419	0	11/21/2019	
260003-10-8	DOVER ORD			185.000	21,323	115.260	21,323	11,396	0	353	0	8,040	0	8,040	0	09/30/2019	
260557-10-3	DOW ORD			930.000	50,899	54.730	50,899	45,536	0	1,917	0	5,363	13,028	(7,665)	0	06/24/2019	
264411-50-5	DUKE REALTY REIT ORD			456.000	15,810	34.670	15,810	12,765	0	393	0	3,839	0	3,839	0	06/24/2019	
26441C-20-4	DUKE ENERGY ORD			926.000	84,460	91.210	84,460	67,383	0	3,346	0	4,079	0	4,079	0	09/30/2019	
26614N-10-2	DUPONT DE NEMOURS ORD			935.000	60,027	64.200	60,027	70,292	0	561	0	(10,265)	15,849	(26,114)	0	06/24/2019	
267475-10-1	DYCOM INDUSTRIES ORD			4,855.000	228,913	47.150	228,913	230,141	0	0	0	(1,227)	0	(1,227)	0	11/21/2019	
26875P-10-1	EOG RESOURCES ORD			744.000	62,317	83.760	62,317	55,807	0	720	0	(2,022)	0	(2,022)	0	09/30/2019	
26884L-10-9	EQT ORD			1,234.000	13,451	10.900	13,451	10,836	0	0	0	2,614	0	2,614	0	11/21/2019	
269246-40-1	E TRADE FINANCIAL ORD			302.000	13,702	45.370	13,702	6,950	0	125	0	430	0	430	0	06/24/2019	
277432-10-0	EASTMAN CHEMICAL ORD			173.000	13,712	79.260	13,712	12,941	114	394	0	975	0	975	0	09/30/2019	
278642-10-3	EBAY ORD			986.000	35,604	36.110	35,604	16,976	0	552	0	7,863	0	7,863	0	02/13/2019	
278865-10-0	ECOLAB ORD			315.000	60,792	192.990	60,792	34,497	148	544	0	13,224	0	13,224	0	06/24/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value: 7 Rate Per Share Used to Obtain Fair Value	Fair Value: 8 Fair Value	9 Actual Cost	Dividends: 10 Declared but Unpaid	Dividends: 11 Amount Received During Year	Dividends: 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase/(Decrease)	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value: 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation
281020-10-7	EDISON INTERNATIONAL ORD			457.000	34,462	75.410	34,462	24,969	291	916	0	6,934	0	6,934	0	09/30/2019	
28176E-10-8	EDWARDS LIFESCIENCES ORD			263.000	61,355	233.290	61,355	14,843	0	0	0	20,483	0	20,483	0	09/30/2019	
282559-10-3	89BIO ORD			485.000	12,751	26.290	12,751	13,874	0	0	0	(1,123)	0	(1,123)	0	11/21/2019	
285512-10-9	ELECTRONIC ARTS ORD			368.000	39,564	107.510	39,564	14,330	0	0	0	10,132	0	10,132	0	09/30/2019	
291011-10-4	EMERSON ELECTRIC ORD			773.000	58,949	76.260	58,949	47,801	0	1,488	0	12,502	0	12,502	0	09/30/2019	
29261A-10-0	ENCOMPASS HEALTH ORD			1,767.000	122,400	69.270	122,400	124,260	495	0	0	(1,860)	0	(1,860)	0	11/21/2019	
292766-10-2	ENERPLUS ORD		C	4,180.000	29,803	7.130	29,803	26,514	42	24	0	3,289	0	3,289	0	11/21/2019	
29362U-10-4	ENTEGRIS ORD			2,333.000	116,860	50.090	116,860	107,681	0	0	0	9,179	0	9,179	0	11/21/2019	
29364G-10-3	ENTERGY ORD			251.000	30,070	119.800	30,070	17,584	0	860	0	7,851	0	7,851	0	09/30/2019	
29414B-10-4	EPAM SYSTEMS ORD			588.000	124,750	212.160	124,750	116,309	0	0	0	8,441	0	8,441	0	08/22/2019	
294429-10-5	EQUIFAX ORD			153.000	21,438	140.120	21,438	12,595	0	236	0	7,033	0	7,033	0	09/30/2019	
29444U-70-0	EQUINIX REIT ORD			107.000	62,456	583.700	62,456	32,118	0	1,028	0	23,885	0	23,885	0	06/24/2019	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			1,706.000	120,085	70.390	120,085	119,154	522	0	0	931	0	931	0	11/21/2019	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			440.000	35,605	80.920	35,605	25,108	250	958	0	6,155	0	6,155	0	06/24/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			83.000	24,971	300.860	24,971	16,321	162	621	0	4,299	0	4,299	0	06/24/2019	
29786A-10-6	ETSY ORD			743.000	32,915	44.300	32,915	31,357	0	0	0	1,558	0	1,558	0	12/17/2019	
30034W-10-6	EVERGY ORD			297.000	19,332	65.090	19,332	15,776	0	573	0	2,467	0	2,467	0	03/15/2019	
30040W-10-8	EVERSOURCE ENERGY ORD			409.000	34,794	85.070	34,794	19,324	0	832	0	7,845	0	7,845	0	06/24/2019	
30161N-10-1	EXELON ORD			1,234.000	56,258	45.590	56,258	39,168	0	1,725	0	(22)	0	(22)	0	06/24/2019	
302081-10-4	EXLSERVICE HOLDINGS ORD			1,880.000	130,585	69.460	130,585	129,903	0	0	0	682	0	682	0	11/21/2019	
30212P-30-3	EXPEDIA GROUP ORD			173.000	18,708	108.140	18,708	14,967	0	201	0	(1,418)	0	(1,418)	0	09/30/2019	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			214.000	16,696	78.020	16,696	9,218	0	212	0	2,086	0	2,086	0	06/24/2019	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			162.000	17,110	105.620	17,110	14,575	0	554	0	2,271	0	2,271	0	06/24/2019	
30231G-10-2	EXXON MOBIL ORD			5,381.000	375,486	69.780	375,486	434,106	0	18,027	0	38,171	30,313	7,858	0	09/30/2019	
302445-10-1	FLIR SYSTEMS ORD			172.000	8,956	52.070	8,956	5,808	0	111	0	1,329	0	1,329	0	09/30/2019	
302491-30-3	FMC ORD			163.000	16,271	99.820	16,271	8,127	72	194	0	8,143	0	8,143	0	09/30/2019	
30303M-10-2	FACEBOOK CL A ORD			3,067.000	629,502	205.250	629,502	281,657	0	0	0	217,773	0	217,773	0	12/24/2019	
303250-10-4	FAIR ISAAC ORD			303.000	113,528	374.680	113,528	108,351	0	0	0	5,177	0	5,177	0	11/21/2019	
311900-10-4	FASTENAL ORD			718.000	26,530	36.950	26,530	16,257	0	615	0	4,935	0	4,935	0	09/30/2019	
313747-20-6	FEDERAL REIT ORD			88.000	11,328	128.730	11,328	12,912	92	349	0	858	0	858	0	06/24/2019	
31428X-10-6	FEDEX ORD			302.000	45,665	151.210	45,665	44,954	196	753	0	(3,095)	0	(3,095)	0	06/24/2019	
315616-10-2	F5 NETWORKS ORD			76.000	10,613	139.650	10,613	7,087	0	0	0	(1,600)	0	(1,600)	0	09/30/2019	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			783.000	108,907	139.090	108,907	74,487	0	692	0	17,089	0	17,089	0	11/22/2019	
316773-10-0	FIFTH THIRD BANCORP ORD			927.000	28,496	30.740	28,496	17,657	222	787	0	6,071	0	6,071	0	06/24/2019	
33616C-10-0	FIRST REPUBLIC BANK ORD			215.000	25,252	117.450	25,252	18,933	0	156	0	6,319	0	6,319	0	09/30/2019	
336433-10-7	FIRST SOLAR ORD			1,806.000	101,064	55.960	101,064	97,253	0	0	0	3,811	0	3,811	0	11/21/2019	
337738-10-8	FISERV ORD			733.000	84,757	115.630	84,757	41,063	0	0	0	23,281	0	23,281	0	12/24/2019	
337932-10-7	FIRSTENERGY ORD			687.000	33,388	48.600	33,388	23,267	0	971	0	6,924	0	6,924	0	09/30/2019	
33833Q-10-6	FIVE POINT HOLDINGS CL A ORD			3,234.000	22,476	6.950	22,476	21,559	0	0	0	917	0	917	0	11/21/2019	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			110.000	31,649	287.720	31,649	24,018	0	0	0	10,442	0	10,442	0	09/30/2019	
34354P-10-5	FLOWSERVE ORD			166.000	8,262	49.770	8,262	9,206	32	121	0	1,890	0	1,890	0	09/30/2019	
344849-10-4	FOOT LOCKER ORD			647.000	25,227	38.990	25,227	27,232	0	0	0	(2,006)	0	(2,006)	0	11/21/2019	
345370-86-0	FORD MOTOR ORD			4,934.000	45,886	9.300	45,886	66,580	0	2,905	0	7,833	0	7,833	0	06/24/2019	
34553D-10-1	FORESCOUT TECHNOLOGIES ORD			1,463.000	47,986	32.800	47,986	50,466	0	0	0	(2,480)	0	(2,480)	0	12/27/2019	
346375-10-8	FORMFACTOR ORD			7,838.000	203,553	25.970	203,553	174,069	0	0	0	29,484	0	29,484	0	11/21/2019	
34959E-10-9	FORTINET ORD			180.000	19,217	106.760	19,217	14,102	0	0	0	6,506	0	6,506	0	06/24/2019	
34959J-10-8	FORTIVE ORD			375.000	28,646	76.390	28,646	15,929	0	99	0	3,091	0	3,091	0	09/30/2019	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			4,594.000	300,172	65.340	300,172	285,664	0	1,125	0	17,720	0	17,720	0	11/21/2019	
34983P-10-4	FORTY SEVEN ORD			1,414.000	55,669	39.370	55,669	17,266	0	0	0	38,403	0	38,403	0	11/21/2019	
35137L-10-5	FOX CL A ORD			447.000	16,570	37.070	16,570	17,883	0	198	0	(1,313)	0	(1,313)	0	09/30/2019	
35137L-20-4	FOX CORPORATION ORD			206.000	7,498	36.400	7,498	8,083	0	91	0	(585)	0	(585)	0	09/30/2019	
354613-10-1	FRANKLIN RESOURCES ORD			354.000	9,197	25.980	9,197	15,904	96	366	0	(1,317)	0	(1,317)	0	06/24/2019	
35671D-85-7	FREEPORT MCMORAN ORD			1,842.000	24,167	13.120	24,167	25,230	0	349	0	4,985	0	4,985	0	09/30/2019	
3621LQ-10-9	G1 THERAPEUTICS ORD			1,742.000	46,041	26.430	46,041	39,258	0	0	0	6,783	0	6,783	0	11/21/2019	
363576-10-9	ARTHUR J GALLAGHER ORD			234.000	22,284	95.230	22,284	12,128	0	386	0	4,819	0	4,819	0	06/24/2019	
364760-10-8	GAP ORD			271.000	4,791	17.680	4,791	9,778	0	259	0	(2,181)	0	(2,181)	0	03/15/2019	
366651-10-7	GARTNER ORD			114.000	17,567	154.100	17,567	12,891	0	0	0	2,897	0	2,897	0	09/30/2019	
369550-10-8	GENERAL DYNAMICS ORD			295.000	52,023	176.350	52,023	29,960	0	1,175	0	5,606	0	5,606	0	02/13/2019	
369604-10-3	GENERAL ELECTRIC ORD			11,147.000	124,401	11.160	124,401	119,331	111	4,363	0	5,070	114,659	(109,589)	0	09/30/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation
370334-10-4	GENERAL MILLS ORD			756.000	40,491	53.560	40,491	36,788	0	1,416	0	9,970	0	9,970	0	06/24/2019	
37045V-10-0	GENERAL MOTORS ORD			1,603.000	58,670	36.600	58,670	52,445	0	2,387	0	4,593	0	4,593	0	03/15/2019	
372460-10-5	GENUINE PARTS ORD			184.000	19,546	106.230	19,546	15,488	140	536	0	1,793	0	1,793	0	06/24/2019	
375558-10-3	GILEAD SCIENCES ORD			1,616.000	105,008	64.980	105,008	119,149	0	3,934	0	3,694	0	3,694	0	11/22/2019	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD			494.000	39,268	79.490	39,268	27,768	0	0	0	11,500	0	11,500	0	11/21/2019	
37940X-10-2	GLOBAL PAYMENTS ORD			378.005	69,009	182.560	69,009	26,609	0	79	0	37,710	0	37,710	0	09/30/2019	
379577-20-8	GLOBUS MEDICAL CL A ORD			589.000	34,680	58.880	34,680	32,405	0	0	0	2,275	0	2,275	0	11/21/2019	
37959E-10-2	GLOBE LIFE ORD			127.000	13,367	105.250	13,367	6,779	0	85	0	3,836	0	3,836	0	06/24/2019	
38000Q-10-2	GLYCOMIMETICS ORD			1,815.000	9,601	5.290	9,601	9,421	0	0	0	180	0	180	0	11/21/2019	
38141G-10-4	GOLDMAN SACHS GROUP ORD			412.000	94,731	229.930	94,731	63,196	0	1,707	0	25,796	0	25,796	0	03/15/2019	
384802-10-4	WW GRAINGER ORD			56.000	18,957	338.520	18,957	13,342	0	310	0	3,138	0	3,138	0	06/24/2019	
387328-10-7	GRANITE CONSTRUCTION ORD			4,020.000	111,233	27.670	111,233	105,692	523	0	0	5,542	0	5,542	0	11/21/2019	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			8,700.000	144,855	16.650	144,855	140,042	653	0	0	4,813	0	4,813	0	11/21/2019	
393657-10-1	GREENBRIER ORD			2,084.000	67,584	32.430	67,584	59,336	0	0	0	8,248	0	8,248	0	11/21/2019	
399473-10-7	GROUPON ORD			2,165.000	5,174	2.390	5,174	6,003	0	0	0	(829)	0	(829)	0	11/21/2019	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			886.000	97,256	109.770	97,256	103,656	0	0	0	(6,400)	0	(6,400)	0	12/27/2019	
404111-10-6	HBT FINANCIAL ORD			2,762.000	52,450	18.990	52,450	47,559	0	0	0	4,892	0	4,892	0	11/21/2019	
40412C-10-1	HCA HEALTHCARE ORD			332.000	49,073	147.810	49,073	25,712	0	517	0	7,682	0	7,682	0	09/30/2019	
40425J-10-1	HMS HOLDINGS ORD			2,628.000	77,789	29.600	77,789	77,769	0	0	0	20	0	20	0	11/21/2019	
40434L-10-5	HP ORD			1,841.000	37,833	20.550	37,833	25,602	324	1,137	0	125	0	125	0	06/24/2019	
405024-10-0	HAEMONETICS ORD			382.000	43,892	114.900	43,892	45,717	0	0	0	(1,826)	0	(1,826)	0	11/21/2019	
406216-10-1	HALLIBURTON ORD			1,107.000	27,088	24.470	27,088	34,286	0	760	0	4,990	6,981	(1,990)	0	09/30/2019	
407497-10-6	HAMILTON LANE CL A ORD			979.000	58,348	59.600	58,348	55,364	269	0	0	2,984	0	2,984	0	11/21/2019	
410120-10-9	HANCOCK WHITNEY ORD			846.000	37,122	43.880	37,122	34,359	0	228	0	2,763	0	2,763	0	11/21/2019	
410345-10-2	HANESBRANDS ORD			457.000	6,786	14.850	6,786	9,023	0	273	0	1,026	0	1,026	0	09/30/2019	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			1,134.000	36,492	32.180	36,492	32,714	380	0	0	3,778	0	3,778	0	11/21/2019	
410867-10-5	HANOVER INSURANCE GROUP ORD			752.000	102,776	136.670	102,776	89,587	0	7,294	0	14,965	0	14,965	0	05/24/2018	
412822-10-8	HARLEY DAVIDSON ORD			195.000	7,252	37.190	7,252	11,013	0	284	0	594	0	594	0	02/13/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			458.000	27,833	60.770	27,833	16,715	137	509	0	7,099	0	7,099	0	09/30/2019	
418056-10-7	HASBRO ORD			167.000	17,637	105.610	17,637	10,566	0	385	0	3,635	0	3,635	0	11/22/2019	
42250P-10-3	HCP REIT ORD			621.000	21,406	34.470	21,406	19,938	0	876	0	3,725	0	3,725	0	09/30/2019	
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP ORD			1,936.000	18,644	9.630	18,644	15,842	0	0	0	2,801	0	2,801	0	11/21/2019	
423452-10-1	HELMERICH AND PAYNE ORD			141.000	6,406	45.430	6,406	8,181	0	387	0	(314)	0	(314)	0	09/30/2019	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			97.000	14,130	145.670	14,130	13,412	0	151	0	1,800	0	1,800	0	06/24/2019	
427746-10-2	HERON THERAPEUTICS ORD			766.000	18,001	23.500	18,001	18,112	0	0	0	(111)	0	(111)	0	11/21/2019	
427866-10-8	HERSHEY FOODS ORD			186.000	27,338	146.980	27,338	13,676	0	521	0	6,827	0	6,827	0	09/30/2019	
42809H-10-7	HESS ORD			325.000	21,713	66.810	21,713	20,343	0	296	0	8,090	0	8,090	0	09/30/2019	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			1,632.000	25,884	15.860	25,884	14,860	196	706	0	4,254	0	4,254	0	09/30/2019	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			359.000	39,817	110.910	39,817	26,145	0	212	0	13,855	0	13,855	0	06/24/2019	
436106-10-8	HOLLYFRONTIER ORD			495.000	25,101	50.710	25,101	24,674	0	355	0	4,288	5,092	(804)	0	11/21/2019	
436440-10-1	HOLOGIC ORD			333.000	17,386	52.210	17,386	11,736	0	0	0	3,659	0	3,659	0	06/24/2019	
437076-10-2	HOME DEPOT ORD			1,391.000	303,767	218.380	303,767	94,480	0	7,432	0	63,421	0	63,421	0	11/22/2019	
438083-10-7	HOMOLOGY MEDICINES ORD			456.000	9,439	20.700	9,439	7,622	0	0	0	1,817	0	1,817	0	12/02/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			908.000	160,716	177.000	160,716	81,955	0	3,010	0	39,544	0	39,544	0	06/24/2019	
440452-10-0	HORMEL FOODS ORD			350.000	15,789	45.110	15,789	9,245	0	285	0	846	0	846	0	09/30/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			910.000	16,881	18.550	16,881	16,423	228	747	0	1,606	0	1,606	0	06/24/2019	
44109J-10-6	HOSTESS BRANDS CL A ORD			8,892.000	129,290	14.540	129,290	119,342	0	0	0	9,947	0	9,947	0	11/21/2019	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT ORD			18,064.000	112,900	6.250	112,900	107,979	0	0	0	4,921	0	4,921	0	11/21/2019	
443573-10-0	HUBSPOT ORD			422.000	66,887	158.500	66,887	61,723	0	0	0	5,164	0	5,164	0	12/27/2019	
444859-10-2	HUMANA ORD			172.000	63,041	366.520	63,041	22,818	95	350	0	14,032	0	14,032	0	09/30/2019	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			108.000	12,612	116.780	12,612	9,091	0	107	0	2,511	0	2,511	0	06/24/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			1,317.000	19,860	15.080	19,860	13,114	198	726	0	4,051	0	4,051	0	06/24/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			408.000	102,359	250.880	102,359	105,118	0	1,468	0	24,670	0	24,670	0	09/30/2019	
447011-10-7	HUNTSMAN ORD			1,151.000	27,808	24.160	27,808	28,520	0	0	0	(711)	0	(711)	0	12/19/2019	
447462-10-2	HURON CONSULTING GROUP ORD			2,457.000	168,845	68.720	168,845	161,848	0	0	0	6,997	0	6,997	0	11/21/2019	
448579-10-2	HYATT HOTELS CL A ORD			3,458.000	310,217	89.710	310,217	267,474	0	657	0	42,743	0	42,743	0	11/21/2019	
44930G-10-7	ICU MEDICAL ORD			257.000	48,090	187.120	48,090	47,275	0	0	0	815	0	815	0	11/21/2019	
44980X-10-9	IPG PHOTONICS ORD			45.000	6,521	144.920	6,521	10,486	0	0	0	1,334	0	1,334	0	09/30/2019	
450056-10-6	IRHYTHM TECHNOLOGIES ORD			694.000	47,254	68.090	47,254	48,501	0	0	0	(1,246)	0	(1,246)	0	11/21/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
450828-10-8	IBERIABANK ORD			2,225.000	166,497	74.830	166,497	161,410	1,001	0	0	5,087	0	5,087	0	11/21/2019	
45167R-10-4	IDEX ORD			96.000	16,512	172.000	16,512	15,576	0	48	0	936	0	936	0	09/30/2019	
45168D-10-4	IDEXX LABORATORIES ORD			109.000	28,463	261.130	28,463	17,301	0	0	0	7,605	0	7,605	0	09/30/2019	
452308-10-9	ILLINOIS TOOL ORD			370.000	66,463	179.630	66,463	31,812	396	1,496	0	19,435	0	19,435	0	03/15/2019	
452327-10-9	ILLUMINA ORD			185.000	61,372	331.740	61,372	36,181	0	0	0	5,871	0	5,871	0	09/30/2019	
45337C-10-2	INCYTE ORD			223.000	19,472	87.320	19,472	15,045	0	0	0	5,058	0	5,058	0	09/30/2019	
45688C-10-7	INGEVITY ORD			1,146.000	100,137	87.380	100,137	101,599	0	0	0	(1,462)	0	(1,462)	0	11/21/2019	
45772F-10-7	INPHI ORD			542.000	40,119	74.020	40,119	37,851	0	0	0	2,268	0	2,268	0	11/21/2019	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD			2,335.000	160,811	68.870	160,811	168,127	0	0	0	(7,316)	0	(7,316)	0	11/21/2019	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			871.000	50,762	58.280	50,762	50,969	0	0	0	(207)	0	(207)	0	11/21/2019	
458140-10-0	INTEL ORD			5,535.000	331,270	59.850	331,270	142,370	0	6,860	0	70,645	0	70,645	0	11/22/2019	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			709.000	65,618	92.550	65,618	26,617	0	764	0	12,103	0	12,103	0	09/30/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,128.000	151,197	134.040	151,197	178,619	0	7,045	0	22,104	0	22,104	0	11/22/2019	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			133.000	17,160	129.020	17,160	13,507	100	373	0	(665)	0	(665)	0	09/30/2019	
460146-10-3	INTERNATIONAL PAPER ORD			496.000	22,841	46.050	22,841	22,971	0	995	0	2,792	0	2,792	0	06/24/2019	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			486.000	11,227	23.100	11,227	8,299	0	452	0	1,180	0	1,180	0	06/24/2019	
46071F-10-3	INTERSECT ENT ORD			864.000	21,514	24.900	21,514	18,423	0	0	0	3,090	0	3,090	0	11/21/2019	
461202-10-3	INTUIT ORD			334.000	87,485	261.930	87,485	35,979	0	617	0	20,260	0	20,260	0	12/24/2019	
46120E-60-2	INTUITIVE SURGICAL ORD			147.000	86,899	591.150	86,899	28,335	0	0	0	15,883	0	15,883	0	11/22/2019	
462222-10-0	IONIS PHARMACEUTICALS ORD			276.000	16,673	60.410	16,673	16,629	0	0	0	44	0	44	0	11/21/2019	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			1,063.000	29,424	27.680	29,424	22,464	0	0	0	6,960	0	6,960	0	11/21/2019	
46266C-10-5	IQVIA HOLDINGS ORD			230.000	35,537	154.510	35,537	25,363	0	0	0	7,162	0	7,162	0	09/30/2019	
46284V-10-1	IRON MOUNTAIN ORD			360.000	11,473	31.870	11,473	14,011	223	851	0	(214)	0	(214)	0	06/24/2019	
465741-10-6	ITRON ORD			1,696.000	142,379	83.950	142,379	134,312	0	0	0	8,067	0	8,067	0	11/21/2019	
46625H-10-0	JPMORGAN CHASE ORD			3,991.000	556,345	139.400	556,345	223,667	0	12,930	0	165,083	0	165,083	0	06/24/2019	
469814-10-7	JACOBS ENGINEERING GROUP ORD			169.000	15,181	89.830	15,181	9,263	0	99	0	4,286	0	4,286	0	09/30/2019	
47009K-10-7	JAGGED PEAK ENERGY ORD			3,734.000	31,702	8.490	31,702	27,141	0	0	0	4,561	0	4,561	0	12/19/2019	
47580P-10-3	JELD WEN HOLDING ORD			10,274.000	240,514	23.410	240,514	211,940	0	0	0	28,574	0	28,574	0	11/21/2019	
477143-10-1	JETBLUE AIRWAYS ORD			3,963.000	74,187	18.720	74,187	76,337	0	0	0	(2,149)	0	(2,149)	0	12/04/2019	
478160-10-4	JOHNSON & JOHNSON ORD			3,351.000	488,810	145.870	488,810	270,630	0	12,317	0	54,378	0	54,378	0	11/22/2019	
48203R-10-4	JUNIPER NETWORKS ORD			437.000	10,763	24.630	10,763	9,579	0	316	0	(991)	0	(991)	0	06/24/2019	
482480-10-0	KLA ORD			200.000	35,634	178.170	35,634	14,293	0	602	0	17,017	0	17,017	0	09/30/2019	
483007-70-4	KAISER ALUMINUM ORD			320.000	35,485	110.890	35,485	34,328	0	0	0	1,157	0	1,157	0	11/21/2019	
485170-30-2	KANSAS CITY SOUTHERN ORD			127.000	19,451	153.160	19,451	12,160	51	176	0	7,184	0	7,184	0	09/30/2019	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD			731.000	14,013	19.170	14,013	11,725	0	0	0	2,288	0	2,288	0	11/21/2019	
487836-10-8	KELLOGG ORD			313.000	21,647	69.160	21,647	18,815	0	686	0	3,844	0	3,844	0	06/24/2019	
488401-10-0	KEMPER ORD			1,292.000	100,130	77.500	100,130	99,466	0	0	0	664	0	664	0	12/19/2019	
489170-10-0	KENNAMETAL ORD			3,155.000	116,388	36.890	116,388	104,789	0	0	0	11,599	0	11,599	0	11/21/2019	
489398-10-7	KENNEDY WILSON HOLDINGS ORD			7,064.000	157,527	22.300	157,527	158,435	1,554	0	0	(908)	0	(908)	0	11/21/2019	
493267-10-8	KEYCORP ORD			1,274.000	25,786	20.240	25,786	17,183	0	885	0	6,798	0	6,798	0	06/24/2019	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			235.000	24,118	102.630	24,118	14,693	0	0	0	9,364	0	9,364	0	09/30/2019	
494368-10-3	KIMBERLY CLARK ORD			433.000	59,559	137.550	59,559	45,148	446	1,667	0	9,717	0	9,717	0	06/24/2019	
49446R-10-9	KIMCO REALTY REIT ORD			533.000	11,038	20.710	11,038	10,782	149	589	0	3,166	0	3,166	0	06/24/2019	
49456B-10-1	KINDER MORGAN CL P ORD			2,468.000	52,248	21.170	52,248	45,061	0	2,265	0	13,152	0	13,152	0	09/30/2019	
50015M-10-9	KODIAK SCIENCES ORD			1,229.000	88,427	71.950	88,427	40,082	0	0	0	48,344	0	48,344	0	12/04/2019	
500255-10-4	KOHL'S ORD			203.000	10,343	50.950	10,343	11,007	0	524	0	(3,076)	0	(3,076)	0	06/24/2019	
50050N-10-3	KONTOOR BRANDS ORD			1,310.000	55,007	41.990	55,007	46,115	0	734	0	8,892	0	8,892	0	11/21/2019	
500688-10-6	KOSMOS ENERGY ORD			5,126.000	29,218	5.700	29,218	35,440	0	212	0	(6,222)	0	(6,222)	0	12/09/2019	
500754-10-6	KRAFT HEINZ ORD			790.000	25,383	32.130	25,383	31,886	0	1,220	0	14,098	22,415	(8,316)	0	09/30/2019	
501044-10-1	KROGER ORD			1,012.000	29,338	28.990	29,338	21,341	0	574	0	2,146	0	2,146	0	06/24/2019	
501797-10-4	L BRANDS ORD			286.000	5,182	18.120	5,182	9,656	0	325	0	2,294	4,341	(2,047)	0	09/30/2019	
50187T-10-6	LGI HOMES ORD			227.000	16,038	70.650	16,038	16,146	0	0	0	(109)	0	(109)	0	11/21/2019	
501889-20-8	LKQ ORD			389.000	13,887	35.700	13,887	12,601	0	0	0	4,590	0	4,590	0	06/24/2019	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			281.005	55,602	197.870	55,602	24,493	0	611	0	22,856	0	22,856	0	09/30/2019	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			123.000	20,808	169.170	20,808	12,621	0	0	0	5,118	0	5,118	0	06/24/2019	
512807-10-8	LAM RESEARCH ORD			187.000	54,679	292.400	54,679	15,325	208	570	0	27,872	0	27,872	0	12/24/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			185.000	15,916	86.030	15,916	13,861	0	143	0	2,434	0	2,434	0	06/24/2019	
517834-10-7	LAS VEGAS SANDS ORD			418.000	28,859	69.040	28,859	25,569	0	322	0	3,290	0	3,290	0	10/24/2019	
518415-10-4	LATTICE SEMICONDUCTOR ORD			5,943.000	113,749	19.140	113,749	110,792	0	0	0	2,957	0	2,957	0	11/21/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation
518439-10-4	ESTEE LAUDER CL A ORD			284.000	58,657	206.540	58,657	23,359	0	481	0	20,650	0	20,650	0	11/22/2019	
524660-10-7	LEGGETT & PLATT ORD			166.000	8,438	50.830	8,438	5,294	66	245	0	2,373	0	2,373	0	03/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			168.000	16,446	97.890	16,446	13,954	0	114	0	2,491	0	2,491	0	08/12/2019	
526057-10-4	LENNAR CL A ORD			355.000	19,805	55.790	19,805	15,852	0	55	0	5,574	0	5,574	0	06/24/2019	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			3,423.000	157,338	45.965	157,338	149,934	0	0	0	7,404	0	7,404	0	11/21/2019	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			1,973.000	58,282	29.540	58,282	53,678	0	0	0	4,604	0	4,604	0	11/21/2019	
53223X-10-7	LIFE STORAGE ORD			2,204.000	238,649	108.280	238,649	241,593	0	0	0	(2,944)	0	(2,944)	0	11/21/2019	
532457-10-8	ELI LILLY ORD			1,075.000	141,287	131.430	141,287	66,898	0	2,730	0	16,532	0	16,532	0	09/30/2019	
534187-10-9	LINCOLN NATIONAL ORD			255.000	15,048	59.010	15,048	10,221	0	370	0	1,844	0	1,844	0	06/24/2019	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			179.000	12,793	71.470	12,793	12,808	0	0	0	(15)	0	(15)	0	12/20/2019	
53814L-10-8	LIVENT ORD			5,626.000	48,102	8.550	48,102	40,844	0	0	0	7,259	0	7,259	0	11/21/2019	
539830-10-9	LOCKHEED MARTIN ORD			317.000	123,433	389.380	123,433	55,410	0	2,759	0	38,684	0	38,684	0	11/22/2019	
540424-10-8	LOEWS ORD			329.000	17,269	52.490	17,269	14,032	0	81	0	2,249	0	2,249	0	03/15/2019	
546347-10-5	LOUISIANA PACIFIC ORD			3,350.000	99,395	29.670	99,395	97,754	0	0	0	1,640	0	1,640	0	11/21/2019	
548661-10-7	LOWE'S COMPANIES ORD			975.000	116,766	119.760	116,766	48,978	0	1,989	0	26,390	0	26,390	0	03/15/2019	
55024U-10-9	LUMENTUM HOLDINGS ORD			615.000	48,770	79.300	48,770	41,500	0	0	0	7,270	0	7,270	0	11/21/2019	
55261F-10-4	M&T BANK ORD			168.000	28,518	169.750	28,518	19,931	0	665	0	4,297	0	4,297	0	06/24/2019	
55272X-10-2	MFA FINANCIAL REIT ORD			12,255.000	93,751	7.650	93,751	93,486	2,451	0	0	265	0	265	0	11/21/2019	
552848-10-3	MGIC INVESTMENT ORD			6,787.000	96,172	14.170	96,172	95,369	0	0	0	803	0	803	0	11/21/2019	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			655.000	21,792	33.270	21,792	21,298	0	335	0	5,843	0	5,843	0	09/30/2019	
55354G-10-0	MSCI ORD			106.000	27,367	258.180	27,367	16,693	0	260	0	11,203	0	11,203	0	06/24/2019	
55616P-10-4	MACYS ORD			391.000	6,647	17.000	6,647	10,496	148	573	0	3,365	8,252	(4,888)	0	06/24/2019	
556269-10-8	STEVEN MADDEN ORD			1,172.000	50,408	43.010	50,408	49,613	0	176	0	795	0	795	0	11/21/2019	
558868-10-5	MADRIGAL PHARMACEUTI ORD			264.000	24,053	91.110	24,053	26,579	0	0	0	(2,526)	0	(2,526)	0	11/22/2019	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			2,968.000	37,337	12.580	37,337	34,376	0	0	0	2,961	0	2,961	0	11/21/2019	
56418H-10-0	MANPOWERGROUP ORD			265.000	25,732	97.100	25,732	24,196	0	289	0	1,535	0	1,535	0	11/21/2019	
565849-10-6	MARATHON OIL ORD			1,022.000	13,879	13.580	13,879	14,637	0	198	0	(701)	0	(701)	0	09/30/2019	
56585A-10-2	MARATHON PETROLEUM ORD			848.000	51,092	60.250	51,092	34,865	0	1,696	0	913	0	913	0	09/30/2019	
57060D-10-8	MARKETAXESS HOLDINGS ORD			47.000	17,818	379.110	17,818	16,168	0	48	0	1,650	0	1,650	0	07/25/2019	
571748-10-2	MARSH & MCLENNAN ORD			641.000	71,414	111.410	71,414	33,742	0	1,082	0	19,500	0	19,500	0	06/24/2019	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			351.000	53,152	151.430	53,152	22,208	0	613	0	14,561	0	14,561	0	11/22/2019	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			78.000	21,812	279.640	21,812	10,167	0	156	0	8,283	0	8,283	0	06/24/2019	
574599-10-6	MASCO ORD			368.000	17,660	47.990	17,660	7,308	0	181	0	6,780	0	6,780	0	03/15/2019	
574795-10-0	MASIMO ORD			510.000	80,611	158.060	80,611	36,064	0	0	0	25,852	0	25,852	0	04/18/2017	
57636Q-10-4	MASTERCARD CL A ORD			1,134.000	338,601	298.590	338,601	98,667	0	1,470	0	122,229	0	122,229	0	11/22/2019	
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD			342.000	21,036	61.510	21,036	18,073	0	630	0	3,569	0	3,569	0	09/30/2019	
57776J-10-0	MAXLINEAR ORD			1,740.000	36,923	21.220	36,923	38,136	0	0	0	(1,213)	0	(1,213)	0	02/11/2019	
579780-20-6	MCCORMICK ORD			156.000	26,478	169.730	26,478	12,030	97	347	0	4,664	0	4,664	0	06/24/2019	
580135-10-1	MCDONALD'S ORD			966.000	190,891	197.610	190,891	101,223	0	4,428	0	18,136	0	18,136	0	11/22/2019	
58155Q-10-3	MCKESSON ORD			232.000	32,090	138.320	32,090	34,171	95	343	0	6,185	0	6,185	0	06/24/2019	
58933Y-10-5	MERCK & CO ORD			3,254.000	295,951	90.950	295,951	169,017	1,985	6,873	0	46,100	0	46,100	0	11/22/2019	
59156R-10-8	METLIFE ORD			1,014.000	51,684	50.970	51,684	38,108	0	1,724	0	9,661	0	9,661	0	06/24/2019	
592688-10-5	METTLER TOLEDO ORD			32.000	25,385	793.280	25,385	13,873	0	0	0	6,999	0	6,999	0	11/22/2019	
594918-10-4	MICROSOFT ORD			9,718.000	1,532,529	157.700	1,532,529	432,880	0	17,831	0	529,961	0	529,961	0	12/24/2019	
595017-10-4	MICROCHIP TECHNOLOGY ORD			298.000	31,207	104.720	31,207	15,611	0	431	0	9,524	0	9,524	0	03/15/2019	
595112-10-3	MICRON TECHNOLOGY ORD			1,406.000	75,615	53.780	75,615	25,971	0	0	0	30,619	0	30,619	0	09/30/2019	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			144.000	18,988	131.860	18,988	14,243	0	540	0	5,045	0	5,045	0	06/24/2019	
596278-10-1	MIDDLEBY ORD			310.000	33,951	109.520	33,951	35,561	0	0	0	(1,610)	0	(1,610)	0	11/21/2019	
60468T-10-5	MIRATI THERAPEUTICS ORD			213.000	27,447	128.860	27,447	19,170	0	0	0	8,278	0	8,278	0	11/21/2019	
608190-10-4	MOHAWK INDUSTRIES ORD			75.000	10,229	136.380	10,229	10,461	0	0	0	1,303	0	1,303	0	06/24/2019	
60855R-10-0	MOLINA HEALTHCARE ORD			975.000	132,298	135.690	132,298	132,465	0	0	0	(167)	0	(167)	0	11/21/2019	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			237.000	12,774	53.900	12,774	14,937	0	450	0	(547)	0	(547)	0	09/30/2019	
609027-10-7	MONARCH CASINO AND RESORT ORD			981.000	47,628	48.550	47,628	43,734	0	0	0	3,893	0	3,893	0	11/21/2019	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,821.000	100,301	55.080	100,301	62,879	519	1,906	0	26,420	0	26,420	0	06/24/2019	
60937P-10-6	MONGODB CL A ORD			383.000	50,407	131.610	50,407	54,441	0	0	0	(4,035)	0	(4,035)	0	12/27/2019	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			198.000	35,248	178.020	35,248	23,008	79	297	0	12,230	0	12,230	0	10/08/2018	
61174X-10-9	MONSTER BEVERAGE ORD			484.000	30,758	63.550	30,758	13,439	0	0	0	6,861	0	6,861	0	09/30/2019	
615369-10-5	MOODYS ORD			205.000	48,669	237.410	48,669	18,205	0	406	0	19,695	0	19,695	0	06/24/2019	
617446-44-8	MORGAN STANLEY ORD			1,595.000	81,536	51.120	81,536	51,111	0	2,048	0	18,127	0	18,127	0	06/24/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
61945C-10-3	MOSAIC ORD			450.000	9,738	21.640	9,738	12,249	0	76	0	(3,239)	0	(3,239)	0	09/30/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			222.000	35,773	161.140	35,773	16,831	134	455	0	9,253	0	9,253	0	12/24/2019	
62857M-10-5	MYOKARDIA ORD			384.000	27,988	72.885	27,988	22,309	0	0	0	5,679	0	5,679	0	11/21/2019	
629209-30-5	NMI HOLDINGS CL A ORD			2,703.000	89,686	33.180	89,686	88,792	0	0	0	894	0	894	0	11/21/2019	
629377-50-8	NRG ENERGY ORD			5,728.000	227,688	39.750	227,688	220,275	0	38	0	3,139	0	3,139	0	11/21/2019	
62944T-10-5	NVR ORD			5.000	19,042	3,808.410	19,042	18,592	0	0	0	450	0	450	0	11/22/2019	
631103-10-8	NASDAQ ORD			146.000	15,637	107.100	15,637	6,463	0	265	0	3,684	0	3,684	0	06/24/2019	
637071-10-1	NATIONAL OILWELL VARCO ORD			504.000	12,625	25.050	12,625	16,505	0	92	0	(169)	0	(169)	0	09/30/2019	
63934E-10-8	NAVISTAR INTERNATIONAL ORD			466.000	13,486	28.940	13,486	14,507	0	0	0	(1,021)	0	(1,021)	0	11/21/2019	
64110D-10-4	NETAPP ORD			306.000	19,049	62.250	19,049	12,226	0	526	0	752	0	752	0	06/24/2019	
64110L-10-6	NETFLIX ORD			557.000	180,228	323.570	180,228	63,793	0	0	0	30,475	0	30,475	0	11/22/2019	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			256.000	27,517	107.490	27,517	29,011	0	0	0	(1,493)	0	(1,493)	0	11/21/2019	
646025-10-6	NJ RESOURCES ORD			1,309.000	58,342	44.570	58,342	56,138	409	0	0	2,204	0	2,204	0	11/21/2019	
650111-10-7	NEW YORK TIMES CL A ORD			3,905.000	125,624	32.170	125,624	121,266	0	0	0	4,358	0	4,358	0	11/21/2019	
651229-10-6	NEWELL BRANDS ORD			455.000	8,745	19.220	8,745	12,188	0	411	0	4,423	4,146	277	0	02/13/2019	
651639-10-6	NEWMONT GOLDCORP ORD			1,062.000	46,144	43.450	46,144	28,830	0	1,048	0	10,043	0	10,043	0	09/30/2019	
65249B-10-9	NEWS CL A ORD			486.000	6,872	14.140	6,872	7,277	0	86	0	1,216	0	1,216	0	09/30/2019	
65249B-20-8	NEWS CL B ORD			153.000	2,220	14.510	2,220	2,120	0	27	0	411	0	411	0	09/30/2019	
65339F-10-1	NEXTERA ENERGY ORD			622.000	150,624	242.160	150,624	65,492	0	2,987	0	40,792	0	40,792	0	11/22/2019	
65343E-10-8	NEXTCURE ORD			345.000	19,434	56.330	19,434	12,445	0	0	0	6,989	0	6,989	0	11/21/2019	
654106-10-3	NIKE CL B ORD			1,594.000	161,488	101.310	161,488	58,812	391	1,322	0	41,372	0	41,372	0	11/22/2019	
65473P-10-5	NISOURCE ORD			474.000	13,196	27.840	13,196	7,651	0	368	0	1,062	0	1,062	0	09/30/2019	
655044-10-5	NOBLE ENERGY ORD			605.000	15,028	24.840	15,028	16,082	0	271	0	3,531	0	3,531	0	09/30/2019	
655664-10-0	NORDSTROM ORD			133.000	5,444	40.930	5,444	7,422	0	195	0	(743)	0	(743)	0	03/15/2019	
655844-10-8	NORFOLK SOUTHERN ORD			333.000	64,645	194.130	64,645	31,332	0	1,181	0	14,307	0	14,307	0	06/24/2019	
665859-10-4	NORTHERN TRUST ORD			271.000	28,791	106.240	28,791	17,455	190	624	0	6,076	0	6,076	0	06/24/2019	
666807-10-2	NORTHROP GRUMMAN ORD			201.000	69,138	343.970	69,138	27,620	0	1,014	0	19,222	0	19,222	0	11/22/2019	
668771-10-8	NORTONLIFELOCK ORD			718.000	18,323	25.520	18,323	15,136	0	251	0	4,736	0	4,736	0	02/13/2019	
66987E-20-6	NOVAGOLD RESOURCES ORD		C	6,777.000	60,722	8.960	60,722	45,773	0	0	0	14,949	0	14,949	0	11/21/2019	
670346-10-5	NUCOR ORD			378.000	21,274	56.280	21,274	18,621	152	602	0	1,663	0	1,663	0	09/30/2019	
67066G-10-4	NVIDIA ORD			775.000	182,358	235.300	182,358	52,216	0	474	0	82,826	6,148	76,678	0	11/22/2019	
670704-10-5	NUVASIVE ORD			766.000	59,242	77.340	59,242	54,593	0	0	0	4,649	0	4,649	0	11/21/2019	
67103H-10-7	O'REILLY AUTOMOTIVE ORD			96.000	42,073	438.260	42,073	15,351	0	0	0	8,762	0	8,762	0	06/24/2019	
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,155.000	47,598	41.210	47,598	56,774	912	3,025	0	4,136	24,136	(20,001)	0	09/30/2019	
676079-10-6	ODONATE THERAPEUTICS ORD			744.000	24,143	32.450	24,143	27,676	0	0	0	(3,533)	0	(3,533)	0	11/21/2019	
679295-10-5	OKTA CL A ORD			209.000	24,112	115.370	24,112	26,907	0	0	0	(2,794)	0	(2,794)	0	11/21/2019	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			80.000	15,182	189.780	15,182	14,745	0	0	0	437	0	437	0	12/06/2019	
681919-10-6	OMNICOM GROUP ORD			272.000	22,037	81.020	22,037	18,639	177	678	0	2,105	0	2,105	0	03/15/2019	
682189-10-5	ON SEMICONDUCTOR ORD			2,834.000	69,093	24.380	69,093	58,560	0	0	0	10,533	0	10,533	0	11/21/2019	
682680-10-3	ONEOK ORD			523.000	39,575	75.670	39,575	28,058	0	1,801	0	10,997	0	10,997	0	09/30/2019	
68268W-10-3	ONEMAIN HOLDINGS ORD			2,540.000	107,061	42.150	107,061	110,948	0	635	0	(3,887)	0	(3,887)	0	11/21/2019	
68389X-10-5	ORACLE ORD			2,803.000	148,503	52.980	148,503	96,770	0	2,495	0	21,176	0	21,176	0	11/22/2019	
68554V-10-8	ORASURE TECHNOLOGIES ORD			5,412.000	43,458	8.030	43,458	42,423	0	0	0	1,035	0	1,035	0	11/21/2019	
68570P-10-1	ORCHARD THERAPEUTICS ADR		C	724.000	9,955	13.750	9,955	7,413	0	0	0	2,542	0	2,542	0	11/21/2019	
69007J-10-6	OUTFRONT MEDIA ORD			4,383.000	117,552	26.820	117,552	108,943	0	1,578	0	8,609	0	8,609	0	11/21/2019	
690742-10-1	OWENS CORNIING ORD			806.000	52,487	65.120	52,487	54,157	0	0	0	(1,670)	0	(1,670)	0	11/21/2019	
69327R-10-1	PDC ENERGY ORD			631.000	16,513	26.170	16,513	14,893	0	0	0	1,620	0	1,620	0	11/21/2019	
69336V-10-1	PGT INNOVATIONS ORD			3,546.000	52,871	14.910	52,871	50,236	0	0	0	2,635	0	2,635	0	11/21/2019	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			569.000	90,829	159.630	90,829	45,754	0	2,255	0	23,166	0	23,166	0	11/22/2019	
693506-10-7	PPG INDUSTRIES ORD			298.000	39,780	133.490	39,780	27,719	0	581	0	9,158	0	9,158	0	06/24/2019	
69351T-10-6	PPL ORD			913.000	32,758	35.880	32,758	26,564	377	1,441	0	6,764	0	6,764	0	06/24/2019	
69354N-10-6	PRA GROUP ORD			3,384.000	122,839	36.300	122,839	122,534	0	0	0	305	0	305	0	11/21/2019	
693656-10-0	PVH ORD			93.000	9,779	105.150	9,779	9,326	0	13	0	1,047	0	1,047	0	09/30/2019	
693718-10-8	PACCAR ORD			434.000	34,329	79.100	34,329	25,205	998	1,356	0	9,225	0	9,225	0	09/30/2019	
695156-10-9	PACKAGING CORP OF AMERICA ORD			787.000	88,136	111.990	88,136	86,630	622	356	0	4,241	0	4,241	0	11/21/2019	
701094-10-4	PARKER HANNIFIN ORD			162.000	33,343	205.820	33,343	20,057	0	534	0	8,898	0	8,898	0	09/30/2019	
703343-10-3	PATRICK INDUSTRIES ORD			2,604.000	136,528	52.430	136,528	127,282	0	651	0	9,246	0	9,246	0	12/03/2019	
70338P-10-0	PATTERN ENERGY GROUP CL A ORD			1,510.000	40,400	26.755	40,400	41,263	637	0	0	(863)	0	(863)	0	11/21/2019	
704326-10-7	PAYCHEX ORD			399.000	33,939	85.060	33,939	18,933	0	933	0	7,308	0	7,308	0	06/24/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
70438V-10-6	PAYLOCITY HOLDING ORD			764.000	92,306	120.820	92,306	87,903	0	0	0	4,403	0	4,403	0	11/21/2019	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,498.000	162,039	108.170	162,039	57,172	0	0	0	33,201	0	33,201	0	11/22/2019	
705573-10-3	PEGASYSTEMS ORD			484.000	38,551	79.650	38,551	37,570	15	0	0	981	0	981	0	12/27/2019	
712704-10-5	PEOPLES UNITED FINANCIAL ORD			1,490.000	25,181	16.900	25,181	21,932	0	971	0	7,929	4,517	3,412	0	11/22/2019	
713448-10-8	PEPSICO ORD			1,777.000	242,863	136.670	242,863	155,738	1,697	6,323	0	45,261	0	45,261	0	11/22/2019	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			2,000.000	102,960	51.480	102,960	93,551	0	0	0	9,409	0	9,409	0	12/17/2019	
714046-10-9	PERKINELMER ORD			140.000	13,594	97.100	13,594	6,377	0	39	0	2,563	0	2,563	0	09/30/2019	
717081-10-3	PFIZER ORD			7,064.000	276,768	39.180	276,768	202,115	0	9,990	0	(30,689)	0	(30,689)	0	12/24/2019	
717224-10-9	PHASEBIO PHARMACEUTICALS ORD			2,718.000	16,607	6.110	16,607	9,465	0	0	0	7,142	0	7,142	0	11/25/2019	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,980.000	168,478	85.090	168,478	156,619	2,317	8,459	0	35,078	0	35,078	0	11/22/2019	
718546-10-4	PHILLIPS 66 ORD			571.000	63,615	111.410	63,615	45,189	0	1,838	0	13,356	0	13,356	0	09/30/2019	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			1,571.000	100,544	64.000	100,544	94,510	0	0	0	6,034	0	6,034	0	11/21/2019	
723484-10-1	PINNACLE WEST ORD			142.000	12,770	89.930	12,770	8,675	0	412	0	533	0	533	0	06/24/2019	
723787-10-7	PIONEER NATURAL RESOURCE ORD			213.000	32,242	151.370	32,242	31,165	94	152	0	4,276	0	4,276	0	09/30/2019	
72703H-10-1	PLANET FITNESS CL A ORD			2,140.000	159,815	74.680	159,815	154,701	0	0	0	5,114	0	5,114	0	11/21/2019	
731068-10-2	POLARIS INDUSTRIES ORD			943.000	95,903	101.700	95,903	92,045	0	536	0	3,858	0	3,858	0	12/03/2019	
73179P-10-6	POLYONE ORD			947.000	34,840	36.790	34,840	30,010	357	0	0	4,830	0	4,830	0	11/21/2019	
737010-10-8	PORTOLA PHARMACEUTICALS ORD			694.000	16,573	23.880	16,573	19,470	0	0	0	(2,897)	0	(2,897)	0	11/21/2019	
737446-10-4	POST HOLDINGS ORD			1,030.000	112,373	109.100	112,373	105,192	0	0	0	7,181	0	7,181	0	11/21/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			295.000	35,943	121.840	35,943	23,738	0	884	0	8,618	0	8,618	0	06/24/2019	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			329.000	18,095	55.000	18,095	14,992	0	688	0	3,345	0	3,345	0	09/30/2019	
74257L-10-8	PRINCIPIA BIOPHARMA ORD			814.000	44,591	54.780	44,591	25,709	0	0	0	18,881	0	18,881	0	11/21/2019	
742718-10-9	PROCTER & GAMBLE ORD			3,177.999	396,932	124.900	396,932	224,400	0	9,087	0	101,142	0	101,142	0	11/22/2019	
743315-10-3	PROGRESSIVE ORD			741.000	53,641	72.390	53,641	22,772	0	1,916	0	7,897	0	7,897	0	06/24/2019	
74340W-10-3	PROLOGIS REIT			800.000	71,312	89.140	71,312	35,937	0	1,682	0	23,975	0	23,975	0	06/24/2019	
74346Y-10-3	PROS HOLDINGS ORD			584.000	34,993	59.920	34,993	33,381	0	0	0	1,613	0	1,613	0	11/21/2019	
74349J-10-3	PROSIGHT GLOBAL ORD			1,913.000	30,857	16.130	30,857	31,931	0	0	0	(1,075)	0	(1,075)	0	11/21/2019	
744320-10-2	PRUDENTIAL FINANCIAL ORD			510.000	47,807	93.740	47,807	42,717	0	2,008	0	5,832	0	5,832	0	06/24/2019	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			639.000	37,733	59.050	37,733	23,296	0	1,157	0	4,176	0	4,176	0	06/24/2019	
74460D-10-9	PUBLIC STORAGE REIT ORD			189.000	40,249	212.960	40,249	32,664	0	1,421	0	1,522	0	1,522	0	06/24/2019	
745867-10-1	PULTEGROUP ORD			323.000	12,532	38.800	12,532	6,363	39	133	0	4,107	0	4,107	0	03/15/2019	
74624M-10-2	PURE STORAGE CL A ORD			1,918.000	32,817	17.110	32,817	36,256	0	0	0	(3,439)	0	(3,439)	0	11/22/2019	
74733V-10-0	QEP RESOURCES ORD			9,612.000	43,254	4.500	43,254	30,430	0	0	0	12,824	0	12,824	0	11/21/2019	
74736K-10-1	QORVO ORD			148.000	17,202	116.230	17,202	7,435	0	0	0	8,139	0	8,139	0	09/30/2019	
74736L-10-9	Q2 HOLDINGS ORD			555.000	44,999	81.080	44,999	45,643	0	0	0	(644)	0	(644)	0	11/21/2019	
747525-10-3	QUALCOMM ORD			1,455.000	128,375	88.230	128,375	85,529	0	3,444	0	44,264	0	44,264	0	09/30/2019	
74762E-10-2	QUANTA SERVICES ORD			180.000	7,328	40.710	7,328	5,321	9	28	0	1,824	0	1,824	0	09/30/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			168.000	17,941	106.790	17,941	10,115	0	346	0	3,797	0	3,797	0	06/24/2019	
750469-20-7	RADIUS HEALTH ORD			1,026.000	20,684	20.160	20,684	24,032	0	0	0	(3,348)	0	(3,348)	0	11/21/2019	
751212-10-1	RALPH LAUREN CL A ORD			65.000	7,619	117.220	7,619	9,262	45	163	0	843	0	843	0	09/30/2019	
75281A-10-9	RANGE RESOURCES ORD			3,128.000	15,171	4.850	15,171	12,591	0	30	0	2,580	0	2,580	0	12/16/2019	
753422-10-4	RAPID7 ORD			837.000	46,889	56.020	46,889	45,690	0	0	0	1,198	0	1,198	0	11/21/2019	
754730-10-9	RAYMOND JAMES ORD			158.000	14,135	89.460	14,135	12,024	58	209	0	2,316	0	2,316	0	06/24/2019	
755111-50-7	RAYTHEON ORD			350.000	76,909	219.740	76,909	35,524	0	1,277	0	22,944	0	22,944	0	09/30/2019	
756109-10-4	REALTY INCOME REIT ORD			406.000	29,894	73.630	29,894	21,649	92	1,037	0	3,768	0	3,768	0	06/24/2019	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD			142.000	29,029	204.430	29,029	30,126	0	0	0	(1,097)	0	(1,097)	0	11/21/2019	
758075-40-2	REDWOOD REIT ORD			6,535.000	108,089	16.540	108,089	105,191	0	1,961	0	2,898	0	2,898	0	11/21/2019	
758849-10-3	REGENCY CENTERS REIT ORD			213.000	13,438	63.090	13,438	14,062	0	491	0	861	0	861	0	06/24/2019	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			100.000	37,548	375.480	37,548	33,028	0	0	0	408	0	408	0	09/30/2019	
7591EP-10-0	REGIONS FINANCIAL ORD			1,269.000	21,776	17.160	21,776	12,032	197	694	0	4,668	0	4,668	0	06/24/2019	
759351-60-4	REINSURANCE GROUP OF AMER ORD			479.000	78,106	163.060	78,106	45,980	0	1,616	0	10,936	0	10,936	0	06/15/2015	
759509-10-2	RELIANCE STEEL ORD			812.000	97,245	119.760	97,245	94,820	0	0	0	2,425	0	2,425	0	11/21/2019	
760759-10-0	REPUBLIC SERVICES ORD			267.000	23,931	89.630	23,931	9,873	108	401	0	4,543	0	4,543	0	06/24/2019	
761152-10-7	RESMED ORD			179.000	27,740	154.970	27,740	14,332	0	268	0	7,504	0	7,504	0	03/15/2019	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			6,335.000	289,319	45.670	289,319	295,380	1,172	0	0	(6,060)	0	(6,060)	0	11/21/2019	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD			1,161.000	26,657	22.960	26,657	24,230	0	0	0	2,427	0	2,427	0	11/21/2019	
766559-60-3	RIGEL PHARMACEUTICALS ORD			2,656.000	5,684	2.140	5,684	6,097	0	0	0	(414)	0	(414)	0	11/21/2019	
76680R-20-6	RINGCENTRAL CL A ORD			487.000	82,142	168.670	82,142	82,583	0	0	0	(441)	0	(441)	0	11/21/2019	
770323-10-3	ROBERT HALF ORD			145.000	9,157	63.150	9,157	6,045	0	177	0	860	0	860	0	06/24/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
77313F-10-6	ROCKET PHARMACEUTICALS ORD			1,008.000	22,942	22.760	22,942	16,075	0	0	0	6,867	0	6,867	0	11/21/2019	
773903-10-9	ROCKWELL AUTOMAT ORD			149.000	30,198	202.670	30,198	17,590	0	574	0	7,693	0	7,693	0	09/30/2019	
775133-10-1	ROGERS ORD			526.000	65,608	124.730	65,608	68,061	0	0	0	(2,453)	0	(2,453)	0	11/21/2019	
77543R-10-2	ROKU CL A ORD			398.000	53,292	133.900	53,292	62,959	0	0	0	(9,667)	0	(9,667)	0	11/21/2019	
775711-10-4	ROLLINS ORD			175.000	5,803	33.160	5,803	6,799	0	81	0	(544)	0	(544)	0	06/24/2019	
776696-10-6	ROPER TECHNOLOGIES ORD			132.000	46,758	354.230	46,758	21,658	0	238	0	10,970	0	10,970	0	09/30/2019	
778296-10-3	ROSS STORES ORD			460.000	53,553	116.420	53,553	18,608	0	453	0	15,019	0	15,019	0	03/15/2019	
781846-20-9	RUSH ENTERPRISES CL A ORD			3,825.000	177,863	46.500	177,863	166,799	0	0	0	11,063	0	11,063	0	11/21/2019	
783549-10-8	RYDER SYSTEM ORD			378.000	20,529	54.310	20,529	18,852	0	0	0	1,677	0	1,677	0	11/21/2019	
78409V-10-4	S&P GLOBAL ORD			311.000	84,919	273.050	84,919	28,564	0	694	0	31,219	0	31,219	0	09/30/2019	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			141.000	33,980	240.990	33,980	21,687	0	104	0	10,890	0	10,890	0	06/24/2019	
78440X-10-1	SL GREEN RLTY REIT ORD			105.000	9,647	91.880	9,647	13,103	93	344	0	1,303	0	1,303	0	06/24/2019	
78442P-10-6	SLM ORD			8,958.000	79,816	8.910	79,816	75,633	0	269	0	4,182	0	4,182	0	11/21/2019	
78486Q-10-1	SVB FINANCIAL GROUP ORD			65.000	16,318	251.040	16,318	17,129	0	0	0	3,828	0	3,828	0	06/24/2019	
78489X-10-3	SVMK ORD			5,006.000	89,457	17.870	89,457	85,648	0	0	0	3,809	0	3,809	0	11/21/2019	
78667J-10-8	SAGE THERAPEUTICS ORD			378.000	27,288	72.190	27,288	48,156	0	0	0	(20,868)	0	(20,868)	0	12/12/2019	
78709Y-10-5	SAIA ORD			790.000	73,565	93.120	73,565	75,095	0	0	0	(1,530)	0	(1,530)	0	11/21/2019	
79466L-30-2	SALESFORCE.COM ORD			1,129.000	183,621	162.640	183,621	98,842	0	0	0	26,236	0	26,236	0	12/20/2019	
800677-10-6	SANGAMO THERAPEUTICS ORD			968.000	8,102	8.370	8,102	9,273	0	0	0	(1,171)	0	(1,171)	0	11/21/2019	
803607-10-0	SAREPTA THERAPEUTICS ORD			422.000	54,455	129.040	54,455	42,237	0	0	0	6,872	0	6,872	0	12/23/2019	
80405P-10-7	SATSUMA PHARMACEUTICALS ORD			698.000	13,737	19.680	13,737	12,492	0	0	0	1,244	0	1,244	0	11/21/2019	
806407-10-2	HENRY SCHEIN ORD			185.000	12,343	66.720	12,343	10,585	0	0	0	1,758	0	1,758	0	06/24/2019	
806857-10-8	SCHLUMBERGER ORD			1,760.000	70,752	40.200	70,752	73,496	880	3,247	0	70,540	63,186	7,354	0	09/30/2019	
808513-10-5	CHARLES SCHWAB ORD			1,464.000	69,628	47.560	69,628	42,775	0	953	0	9,065	0	9,065	0	06/24/2019	
808541-10-6	SCHWEITZER MAUD ORD			1,648.000	69,200	41.990	69,200	70,841	0	725	0	(1,642)	0	(1,642)	0	11/21/2019	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			1,188.000	103,380	87.020	103,380	100,032	0	0	0	3,348	0	3,348	0	11/21/2019	
81211K-10-0	SEALED AIR ORD			194.000	7,727	39.830	7,727	6,711	0	112	0	697	0	697	0	06/24/2019	
812578-10-2	SEATTLE GENETICS ORD			727.000	83,067	114.260	83,067	51,148	0	0	0	31,920	0	31,920	0	09/04/2019	
816851-10-9	SEMPRA ENERGY ORD			353.000	53,472	151.480	53,472	34,786	342	1,272	0	14,494	0	14,494	0	11/22/2019	
81727U-10-5	SENSEONICS ORD			16,104.000	14,751	0.916	14,751	14,139	0	0	0	612	0	612	0	11/21/2019	
81762P-10-2	SERVICENOW ORD			240.000	67,757	282.320	67,757	66,738	0	0	0	1,018	0	1,018	0	11/22/2019	
824348-10-6	SHERWIN WILLIAMS ORD			103.000	60,105	583.540	60,105	23,360	0	450	0	19,035	0	19,035	0	06/24/2019	
82489T-10-4	SHOCKWAVE MEDICAL ORD			417.000	18,315	43.920	18,315	15,528	0	0	0	2,786	0	2,786	0	11/21/2019	
828806-10-9	SIMON PROP GRP REIT ORD			393.000	58,541	148.960	58,541	58,643	0	3,223	0	(7,523)	0	(7,523)	0	06/24/2019	
830830-10-5	SKYLINE CHAMPION ORD			6,734.000	213,468	31.700	213,468	223,360	0	0	0	(9,892)	0	(9,892)	0	12/19/2019	
83088M-10-2	SKYWORKS SOLUTIONS ORD			215.000	25,989	120.880	25,989	20,754	0	345	0	11,476	0	11,476	0	09/30/2019	
831865-20-9	A O SMITH ORD			174.000	8,289	47.640	8,289	9,609	0	153	0	724	0	724	0	03/15/2019	
832696-40-5	JM SMUCKER ORD			143.000	14,891	104.130	14,891	14,860	0	480	0	1,271	0	1,271	0	06/24/2019	
833034-10-1	SNAP ON ORD			70.000	11,858	169.400	11,858	7,739	0	272	0	1,647	0	1,647	0	03/15/2019	
83570H-10-8	SONOS ORD			1,573.000	24,570	15.620	24,570	22,605	0	0	0	1,966	0	1,966	0	11/21/2019	
842587-10-7	SOUTHERN ORD			1,322.000	84,211	63.700	84,211	56,857	0	3,185	0	25,275	0	25,275	0	09/30/2019	
844741-10-8	SOUTHWEST AIRLINES ORD			614.000	33,144	53.980	33,144	14,064	111	400	0	4,440	0	4,440	0	06/24/2019	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			580.000	42,270	72.880	42,270	53,142	70	0	0	(10,872)	0	(10,872)	0	11/21/2019	
854502-10-1	STANLEY BLACK AND DECKER ORD			191.000	31,656	165.740	31,656	16,943	0	504	0	8,595	0	8,595	0	09/30/2019	
855244-10-9	STARBUCKS ORD			1,520.000	133,638	87.920	133,638	60,080	0	2,240	0	35,249	0	35,249	0	06/24/2019	
857477-10-3	STATE STREET ORD			478.000	37,810	79.100	37,810	32,590	249	899	0	7,629	0	7,629	0	09/30/2019	
85917A-10-0	STERLING BAN ORD			7,815.000	164,740	21.080	164,740	159,748	0	0	0	4,992	0	4,992	0	11/21/2019	
86150R-10-7	STOKE THERAPEUTICS ORD			196.000	5,551	28.320	5,551	4,569	0	0	0	982	0	982	0	11/21/2019	
863667-10-1	STRYKER ORD			410.000	86,075	209.940	86,075	40,264	236	789	0	20,056	0	20,056	0	11/22/2019	
871607-10-7	SYNOPSYS ORD			188.000	26,170	139.200	26,170	14,124	0	0	0	10,025	0	10,025	0	09/30/2019	
87161C-50-1	SYNOVUS FINANCIAL ORD			5,075.000	198,940	39.200	198,940	190,345	1,523	0	0	8,595	0	8,595	0	11/21/2019	
87165B-10-3	SYNCHRONY FINANCIAL ORD			766.000	27,584	36.010	27,584	23,478	0	652	0	9,432	0	9,432	0	06/24/2019	
87166B-10-2	SYNEOS HEALTH CL A ORD			1,561.000	92,840	59.475	92,840	80,688	0	0	0	12,152	0	12,152	0	02/11/2019	
871829-10-7	SYSCO ORD			648.000	55,430	85.540	55,430	26,965	0	948	0	14,005	0	14,005	0	09/30/2019	
872540-10-9	TJX ORD			1,544.000	94,277	61.060	94,277	45,981	0	1,316	0	24,197	0	24,197	0	11/22/2019	
872590-10-4	T MOBILE US ORD			396.000	31,054	78.420	31,054	31,645	0	0	0	(591)	0	(591)	0	09/30/2019	
87265H-10-9	TRI POINTE GROUP ORD			8,137.000	126,774	15.580	126,774	124,027	0	0	0	2,748	0	2,748	0	11/21/2019	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			141.000	17,263	122.430	17,263	15,281	0	0	0	2,691	0	2,691	0	09/30/2019	
875372-20-3	TANDEM DIABETES CARE ORD			577.000	34,395	59.610	34,395	39,067	0	0	0	(4,673)	0	(4,673)	0	11/21/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
876030-10-7	TAPESTRY ORD			363.000	9,790	26.970	9,790	12,679	0	464	0	(2,308)	0	(2,308)	0	09/30/2019	
87612E-10-6	TARGET ORD			653.000	83,721	128.210	83,721	39,750	0	1,647	0	39,461	0	39,461	0	11/22/2019	
87612G-10-1	TARGA RESOURCES ORD			3,729.000	152,255	40.830	152,255	141,879	0	0	0	10,376	0	10,376	0	11/21/2019	
87918A-10-5	TELADOC HEALTH ORD			858.000	71,832	83.720	71,832	66,327	0	0	0	5,505	0	5,505	0	11/21/2019	
879360-10-5	TELEDYNE TECH ORD			199.000	68,961	346.540	68,961	68,389	0	0	0	573	0	573	0	11/22/2019	
879369-10-6	TELEFLEX ORD			58.000	21,834	376.440	21,834	15,119	0	77	0	6,715	0	6,715	0	09/30/2019	
880770-10-2	TERADYNE ORD			2,998.000	204,434	68.190	204,434	185,789	0	270	0	18,644	0	18,644	0	11/21/2019	
882508-10-4	TEXAS INSTRUMENTS ORD			1,189.000	152,537	128.290	152,537	59,966	0	3,681	0	38,624	0	38,624	0	11/22/2019	
883203-10-1	TEXTRON ORD			292.000	13,023	44.600	13,023	9,925	6	22	0	(446)	0	(446)	0	09/30/2019	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			510.000	165,684	324.870	165,684	64,239	97	361	0	49,809	0	49,809	0	11/22/2019	
885160-10-1	THOR INDUSTRIES ORD			873.000	64,855	74.290	64,855	59,207	349	0	0	5,649	0	5,649	0	12/12/2019	
88579Y-10-1	3M ORD			729.000	128,610	176.420	128,610	101,609	0	4,088	0	(9,926)	0	(9,926)	0	09/30/2019	
886547-10-8	TIFFANY ORD			136.000	18,176	133.650	18,176	12,434	79	303	0	7,193	0	7,193	0	09/30/2019	
89055F-10-3	TOPBUILD ORD			2,529.000	260,689	103.080	260,689	277,905	0	0	0	(17,215)	0	(17,215)	0	11/21/2019	
892356-10-6	TRACTOR SUPPLY ORD			149.000	13,923	93.440	13,923	9,355	0	202	0	1,455	0	1,455	0	06/24/2019	
893641-10-0	TRANSDIGM GROUP ORD			63.000	35,280	560.000	35,280	17,547	2,048	1,800	0	13,222	0	13,222	0	09/30/2019	
89417E-10-9	TRAVELERS COMPANIES ORD			328.000	44,920	136.950	44,920	28,613	0	1,029	0	5,345	0	5,345	0	06/24/2019	
89610F-10-1	TRICIDA ORD			1,156.000	43,627	37.740	43,627	47,332	0	0	0	(3,704)	0	(3,704)	0	11/21/2019	
896239-10-0	TRIMBLE ORD			1,023.000	42,649	41.690	42,649	41,544	0	0	0	1,105	0	1,105	0	06/04/2019	
896288-10-7	TRINET GROUP ORD			3,698.000	209,344	56.610	209,344	200,359	0	0	0	8,985	0	8,985	0	11/21/2019	
89679E-30-0	TRIUMPH BANCORP ORD			2,890.000	109,878	38.020	109,878	101,813	0	0	0	8,065	0	8,065	0	11/21/2019	
898202-10-6	TRUPANION ORD			3,497.000	130,998	37.460	130,998	121,230	0	0	0	9,767	0	9,767	0	12/31/2019	
89832Q-10-9	BB AND T ORD			1,698.004	95,632	56.320	95,632	58,470	0	1,608	0	31,032	0	31,032	0	06/24/2019	
90184L-10-2	TWITTER ORD			983.000	31,505	32.050	31,505	29,936	0	0	0	11,137	8,557	2,580	0	09/30/2019	
902494-10-3	TYSON FOODS CL A ORD			372.000	33,867	91.040	33,867	16,186	0	557	0	13,395	0	13,395	0	06/24/2019	
902653-10-4	UDR REIT ORD			371.000	17,326	46.700	17,326	14,395	0	473	0	2,321	0	2,321	0	09/30/2019	
902973-30-4	US BANCORP ORD			1,814.000	107,552	59.290	107,552	74,331	762	2,720	0	24,132	0	24,132	0	06/24/2019	
90384S-30-3	ULTA BEAUTY ORD			74.000	18,732	253.140	18,732	16,736	0	0	0	(463)	0	(463)	0	09/30/2019	
904311-10-7	UNDER ARMOUR CL A ORD			2,625.000	56,700	21.600	56,700	53,238	0	0	0	4,918	0	4,918	0	12/16/2019	
904311-20-6	UNDER ARMOUR CL C ORD			5,305.000	101,750	19.180	101,750	95,666	0	0	0	8,882	0	8,882	0	12/12/2019	
907818-10-8	UNION PACIFIC ORD			897.000	162,169	180.790	162,169	68,257	0	3,239	0	37,562	0	37,562	0	11/22/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			278.000	24,489	88.090	24,489	17,408	0	0	0	1,172	0	1,172	0	06/24/2019	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			898.000	105,120	117.060	105,120	88,657	0	3,285	0	16,694	0	16,694	0	12/24/2019	
911363-10-9	UNITED RENTAL ORD			98.000	16,343	166.770	16,343	10,337	0	0	0	6,115	0	6,115	0	09/30/2019	
912008-10-9	US FOODS ORD			3,289.000	137,776	41.890	137,776	131,475	0	0	0	33,712	0	33,712	0	07/17/2018	
913017-10-9	UNITED TECHNOLOGIES ORD			1,038.000	155,451	149.760	155,451	100,486	0	2,954	0	43,427	0	43,427	0	12/24/2019	
91324P-10-2	UNITEDHEALTH GRP ORD			1,204.000	353,952	293.980	353,952	121,228	0	4,890	0	53,712	0	53,712	0	11/22/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			102.000	14,633	143.460	14,633	10,855	0	61	0	2,717	0	2,717	0	06/24/2019	
91529Y-10-6	UNUM ORD			264.000	7,698	29.160	7,698	8,901	0	282	0	(123)	0	(123)	0	06/24/2019	
918204-10-8	VF ORD			412.000	41,060	99.660	41,060	23,540	0	581	0	17,519	0	17,519	0	06/24/2019	
91879Q-10-9	VAIL RESORTS ORD			683.000	163,804	239.830	163,804	161,667	1,202	0	0	2,137	0	2,137	0	12/17/2019	
91913Y-10-0	VALERO ENERGY ORD			518.000	48,511	93.650	48,511	29,316	0	1,816	0	9,351	0	9,351	0	09/30/2019	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			115.000	16,331	142.010	16,331	8,345	0	0	0	3,258	0	3,258	0	09/30/2019	
92276F-10-0	VENTAS REIT ORD			475.000	27,427	57.740	27,427	26,013	376	1,392	0	(942)	0	(942)	0	09/30/2019	
92343E-10-2	VERISIGN ORD			130.000	25,048	192.680	25,048	10,307	0	0	0	5,651	0	5,651	0	06/24/2019	
92343V-10-4	VERIZON COMMUNICATIONS ORD			5,255.000	322,657	61.400	322,657	252,530	0	12,258	0	26,372	0	26,372	0	11/22/2019	
92345Y-10-6	VERISK ANALYTICS ORD			204.000	30,465	149.340	30,465	17,911	0	200	0	7,924	0	7,924	0	06/24/2019	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			329.000	72,035	218.950	72,035	31,539	0	0	0	16,957	0	16,957	0	11/22/2019	
92556H-20-6	CBS CL B ORD			677.003	28,414	41.970	28,414	28,189	0	278	0	(1,443)	0	(1,443)	0	09/30/2019	
925652-10-9	VICI PPTYS ORD			9,557.000	244,181	25.550	244,181	212,005	2,843	5,365	0	32,176	0	32,176	0	12/17/2019	
92826C-83-9	VISA CL A ORD			2,193.000	412,065	187.900	412,065	93,285	0	2,264	0	119,908	0	119,908	0	11/22/2019	
929042-10-9	VORNADO REALTY REIT ORD			200.000	13,300	66.500	13,300	13,183	390	522	0	850	0	850	0	06/24/2019	
929089-10-0	VOYA FINANCIAL ORD			1,653.000	100,800	60.980	100,800	70,383	0	480	0	31,355	0	31,355	0	12/19/2019	
929160-10-9	VULCAN MATERIALS ORD			164.000	23,614	143.990	23,614	11,334	0	201	0	7,279	0	7,279	0	06/24/2019	
92939U-10-6	WEC ENERGY GROUP ORD			397.998	36,707	92.230	36,707	19,110	0	918	0	8,839	0	8,839	0	06/24/2019	
929740-10-8	WABTEC ORD			230.000	17,894	77.800	17,894	16,405	0	72	0	1,489	0	1,489	0	09/30/2019	
931142-10-3	WALMART ORD			1,808.000	214,863	118.840	214,863	138,132	958	3,619	0	44,659	0	44,659	0	11/22/2019	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			973.000	57,368	58.960	57,368	56,170	0	1,682	0	7,210	15,839	(8,629)	0	11/22/2019	
93627C-10-1	WARRIOR MET COAL ORD			2,998.000	63,348	21.130	63,348	55,665	0	0	0	7,683	0	7,683	0	11/21/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
94106L-10-9	WASTE MANAGEMENT ORD			490.000	55,840	113.960	55,840	23,624	0	989	0	11,853	0	11,853	0	06/24/2019	
941848-10-3	WATERS ORD			84.000	19,627	233.650	19,627	8,862	0	0	0	3,738	0	3,738	0	02/13/2019	
94946T-10-6	WELLCARE HEALTH ORD			64.000	21,133	330.210	21,133	19,260	0	0	0	5,899	0	5,899	0	09/30/2019	
949746-10-1	WELLS FARGO ORD			4,897.001	263,459	53.800	263,459	175,213	0	9,309	0	37,409	0	37,409	0	09/30/2019	
95040Q-10-4	WELLTOWER ORD			513.000	41,953	81.780	41,953	31,721	0	1,684	0	5,452	0	5,452	0	09/30/2019	
95058W-10-0	WENDYS ORD			3,978.000	88,351	22.210	88,351	81,535	0	477	0	6,816	0	6,816	0	11/21/2019	
957638-10-9	WESTERN ALLIANCE ORD			3,574.000	203,718	57.000	203,718	181,994	0	0	0	21,724	0	21,724	0	11/21/2019	
958102-10-5	WESTERN DIGITAL ORD			379.000	24,055	63.470	24,055	21,684	0	679	0	8,799	0	8,799	0	09/30/2019	
959802-10-9	WESTERN UNION ORD			535.000	14,327	26.780	14,327	8,348	0	424	0	5,177	0	5,177	0	06/24/2019	
96145D-10-5	WESTROCK ORD			326.000	13,989	42.910	13,989	16,785	0	597	0	1,675	0	1,675	0	02/13/2019	
96208T-10-4	WEX ORD			994.000	208,203	209.460	208,203	196,368	0	0	0	11,835	0	11,835	0	11/21/2019	
962166-10-4	WEYERHAEUSER REIT			943.000	28,479	30.200	28,479	26,471	0	1,281	0	7,834	0	7,834	0	09/30/2019	
963320-10-6	WHIRLPOOL ORD			79.000	11,655	147.530	11,655	10,764	0	355	0	3,010	0	3,010	0	09/30/2019	
969457-10-0	WILLIAMS ORD			1,542.000	36,576	23.720	36,576	41,725	0	2,297	0	2,258	0	2,258	0	09/30/2019	
974155-10-3	WINGSTOP ORD			260.000	22,420	86.230	22,420	18,880	0	29	0	3,540	0	3,540	0	11/21/2019	
97650W-10-8	WINTRUST FINANCIAL ORD			1,503.000	106,563	70.900	106,563	99,698	0	0	0	6,864	0	6,864	0	11/21/2019	
98212B-10-3	WPX ENERGY ORD			5,359.000	73,633	13.740	73,633	52,623	0	0	0	21,009	0	21,009	0	11/21/2019	
983134-10-7	WYNN RESORTS ORD			122.000	16,942	138.870	16,942	15,798	0	441	0	4,790	0	4,790	0	09/30/2019	
98389B-10-0	XCEL ENERGY ORD			665.000	42,221	63.490	42,221	22,273	269	994	0	8,862	0	8,862	0	09/30/2019	
983919-10-1	XILINX ORD			319.000	31,189	97.770	31,189	15,414	0	451	0	3,785	0	3,785	0	09/30/2019	
98419M-10-0	XYLEM ORD			229.000	18,043	78.790	18,043	9,079	0	214	0	2,578	0	2,578	0	09/30/2019	
98421M-10-6	XEROX HOLDINGS ORD			239.000	8,812	36.870	8,812	7,093	60	240	0	4,073	0	4,073	0	02/13/2019	
98585X-10-4	YETI HOLDINGS ORD			972.000	33,806	34.780	33,806	28,394	0	0	0	5,412	0	5,412	0	11/21/2019	
988498-10-1	YUM BRANDS ORD			385.000	38,781	100.730	38,781	20,260	0	633	0	3,102	0	3,102	0	06/24/2019	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			311.000	79,442	255.440	79,442	52,858	0	0	0	23,486	0	23,486	0	12/20/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			257.000	38,468	149.680	38,468	25,282	62	241	0	11,612	0	11,612	0	06/24/2019	
989701-10-7	ZIONS BANCORPORATION ORD			4,597.000	238,676	51.920	238,676	221,259	0	283	0	15,048	0	15,048	0	11/21/2019	
98978V-10-3	ZOETIS CL A ORD			604.000	79,939	132.350	79,939	21,914	0	390	0	27,847	0	27,847	0	09/30/2019	
98980G-10-2	ZSCALER ORD			1,491.000	69,332	46.500	69,332	68,650	0	0	0	682	0	682	0	12/31/2019	
98986T-10-8	ZYNGA CL A ORD			5,713.000	34,964	6.120	34,964	35,177	0	0	0	(214)	0	(214)	0	11/21/2019	
G01767-10-5	ALKERMES ORD		C	632.000	12,893	20.400	12,893	13,321	0	0	0	(428)	0	(428)	0	11/29/2019	
G0176J-10-9	ALLEGION ORD		C	116.000	14,447	124.540	14,447	5,750	0	100	0	5,186	0	5,186	0	02/13/2019	
G0177J-10-8	ALLERGAN ORD		C	415.002	79,336	191.170	79,336	71,151	0	872	0	38,458	16,791	21,667	0	09/30/2019	
G0250X-10-7	AMCOR ORD		D	2,062.000	22,352	10.840	22,352	22,991	0	485	0	(639)	0	(639)	0	06/24/2019	
G0408V-10-2	AON CL A ORD		C	298.000	62,070	208.290	62,070	26,079	0	506	0	18,367	0	18,367	0	06/24/2019	
G0585R-10-6	ASSURED GUARANTY ORD		C	3,784.000	185,492	49.020	185,492	184,106	0	0	0	1,386	0	1,386	0	11/21/2019	
G0684D-10-7	ATHENE HOLDING CL A ORD		D	2,928.000	137,704	47.030	137,704	128,412	0	0	0	9,292	0	9,292	0	11/21/2019	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			1,527.000	46,421	30.400	46,421	43,631	0	0	0	2,790	0	2,790	0	11/21/2019	
G1151C-10-1	ACCENTURE CL A ORD		C	811.000	170,772	210.570	170,772	73,497	0	1,423	0	54,764	0	54,764	0	11/22/2019	
G14838-10-9	MIMECAST ORD		D	495.000	21,473	43.380	21,473	21,616	0	0	0	(143)	0	(143)	0	11/21/2019	
G17766-10-9	CAMBIUM NETWORKS ORD			837.000	7,315	8.740	7,315	5,990	0	0	0	1,326	0	1,326	0	11/21/2019	
G1890L-10-7	CAPRI HOLDINGS LTD.		D	190.000	7,249	38.150	7,249	10,614	0	0	0	(43)	0	(43)	0	09/30/2019	
G1991C-10-5	CARDTRONICS CL A ORD		D	2,627.000	117,296	44.650	117,296	109,870	0	0	0	7,426	0	7,426	0	11/21/2019	
G21810-10-9	CLARIVATE ANALYTICS ORD			2,137.000	35,902	16.800	35,902	36,832	0	0	0	(930)	0	(930)	0	12/09/2019	
G29183-10-3	EATON ORD		C	530.000	50,202	94.720	50,202	34,698	0	1,178	0	13,536	0	13,536	0	09/30/2019	
G3075P-10-1	ENSTAR GROUP ORD		C	225.000	46,544	206.860	46,544	45,144	0	0	0	1,400	0	1,400	0	11/21/2019	
G3223R-10-8	EVEREST RE GROUP ORD		C	52.000	14,396	276.840	14,396	13,154	0	285	0	2,999	0	2,999	0	06/24/2019	
G3323L-10-0	FABRINET ORD		D	675.000	43,767	64.840	43,767	40,565	0	0	0	3,202	0	3,202	0	11/21/2019	
G3922B-10-7	GENPACT ORD		C	2,796.000	117,907	42.170	117,907	87,145	0	951	0	42,443	0	42,443	0	08/06/2018	
G4705A-10-0	ICON ORD		C	345.000	59,419	172.230	59,419	25,500	0	0	0	14,842	0	14,842	0	08/18/2016	
G47567-10-5	IHS MARKIT ORD		D	500.000	37,675	75.350	37,675	24,856	0	0	0	12,709	0	12,709	0	09/30/2019	
G47791-10-1	INGERSOLL RAND ORD			306.000	40,674	132.920	40,674	18,289	0	512	0	12,602	0	12,602	0	09/30/2019	
G491BT-10-8	INVESCO ORD			490.000	8,810	17.980	8,810	10,601	0	584	0	5,841	5,347	494	0	06/24/2019	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD		C	2,107.000	86,829	41.210	86,829	76,717	632	0	0	10,113	0	10,113	0	11/21/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		D	999.000	40,669	40.710	40,669	40,058	260	821	0	10,939	0	10,939	0	03/15/2019	
G5494J-10-3	LINDE ORD		D	689.000	146,688	212.900	146,688	98,494	0	2,327	0	37,209	0	37,209	0	11/22/2019	
G5960L-10-3	MEDTRONIC ORD		C	1,707.000	193,659	113.450	193,659	113,975	922	2,775	0	37,627	0	37,627	0	11/22/2019	
G6095L-10-9	APTIV ORD		D	322.000	30,580	94.970	30,580	17,128	0	222	0	10,383	0	10,383	0	09/30/2019	
G6518L-10-8	NIELSEN HOLDINGS ORD			448.000	9,094	20.300	9,094	12,718	0	485	0	3,720	5,071	(1,351)	0	06/24/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			269.000	15,712	58.410	15,712	14,720	0	0	0	4,100	0	4,100	0	06/24/2019	
G7945M-10-7	SEAGATE TECHNOLOGY ORD		C	298.000	17,731	59.500	17,731	14,734	194	592	0	6,160	0	6,160	0	03/15/2019	
G7S00T-10-4	PENTAIR ORD		C	213.000	9,770	45.870	9,770	9,102	0	143	0	1,704	0	1,704	0	09/30/2019	
G8473T-10-0	STERIS ORD		D	623.000	94,958	152.420	94,958	93,924	0	152	0	1,033	0	1,033	0	12/20/2019	
G87110-10-5	TECHNIPFMC ORD		D	535.000	11,470	21.440	11,470	17,633	0	262	0	800	0	800	0	09/30/2019	
G9078F-10-7	TRITON INTERNATIONAL ORD		D	4,823.000	193,885	40.200	193,885	180,605	0	2,508	0	13,280	0	13,280	0	11/21/2019	
G96629-10-3	WILLIS TOWERS WATSON ORD		D	163.000	32,916	201.940	32,916	21,384	106	327	0	7,835	0	7,835	0	06/24/2019	
G97822-10-3	PERRIGO ORD		C	170.000	8,782	51.660	8,782	9,957	0	100	0	1,918	0	1,918	0	09/30/2019	
H1467J-10-4	CHUBB ORD		D	575.000	89,505	155.660	89,505	60,264	431	1,636	0	14,625	0	14,625	0	06/24/2019	
H17182-10-8	CRISPR THERAPEUTICS ORD		D	181.000	11,024	60.905	11,024	11,170	0	0	0	(146)	0	(146)	0	11/21/2019	
H2906T-10-9	GARMIN ORD		C	182.000	17,756	97.560	17,756	10,231	104	242	0	5,403	0	5,403	0	09/30/2019	
H84989-10-4	TE CONNECTIVITY ORD		C	421.000	40,349	95.840	40,349	24,457	0	740	0	8,107	0	8,107	0	09/30/2019	
H8817H-10-0	TRANSOCEAN ORD		C	3,681.000	25,325	6.880	25,325	18,286	0	0	0	7,039	0	7,039	0	12/19/2019	
L0223L-10-1	ARDAGH GROUP CL A ORD		D	2,269.000	44,427	19.580	44,427	43,048	0	0	0	1,379	0	1,379	0	11/21/2019	
M20598-10-4	CAESARSTONE ORD		C	2,206.000	33,244	15.070	33,244	33,399	0	0	0	(154)	0	(154)	0	11/21/2019	
N01045-10-8	AFFIMED ORD		D	2,698.000	7,393	2.740	7,393	6,201	0	0	0	1,192	0	1,192	0	11/21/2019	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	323.000	30,517	94.480	30,517	25,883	0	1,327	0	3,598	0	3,598	0	03/15/2019	
N59465-10-9	MYLAN ORD		C	658.000	13,226	20.100	13,226	21,568	0	0	0	877	5,433	(4,556)	0	09/30/2019	
N71542-10-9	PROQR THERAPEUTICS ORD		D	3,649.000	36,162	9.910	36,162	29,579	0	0	0	6,583	0	6,583	0	11/21/2019	
N72482-12-3	QIAGEN ORD		D	1,668.000	56,378	33.800	56,378	68,930	0	0	0	(12,552)	0	(12,552)	0	04/08/2019	
N96617-11-8	WRIGHT MEDICAL GROUP ORD		C	667.000	20,330	30.480	20,330	19,683	0	0	0	648	0	648	0	11/21/2019	
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			215.000	28,705	133.510	28,705	19,329	168	552	0	7,256	0	7,256	0	06/24/2019	
Y2573F-10-2	FLEX ORD		C	6,158.000	77,714	12.620	77,714	70,118	0	0	0	7,596	0	7,596	0	12/06/2019	
Y62132-10-8	NAVIGATOR HOLDINGS ORD		C	1,033.000	13,915	13.470	13,915	12,827	0	0	0	1,088	0	1,088	0	11/21/2019	
Y95308-10-5	WAVE LIFE SCIENCES ORD		D	1,215.000	9,738	8.015	9,738	37,159	0	0	0	(27,421)	0	(27,421)	0	11/26/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					56,932,385	XXX	56,932,385	40,803,179	61,052	626,831	0	8,852,306	438,246	8,414,060	0	XXX	XXX
000000-00-0	Mount Carmel Health Plan of Idaho, Inc.	SD		1.000	2,173,821	2,173,821.000	2,173,821	2,122,948	0	0	0	32,168	0	32,168	0	12/01/2018	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					2,173,821	XXX	2,173,821	2,122,948	0	0	0	32,168	0	32,168	0	XXX	XXX
056823-33-9	BAIL GIFF D EAFE AC K			232,297.834	3,045,425	13.110	3,045,425	2,935,399	0	35,399	0	110,026	0	110,026	0	12/27/2019	
09658L-51-3	BMO:PYRFORD ITL STK I			216,616.817	2,987,146	13.790	2,987,146	2,978,127	0	78,127	0	9,019	0	9,019	0	12/05/2019	
464287-65-5	ISHARES:RUSS 2000 ETF			4,201.000	695,980	165.670	695,980	662,746	0	2,509	0	33,234	0	33,234	0	11/21/2019	
9499999. Subtotal - Mutual Funds					6,728,550	XXX	6,728,550	6,576,272	0	116,035	0	152,279	0	152,279	0	XXX	XXX
9799999 - Total Common Stocks					65,834,756	XXX	65,834,756	49,502,399	61,052	742,866	0	9,036,752	438,246	8,598,507	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					65,834,756	XXX	65,834,756	49,502,399	61,052	742,866	0	9,036,752	438,246	8,598,507	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
912828-2A-7	UNITED STATES TREASURY		07/05/2019	HSBC SECURITIES		242,773	250,000	1,481
912828-4V-9	UNITED STATES TREASURY		01/17/2019	BNP Paribas		1,010,625	1,000,000	12,188
912828-5M-8	UNITED STATES TREASURY		03/14/2019	VARIOUS		1,144,854	1,100,000	9,058
912828-6B-1	UNITED STATES TREASURY		05/14/2019	VARIOUS		2,028,125	2,000,000	11,892
912828-G3-8	UNITED STATES TREASURY		01/17/2019	DEUTSCHE BANK INST FIX INC		979,766	1,000,000	3,978
912828-K7-4	UNITED STATES TREASURY		12/10/2019	BARCLAYS CAPITAL INC FIXED INC		2,031,172	2,000,000	12,826
912828-M5-6	UNITED STATES TREASURY		01/31/2019	DEUTSCHE BANK INST FIX INC		980,977	1,000,000	4,848
912828-W4-8	UNITED STATES TREASURY		12/10/2019	NOMURA SECURITIES INTL., FIXED I		1,018,086	1,000,000	5,955
912828-WC-0	UNITED STATES TREASURY		10/01/2019	NOMURA SECURITIES INTL., FIXED I		4,996,485	5,000,000	36,855
912828-WN-6	UNITED STATES TREASURY		04/30/2019	BANC/AMERICA SECS		994,727	1,000,000	8,352
912828-XM-7	UNITED STATES TREASURY		05/02/2019	NOMURA SECURITIES INTL., FIXED I		1,981,172	2,000,000	8,170
912828-XX-3	UNITED STATES TREASURY		06/26/2019	MORGAN STANLEY CO		2,017,266	2,000,000	19,669
912828-YS-3	UNITED STATES TREASURY		12/10/2019	UBS SECURITIES LLC		4,472,051	4,500,000	5,625
0599999. Subtotal - Bonds - U.S. Governments						23,898,077	23,850,000	140,895
037833-DB-3	APPLE INC		12/18/2019	BANCORP INVEST SER		519,455	500,000	3,947
05588C-AA-0	BMWOT 19A A1 - ABS		09/10/2019	BARCLAYS CAPITAL INC FIXED INC		750,000	750,000	0
06051G-GA-1	BANK OF AMERICA CORP		12/18/2019	JANE STREET EXECUTION SERVICES LLC		1,042,870	1,000,000	5,323
12597C-AA-5	CNH 19C A1 - ABS		10/16/2019	WELLS FARGO SECURITIES LLC		500,000	500,000	0
14043T-AA-4	COPAR 192 A1 - ABS		09/10/2019	JP Morgan Securities Inc.		750,000	750,000	0
14315P-AA-3	CARMX 193 A1 - ABS		07/24/2019	MITSUBISHI UFJ SECS.(USA) INC.		650,000	650,000	0
14315W-AA-8	CARMX 194 A1 - ABS		10/17/2019	BARCLAYS CAPITAL INC FIXED INC		750,000	750,000	0
17401Q-AS-0	CITIZENS BANK NA		02/11/2019	VARIOUS		749,460	750,000	0
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		07/11/2019	Amherst Pierpont Securities		620,477	577,000	3,654
23331A-BM-0	D.R. HORTON INC		10/07/2019	MIZUHO SECURITIES USA INC.		399,756	400,000	0
25243Y-BA-6	DIAGEO CAPITAL PLC	C	10/01/2019	DEUTSCHE BANK INST FIX INC		999,710	1,000,000	0
25389J-AU-0	DIGITAL REALTY TRUST INC		09/13/2019	GOLDMAN, SACHS & CO.		153,864	150,000	1,395
254687-FL-5	WALT DISNEY CO		09/17/2019	MITSUBISHI UFJ SECS.(USA) INC.		577,578	600,000	433
34528D-AA-1	FORDL 19B A1 - ABS		07/23/2019	BNP Paribas		900,000	900,000	0
35137L-AC-9	FOX CORP		01/15/2019	GOLDMAN, SACHS & CO.		200,000	200,000	0
43815N-AC-8	HAROT 193 A3 - ABS		08/20/2019	SG AMERICAS SECURITIES, LLC		649,995	650,000	0
532457-BV-9	ELI LILLY AND CO		02/20/2019	BANC/AMERICA SECS		1,273,037	1,275,000	0
56585A-BD-3	MARATHON PETROLEUM CORP		12/20/2019	MORGAN STANLEY CO		346,988	330,000	2,856
74460D-AD-1	PUBLIC STORAGE		04/10/2019	WELLS FARGO SECURITIES LLC		329,993	330,000	0
749685-AX-1	RPM INTERNATIONAL INC		02/25/2019	WELLS FARGO SECURITIES LLC		649,064	650,000	0
84861T-AD-0	SPIRIT REALTY LP		09/13/2019	SUNTRUST ROBINSON HUMPHREY INC		154,389	150,000	1,333
88579Y-BJ-9	3M CO		08/19/2019	BANC/AMERICA SECS		766,615	775,000	0
89238U-AD-2	TAOT 19C A3 - ABS		08/06/2019	JP Morgan Securities Inc.		699,994	700,000	0
90290E-AA-7	USAOT 191 A1 - ABS		07/23/2019	JP Morgan Securities Inc.		700,000	700,000	0
907818-FB-9	UNION PACIFIC CORP		02/11/2019	MORGAN STANLEY CO		999,570	1,000,000	0
92347Y-AA-2	VZOT 19A A1A - ABS		03/13/2019	Unknown		999,800	1,000,000	0
92867X-AA-4	VWALT 19A A1 - ABS		10/01/2019	JP Morgan Securities Inc.		750,000	750,000	0
94106L-BG-3	WASTE MANAGEMENT INC		05/14/2019	MIZUHO SECURITIES USA INC.		399,216	400,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,281,831	18,187,000	18,943
8399997. Total - Bonds - Part 3						42,179,908	42,037,000	159,838
8399998. Total - Bonds - Part 5						7,723,910	7,725,910	373
8399999. Total - Bonds						49,903,818	49,762,910	160,211
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
001055-10-2	AFLAC ORD		06/24/2019	VARIOUS	66.000	3,418		0
00130H-10-5	AES ORD		06/24/2019	Citigroup Global Markets, Inc.	61.000	1,018		0
00183L-10-2	ANGI HOMESERVICES CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,174.000	8,808		0
00206R-10-2	AT&T ORD		11/22/2019	VARIOUS	552.000	17,885		0
002824-10-0	ABBOTT LABORATORIES ORD		11/22/2019	VARIOUS	152.000	12,415		0
00287Y-10-9	ABBVIE ORD		11/22/2019	VARIOUS	224.000	18,117		0
00289Y-10-7	ABEONA THERAPEUTICS ORD		12/20/2019	VARIOUS	2,840.000	7,016		0
003654-10-0	ABIOMED ORD		09/30/2019	Citigroup Global Markets, Inc.	4.000	1,046		0
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,949.000	61,770		0
00434H-10-8	ACCELERON PHARMA ORD		11/21/2019	JP MORGAN SECURITIES INC.	225.000	9,830		0
00507V-10-9	ACTIVISION BLIZZARD ORD		09/30/2019	Citigroup Global Markets, Inc.	63.000	3,005		0
00724F-10-1	ADOBE ORD		09/30/2019	VARIOUS	68.000	18,418		0
00751Y-10-6	ADVANCE AUTO PARTS ORD		06/24/2019	Citigroup Global Markets, Inc.	3.000	471		0
00771V-10-8	AERIE PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	387.000	7,172		0

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
007800-10-5	AEROJET ROCKETDYNE HOLDINGS ORD		11/22/2019	VARIOUS	1,420.000	60,855		0
007903-10-7	ADVANCED MICRO DEVICES ORD		12/24/2019	Citigroup Global Markets, Inc.	336.000	10,589		0
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD		11/21/2019	JP MORGAN SECURITIES INC.	4,995.000	183,317		0
00846U-10-1	AGILENT TECHNOLOGIES ORD		09/30/2019	Citigroup Global Markets, Inc.	6.000	462		0
00847X-10-4	AGIOS PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	293.000	10,884		0
008492-10-0	AGREE REALTY REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,383.000	103,145		0
00900T-10-7	AIMMUNE THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	382.000	9,981		0
00912X-30-2	AIR LEASE CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	640.000	29,007		0
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		09/30/2019	VARIOUS	31.000	5,890		0
00971T-10-1	AKAMAI TECHNOLOGIES ORD		06/24/2019	Citigroup Global Markets, Inc.	9.000	692		0
011659-10-9	ALASKA AIR GROUP ORD		06/24/2019	VARIOUS	13.000	803		0
012653-10-1	ALBEMARLE ORD		06/24/2019	Citigroup Global Markets, Inc.	11.000	762		0
013872-10-6	ALCOA ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,652.000	33,346		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		06/24/2019	VARIOUS	22.000	3,137		0
015351-10-9	ALEXION PHARMACEUTICALS ORD		09/30/2019	Citigroup Global Markets, Inc.	26.000	2,601		0
016255-10-1	ALIGN TECHNOLOGY ORD		06/24/2019	Citigroup Global Markets, Inc.	11.000	3,074		0
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,666.000	60,591		0
018522-30-0	ALLETE ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,372.000	108,841		0
018581-10-8	ALLIANCE DATA SYSTEMS ORD		06/24/2019	Citigroup Global Markets, Inc.	5.000	707		0
018802-10-8	ALLIANT ENERGY ORD		06/24/2019	VARIOUS	24.000	1,152		0
020002-10-1	ALLSTATE ORD		06/24/2019	VARIOUS	39.000	3,785		0
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	380.000	41,766		0
02079K-10-7	ALPHABET CL C ORD		09/30/2019	VARIOUS	20.000	23,635		0
02079K-30-5	ALPHABET CL A ORD		12/24/2019	VARIOUS	27.000	32,539		0
02156B-10-3	ALTERYX CL A ORD		12/27/2019	VARIOUS	740.000	77,417		0
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD		11/21/2019	JP MORGAN SECURITIES INC.	4,141.000	137,058		0
02209S-10-3	ALTRIA GROUP ORD		11/22/2019	VARIOUS	264.000	12,825		0
023135-10-6	AMAZON COM ORD		12/20/2019	VARIOUS	30.000	54,339		0
023608-10-2	AMEREN ORD		06/24/2019	VARIOUS	23.000	1,705		0
02376R-10-2	AMERICAN AIRLINES GROUP ORD		06/24/2019	Citigroup Global Markets, Inc.	38.000	1,227		0
025537-10-1	AMERICAN ELECTRIC POWER ORD		06/24/2019	VARIOUS	43.000	3,686		0
025816-10-9	AMERICAN EXPRESS ORD		09/30/2019	Citigroup Global Markets, Inc.	23.000	2,722		0
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		09/30/2019	VARIOUS	110.000	5,283		0
03027X-10-0	AMERICAN TOWER REIT		12/24/2019	VARIOUS	43.000	8,760		0
030371-10-8	AMER VANGUARD ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,373.000	77,506		0
030420-10-3	AMERICAN WATER WORKS ORD		06/24/2019	VARIOUS	14.000	1,553		0
030506-10-9	AMERICAN WOODMARK ORD		11/21/2019	JP MORGAN SECURITIES INC.	775.000	78,924		0
03064D-10-8	AMERICOLD REALTY ORD		12/17/2019	VARIOUS	4,094.000	150,952		0
03073E-10-5	AMERISOURCEBERGEN ORD		06/24/2019	Citigroup Global Markets, Inc.	14.000	1,175		0
03076C-10-6	AMERIPRISE FINANCE ORD		06/24/2019	Citigroup Global Markets, Inc.	14.000	2,050		0
031100-10-0	AMETEK ORD		09/30/2019	Citigroup Global Markets, Inc.	10.000	892		0
031162-10-0	AMGEN ORD		09/30/2019	Citigroup Global Markets, Inc.	29.000	5,585		0
032095-10-1	AMPHENOL CL A ORD		06/24/2019	Citigroup Global Markets, Inc.	13.000	1,232		0
032654-10-5	ANALOG DEVICES ORD		09/30/2019	VARIOUS	43.000	4,769		0
03662Q-10-5	ANSYS ORD		09/30/2019	VARIOUS	5.000	936		0
036752-10-3	ANTHEM ORD		11/22/2019	VARIOUS	19.000	5,556		0
03676B-10-2	ANTERO MIDSTREAM ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,771.000	8,443		0
037411-10-5	APACHE ORD		09/30/2019	Citigroup Global Markets, Inc.	24.000	641		0
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD		02/13/2019	Citigroup Global Markets, Inc.	1.000	49		0
03748R-75-4	APARTMENT INVST MGT CL A REIT ORD		06/24/2019	VARIOUS	10.000	509		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	590.000	16,872		0
037833-10-0	APPLE ORD		12/24/2019	VARIOUS	155.000	36,815		0
038222-10-5	APPLIED MATERIAL ORD		12/24/2019	Citigroup Global Markets, Inc.	69.000	3,483		0
03852U-10-6	ARAMARK ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,523.000	149,912		0
039483-10-2	ARCHER DANIELS MIDLAND ORD		06/24/2019	Citigroup Global Markets, Inc.	28.000	1,149		0
03965L-10-0	ARCONIC ORD		09/30/2019	Citigroup Global Markets, Inc.	16.000	384		0
03990B-10-1	ARES MANAGEMENT CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,465.000	79,732		0
040047-60-7	ARENA PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	523.000	23,974		0
04010E-10-9	ARGAN ORD		11/21/2019	JP MORGAN SECURITIES INC.	431.000	15,761		0
040413-10-6	ARISTA NETWORKS ORD		09/30/2019	Citigroup Global Markets, Inc.	8.000	1,922		0
04351P-10-1	ASCENDIS PHARMA ADR REP ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	128.000	15,045		0
045327-10-3	ASPEN TECHNOLOGY ORD		12/27/2019	MORGAN STANLEY CO	74.000	9,021		0
045396-10-8	ASSEMBLY BIOSCIENCES ORD		11/21/2019	JP MORGAN SECURITIES INC.	357.000	4,976		0
04621X-10-8	ASSURANT ORD		11/21/2019	VARIOUS	1,401.000	185,230		0
04911A-10-7	ATLANTIC UNION BANKSHARES ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,770.000	105,078		0

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
049560-10-5	ATMOS ENERGY ORD		09/30/2019	VARIOUS	150.000	14,903		0
04963C-20-9	ATRICURE ORD		11/21/2019	JP MORGAN SECURITIES INC.	729.000	20,931		0
04965G-10-9	ATRECA CL A ORD		11/21/2019	CITATION GRP/BCC CLRG-EQTY&MUN	474.000	4,715		0
05070R-10-4	AUDENTES THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	897.000	24,942		0
052769-10-6	AUTODESK ORD		09/30/2019	VARIOUS	23.000	3,450		0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		06/24/2019	VARIOUS	17.000	2,758		0
053332-10-2	AUTOZONE ORD		11/22/2019	VARIOUS	3.000	3,435		0
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		06/24/2019	VARIOUS	14.000	2,829		0
053611-10-9	AVERY DENNISON ORD		06/24/2019	VARIOUS	3.000	326		0
054937-10-7	BB AND T ORD		12/06/2019	VARIOUS	797.790	25,612		0
05508R-10-6	B AND G FOODS ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,535.000	56,965		0
05722G-10-0	BAKER HUGHES CL A ORD		11/22/2019	VARIOUS	282.000	6,499		0
058498-10-6	BALL ORD		09/30/2019	Citigroup Global Markets, Inc.	9.000	591		0
05971J-10-2	BANCORPSOUTH BANK ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,350.000	72,744		0
05990K-10-6	BANC OF CALIFORNIA ORD		11/25/2019	GOLDMAN, SACHS & CO.	1,329.000	20,376		0
060505-10-4	BANK OF AMERICA ORD		06/24/2019	VARIOUS	469.000	13,408		0
064058-10-0	BANK OF NEW YORK MELLON ORD		06/24/2019	Citigroup Global Markets, Inc.	88.000	3,876		0
071813-10-9	BAXTER INTERNATIONAL ORD		09/30/2019	Citigroup Global Markets, Inc.	66.000	5,700		0
075887-10-9	BECTON DICKINSON ORD		11/22/2019	VARIOUS	23.000	5,751		0
084423-10-2	WR BERKLEY ORD		12/04/2019	Credit Suisse First Boston	200.000	13,647		0
084670-70-2	BERKSHIRE HATHWAY CL B ORD		12/24/2019	VARIOUS	216.000	44,499		0
086516-10-1	BEST BUY ORD		02/13/2019	Citigroup Global Markets, Inc.	2.000	119		0
09062X-10-3	BIOGEN ORD		11/22/2019	VARIOUS	10.000	2,817		0
09073M-10-4	BIO TECHNE ORD		11/21/2019	JP MORGAN SECURITIES INC.	277.000	60,050		0
092113-10-9	BLACK HILLS ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,501.000	192,381		0
09215C-10-5	BLACK KNIGHT ORD		11/21/2019	JP MORGAN SECURITIES INC.	932.000	57,269		0
09227Q-10-0	BLACKBAUD ORD		12/27/2019	VARIOUS	729.000	60,380		0
09247X-10-1	BLACKROCK ORD		11/22/2019	GOLDMAN, SACHS & CO.	14.000	6,809		0
093671-10-5	H&R BLOCK ORD		06/24/2019	Citigroup Global Markets, Inc.	15.000	408		0
095229-10-0	BLUCORA ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,689.000	56,982		0
09609G-10-0	BLUEBIRD BIO ORD		11/26/2019	VARIOUS	761.000	56,625		0
09627Y-10-9	BLUEPRINT MEDICINES ORD		11/21/2019	JP MORGAN SECURITIES INC.	235.000	17,817		0
097023-10-5	BOEING ORD		09/30/2019	VARIOUS	80.000	30,565		0
09739D-10-0	BOISE CASCADE ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,588.000	60,956		0
09857L-10-8	BOOKING HOLDINGS ORD		11/22/2019	VARIOUS	0.000	244		0
099724-10-6	BORGWARNER ORD		03/15/2019	VARIOUS	26.000	988		0
101121-10-1	BOSTON PROPERTIES REIT ORD		06/24/2019	VARIOUS	6.000	799		0
101137-10-7	BOSTON SCIENTIFIC ORD		09/30/2019	VARIOUS	40.000	1,613		0
105368-20-3	BRANDYWINE REALTY REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	12,303.000	183,948		0
10918L-10-3	BRIGHAM MINERALS CL A ORD		12/12/2019	VARIOUS	2,133.000	40,453		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/22/2019	VARIOUS	1,168.000	63,937		0
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		06/24/2019	VARIOUS	13.000	1,566		0
11135F-10-1	BROADCOM ORD		09/30/2019	Citigroup Global Markets, Inc.	43.000	11,961		0
115637-20-9	BROWN FORMAN CL B ORD		09/30/2019	VARIOUS	38.000	2,124		0
124857-20-2	CBS CL B ORD		12/04/2019	VARIOUS	288.331	12,871		0
12503M-10-8	CBOE GLOBAL MARKETS ORD		06/24/2019	VARIOUS	12.000	1,225		0
12504L-10-9	CBRE GROUP CL A ORD		09/30/2019	VARIOUS	49.000	2,565		0
12514G-10-8	CDW ORD		09/30/2019	Citigroup Global Markets, Inc.	182.000	22,432		0
125269-10-0	CF INDUSTRIES HOLDINGS ORD		09/30/2019	VARIOUS	10.000	460		0
12541W-20-9	CH ROBINSON WORLDWIDE ORD		06/24/2019	VARIOUS	14.000	1,211		0
125523-10-0	CIGNA ORD		11/22/2019	VARIOUS	41.000	7,140		0
12572Q-10-5	CME GROUP CL A ORD		06/24/2019	VARIOUS	40.000	7,006		0
125896-10-0	CMS ENERGY ORD		06/24/2019	VARIOUS	28.000	1,575		0
126408-10-3	CSX ORD		09/30/2019	Citigroup Global Markets, Inc.	42.000	2,982		0
126650-10-0	CVS HEALTH ORD		11/22/2019	VARIOUS	150.000	8,826		0
127055-10-1	CABOT ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,575.000	122,040		0
127097-10-3	CABOT OIL & GAS ORD		11/21/2019	VARIOUS	1,396.000	22,898		0
127387-10-8	CADENCE DESIGN SYSTEMS ORD		09/30/2019	VARIOUS	17.000	1,054		0
133131-10-2	CAMDEN PROPERTY REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,162.000	128,590		0
134429-10-9	CAMPBELL SOUP ORD		06/24/2019	Citigroup Global Markets, Inc.	22.000	880		0
14040H-10-5	CAPITAL ONE FINANCIAL ORD		06/24/2019	Citigroup Global Markets, Inc.	36.000	3,159		0
14149Y-10-8	CARDINAL HEALTH ORD		09/30/2019	Citigroup Global Markets, Inc.	19.000	894		0
141619-10-6	CARDIOVASCULAR SYSTEMS ORD		11/21/2019	JP MORGAN SECURITIES INC.	863.000	37,950		0
14161W-10-5	CARDLYTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	984.000	54,634		0
141788-10-9	CARGURUS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,402.000	56,387		0

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
143130-10-2	CARMAX ORD		06/24/2019	VARIOUS	9.000	572		0
143658-30-0	CARNIVAL ORD		06/24/2019	Citigroup Global Markets, Inc.	114.000	5,289		0
144285-10-3	CARPENTER TECHNOLOGY ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,635.000	84,978		0
146229-10-9	CARTERS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,267.000	127,127		0
149123-10-1	CATERPILLAR ORD		09/30/2019	VARIOUS	31.000	3,994		0
149568-10-7	CAVCO INDUSTRIES ORD		12/23/2019	VARIOUS	402.000	78,592		0
150870-10-3	CELANESE ORD		02/13/2019	Citigroup Global Markets, Inc.	162.000	14,826		0
15135B-10-1	CENTENE ORD		09/30/2019	Citigroup Global Markets, Inc.	20.000	1,032		0
15189T-10-7	CENTERPOINT ENERGY ORD		06/24/2019	VARIOUS	52.000	1,589		0
15201P-10-9	CENTERSTATE BANKS ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,683.000	93,160		0
156504-30-0	CENTURY COMMUNITIES ORD		12/30/2019	VARIOUS	1,849.000	50,758		0
156700-10-6	CENTURYLINK ORD		09/30/2019	Citigroup Global Markets, Inc.	37.000	475		0
15677J-10-8	CERIDIAN HCM HOLDING ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,346.000	136,381		0
156782-10-4	CERNER ORD		06/24/2019	Citigroup Global Markets, Inc.	18.000	1,261		0
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		11/22/2019	VARIOUS	20.000	8,056		0
166764-10-0	CHEVRON ORD		11/22/2019	VARIOUS	67.000	7,976		0
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		11/22/2019	VARIOUS	3.000	2,274		0
171340-10-2	CHURCH AND DWIGHT ORD		06/24/2019	VARIOUS	23.000	1,667		0
171798-10-1	CIMAREX ENERGY ORD		09/30/2019	VARIOUS	5.000	318		0
172062-10-1	CINCINNATI FINANCIAL ORD		09/30/2019	VARIOUS	11.000	1,011		0
17243V-10-2	CINEMARK HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,526.000	118,146		0
17275R-10-2	CISCO SYSTEMS ORD		11/22/2019	VARIOUS	172.000	8,037		0
172908-10-5	CINTAS ORD		06/24/2019	Citigroup Global Markets, Inc.	7.000	1,600		0
172967-42-4	CITIGROUP ORD		06/24/2019	Citigroup Global Markets, Inc.	113.000	7,518		0
174610-10-5	CITIZENS FINANCIAL GROUP ORD		06/24/2019	Citigroup Global Markets, Inc.	30.000	1,042		0
177376-10-0	CITRIX SYSTEMS ORD		06/24/2019	Citigroup Global Markets, Inc.	2.000	205		0
184496-10-7	CLEAN HARBORS ORD		12/12/2019	VARIOUS	3,833.000	324,003		0
185899-10-1	CLEVELAND CLIFFS ORD		12/04/2019	JP MORGAN SECURITIES INC.	3,395.000	25,626		0
189054-10-9	CLOROX ORD		06/24/2019	VARIOUS	11.000	1,730		0
191216-10-0	COCA-COLA ORD		12/24/2019	VARIOUS	417.000	19,729		0
192422-10-3	COGNEX ORD		11/26/2019	RBC CAPITAL MARKETS	353.000	17,828		0
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		02/13/2019	Citigroup Global Markets, Inc.	6.000	442		0
192479-10-3	COHERENT ORD		11/21/2019	JP MORGAN SECURITIES INC.	339.000	50,593		0
19247A-10-0	COHEN & STEERS ORD		11/21/2019	JP MORGAN SECURITIES INC.	205.000	13,417		0
194162-10-3	COLGATE PALMOLIVE ORD		12/24/2019	Citigroup Global Markets, Inc.	61.000	4,313		0
198516-10-6	COLUMBIA SPORTSWEAR ORD		11/26/2019	VARIOUS	2,436.000	241,467		0
20030N-10-1	COMCAST CL A ORD		11/22/2019	VARIOUS	250.000	10,756		0
200340-10-7	COMERICA ORD		03/15/2019	VARIOUS	6.000	496		0
205887-10-2	CONAGRA BRANDS ORD		06/24/2019	Citigroup Global Markets, Inc.	63.000	1,744		0
20605P-10-1	CONCHO RESOURCES ORD		09/30/2019	Citigroup Global Markets, Inc.	12.000	918		0
20825C-10-4	CONOCOPHILLIPS ORD		09/30/2019	Citigroup Global Markets, Inc.	58.000	3,545		0
209115-10-4	CONSOLIDATED EDISON ORD		09/30/2019	VARIOUS	52.000	4,545		0
21036P-10-8	CONSTELLATION BRANDS CL A ORD		06/24/2019	Citigroup Global Markets, Inc.	16.000	2,887		0
210373-10-6	CONSTELLATION PHARMACEUTICALS ORD		12/11/2019	JP MORGAN SECURITIES INC.	830.000	28,955		0
216648-40-2	COOPER ORD		09/30/2019	VARIOUS	5.000	1,494		0
217204-10-6	COPART ORD		06/24/2019	VARIOUS	13.000	859		0
219350-10-5	CORNING ORD		09/30/2019	Citigroup Global Markets, Inc.	44.000	1,299		0
22002T-10-8	CORPORATE OFFICE PROP REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,268.000	93,141		0
22052L-10-4	CORTEVA ORD		09/30/2019	VARIOUS	1,024.000	38,663		0
22160K-10-5	COSTCO WHOLESALE ORD		11/22/2019	VARIOUS	34.000	8,627		0
222070-20-3	COTY CL A ORD		02/13/2019	Citigroup Global Markets, Inc.	5.000	56		0
225447-10-1	CREE ORD		11/21/2019	JP MORGAN SECURITIES INC.	715.000	31,520		0
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		09/30/2019	VARIOUS	19.000	2,424		0
228368-10-6	CROWN HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,768.000	132,783		0
231021-10-6	CUMMINS ORD		09/30/2019	VARIOUS	28.000	4,508		0
231561-10-1	CURTISS WRIGHT ORD		12/10/2019	VARIOUS	689.000	95,421		0
232806-10-9	CYPRESS SEMICONDUCTOR ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,536.000	59,337		0
23331A-10-9	D R HORTON ORD		06/24/2019	VARIOUS	38.000	1,597		0
233331-10-7	DTE ENERGY ORD		12/24/2019	VARIOUS	37.000	4,680		0
23355L-10-6	DXC TECHNOLOGY ORD		09/30/2019	Citigroup Global Markets, Inc.	6.000	290		0
235851-10-2	DANAHER ORD		11/22/2019	VARIOUS	100.000	13,285		0
237194-10-5	DARDEN RESTAURANTS ORD		06/24/2019	VARIOUS	7.000	787		0
23918K-10-8	DAVITA ORD		02/13/2019	Citigroup Global Markets, Inc.	1.000	58		0
243537-10-7	DECKERS OUTDOOR ORD		11/21/2019	JP MORGAN SECURITIES INC.	321.000	50,875		0
244199-10-5	DEERE ORD		12/24/2019	VARIOUS	60.000	9,962		0

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
24665A-10-3	DELEK US HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	494.000	17,869		0
247361-70-2	Delta Air Lines, Inc.		02/13/2019	Citigroup Global Markets, Inc.	6.000	303		0
24906P-10-9	DENTSPLY SIRONA ORD		06/24/2019	VARIOUS	30.000	1,583		0
25179M-10-3	DEVON ENERGY ORD		09/30/2019	Citigroup Global Markets, Inc.	31.000	760		0
25278X-10-9	DIAMONDBACK ENERGY ORD		09/30/2019	VARIOUS	31.000	2,849		0
253031-10-8	DICERNA PHARMACEUTICALS ORD		12/02/2019	LIQUIDNET INC	606.000	14,851		0
253868-10-3	DIGITAL REALTY REIT ORD		09/30/2019	VARIOUS	13.000	1,550		0
254687-10-6	WALT DISNEY ORD		11/22/2019	VARIOUS	669.064	76,450		0
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		06/24/2019	Citigroup Global Markets, Inc.	11.000	831		0
25470F-10-4	DISCOVERY SRS A ORD		09/30/2019	VARIOUS	13.000	351		0
25470F-30-2	DISCOVERY SRS C ORD		03/15/2019	VARIOUS	9.000	236		0
25470M-10-9	DISH NETWORK CL A ORD		12/09/2019	VARIOUS	40.000	1,357		0
256677-10-5	DOLLAR GENERAL ORD		09/30/2019	VARIOUS	35.000	4,087		0
256746-10-8	DOLLAR TREE ORD		09/30/2019	VARIOUS	30.000	3,008		0
25746U-10-9	DOMINION ENERGY ORD		09/30/2019	VARIOUS	280.385	21,136		0
25960P-10-9	DOUGLAS EMMETT REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	7,623.000	330,231		0
260003-10-8	DOVER ORD		09/30/2019	Citigroup Global Markets, Inc.	6.000	583		0
260557-10-3	DOW ORD		06/24/2019	VARIOUS	1,004.000	63,223		0
264411-50-5	DUKE REALTY REIT ORD		06/24/2019	VARIOUS	33.000	1,015		0
26441C-20-4	DUKE ENERGY ORD		09/30/2019	VARIOUS	90.000	8,235		0
26614N-10-2	DUPONT DE NEMOURS ORD		06/24/2019	VARIOUS	957.000	88,168		0
267475-10-1	DYCOM INDUSTRIES ORD		11/21/2019	JP MORGAN SECURITIES INC.	4,855.000	230,141		0
26875P-10-1	EOG RESOURCES ORD		09/30/2019	Citigroup Global Markets, Inc.	52.000	3,995		0
26884L-10-9	EQT ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,234.000	10,836		0
269246-40-1	E TRADE FINANCIAL ORD		06/24/2019	VARIOUS	16.000	723		0
277432-10-0	EASTMAN CHEMICAL ORD		09/30/2019	VARIOUS	22.000	1,704		0
278642-10-3	EBAY ORD		02/13/2019	Citigroup Global Markets, Inc.	9.000	326		0
278865-10-0	ECOLAB ORD		06/24/2019	VARIOUS	30.000	5,657		0
281020-10-7	EDISON INTERNATIONAL ORD		09/30/2019	VARIOUS	97.000	7,099		0
28176E-10-8	EDWARDS LIFESCIENCES ORD		09/30/2019	Citigroup Global Markets, Inc.	11.000	2,275		0
282559-10-3	89BIO ORD		11/21/2019	WALL STREET ACCESS	485.000	13,874		0
285512-10-9	ELECTRONIC ARTS ORD		09/30/2019	VARIOUS	20.000	1,979		0
291011-10-4	EMERSON ELECTRIC ORD		09/30/2019	VARIOUS	35.000	2,354		0
29261A-10-0	ENCOMPASS HEALTH ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,767.000	124,260		0
292766-10-2	ENERPLUS ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	4,180.000	26,514		0
29362U-10-4	ENTEGRIS ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,333.000	107,681		0
29364G-10-3	ENTERGY ORD		09/30/2019	VARIOUS	39.000	3,972		0
29414B-10-4	EPAM SYSTEMS ORD		08/22/2019	Credit Suisse First Boston	880.000	174,068		0
294429-10-5	EQUIFAX ORD		09/30/2019	VARIOUS	6.000	715		0
29444U-70-0	EQUINIX REIT ORD		06/24/2019	VARIOUS	7.000	3,315		0
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,115.000	147,720		0
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		06/24/2019	VARIOUS	46.000	3,474		0
297178-10-5	ESSEX PROPERTY REIT ORD		06/24/2019	VARIOUS	7.000	2,040		0
29786A-10-6	ETSY ORD		12/17/2019	GOLDMAN, SACHS & CO.	743.000	31,357		0
30034W-10-6	EVERGY ORD		03/15/2019	VARIOUS	3.000	175		0
30040W-10-8	EVERSOURCE ENERGY ORD		06/24/2019	VARIOUS	36.000	2,691		0
30161N-10-1	EXELON ORD		06/24/2019	VARIOUS	132.000	6,592		0
302081-10-4	EXLSERVICE HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,880.000	129,903		0
30212P-30-3	EXPEDIA GROUP ORD		09/30/2019	Citigroup Global Markets, Inc.	30.000	4,017		0
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		06/24/2019	VARIOUS	6.000	448		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		06/24/2019	VARIOUS	15.000	1,541		0
30231G-10-2	EXXON MOBIL ORD		09/30/2019	Citigroup Global Markets, Inc.	196.000	14,073		0
302445-10-1	FLIR SYSTEMS ORD		09/30/2019	VARIOUS	18.000	924		0
302491-30-3	FMC ORD		09/30/2019	VARIOUS	172.000	8,574		0
30303M-10-2	FACEBOOK CL A ORD		12/24/2019	VARIOUS	201.000	36,099		0
303250-10-4	FAIR ISAAC ORD		11/21/2019	JP MORGAN SECURITIES INC.	303.000	108,351		0
311900-10-4	FASTENAL ORD		09/30/2019	VARIOUS	18.000	887		0
313747-20-6	FEDERAL REIT ORD		06/24/2019	VARIOUS	6.000	799		0
31428X-10-6	FEDEX ORD		06/24/2019	Citigroup Global Markets, Inc.	13.000	2,141		0
315616-10-2	F5 NETWORKS ORD		09/30/2019	Citigroup Global Markets, Inc.	6.000	872		0
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		11/22/2019	VARIOUS	387.000	51,209		0
316773-10-0	FIFTH THIRD BANCORP ORD		06/24/2019	VARIOUS	163.000	4,452		0
33616C-10-0	FIRST REPUBLIC BANK ORD		09/30/2019	VARIOUS	215.000	18,933		0
336433-10-7	FIRST SOLAR ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,806.000	97,253		0
337738-10-8	FISERV ORD		12/24/2019	Citigroup Global Markets, Inc.	250.000	25,981		0

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
337932-10-7	FIRSTENERGY ORD		09/30/2019	VARIOUS	106.000	4,648		0
33833Q-10-6	FIVE POINT HOLDINGS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,234.000	21,559		0
339041-10-5	FLEETCOR TECHNOLOGIES ORD		09/30/2019	VARIOUS	10.000	2,635		0
34354P-10-5	FLOWSERVE ORD		09/30/2019	Citigroup Global Markets, Inc.	7.000	327		0
344849-10-4	FOOT LOCKER ORD		11/21/2019	JP MORGAN SECURITIES INC.	647.000	27,232		0
345370-86-0	FORD MOTOR ORD		06/24/2019	VARIOUS	346.000	2,961		0
34553D-10-1	FORESCOUT TECHNOLOGIES ORD		12/27/2019	VARIOUS	1,463.000	50,466		0
346375-10-8	FORMFACTOR ORD		11/21/2019	JP MORGAN SECURITIES INC.	8,873.000	197,054		0
34959E-10-9	FORTINET ORD		06/24/2019	Citigroup Global Markets, Inc.	5.000	386		0
34959J-10-8	FORTIVE ORD		09/30/2019	VARIOUS	25.000	1,876		0
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		11/21/2019	VARIOUS	4,958.000	309,367		0
34983P-10-4	FORTY SEVEN ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,414.000	17,266		0
35137L-10-5	FOX CL A ORD		09/30/2019	VARIOUS	447.000	17,883		0
35137L-20-4	FOX CORPORATION ORD		09/30/2019	VARIOUS	206.000	8,083		0
354613-10-1	FRANKLIN RESOURCES ORD		06/24/2019	Citigroup Global Markets, Inc.	5.000	164		0
35671D-85-7	FREEPORT MCMORAN ORD		09/30/2019	VARIOUS	223.000	2,505		0
3621LQ-10-9	G1 THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,742.000	39,258		0
363576-10-9	ARTHUR J GALLAGHER ORD		06/24/2019	VARIOUS	23.000	1,919		0
364760-10-8	GAP ORD		03/15/2019	VARIOUS	18.000	455		0
366651-10-7	GARTNER ORD		09/30/2019	Citigroup Global Markets, Inc.	4.000	608		0
369550-10-8	GENERAL DYNAMICS ORD		02/13/2019	Citigroup Global Markets, Inc.	3.000	520		0
369604-10-3	GENERAL ELECTRIC ORD		09/30/2019	VARIOUS	1,293.000	12,957		0
370334-10-4	GENERAL MILLS ORD		06/24/2019	VARIOUS	113.000	5,490		0
37045V-10-0	GENERAL MOTORS ORD		03/15/2019	VARIOUS	100.000	3,819		0
372460-10-5	GENUINE PARTS ORD		06/24/2019	VARIOUS	9.000	950		0
375558-10-3	GILEAD SCIENCES ORD		11/22/2019	VARIOUS	95.000	6,177		0
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	494.000	27,768		0
37940X-10-2	GLOBAL PAYMENTS ORD		09/30/2019	VARIOUS	189.881	11,877		0
379577-20-8	GLOBUS MEDICAL CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	589.000	32,405		0
38000Q-10-2	GLYCOMIMETICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,815.000	9,421		0
38141G-10-4	GOLDMAN SACHS GROUP ORD		03/15/2019	VARIOUS	4.000	782		0
384802-10-4	WW GRAINGER ORD		06/24/2019	VARIOUS	4.000	1,136		0
387328-10-7	GRANITE CONSTRUCTION ORD		11/21/2019	JP MORGAN SECURITIES INC.	4,020.000	105,692		0
388689-10-1	GRAPHIC PACKAGING HOLDING ORD		11/21/2019	JP MORGAN SECURITIES INC.	8,700.000	140,042		0
393657-10-1	GREENBRIER ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,084.000	59,336		0
399473-10-7	GROUPON ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,165.000	6,003		0
40171V-10-0	GUIDEWIRE SOFTWARE ORD		12/27/2019	VARIOUS	886.000	103,656		0
404111-10-6	HBT FINANCIAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,762.000	47,559		0
40412C-10-1	HCA HEALTHCARE ORD		09/30/2019	VARIOUS	11.000	1,443		0
40414L-10-9	HCP REIT ORD		09/30/2019	VARIOUS	71.000	2,320		0
40425J-10-1	HMS HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,628.000	77,769		0
40434L-10-5	HP ORD		06/24/2019	Citigroup Global Markets, Inc.	25.000	557		0
405024-10-0	HAEMONETICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	382.000	45,717		0
406216-10-1	HALLIBURTON ORD		09/30/2019	Citigroup Global Markets, Inc.	59.000	1,226		0
407497-10-6	HAMILTON LANE CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	979.000	55,364		0
410120-10-9	HANCOCK WHITNEY ORD		11/21/2019	JP MORGAN SECURITIES INC.	846.000	34,359		0
410345-10-2	HANESBRANDS ORD		09/30/2019	Citigroup Global Markets, Inc.	7.000	123		0
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,134.000	32,714		0
412822-10-8	HARLEY DAVIDSON ORD		02/13/2019	Citigroup Global Markets, Inc.	2.000	73		0
413875-10-5	L3HARRIS TECHNOLOGIES ORD		06/29/2019	VARIOUS	127.100	11,283		0
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		09/30/2019	VARIOUS	61.000	3,087		0
418056-10-7	HASBRO ORD		11/22/2019	VARIOUS	27.000	2,628		0
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,936.000	15,842		0
423452-10-1	HELMERICH AND PAYNE ORD		09/30/2019	Citigroup Global Markets, Inc.	7.000	297		0
426281-10-1	JACK HENRY AND ASSOCIATES ORD		06/24/2019	Citigroup Global Markets, Inc.	6.000	818		0
427746-10-2	HERON THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	766.000	18,112		0
427866-10-8	HERSHEY FOODS ORD		09/30/2019	VARIOUS	25.000	3,255		0
42809H-10-7	HESS ORD		09/30/2019	Citigroup Global Markets, Inc.	24.000	1,438		0
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		09/30/2019	Citigroup Global Markets, Inc.	32.000	498		0
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		06/24/2019	Citigroup Global Markets, Inc.	10.000	907		0
436106-10-8	HOLLYFRONTIER ORD		11/21/2019	VARIOUS	313.000	16,603		0
436440-10-1	HOLOGIC ORD		06/24/2019	Citigroup Global Markets, Inc.	7.000	329		0
437076-10-2	HOME DEPOT ORD		11/22/2019	VARIOUS	80.000	15,119		0
438083-10-7	HOMOLOGY MEDICINES ORD		12/02/2019	JEFFERIES & COMPANY, INC.	456.000	7,622		0
438516-10-6	HONEYWELL INTERNATIONAL ORD		06/24/2019	VARIOUS	38.000	6,243		0

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
440452-10-0	HORMEL FOODS ORD		09/30/2019	VARIOUS	27.000	1,157		0
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		06/24/2019	VARIOUS	73.000	1,329		0
44109J-10-6	HOSTESS BRANDS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	8,892.000	119,342		0
44157R-10-9	HOUGHTON MIFFLIN HARCOURT ORD		11/21/2019	JP MORGAN SECURITIES INC.	18,064.000	107,979		0
443573-10-0	HUBSPOT ORD		12/27/2019	VARIOUS	422.000	61,723		0
444859-10-2	HUMANA ORD		09/30/2019	Citigroup Global Markets, Inc.	10.000	2,600		0
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		06/24/2019	VARIOUS	14.000	1,358		0
446150-10-4	HUNTINGTON BANCSHARES ORD		06/24/2019	VARIOUS	67.000	911		0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		09/30/2019	Citigroup Global Markets, Inc.	2.000	424		0
447011-10-7	HUNTSMAN ORD		12/19/2019	CITATION GRP/BCC CLRG-EQTY&MUN	1,151.000	28,520		0
447462-10-2	HURON CONSULTING GROUP ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,457.000	161,848		0
448579-10-2	HYATT HOTELS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,458.000	267,474		0
44930G-10-7	ICU MEDICAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	257.000	47,275		0
44980X-10-9	IPG PHOTONICS ORD		09/30/2019	Citigroup Global Markets, Inc.	4.000	542		0
450056-10-6	IRHYTHM TECHNOLOGIES ORD		11/21/2019	JP MORGAN SECURITIES INC.	694.000	48,501		0
450828-10-8	IBERIABANK ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,225.000	161,410		0
45167R-10-4	IDEX ORD		09/30/2019	Citigroup Global Markets, Inc.	96.000	15,576		0
45168D-10-4	IDEXX LABORATORIES ORD		09/30/2019	VARIOUS	8.000	2,071		0
452308-10-9	ILLINOIS TOOL ORD		03/15/2019	VARIOUS	10.000	1,422		0
452327-10-9	ILLUMINA ORD		09/30/2019	Citigroup Global Markets, Inc.	8.000	2,412		0
45337C-10-2	INCYTE ORD		09/30/2019	Citigroup Global Markets, Inc.	21.000	1,573		0
45688C-10-7	INGEVITY ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,146.000	101,599		0
45772F-10-7	INPHI ORD		11/21/2019	JP MORGAN SECURITIES INC.	542.000	37,851		0
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,335.000	168,127		0
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	871.000	50,969		0
458140-10-0	INTEL ORD		11/22/2019	VARIOUS	139.000	7,406		0
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		09/30/2019	VARIOUS	25.000	1,990		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/22/2019	VARIOUS	40.000	5,424		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		09/30/2019	VARIOUS	12.000	1,578		0
460146-10-3	INTERNATIONAL PAPER ORD		06/24/2019	Citigroup Global Markets, Inc.	7.000	314		0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/24/2019	Citigroup Global Markets, Inc.	10.000	227		0
46071F-10-3	INTERSECT ENT ORD		11/21/2019	JP MORGAN SECURITIES INC.	864.000	18,423		0
461202-10-3	INTUIT ORD		12/24/2019	Citigroup Global Markets, Inc.	23.000	6,006		0
46120E-60-2	INTUITIVE SURGICAL ORD		11/22/2019	VARIOUS	9.000	4,927		0
462222-10-0	IONIS PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	276.000	16,629		0
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,063.000	22,464		0
46266C-10-5	IQVIA HOLDINGS ORD		09/30/2019	Citigroup Global Markets, Inc.	51.000	7,584		0
46284V-10-1	IRON MOUNTAIN ORD		06/24/2019	VARIOUS	19.000	636		0
465741-10-6	ITRON ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,696.000	134,312		0
46625H-10-0	JPMORGAN CHASE ORD		06/24/2019	Citigroup Global Markets, Inc.	173.000	18,627		0
469814-10-7	JACOBS ENGINEERING GROUP ORD		09/30/2019	VARIOUS	32.000	2,888		0
47009K-10-7	JAGGED PEAK ENERGY ORD		12/19/2019	VARIOUS	3,734.000	27,141		0
47580P-10-3	JELD WEN HOLDING ORD		11/21/2019	JP MORGAN SECURITIES INC.	10,817.000	223,142		0
477143-10-1	JETBLUE AIRWAYS ORD		12/04/2019	VARIOUS	3,963.000	76,337		0
478160-10-4	JOHNSON & JOHNSON ORD		11/22/2019	VARIOUS	242.000	33,242		0
48203R-10-4	JUNIPER NETWORKS ORD		06/24/2019	VARIOUS	27.000	721		0
482480-10-0	KLA ORD		09/30/2019	VARIOUS	22.000	2,700		0
483007-70-4	KAISER ALUMINUM ORD		11/21/2019	JP MORGAN SECURITIES INC.	320.000	34,328		0
485170-30-2	KANSAS CITY SOUTHERN ORD		09/30/2019	VARIOUS	7.000	813		0
48576U-10-6	KARYOPHARM THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	731.000	11,725		0
487836-10-8	KELLOGG ORD		06/24/2019	VARIOUS	22.000	1,212		0
488401-10-0	KEMPER ORD		12/19/2019	VARIOUS	1,292.000	99,466		0
489170-10-0	KENNAMETAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,630.000	120,565		0
489398-10-7	KENNEDY WILSON HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	7,064.000	158,435		0
493267-10-8	KEYCORP ORD		06/24/2019	Citigroup Global Markets, Inc.	69.000	1,181		0
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		09/30/2019	VARIOUS	7.000	600		0
494368-10-3	KIMBERLY CLARK ORD		06/24/2019	VARIOUS	42.000	5,300		0
49446R-10-9	KIMCO REALTY REIT ORD		06/24/2019	Citigroup Global Markets, Inc.	17.000	314		0
49456B-10-1	KINDER MORGAN CL P ORD		09/30/2019	VARIOUS	249.000	4,975		0
50015M-10-9	KODIAK SCIENCES ORD		12/04/2019	JP MORGAN SECURITIES INC.	1,445.000	47,070		0
500255-10-4	KOHL'S ORD		06/24/2019	VARIOUS	23.000	1,474		0
50050N-10-3	KONTOOR BRANDS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,310.000	46,115		0
500688-10-6	KOSMOS ENERGY ORD		12/09/2019	VARIOUS	5,126.000	35,440		0
500754-10-6	KRAFT HEINZ ORD		09/30/2019	VARIOUS	32.000	1,075		0
501044-10-1	KROGER ORD		06/24/2019	VARIOUS	150.000	3,416		0

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
501797-10-4	L BRANDS ORD		09/30/2019	Citigroup Global Markets, Inc.	21.000	427		0
50187T-10-6	LGI HOMES ORD		11/21/2019	JP MORGAN SECURITIES INC.	227.000	16,146		0
501889-20-8	LKQ ORD		06/24/2019	VARIOUS	24.000	638		0
502431-10-9	L3HARRIS TECHNOLOGIES ORD		09/30/2019	Citigroup Global Markets, Inc.	10.000	2,087		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		06/24/2019	Citigroup Global Markets, Inc.	4.000	655		0
512807-10-8	LAM RESEARCH ORD		12/24/2019	Citigroup Global Markets, Inc.	15.000	3,398		0
513272-10-4	LAMB WESTON HOLDINGS ORD		06/24/2019	VARIOUS	19.000	1,267		0
517834-10-7	LAS VEGAS SANDS ORD		10/24/2019	JP MORGAN SECURITIES INC.	418.000	25,569		0
518415-10-4	LATTICE SEMICONDUCTOR ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,943.000	110,792		0
518439-10-4	ESTEE LAUDER CL A ORD		11/22/2019	VARIOUS	18.000	3,401		0
524660-10-7	LEGGETT & PLATT ORD		03/15/2019	VARIOUS	16.000	689		0
525327-10-2	LEIDOS HOLDINGS ORD		08/12/2019	Citigroup Global Markets, Inc.	177.000	14,702		0
526057-10-4	LENNAR CL A ORD		06/24/2019	VARIOUS	35.000	1,724		0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,423.000	149,934		0
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,973.000	53,678		0
53223X-10-7	LIFE STORAGE ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,204.000	241,593		0
532457-10-8	ELI LILLY ORD		09/30/2019	VARIOUS	63.000	7,678		0
534187-10-9	LINCOLN NATIONAL ORD		06/24/2019	Citigroup Global Markets, Inc.	11.000	688		0
538034-10-9	LIVE NATION ENTERTAINMENT ORD		12/20/2019	GOLDMAN, SACHS & CO.	179.000	12,808		0
53814L-10-8	LIVENT ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,626.000	40,844		0
539830-10-9	LOCKHEED MARTIN ORD		11/22/2019	VARIOUS	15.000	5,677		0
540424-10-8	LOEWS ORD		03/15/2019	VARIOUS	21.000	1,002		0
546347-10-5	LOUISIANA PACIFIC ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,350.000	97,754		0
548661-10-7	LOWE'S COMPANIES ORD		03/15/2019	VARIOUS	42.000	4,216		0
55024U-10-9	LUMENTUM HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	615.000	41,500		0
55261F-10-4	M&T BANK ORD		06/24/2019	Citigroup Global Markets, Inc.	8.000	1,329		0
55272X-10-2	MFA FINANCIAL REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	12,255.000	93,486		0
552848-10-3	MGIC INVESTMENT ORD		11/21/2019	JP MORGAN SECURITIES INC.	6,787.000	95,369		0
552953-10-1	MGM RESORTS INTERNATIONAL ORD		09/30/2019	Citigroup Global Markets, Inc.	15.000	424		0
55354G-10-0	MSCI ORD		06/24/2019	Citigroup Global Markets, Inc.	7.000	1,585		0
55616P-10-4	MACYS ORD		06/24/2019	VARIOUS	17.000	396		0
556269-10-8	STEVEN MADDEN ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,172.000	49,613		0
558868-10-5	MADRIGAL PHARMACEUTI ORD		11/22/2019	VARIOUS	264.000	26,579		0
559663-10-9	MAGNOLIA OIL GAS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,968.000	34,376		0
56418H-10-0	MANPOWERGROUP ORD		11/21/2019	JP MORGAN SECURITIES INC.	265.000	24,196		0
565849-10-6	MARATHON OIL ORD		09/30/2019	Citigroup Global Markets, Inc.	49.000	628		0
56585A-10-2	MARATHON PETROLEUM ORD		09/30/2019	Citigroup Global Markets, Inc.	70.000	4,271		0
57060D-10-8	MARKETAXESS HOLDINGS ORD		07/25/2019	Citigroup Global Markets, Inc.	47.000	16,168		0
571748-10-2	MARSH & MCLENNAN ORD		06/24/2019	VARIOUS	49.000	4,720		0
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		11/22/2019	VARIOUS	26.000	3,314		0
573284-10-6	MARTIN MARIETTA MATERIALS ORD		06/24/2019	VARIOUS	5.000	986		0
574599-10-6	MASCO ORD		03/15/2019	VARIOUS	13.000	501		0
57636Q-10-4	MASTERCARD CL A ORD		11/22/2019	VARIOUS	35.000	9,056		0
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		09/30/2019	Citigroup Global Markets, Inc.	12.000	688		0
57776J-10-0	MAXLINEAR ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	9,553.000	209,373		0
579780-20-6	MCCORMICK ORD		06/24/2019	Citigroup Global Markets, Inc.	8.000	1,208		0
580135-10-1	MCDONALD'S ORD		11/22/2019	VARIOUS	75.000	14,571		0
58155Q-10-3	MCKESSON ORD		06/24/2019	Citigroup Global Markets, Inc.	14.000	1,842		0
58933Y-10-5	MERCK & CO ORD		11/22/2019	VARIOUS	193.000	15,965		0
59156R-10-8	METLIFE ORD		06/24/2019	VARIOUS	86.000	3,994		0
592688-10-5	METTLER TOLEDO ORD		11/22/2019	MERRILL LYNCH FENNER & SMITH	2.000	1,419		0
594918-10-4	MICROSOFT ORD		12/24/2019	VARIOUS	442.000	60,413		0
595017-10-4	MICROCHIP TECHNOLOGY ORD		03/15/2019	VARIOUS	17.000	1,474		0
595112-10-3	MICRON TECHNOLOGY ORD		09/30/2019	Citigroup Global Markets, Inc.	36.000	1,530		0
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		06/24/2019	VARIOUS	11.000	1,214		0
596278-10-1	MIDDLEBY ORD		11/21/2019	JP MORGAN SECURITIES INC.	310.000	35,561		0
60468T-10-5	MIRATI THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	213.000	19,170		0
608190-10-4	MOHAWK INDUSTRIES ORD		06/24/2019	VARIOUS	9.000	1,220		0
60855R-10-0	MOLINA HEALTHCARE ORD		11/21/2019	JP MORGAN SECURITIES INC.	975.000	132,465		0
60871R-20-9	MOLSON COORS BREWING ORD		09/30/2019	Citigroup Global Markets, Inc.	8.000	460		0
609027-10-7	MONARCH CASINO AND RESORT ORD		11/21/2019	JP MORGAN SECURITIES INC.	981.000	43,734		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		06/24/2019	Citigroup Global Markets, Inc.	72.000	3,876		0
60937P-10-6	MONGODB CL A ORD		12/27/2019	VARIOUS	383.000	54,441		0
61174X-10-9	MONSTER BEVERAGE ORD		09/30/2019	Citigroup Global Markets, Inc.	8.000	470		0
615369-10-5	MOODYS ORD		06/24/2019	Citigroup Global Markets, Inc.	6.000	1,110		0

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
617446-44-8	MORGAN STANLEY ORD		06/24/2019	VARIOUS	55.000	2,350		0
61945C-10-3	MOSAIC ORD		09/30/2019	VARIOUS	26.000	593		0
620076-30-7	MOTOROLA SOLUTIONS ORD		12/24/2019	Citigroup Global Markets, Inc.	21.000	3,399		0
62857M-10-5	MYOKARDIA ORD		11/21/2019	JP MORGAN SECURITIES INC.	384.000	22,309		0
629209-30-5	NMI HOLDINGS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,703.000	88,792		0
629377-50-8	NRG ENERGY ORD		11/21/2019	VARIOUS	5,412.000	212,037		0
62944T-10-5	NVR ORD		11/22/2019	VARIOUS	5.000	18,592		0
631103-10-8	NASDAQ ORD		06/24/2019	VARIOUS	6.000	532		0
637071-10-1	NATIONAL OILWELL VARCO ORD		09/30/2019	VARIOUS	66.000	1,539		0
63934E-10-8	NAVISTAR INTERNATIONAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	466.000	14,507		0
64110D-10-4	NETAPP ORD		06/24/2019	Citigroup Global Markets, Inc.	17.000	1,054		0
64110L-10-6	NETFLIX ORD		11/22/2019	VARIOUS	53.000	14,874		0
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		11/21/2019	JP MORGAN SECURITIES INC.	523.000	59,268		0
646025-10-6	NJ RESOURCES ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,309.000	56,138		0
650111-10-7	NEW YORK TIMES CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,905.000	121,266		0
651229-10-6	NEWELL BRANDS ORD		02/13/2019	Citigroup Global Markets, Inc.	4.000	87		0
651639-10-6	NEWMONT GOLDCORP ORD		09/30/2019	VARIOUS	573.000	19,052		0
65249B-10-9	NEWS CL A ORD		09/30/2019	VARIOUS	60.000	822		0
65249B-20-8	NEWS CL B ORD		09/30/2019	VARIOUS	19.000	262		0
65339F-10-1	NEXTERA ENERGY ORD		11/22/2019	VARIOUS	59.000	11,971		0
65343E-10-8	NEXTCURE ORD		11/21/2019	JP MORGAN SECURITIES INC.	345.000	12,445		0
653656-10-8	NICE ADR REP 1 ORD	C	06/04/2019	JEFFERIES & COMPANY, INC.	1,820.000	249,123		0
654106-10-3	NIKE CL B ORD		11/22/2019	VARIOUS	146.000	12,762		0
65473P-10-5	NISOURCE ORD		09/30/2019	VARIOUS	42.000	1,183		0
655044-10-5	NOBLE ENERGY ORD		09/30/2019	Citigroup Global Markets, Inc.	41.000	918		0
655664-10-0	NORDSTROM ORD		03/15/2019	VARIOUS	5.000	220		0
655844-10-8	NORFOLK SOUTHERN ORD		06/24/2019	VARIOUS	16.000	2,944		0
665859-10-4	NORTHERN TRUST ORD		06/24/2019	Citigroup Global Markets, Inc.	23.000	1,988		0
666807-10-2	NORTHROP GRUMMAN ORD		11/22/2019	VARIOUS	8.000	2,659		0
66987E-20-6	NOVAGOLD RESOURCES ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	6,777.000	45,773		0
670346-10-5	NUCOR ORD		09/30/2019	Citigroup Global Markets, Inc.	4.000	235		0
67066G-10-4	NVIDIA ORD		11/22/2019	VARIOUS	56.000	9,703		0
670704-10-5	NUVASIVE ORD		11/21/2019	JP MORGAN SECURITIES INC.	766.000	54,593		0
67103H-10-7	O'REILLY AUTOMOTIVE ORD		06/24/2019	VARIOUS	9.000	3,376		0
674599-10-5	OCCIDENTAL PETROLEUM ORD		09/30/2019	VARIOUS	240.776	11,482		0
676079-10-6	ODONATE THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	744.000	27,676		0
679295-10-5	OKTA CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	364.000	46,861		0
679580-10-0	OLD DOMINION FREIGHT LINE ORD		12/06/2019	Credit Suisse First Boston	80.000	14,745		0
681919-10-6	OMNICOM GROUP ORD		03/15/2019	VARIOUS	7.000	524		0
682189-10-5	ON SEMICONDUCTOR ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,834.000	58,560		0
682680-10-3	ONEOK ORD		09/30/2019	Citigroup Global Markets, Inc.	20.000	1,444		0
68268W-10-3	ONEMAIN HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,540.000	110,948		0
68389X-10-5	ORACLE ORD		11/22/2019	VARIOUS	82.000	4,498		0
68554V-10-8	ORASURE TECHNOLOGIES ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,412.000	42,423		0
68570P-10-1	ORCHARD THERAPEUTICS ADR	C	11/21/2019	JP MORGAN SECURITIES INC.	724.000	7,413		0
69007J-10-6	OUTFRONT MEDIA ORD		11/21/2019	JP MORGAN SECURITIES INC.	4,383.000	108,943		0
690742-10-1	OWENS CORNIING ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,021.000	68,603		0
69327R-10-1	PDC ENERGY ORD		11/21/2019	JP MORGAN SECURITIES INC.	713.000	16,828		0
69336V-10-1	PGT INNOVATIONS ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,546.000	50,236		0
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		11/22/2019	GOLDMAN, SACHS & CO.	32.000	4,883		0
693506-10-7	PPG INDUSTRIES ORD		06/24/2019	VARIOUS	20.000	2,203		0
69351T-10-6	PPL ORD		06/24/2019	VARIOUS	40.000	1,264		0
69354N-10-6	PRA GROUP ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,384.000	122,534		0
693656-10-0	PVH ORD		09/30/2019	VARIOUS	9.000	930		0
693718-10-8	PACCAR ORD		09/30/2019	VARIOUS	29.000	1,964		0
695156-10-9	PACKAGING CORP OF AMERICA ORD		11/21/2019	VARIOUS	673.000	74,383		0
701094-10-4	PARKER HANNIFIN ORD		09/30/2019	VARIOUS	11.000	1,928		0
703343-10-3	PATRICK INDUSTRIES ORD		12/03/2019	VARIOUS	2,604.000	127,282		0
70338P-10-0	PATTERN ENERGY GROUP CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,510.000	41,263		0
704326-10-7	PAYCHEX ORD		06/24/2019	VARIOUS	38.000	3,131		0
70438V-10-6	PAYLOCITY HOLDING ORD		11/21/2019	JP MORGAN SECURITIES INC.	764.000	87,903		0
70450Y-10-3	PAYPAL HOLDINGS ORD		11/22/2019	VARIOUS	106.000	11,826		0
705573-10-3	PEGASYSTEMS ORD		12/27/2019	VARIOUS	484.000	37,570		0
712704-10-5	PEOPLES UNITED FINANCIAL ORD		11/22/2019	VARIOUS	142.000	2,317		0
713448-10-8	PEPSICO ORD		11/22/2019	VARIOUS	142.000	16,975		0

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
71377A-10-3	PERFORMANCE FOOD GROUP ORD		12/17/2019	VARIOUS	2,000.000	93,551		0
714046-10-9	PERKINELMER ORD		09/30/2019	Citigroup Global Markets, Inc.	4.000	349		0
717081-10-3	PFIZER ORD		12/24/2019	VARIOUS	281.000	11,376		0
717224-10-9	PHASEBIO PHARMACEUTICALS ORD		11/25/2019	VARIOUS	2,718.000	9,465		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		11/22/2019	VARIOUS	94.000	7,518		0
718546-10-4	PHILLIPS 66 ORD		09/30/2019	VARIOUS	68.000	6,927		0
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,571.000	94,510		0
723484-10-1	PINNACLE WEST ORD		06/24/2019	VARIOUS	13.000	1,248		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		09/30/2019	Citigroup Global Markets, Inc.	15.000	1,927		0
72703H-10-1	PLANET FITNESS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,140.000	154,701		0
731068-10-2	POLARIS INDUSTRIES ORD		12/03/2019	VARIOUS	943.000	92,045		0
73179P-10-6	POLYONE ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,761.000	55,805		0
737010-10-8	PORTOLA PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	694.000	19,470		0
737446-10-4	POST HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,030.000	105,192		0
74144T-10-8	T ROWE PRICE GROUP ORD		06/24/2019	VARIOUS	8.000	829		0
741503-40-3	BOOKING HOLDINGS INC.		09/30/2019	VARIOUS	3.000	5,559		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		09/30/2019	VARIOUS	19.000	1,057		0
74257L-10-8	PRINCIPIA BIOPHARMA ORD		11/21/2019	JP MORGAN SECURITIES INC.	814.000	25,709		0
742718-10-9	PROCTER & GAMBLE ORD		11/22/2019	VARIOUS	214.000	23,363		0
743315-10-3	PROGRESSIVE ORD		06/24/2019	VARIOUS	68.000	5,168		0
74340W-10-3	PROLOGIS REIT		06/24/2019	VARIOUS	20.000	1,536		0
74346Y-10-3	PROS HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	786.000	44,927		0
74349J-10-3	PROSIGHT GLOBAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,913.000	31,931		0
744320-10-2	PRUDENTIAL FINANCIAL ORD		06/24/2019	VARIOUS	25.000	2,428		0
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		06/24/2019	VARIOUS	38.000	2,278		0
74460D-10-9	PUBLIC STORAGE REIT ORD		06/24/2019	VARIOUS	25.000	5,542		0
745867-10-1	PULTEGROUP ORD		03/15/2019	VARIOUS	34.000	915		0
74624M-10-2	PURE STORAGE CL A ORD		11/22/2019	VARIOUS	1,918.000	36,256		0
74733V-10-0	QEP RESOURCES ORD		11/21/2019	JP MORGAN SECURITIES INC.	9,612.000	30,430		0
74736K-10-1	QORVO ORD		09/30/2019	VARIOUS	7.000	501		0
74736L-10-9	Q2 HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	555.000	45,643		0
747525-10-3	QUALCOMM ORD		09/30/2019	VARIOUS	119.000	8,157		0
74762E-10-2	QUANTA SERVICES ORD		09/30/2019	Citigroup Global Markets, Inc.	11.000	417		0
74834L-10-0	QUEST DIAGNOSTICS ORD		06/24/2019	VARIOUS	11.000	1,074		0
750469-20-7	RADIUS HEALTH ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,026.000	24,032		0
751212-10-1	RALPH LAUREN CL A ORD		09/30/2019	VARIOUS	6.000	677		0
75281A-10-9	RANGE RESOURCES ORD		12/16/2019	VARIOUS	3,128.000	12,591		0
753422-10-4	RAPID7 ORD		11/21/2019	JP MORGAN SECURITIES INC.	925.000	50,494		0
754730-10-9	RAYMOND JAMES ORD		06/24/2019	VARIOUS	10.000	808		0
755111-50-7	RAYTHEON ORD		09/30/2019	Citigroup Global Markets, Inc.	8.000	1,524		0
756109-10-4	REALTY INCOME REIT ORD		06/24/2019	VARIOUS	64.000	4,572		0
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	142.000	30,126		0
758075-40-2	REDWOOD REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	6,535.000	105,191		0
758849-10-3	REGENCY CENTERS REIT ORD		06/24/2019	VARIOUS	10.000	666		0
75886F-10-7	REGENERON PHARMACEUTICALS ORD		09/30/2019	VARIOUS	5.000	1,659		0
7591EP-10-0	REGIONS FINANCIAL ORD		06/24/2019	VARIOUS	77.000	1,162		0
759509-10-2	RELIANCE STEEL ORD		11/21/2019	JP MORGAN SECURITIES INC.	812.000	94,820		0
760759-10-0	REPUBLIC SERVICES ORD		06/24/2019	VARIOUS	17.000	1,369		0
761152-10-7	RESMED ORD		03/15/2019	VARIOUS	11.000	1,103		0
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		11/21/2019	JP MORGAN SECURITIES INC.	6,335.000	295,380		0
76243J-10-5	RHYTHM PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,161.000	24,230		0
766559-60-3	RIGEL PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,656.000	6,097		0
76680R-20-6	RINGCENTRAL CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	487.000	82,583		0
770323-10-3	ROBERT HALF ORD		06/24/2019	Citigroup Global Markets, Inc.	5.000	289		0
77313F-10-6	ROCKET PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,008.000	16,075		0
773903-10-9	ROCKWELL AUTOMAT ORD		09/30/2019	Citigroup Global Markets, Inc.	5.000	836		0
775133-10-1	ROGERS ORD		11/21/2019	JP MORGAN SECURITIES INC.	526.000	68,061		0
77543R-10-2	ROKU CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	459.000	72,609		0
775711-10-4	ROLLINS ORD		06/24/2019	VARIOUS	12.000	466		0
776696-10-6	ROPER TECHNOLOGIES ORD		09/30/2019	VARIOUS	8.000	2,740		0
778296-10-3	ROSS STORES ORD		03/15/2019	VARIOUS	38.000	3,431		0
781846-20-9	RUSH ENTERPRISES CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,825.000	166,799		0
783549-10-8	RYDER SYSTEM ORD		11/21/2019	JP MORGAN SECURITIES INC.	378.000	18,852		0
78409V-10-4	S&P GLOBAL ORD		09/30/2019	VARIOUS	19.000	4,077		0
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		06/24/2019	VARIOUS	5.000	1,073		0

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
78440X-10-1	SL GREEN RLTY REIT ORD		06/24/2019	Citigroup Global Markets, Inc.	9.000	756		0
78442P-10-6	SLM ORD		11/21/2019	JP MORGAN SECURITIES INC.	8,958.000	75,633		0
78486Q-10-1	SVB FINANCIAL GROUP ORD		06/24/2019	Citigroup Global Markets, Inc.	5.000	1,101		0
78489X-10-3	SVMK ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,006.000	85,648		0
78667J-10-8	SAGE THERAPEUTICS ORD		12/12/2019	VARIOUS	378.000	48,156		0
78709Y-10-5	SAIA ORD		11/21/2019	JP MORGAN SECURITIES INC.	790.000	75,095		0
79466L-30-2	SALESFORCE.COM ORD		12/20/2019	VARIOUS	196.000	29,598		0
800677-10-6	SANGAMO THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,262.000	12,089		0
803607-10-0	SAREPTA THERAPEUTICS ORD		12/23/2019	VIRTU AMERICAS LLC	63.000	8,405		0
80405P-10-7	SATSUMA PHARMACEUTICALS ORD		11/21/2019	JP MORGAN SECURITIES INC.	698.000	12,492		0
806407-10-2	HENRY SCHEIN ORD		06/24/2019	VARIOUS	194.000	11,100		0
806857-10-8	SCHLUMBERGER ORD		09/30/2019	Citigroup Global Markets, Inc.	121.000	4,269		0
808513-10-5	CHARLES SCHWAB ORD		06/24/2019	Citigroup Global Markets, Inc.	139.000	5,518		0
808541-10-6	SCHWEITZER MAUD ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,648.000	70,841		0
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,188.000	100,032		0
81211K-10-0	SEALED AIR ORD		06/24/2019	VARIOUS	36.000	1,553		0
812578-10-2	SEATTLE GENETICS ORD		09/04/2019	BARCLAYS CAPITAL LE	1,851.000	130,226		0
816851-10-9	SEMPRA ENERGY ORD		11/22/2019	VARIOUS	29.000	3,928		0
81727U-10-5	SENSEONICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	16,104.000	14,139		0
81762P-10-2	SERVICENOW ORD		11/22/2019	KNIGHT DIRECT LLC	240.000	66,738		0
824348-10-6	SHERWIN WILLIAMS ORD		06/24/2019	VARIOUS	10.000	4,488		0
82489T-10-4	SHOCKWAVE MEDICAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	417.000	15,528		0
828806-10-9	SIMON PROP GRP REIT ORD		06/24/2019	VARIOUS	13.000	2,229		0
830830-10-5	SKYLINE CHAMPION ORD		12/19/2019	VARIOUS	6,734.000	223,360		0
83088M-10-2	SKYWORKS SOLUTIONS ORD		09/30/2019	Citigroup Global Markets, Inc.	8.000	642		0
831865-20-9	A O SMITH ORD		03/15/2019	VARIOUS	16.000	821		0
832696-40-5	JM SMUCKER ORD		06/24/2019	VARIOUS	11.000	1,285		0
833034-10-1	SNAP ON ORD		03/15/2019	VARIOUS	4.000	622		0
83570H-10-8	SONOS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,573.000	22,605		0
842587-10-7	SOUTHERN ORD		09/30/2019	VARIOUS	96.000	5,091		0
844741-10-8	SOUTHWEST AIRLINES ORD		06/24/2019	Citigroup Global Markets, Inc.	29.000	1,520		0
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		11/21/2019	JP MORGAN SECURITIES INC.	580.000	53,142		0
854502-10-1	STANLEY BLACK AND DECKER ORD		09/30/2019	VARIOUS	15.000	1,988		0
855244-10-9	STARBUCKS ORD		06/24/2019	VARIOUS	59.000	4,311		0
857477-10-3	STATE STREET ORD		09/30/2019	VARIOUS	24.000	1,547		0
85917A-10-0	STERLING BAN ORD		11/21/2019	JP MORGAN SECURITIES INC.	7,815.000	159,748		0
86150R-10-7	STOKE THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	196.000	4,569		0
863667-10-1	STRYKER ORD		11/22/2019	VARIOUS	33.000	6,927		0
871503-10-8	SYMANTEC ORD		02/13/2019	Citigroup Global Markets, Inc.	6.000	138		0
871607-10-7	SYNOPSYS ORD		09/30/2019	Citigroup Global Markets, Inc.	7.000	897		0
87161C-50-1	SYNOVUS FINANCIAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,075.000	190,345		0
87165B-10-3	SYNCHRONY FINANCIAL ORD		06/24/2019	Citigroup Global Markets, Inc.	20.000	661		0
87166B-10-2	SYNEOS HEALTH CL A ORD		02/11/2019	BLAIR WILLIAM AND COMPANY	3,983.000	205,881		0
871829-10-7	SYSCO ORD		09/30/2019	VARIOUS	68.000	5,082		0
872540-10-9	TJX ORD		11/22/2019	VARIOUS	115.000	6,179		0
872590-10-4	T MOBILE US ORD		09/30/2019	Citigroup Global Markets, Inc.	396.000	31,645		0
87265H-10-9	TRI POINTE GROUP ORD		11/21/2019	JP MORGAN SECURITIES INC.	8,137.000	124,027		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		09/30/2019	VARIOUS	8.000	880		0
875372-20-3	TANDEM DIABETES CARE ORD		11/21/2019	JP MORGAN SECURITIES INC.	577.000	39,067		0
876030-10-7	TAPESTRY ORD		09/30/2019	VARIOUS	47.000	1,430		0
87612E-10-6	TARGET ORD		11/22/2019	VARIOUS	32.000	3,230		0
87612G-10-1	TARGA RESOURCES ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,729.000	141,879		0
87918A-10-5	TELADOC HEALTH ORD		11/21/2019	JP MORGAN SECURITIES INC.	858.000	66,327		0
879360-10-5	TELEDYNE TECH ORD		11/22/2019	VARIOUS	199.000	68,389		0
879369-10-6	TELEFLEX ORD		09/30/2019	VARIOUS	58.000	15,119		0
880770-10-2	TERADYNE ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,998.000	185,789		0
882508-10-4	TEXAS INSTRUMENTS ORD		11/22/2019	VARIOUS	60.000	7,223		0
883203-10-1	TEXTRON ORD		09/30/2019	Citigroup Global Markets, Inc.	10.000	501		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		11/22/2019	VARIOUS	26.000	7,562		0
885160-10-1	THOR INDUSTRIES ORD		12/12/2019	VARIOUS	873.000	59,207		0
88579Y-10-1	3M ORD		09/30/2019	VARIOUS	36.000	6,495		0
886547-10-8	TIFFANY ORD		09/30/2019	Citigroup Global Markets, Inc.	3.000	275		0
89055F-10-3	TOPBUILD ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,631.000	289,113		0
891027-10-4	TORCHMARK ORD		06/24/2019	VARIOUS	6.000	514		0
892356-10-6	TRACTOR SUPPLY ORD		06/24/2019	Citigroup Global Markets, Inc.	2.000	203		0

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
893641-10-0	TRANSDIGM GROUP ORD		09/30/2019	Citigroup Global Markets, Inc.	4.000	1,994		0
89417E-10-9	TRAVELERS COMPANIES ORD		06/24/2019	VARIOUS	19.000	2,573		0
89610F-10-1	TRICIDA ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,156.000	47,332		0
896239-10-0	TRIMBLE ORD		06/04/2019	BLAIR WILLIAM AND COMPANY	6,215.000	252,391		0
896288-10-7	TRINET GROUP ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,698.000	200,359		0
89679E-30-0	TRIUMPH BANCORP ORD		11/21/2019	SANFORD C. BERNSTEIN AND CO. LLC	2,890.000	101,813		0
898202-10-6	TRUPANION ORD		12/31/2019	VARIOUS	3,497.000	121,230		0
90184L-10-2	TWITTER ORD		09/30/2019	Citigroup Global Markets, Inc.	81.000	3,004		0
902494-10-3	TYSON FOODS CL A ORD		06/24/2019	VARIOUS	26.000	2,010		0
902653-10-4	UDR REIT ORD		09/30/2019	VARIOUS	51.000	2,327		0
902973-30-4	US BANCORP ORD		06/24/2019	Citigroup Global Markets, Inc.	87.000	4,530		0
90384S-30-3	ULTA BEAUTY ORD		09/30/2019	Citigroup Global Markets, Inc.	12.000	4,020		0
904311-10-7	UNDER ARMOUR CL A ORD		12/16/2019	VARIOUS	2,417.000	48,122		0
904311-20-6	UNDER ARMOUR CL C ORD		12/12/2019	VARIOUS	5,088.000	89,372		0
907818-10-8	UNION PACIFIC ORD		11/22/2019	VARIOUS	18.000	3,108		0
910047-10-9	UNITED AIRLINES HOLDINGS ORD		06/24/2019	Citigroup Global Markets, Inc.	13.000	1,129		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/24/2019	VARIOUS	87.000	9,340		0
911363-10-9	UNITED RENTAL ORD		09/30/2019	VARIOUS	9.000	1,111		0
913017-10-9	UNITED TECHNOLOGIES ORD		12/24/2019	Citigroup Global Markets, Inc.	48.000	6,613		0
91324P-10-2	UNITEDHEALTH GRP ORD		11/22/2019	VARIOUS	35.000	9,023		0
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		06/24/2019	Citigroup Global Markets, Inc.	2.000	261		0
91529Y-10-6	UNUM ORD		06/24/2019	VARIOUS	15.000	508		0
918204-10-8	VF ORD		06/24/2019	VARIOUS	413.000	23,598		0
91879Q-10-9	VAIL RESORTS ORD		12/17/2019	VARIOUS	683.000	161,667		0
91913Y-10-0	VALERO ENERGY ORD		09/30/2019	VARIOUS	33.000	2,803		0
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		09/30/2019	Citigroup Global Markets, Inc.	5.000	609		0
92276F-10-0	VENTAS REIT ORD		09/30/2019	VARIOUS	63.000	4,231		0
92343E-10-2	VERISIGN ORD		06/24/2019	VARIOUS	3.000	566		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/22/2019	VARIOUS	438.000	25,486		0
92345Y-10-6	VERISK ANALYTICS ORD		06/24/2019	VARIOUS	11.000	1,506		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		11/22/2019	VARIOUS	26.000	4,869		0
925652-10-9	VICI PPTYS ORD		12/17/2019	VARIOUS	10,182.000	225,798		0
92826C-83-9	VISA CL A ORD		11/22/2019	VARIOUS	78.000	13,109		0
929042-10-9	VORNADO REALTY REIT ORD		06/24/2019	VARIOUS	9.000	607		0
929089-10-0	VOYA FINANCIAL ORD		12/19/2019	LIQUIDNET INC	145.000	8,914		0
929160-10-9	VULCAN MATERIALS ORD		06/24/2019	VARIOUS	7.000	825		0
92939U-10-6	WEC ENERGY GROUP ORD		06/24/2019	VARIOUS	27.000	2,173		0
929740-10-8	WABTEC ORD		09/30/2019	VARIOUS	230.334	16,429		0
931142-10-3	WALMART ORD		11/22/2019	VARIOUS	143.000	15,117		0
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		11/22/2019	VARIOUS	55.000	3,255		0
93627C-10-1	WARRIOR MET COAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	2,998.000	55,665		0
94106L-10-9	WASTE MANAGEMENT ORD		06/24/2019	VARIOUS	30.000	3,052		0
941848-10-3	WATERS ORD		02/13/2019	Citigroup Global Markets, Inc.	1.000	234		0
94946T-10-6	WELLCARE HEALTH ORD		09/30/2019	VARIOUS	5.000	1,305		0
949746-10-1	WELLS FARGO ORD		09/30/2019	VARIOUS	146.000	7,140		0
95040Q-10-4	WELLTOWER ORD		09/30/2019	VARIOUS	79.000	6,378		0
95058W-10-0	WENDYS ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,978.000	81,535		0
957638-10-9	WESTERN ALLIANCE ORD		11/21/2019	JP MORGAN SECURITIES INC.	3,574.000	181,994		0
958102-10-5	WESTERN DIGITAL ORD		09/30/2019	VARIOUS	65.000	3,668		0
959802-10-9	WESTERN UNION ORD		06/24/2019	Citigroup Global Markets, Inc.	11.000	211		0
96145D-10-5	WESTROCK ORD		02/13/2019	Citigroup Global Markets, Inc.	3.000	117		0
96208T-10-4	WEX ORD		11/21/2019	JP MORGAN SECURITIES INC.	994.000	196,368		0
962166-10-4	WEYERHAEUSER REIT		09/30/2019	Citigroup Global Markets, Inc.	8.000	206		0
963320-10-6	WHIRLPOOL ORD		09/30/2019	VARIOUS	7.000	962		0
969457-10-0	WILLIAMS ORD		09/30/2019	VARIOUS	62.000	1,685		0
974155-10-3	WINGSTOP ORD		11/21/2019	JP MORGAN SECURITIES INC.	260.000	18,880		0
97650W-10-8	WINTRUST FINANCIAL ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,503.000	99,698		0
98212B-10-3	WPX ENERGY ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,359.000	52,623		0
983134-10-7	WYNN RESORTS ORD		09/30/2019	Citigroup Global Markets, Inc.	7.000	780		0
98389B-10-0	XCEL ENERGY ORD		09/30/2019	VARIOUS	58.000	3,452		0
983919-10-1	XILINX ORD		09/30/2019	Citigroup Global Markets, Inc.	18.000	1,769		0
984121-60-8	XEROX ORD		02/13/2019	Citigroup Global Markets, Inc.	2.000	60		0
98419M-10-0	XYLEM ORD		09/30/2019	VARIOUS	18.000	1,387		0
98585X-10-4	YETI HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	972.000	28,394		0
988498-10-1	YUM BRANDS ORD		06/24/2019	VARIOUS	21.000	2,223		0

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
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		12/20/2019	GOLDMAN, SACHS & CO.	69.000	17,422		0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		06/24/2019	Citigroup Global Markets, Inc.	14.000	1,656		0
989701-10-7	ZIONS BANCORPORATION ORD		11/21/2019	VARIOUS	4,380.000	214,790		0
98978V-10-3	ZOETIS CL A ORD		09/30/2019	Citigroup Global Markets, Inc.	17.000	1,881		0
98980G-10-2	ZSCALER ORD		12/31/2019	JP MORGAN SECURITIES INC.	1,491.000	68,650		0
98986T-10-8	ZYNGA CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	5,713.000	35,177		0
G01767-10-5	ALKERMES ORD	C	11/29/2019	GOLDMAN, SACHS & CO.	632.000	13,321		0
G0176J-10-9	ALLEGION ORD	C	02/13/2019	Citigroup Global Markets, Inc.	1.000	94		0
G0177J-10-8	ALLERGAN ORD	C	09/30/2019	Citigroup Global Markets, Inc.	66.000	11,024		0
G0250X-10-7	AMCOR ORD	D	06/24/2019	Citigroup Global Markets, Inc.	2,089.000	23,292		0
G0408V-10-2	AON CL A ORD	C	06/24/2019	Citigroup Global Markets, Inc.	9.000	1,701		0
G0585R-10-6	ASSURED GUARANTY ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	3,784.000	184,106		0
G0684D-10-7	ATHENE HOLDING CL A ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	2,928.000	128,412		0
G0750C-10-8	AXALTA COATING SYSTEMS ORD		11/21/2019	JP MORGAN SECURITIES INC.	1,527.000	43,631		0
G1151C-10-1	ACCENTURE CL A ORD	C	11/22/2019	VARIOUS	39.000	7,168		0
G14838-10-9	MIMECAST ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	495.000	21,616		0
G17766-10-9	CAMBIUM NETWORKS ORD		11/21/2019	JP MORGAN SECURITIES INC.	837.000	5,990		0
G1890L-10-7	CAPRI HOLDINGS LTD.	D	09/30/2019	VARIOUS	14.000	618		0
G1991C-10-5	CARDTRONICS CL A ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	2,961.000	123,839		0
G21810-10-9	CLARIVATE ANALYTICS ORD		12/09/2019	VARIOUS	2,137.000	36,832		0
G29183-10-3	EATON ORD		09/30/2019	VARIOUS	21.000	1,719		0
G3075P-10-1	ENSTAR GROUP ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	225.000	45,144		0
G3223R-10-8	EVEREST RE GROUP ORD	C	06/24/2019	VARIOUS	6.000	1,379		0
G3323L-10-0	FABRINET ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	675.000	40,565		0
G47567-10-5	IHS MARKIT ORD	D	09/30/2019	VARIOUS	70.000	4,339		0
G47791-10-1	INGERSOLL RAND ORD		09/30/2019	VARIOUS	7.000	793		0
G491BT-10-8	INVESCO ORD		06/24/2019	Citigroup Global Markets, Inc.	34.000	688		0
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	2,107.000	76,717		0
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	03/15/2019	VARIOUS	22.000	779		0
G5494J-10-3	LINDE ORD	D	11/22/2019	VARIOUS	66.000	12,299		0
G5960L-10-3	MEDTRONIC ORD	C	11/22/2019	VARIOUS	96.000	9,496		0
G6095L-10-9	APTIV ORD	D	09/30/2019	VARIOUS	17.000	1,427		0
G6518L-10-8	NIELSEN HOLDINGS ORD		06/24/2019	Citigroup Global Markets, Inc.	18.000	413		0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		06/24/2019	Citigroup Global Markets, Inc.	27.000	1,376		0
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	03/15/2019	VARIOUS	9.000	425		0
G7S00T-10-4	PENTAIR ORD	C	09/30/2019	VARIOUS	21.000	813		0
G8473T-10-0	STERIS ORD	D	12/20/2019	VARIOUS	623.000	93,924		0
G87110-10-5	TECHNIPFMC ORD	D	09/30/2019	Citigroup Global Markets, Inc.	44.000	1,057		0
G9078F-10-7	TRITON INTERNATIONAL ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	4,823.000	180,605		0
G96629-10-3	WILLIS TOWERS WATSON ORD	D	06/24/2019	VARIOUS	11.000	1,998		0
G97822-10-3	PERRIGO ORD	C	09/30/2019	Citigroup Global Markets, Inc.	18.000	979		0
H1467J-10-4	CHUBB ORD	D	06/24/2019	VARIOUS	49.000	6,941		0
H17182-10-8	CRISPR THERAPEUTICS ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	181.000	11,170		0
H2906T-10-9	GARMIN ORD	C	09/30/2019	VARIOUS	40.000	3,363		0
H84989-10-4	TE CONNECTIVITY ORD	C	09/30/2019	VARIOUS	37.000	3,204		0
H8817H-10-0	TRANSOCEAN ORD	C	12/19/2019	VARIOUS	3,681.000	18,286		0
L0223L-10-1	ARDAGH GROUP CL A ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	2,269.000	43,048		0
M20598-10-4	CAESARSTONE ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	3,111.000	47,101		0
N01045-10-8	AFFIMED ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	2,698.000	6,201		0
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	03/15/2019	VARIOUS	19.000	1,650		0
N59465-10-9	MYLAN ORD	C	09/30/2019	Citigroup Global Markets, Inc.	40.000	849		0
N71542-10-9	PROQR THERAPEUTICS ORD	D	11/21/2019	JP MORGAN SECURITIES INC.	3,649.000	29,579		0
N72482-12-3	QIAGEN N.V.	D	04/08/2019	INSTINET	5,230.000	216,131		0
N96617-11-8	WRIGHT MEDICAL GROUP ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	667.000	19,683		0
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		06/24/2019	Citigroup Global Markets, Inc.	24.000	2,812		0
Y2573F-10-2	FLEX ORD	C	12/06/2019	WELLS FARGO SECURITIES LLC	6,158.000	70,118		0
Y62132-10-8	NAVIGATOR HOLDINGS ORD	C	11/21/2019	JP MORGAN SECURITIES INC.	1,033.000	12,827		0
Y95308-10-5	WAVE LIFE SCIENCES ORD	D	11/26/2019	VARIOUS	1,215.000	37,159		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,132,811	XXX	0
					0.000	0		0
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						0	XXX	0
056823-33-9	BAIL GIFF D EAFE AC K		12/27/2019	VARIOUS	232,297.834	2,935,399		0
09658L-51-3	BMO:PYRFORD ITL STK I		12/05/2019	VARIOUS	216,616.817	2,978,127		0
464287-65-5	ISHARES:RUSS 2000 ETF		11/21/2019	JP MORGAN SECURITIES INC.	4,201.000	662,746		0

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
9499999. Subtotal - Common Stocks - Mutual Funds						6,576,272	XXX	0
9799997. Total - Common Stocks - Part 3						31,709,082	XXX	0
9799998. Total - Common Stocks - Part 5						11,808,897	XXX	0
9799999. Total - Common Stocks						43,517,979	XXX	0
9899999. Total - Preferred and Common Stocks						43,517,979	XXX	0
9999999 - Totals						93,421,797	XXX	160,211

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3620AA-TY-4	GN 724267 - RMBS		12/01/2019	Paydown		34,497	34,497	35,877	35,800	0	(1,303)	0	(1,303)	0	34,497	0	0	0	1,251	09/15/2039
912828-4V-9	UNITED STATES TREASURY		02/21/2019	VARIOUS		1,881,770	1,850,000	1,855,521	1,107,677	0	(9)	0	(9)	0	1,855,530	0	26,239	26,239	21,155	08/15/2028
912828-B3-3	UNITED STATES TREASURY		01/31/2019	Maturity @ 100.00		1,700,000	1,700,000	1,728,484	1,700,912	0	(912)	0	(912)	0	1,700,000	0	0	0	12,750	01/31/2019
912828-G6-1	UNITED STATES TREASURY		11/30/2019	VARIOUS		5,994,070	6,000,000	6,108,613	6,030,346	0	(26,788)	0	(26,788)	0	6,003,558	0	(9,487)	(9,487)	80,390	11/30/2019
912828-P8-7	UNITED STATES TREASURY		10/07/2019	PNC CAPITAL MKTS		298,078	300,000	299,963	299,992	0	3	0	3	0	299,994	0	(1,916)	(1,916)	3,746	02/28/2021
912828-TJ-9	UNITED STATES TREASURY		03/05/2019	DEUTSCHE BANK INST FIX INC		96,939	100,000	98,781	99,086	0	47	0	47	0	99,132	0	(2,194)	(2,194)	1,037	08/15/2022
912828-U6-5	UNITED STATES TREASURY		02/11/2019	RBC CAPITAL MARKETS		735,508	750,000	738,939	742,351	0	309	0	309	0	742,660	0	(7,152)	(7,152)	2,740	11/30/2021
912828-UB-4	UNITED STATES TREASURY		01/31/2019	HSBC SECURITIES		394,906	400,000	400,938	400,264	0	(25)	0	(25)	0	400,239	0	(5,333)	(5,333)	692	11/30/2019
912828-UF-5	UNITED STATES TREASURY		12/31/2019	VARIOUS		1,413,054	1,425,000	1,424,763	1,425,041	0	(15)	0	(15)	0	1,425,025	0	(11,971)	(11,971)	6,111	12/31/2019
0599999. Subtotal - Bonds - U.S. Governments						12,548,821	12,559,497	12,691,879	11,841,467	0	(28,693)	0	(28,693)	0	12,560,636	0	(11,814)	(11,814)	129,872	XXX
3128PL-A2-8	FH J08125 - RMBS		12/01/2019	Paydown		10,192	10,193	10,279	10,223	0	(31)	0	(31)	0	10,193	0	0	0	236	06/01/2023
312935-M2-2	FH A88477 - RMBS		12/01/2019	Paydown		43,103	43,103	44,962	44,872	0	(1,768)	0	(1,768)	0	43,103	0	0	0	1,460	09/01/2039
313379-EE-5	FEDERAL HOME LOAN BANKS		06/14/2019	Maturity @ 100.00		930,000	930,000	944,459	931,436	0	(1,436)	0	(1,436)	0	930,000	0	0	0	7,556	06/14/2019
3136FT-P3-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/27/2019	Maturity @ 100.00		298,000	298,000	300,980	298,000	0	0	0	0	0	298,000	0	0	0	2,503	02/27/2019
31371L-6G-9	FN 255671 - RMBS		12/01/2019	Paydown		14,885	14,885	14,864	14,854	0	31	0	31	0	14,885	0	0	0	593	04/01/2035
3138AB-YR-4	FN AH9719 - RMBS		12/01/2019	Paydown		27,743	27,743	28,693	28,678	0	(934)	0	(934)	0	27,743	0	0	0	958	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS		12/01/2019	Paydown		35,332	35,332	36,756	36,768	0	(1,437)	0	(1,437)	0	35,332	0	0	0	910	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS		12/01/2019	Paydown		53,854	53,854	55,312	55,302	0	(1,448)	0	(1,448)	0	53,854	0	0	0	1,549	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS		12/01/2019	Paydown		49,080	49,080	49,556	49,649	0	(569)	0	(569)	0	49,080	0	0	0	1,296	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS		12/01/2019	Paydown		161,099	161,099	161,669	161,640	0	(541)	0	(541)	0	161,099	0	0	0	3,763	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS		12/01/2019	Paydown		245,705	245,704	250,787	250,761	0	(5,056)	0	(5,056)	0	245,704	0	0	0	7,333	07/01/2045
31402Q-WA-5	FN 735141 - RMBS		12/01/2019	Paydown		16,654	16,654	16,301	16,313	0	341	0	341	0	16,654	0	0	0	589	01/01/2035
31403C-6L-0	FN 745275 - RMBS		12/01/2019	Paydown		11,537	11,537	11,950	11,914	0	(376)	0	(376)	0	11,537	0	0	0	390	02/01/2036
31403D-WU-9	FN 745959 - RMBS		12/01/2019	Paydown		15,602	15,602	16,534	16,484	0	(882)	0	(882)	0	15,602	0	0	0	546	11/01/2036
31408F-6B-0	FN 850566 - RMBS		12/01/2019	Paydown		7,319	7,319	6,940	6,930	0	389	0	389	0	7,319	0	0	0	261	01/01/2036
31409W-LB-5	FN 880622 - RMBS		12/01/2019	Paydown		7,826	7,826	7,580	7,588	0	238	0	238	0	7,826	0	0	0	317	04/01/2036
31411E-2C-0	FN 906271 - RMBS		12/01/2019	Paydown		14,246	14,246	14,068	14,041	0	206	0	206	0	14,246	0	0	0	594	01/01/2037
31411E-YD-3	FN 906208 - RMBS		12/01/2019	Paydown		36,120	36,120	35,649	35,635	0	485	0	485	0	36,120	0	0	0	479	01/01/2037
31412P-6K-2	FN 931574 - RMBS		12/01/2019	Paydown		9,767	9,767	9,981	9,942	0	(175)	0	(175)	0	9,767	0	0	0	326	02/01/2035
31412W-N2-8	FN 937009 - RMBS		12/01/2019	Paydown		6,819	6,819	6,793	6,780	0	39	0	39	0	6,819	0	0	0	488	06/01/2037
31413V-UA-3	FN 956977 - RMBS		12/01/2019	Paydown		1,042	1,042	1,044	1,043	0	(1)	0	(1)	0	1,042	0	0	0	174	12/01/2037
31416N-3J-9	FN AA5300 - RMBS		12/01/2019	Paydown		903	903	952	909	0	(6)	0	(6)	0	903	0	0	0	25	09/01/2020
31416T-L5-6	FN AA9347 - RMBS		12/01/2019	Paydown		28,833	28,833	29,775	29,717	0	(884)	0	(884)	0	28,833	0	0	0	999	08/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						2,025,663	2,025,663	2,055,883	2,039,478	0	(13,815)	0	(13,815)	0	2,025,663	0	0	0	33,348	XXX
002824-BF-6	ABBOTT LABORATORIES		04/01/2019	Call @ 103.03		0	0	0	0	0	0	0	0	0	0	0	0	0	2,408	11/30/2026
0258M0-DP-1	AMERICAN EXPRESS CREDIT CORP		08/15/2019	Maturity @ 100.00		400,000	400,000	399,756	399,978	0	22	0	22	0	400,000	0	0	0	9,000	08/15/2019
037833-BS-8	APPLE INC		12/18/2019	PNC CAPITAL MKTS		502,480	500,000	499,645	499,940	0	27	0	27	0	499,967	0	2,513	2,513	14,906	02/23/2021
05586C-AA-2	BMWLT 181 A1 - ABS		07/01/2019	Paydown		375,132	375,132	375,132	375,132	0	0	0	0	0	375,132	0	0	0	2,542	10/21/2019
05588C-AA-0	BMWOT 19A A1 - ABS		12/26/2019	Paydown		457,516	457,516	457,516	0	0	0	0	0	0	457,516	0	0	0	1,654	09/25/2020
06051G-EU-9	BANK OF AMERICA CORP		12/18/2019	PNC CAPITAL MKTS		1,032,410	1,000,000	971,196	986,188	0	3,049	0	3,049	0	989,237	0	43,173	43,173	47,575	01/11/2023
06406H-BM-0	BANK OF NEW YORK COMPANY, INC. (THE)		05/15/2019	Maturity @ 100.00		500,000	500,000	587,510	504,246	0	(4,246)	0	(4,246)	0	500,000	0	0	0	13,625	05/15/2019
084670-BL-1	BERKSHIRE HATHAWAY INC		08/14/2019	Maturity @ 100.00		500,000	500,000	499,955	500,020	0	(20)	0	(20)	0	500,000	0	0	0	10,500	08/14/2019
12597C-AA-5	CNH 19C A1 - ABS		12/16/2019	Paydown		71,199	71,199	71,199	0	0	0	0	0	0	71,199	0	0	0	147	11/16/2020
12652V-AA-5	CNH 18A A1 - ABS		04/01/2019	Paydown		194,697	194,697	194,697	194,697	0	0	0	0	0	194,697	0	0	0	384	06/14/2019
14041N-FE-6	COMET 163 A - ABS		06/17/2019	VARIOUS		195,000	195,000	194,924	194,985	0	15	0	15	0	195,000	0	0	0	1,307	04/15/2022
14043T-AA-4	COPAR 192 A1 - ABS		12/16/2019	Paydown		453,490	453,490	453,490	0	0	0	0	0	0	453,490	0	0	0	1,317	09/15/2020
14313F-AA-7	CARMX 183 A1 - ABS		04/01/2019	Paydown		257,703	257,703	257,703	257,703	0	0	0	0	0	257,703	0	0	0	954	08/15/2019
14315P-AA-3	CARMX 193 A1 - ABS		12/16/2019	Paydown		467,606	467,606	467,606	0	0	0	0	0	0	467,606	0	0	0	2,220	08/17/2020
14315W-AA-8	CARMX 194 A1 - ABS		12/16/2019	Paydown		217,251	217,251	217,251	0	0	0	0	0	0	217,251	0	0	0	449	11/16/2020
15200W-AB-1	CNP 4 A2 - ABS		11/01/2019	Paydown		33,283	33,283	33,283	33,286	0	(2)	0	(2)	0	33,283	0	0	0	848	10/15/2021
161571-HF-4	CHAIT 165 A - ABS		07/15/2019	VARIOUS		1,100,000	1,100,000	1,099,697	1,099,994	0	6	0	6	0	1,100,000	0	0	0	8,149	07/15/2021
31428X-AZ-9	FEDEX CORP		08/21/2019	VARIOUS		555,688	555,000	553,995	554,800	0	117	0	117	0	554,917	0	83	83	14,162	02/01/2020
34528D-AA-1	FORDL 19B A1 - ABS		12/16/2019	Paydown		572,117	572,117	572,117	0	0	0	0	0	0	572,117	0	0	0	2,926	08/15/2020
34532T-AA-0	FORDO 18B A1 - ABS		05/01/2019	Paydown		527,727	527,727	527,727	527,727	0	0	0	0	0	527,727	0	0	0	2,562	11/15/2019
36255J-AA-2	GMCAR 183 A1 - ABS		04/01/2019	Paydown		77,953	77,953	77,953	77,953	0	0	0	0	0	77,953	0	0	0	154	07/16/2019
38013F-AA-9	GMCAR 184 A1 - ABS		04/01/2019	Paydown		153,956	153,956	153,956	153,956	0	0	0	0	0	153,956	0	0	0	532	10/16/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
43811B-AC-8	HAROT 172 A3 - ABS		12/15/2019	Paydown		236,927	236,927	236,907	236,956	0	(28)	0	(28)	0	236,927	0	0	0	2,246	08/16/2021
43814U-AC-3	HAROT 181 A3 - ABS		12/15/2019	Paydown		93,563	93,563	93,551	93,555	0	8	0	8	0	93,563	0	0	0	2,256	02/15/2022
460146-CG-6	INTERNATIONAL PAPER CO		12/20/2019	VARIOUS		242,062	229,000	258,921	240,225	0	(3,365)	0	(3,365)	0	236,860	0	(7,860)	(7,860)	27,716	02/15/2022
47788C-AC-6	JDOT 2018 A3 - ABS		12/15/2019	Paydown		71,089	71,089	71,084	71,086	0	3	0	3	0	71,089	0	0	0	1,795	04/18/2022
47788E-AA-6	JDOT 18B A1 - ABS		06/01/2019	Paydown		423,582	423,582	423,582	423,582	0	0	0	0	0	423,582	0	0	0	2,257	08/15/2019
58772R-AA-2	MBART 181 A1 - ABS		04/01/2019	Paydown		60,129	60,129	60,129	60,129	0	0	0	0	0	60,129	0	0	0	114	08/15/2019
637071-AJ-0	NATIONAL OILWELL VARCO INC		12/04/2019	VARIOUS		950,497	929,000	920,015	925,093	0	884	0	884	0	925,977	0	3,023	3,023	39,367	12/01/2022
867914-BG-7	SUNTRUST BANKS INC		05/01/2019	Maturity @ 100.00		800,000	800,000	799,288	799,977	0	23	0	23	0	800,000	0	0	0	10,000	05/01/2019
89837L-AA-3	TRUSTEES OF PRINCETON UNIVERSITY		04/01/2019	VARIOUS		250,000	250,000	248,828	249,976	0	24	0	24	0	250,000	0	0	0	6,188	03/01/2019
90131H-AN-5	21ST CENTURY FOX AMERICA INC		03/01/2019	Maturity @ 100.00		275,000	275,000	290,131	277,073	0	(2,073)	0	(2,073)	0	275,000	0	0	0	9,763	03/01/2019
90290E-AA-7	USAOT 191 A1 - ABS		12/16/2019	Paydown		587,498	587,498	587,498	0	0	0	0	0	0	587,498	0	0	0	2,308	08/17/2020
92340L-AC-3	VEREIT OPERATING PARTNERSHIP LP		09/13/2019	PNC CAPITAL MKTS		307,564	295,000	293,024	293,341	0	116	0	116	0	293,457	0	14,107	14,107	12,688	08/15/2027
92343V-BC-7	VERIZON COMMUNICATIONS INC		05/06/2019	VARIOUS		1,328,866	1,300,000	1,415,180	1,339,685	0	(4,258)	0	(4,258)	0	1,335,427	0	(35,427)	(35,427)	50,834	11/01/2021
92867X-AA-4	VWALT 19A A1 - ABS		12/20/2019	Paydown		294,418	294,418	294,418	0	0	0	0	0	0	294,418	0	0	0	974	10/20/2020
92868L-AA-9	VALET 181 A1 - ABS		04/01/2019	Paydown		161,461	161,461	161,461	161,461	0	0	0	0	0	161,461	0	0	0	488	07/22/2019
92869B-AA-0	VALET 182 A1 - ABS		07/01/2019	Paydown		516,635	516,635	516,635	516,635	0	0	0	0	0	516,635	0	0	0	3,768	11/20/2019
961214-BK-8	WESTPAC BANKING CORP	C	11/19/2019	Maturity @ 100.00		700,000	700,000	713,161	701,388	0	(1,388)	0	(1,388)	0	700,000	0	0	0	34,125	11/19/2019
98978V-AL-7	ZOETIS INC		03/14/2019	BANCORP INVEST SER		447,298	475,000	472,359	472,907	0	44	0	44	0	472,951	0	(25,653)	(25,653)	7,363	09/12/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,391,798	16,307,933	16,522,479	13,223,675	0	(11,043)	0	(11,043)	0	16,333,727	0	(6,042)	(6,042)	352,573	XXX
8399997. Total - Bonds - Part 4						30,966,282	30,893,093	31,270,241	27,104,620	0	(53,552)	0	(53,552)	0	30,920,025	0	(17,856)	(17,856)	515,794	XXX
8399998. Total - Bonds - Part 5						7,727,657	7,725,910	7,723,910		0	1,090	0	1,090	0	7,725,000	0	2,657	2,657	57,531	XXX
8399999. Total - Bonds						38,693,939	38,619,003	38,994,151	27,104,620	0	(52,462)	0	(52,462)	0	38,645,025	0	(15,199)	(15,199)	573,325	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001055-10-2	AFLAC ORD		11/14/2019	PNC CAPITAL MKTS	28.000	1,465		876	1,187	(411)	0	0	(411)	0	876	0	588	588	22	
00130H-10-5	THE AES CORPORATION		11/15/2019	VARIOUS	59.000	1,005		798	813	(62)	0	0	(62)	0	798	0	207	207	18	
00206R-10-2	AT&T ORD		11/14/2019	PNC CAPITAL MKTS	110.000	4,161		3,618	2,990	465	0	0	465	0	3,618	0	544	544	165	
002824-10-0	ABBOTT LABORATORIES ORD		11/15/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
00287Y-10-9	ABBVIE ORD		11/15/2019	PNC CAPITAL MKTS	52.000	3,937		3,042	4,314	(1,689)	0	0	(1,689)	0	3,042	0	895	895	159	
00289Y-10-7	ABEONA THERAPEUTICS ORD		12/30/2019	PNC CAPITAL MKTS	997.000	3,376		2,463	0	0	0	0	0	0	2,463	0	913	913	0	
003654-10-0	ABIOMED ORD		03/15/2019	JP MORGAN SECURITIES INC.	2.000	666		864	639	212	0	0	212	0	864	0	(197)	(197)	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		11/14/2019	JP MORGAN SECURITIES INC.	15.000	669		659	693	(40)	0	0	(40)	0	659	0	11	11	0	
00724F-10-1	ADOBE ORD		11/14/2019	PNC CAPITAL MKTS	62.000	18,591		5,251	13,582	(8,838)	0	0	(8,838)	0	5,251	0	13,340	13,340	0	
00751Y-10-6	ADVANCE AUTO PARTS ORD		11/14/2019	VARIOUS	3.000	486		467	460	(6)	0	0	(6)	0	467	0	19	19	1	
007903-10-7	ADVANCED MICRO DEVICES ORD		03/15/2019	JP MORGAN SECURITIES INC.	78.000	1,816		1,292	1,429	(151)	0	0	(151)	0	1,292	0	524	524	0	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD		12/19/2019	PNC CAPITAL MKTS	523.000	20,260		19,194	0	0	0	0	0	0	19,194	0	1,066	1,066	47	
008252-10-8	AFFILIATED MANAGERS GROUP ORD		12/24/2019	PNC CAPITAL MKTS	61.000	5,152		5,922	5,944	5,819	0	5,841	(22)	0	5,922	0	(770)	(770)	77	
00846U-10-1	AGILENT TECHNOLOGIES ORD		11/14/2019	VARIOUS	9.000	698		370	603	(238)	0	0	(238)	0	370	0	328	328	2	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		11/14/2019	VARIOUS	5.000	438		242	294	(66)	0	0	(66)	0	242	0	196	196	0	
011659-10-9	ALASKA AIR GROUP ORD		11/14/2019	PNC CAPITAL MKTS	5.000	324		330	279	26	0	0	26	0	330	0	(6)	(6)	5	
012653-10-1	ALBEMARLE ORD		12/01/2019	VARIOUS	15.000	1,122		1,247	1,093	96	0	0	96	0	1,247	0	(124)	(124)	19	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		11/14/2019	PNC CAPITAL MKTS	7.000	1,078		826	688	(9)	0	0	(9)	0	826	0	252	252	26	
015351-10-9	ALEXION PHARMACEUTICALS ORD		11/14/2019	VARIOUS	31.000	4,054		4,001	2,997	976	0	0	976	0	4,001	0	54	54	0	
016255-10-1	ALIGN TECHNOLOGY ORD		09/30/2019	VARIOUS	10.000	1,880		1,844	1,885	(320)	0	0	(320)	0	1,844	0	36	36	0	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		12/04/2019	PNC CAPITAL MKTS	370.000	8,654		8,409	0	0	0	0	0	0	8,409	0	245	245	0	
018581-10-8	ALLIANCE DATA SYSTEMS ORD		12/17/2019	VARIOUS	14.000	2,104		3,187	1,997	1,089	0	0	1,089	0	3,187	0	(1,083)	(1,083)	19	
01877R-10-8	ALLIANCE RESOURCE PARTNERS UNT		11/21/2019	PNC CAPITAL MKTS	8,154.000	90,878		159,304	141,390	17,914	0	0	17,914	0	159,304	0	(68,426)	(68,426)	17,490	
018802-10-8	ALLIANT ENERGY ORD		11/15/2019	PNC CAPITAL MKTS	2.000	108		81	78	(4)	0	0	(4)	0	81	0	26	26	2	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD		11/27/2019	PNC CAPITAL MKTS	2,879.000	132,499		118,762	126,417	(7,655)	0	0	(7,655)	0	118,762	0	13,737	13,737	1,727	
020002-10-1	ALLSTATE ORD		12/01/2019	PNC CAPITAL MKTS	10.017	1,087		438	752	(403)	0	0	(403)	0	438	0	649	649	35	
02079K-10-7	ALPHABET CL C ORD		12/20/2019	PNC CAPITAL MKTS	11.000	13,390		6,136	10,869	(5,327)	0	0	(5,327)	0	6,137	0	7,253	7,253	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
02079K-10-5	ALPHABET CL A ORD		11/22/2019	PNC CAPITAL MKTS	6.000	7,061		3,255	5,957	(3,057)	0	0	(3,057)	0	3,256	0	3,806	3,806	0	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD		12/31/2019	PNC CAPITAL MKTS	553.000	18,876		18,303	0	0	0	0	0	0	18,303	0	573	573	0	
02209S-10-3	ALTRIA GROUP ORD		12/01/2019	VARIOUS	190.000	8,039		7,378	8,683	(1,994)	0	0	(1,994)	0	7,378	0	660	660	571	
023135-10-6	AMAZON COM ORD		11/14/2019	JP MORGAN SECURITIES INC.	39.000	66,781		21,509	58,145	(37,107)	0	0	(37,107)	0	21,510	0	45,271	45,271	0	
023608-10-2	AMEREN ORD		12/01/2019	PNC CAPITAL MKTS	1.000	80		42	60	(24)	0	0	(24)	0	42	0	38	38	12	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		11/20/2019	VARIOUS	20.000	553		715	602	390	0	317	72	0	715	0	(162)	(162)	5	
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/10/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	3,959.000	117,941		124,313	110,614	13,698	0	0	13,698	0	124,313	0	(6,372)	(6,372)	0	
025816-10-9	AMERICAN EXPRESS ORD		11/14/2019	JP MORGAN SECURITIES INC.	77.000	8,740		4,287	7,284	(3,060)	0	0	(3,060)	0	4,287	0	4,453	4,453	30	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	28	
030420-10-3	AMERICAN WATER WORKS ORD		12/05/2019	PNC CAPITAL MKTS	3.000	373		218	256	(58)	0	0	(58)	0	218	0	155	155	4	
03073E-10-5	AMERISOURCEBERGEN ORD		11/14/2019	VARIOUS	22.000	1,798		1,567	1,551	(81)	0	0	(81)	0	1,567	0	231	231	21	
03076C-10-6	AMERIPRISE FINANCE ORD		11/15/2019	VARIOUS	21.000	2,926		2,344	2,088	111	0	0	111	0	2,344	0	583	583	41	
031100-10-0	AMETEK ORD		12/01/2019	VARIOUS	3.000	249		151	202	(52)	0	0	(52)	0	151	0	98	98	1	
031162-10-0	AMGEN ORD		12/06/2019	VARIOUS	36.000	6,814		4,347	6,954	(2,660)	0	0	(2,660)	0	4,347	0	2,467	2,467	68	
032095-10-1	AMPHENOL CL A ORD		12/01/2019	VARIOUS	4.000	384		191	317	(134)	0	0	(134)	0	191	0	192	192	5	
032511-10-7	ANADARKO PETROLEUM ORD		09/01/2019	VARIOUS	677.000	47,535		32,203	29,680	18,323	0	15,799	2,523	0	32,203	0	15,332	15,332	387	
032654-10-5	ANALOG DEVICES ORD		12/01/2019	PNC CAPITAL MKTS	19.000	2,145		1,110	1,598	(529)	0	0	(529)	0	1,110	0	1,035	1,035	21	
03662Q-10-5	ANSYS ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
036752-10-3	ANTHEM ORD		12/01/2019	VARIOUS	11.000	3,081		1,286	2,836	(1,609)	0	0	(1,609)	0	1,286	0	1,795	1,795	28	
03676B-10-2	ANTERO MIDSTREAM ORD		12/06/2019	PNC CAPITAL MKTS	869.000	3,926		4,143	0	0	0	0	0	0	4,143	0	(217)	(217)	0	
037411-10-5	APACHE ORD		11/22/2019	VARIOUS	40.000	1,340		1,450	1,042	1,217	0	819	398	0	1,450	0	(110)	(110)	12	
03748R-75-4	APARTMENT INVST MGT CL A REIT ORD		11/29/2019	PNC CAPITAL MKTS	3.371	175		128	145	(26)	0	0	(26)	0	128	0	47	47	8	
037833-10-0	APPLE ORD		12/20/2019	VARIOUS	455.000	96,782		31,359	71,051	(40,656)	0	0	(40,656)	0	31,359	0	65,423	65,423	711	
03784Y-20-0	APPLE HOSPITALITY REIT ORD		08/01/2019	PNC CAPITAL MKTS	9,635.000	149,170		176,006	137,395	38,611	0	0	38,611	0	176,006	0	(26,837)	(26,837)	6,745	
038222-10-5	APPLIED MATERIAL ORD		11/14/2019	VARIOUS	78.000	3,235		1,554	2,527	(1,007)	0	0	(1,007)	0	1,554	0	1,681	1,681	19	
039483-10-2	ARCHER DANIELS MIDLAND ORD		11/14/2019	VARIOUS	25.000	1,052		1,007	1,000	(17)	0	0	(17)	0	1,008	0	44	44	18	
03965L-10-0	ARCONIC ORD		11/25/2019	VARIOUS	89.000	2,003		1,969	1,490	468	0	0	468	0	1,969	0	34	34	6	
04010E-10-9	ARGAN ORD		12/19/2019	PNC CAPITAL MKTS	79.000	3,240		2,889	0	0	0	0	0	0	2,889	0	351	351	0	
040413-10-6	ARISTA NETWORKS ORD		03/15/2019	JP MORGAN SECURITIES INC.	6.000	1,780		1,730	1,246	464	0	0	464	0	1,730	0	50	50	0	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD		11/21/2019	PNC CAPITAL MKTS	1,819.000	171,367		130,102	105,884	24,218	0	0	24,218	0	130,102	0	41,266	41,266	1,319	
045327-10-3	ASPEN TECHNOLOGY ORD		11/21/2019	VARIOUS	2,112.000	221,074		85,686	173,564	(87,878)	0	0	(87,878)	0	85,686	0	135,388	135,388	0	
04621X-10-8	ASSURANT ORD		11/14/2019	PNC CAPITAL MKTS	1.000	126		75	71	(18)	0	0	(18)	0	75	0	51	51	2	
05070R-10-4	AUDENTES THERAPEUTICS ORD		12/03/2019	PNC CAPITAL MKTS	673.000	39,563		18,714	0	0	0	0	0	0	18,714	0	20,849	20,849	0	
052769-10-6	AUTODESK ORD		11/14/2019	PNC CAPITAL MKTS	17.000	2,864		1,095	2,131	(1,103)	0	0	(1,103)	0	1,095	0	1,770	1,770	0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/01/2019	PNC CAPITAL MKTS	2.000	323		151	254	(114)	0	0	(114)	0	151	0	172	172	14	
053332-10-2	AUTOZONE ORD		11/14/2019	PNC CAPITAL MKTS	1.000	1,085		528	811	(319)	0	0	(319)	0	528	0	556	556	0	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		11/14/2019	PNC CAPITAL MKTS	2.000	431		272	321	(81)	0	0	(81)	0	272	0	159	159	12	
053611-10-9	AVERY DENNISON ORD		11/21/2019	VARIOUS	2,208.000	273,676		207,721	198,345	9,376	0	0	9,376	0	207,721	0	65,956	65,956	2,921	
054937-10-7	BB AND T ORD		12/02/2019	PNC CAPITAL MKTS	37.000	1,974		1,383	1,492	(234)	0	0	(234)	0	1,383	0	591	591	46	
05722G-10-0	BAKER HUGHES CL A ORD		11/22/2019	PNC CAPITAL MKTS	31.000	766		747	647	75	0	0	75	0	747	0	19	19	11	
058498-10-6	BALL ORD		11/14/2019	JP MORGAN SECURITIES INC.	12.000	690		350	548	(203)	0	0	(203)	0	350	0	340	340	1	
060505-10-4	BANK OF AMERICA ORD		12/20/2019	PNC CAPITAL MKTS	994.000	31,037		16,703	23,475	(7,952)	0	0	(7,952)	0	16,703	0	14,335	14,335	591	
064058-10-0	BANK OF NEW YORK MELLON ORD		11/14/2019	VARIOUS	135.000	6,490		4,637	6,030	(1,699)	0	0	(1,699)	0	4,637	0	1,852	1,852	85	
071813-10-9	BAXTER INTERNATIONAL ORD		12/01/2019	VARIOUS	16.000	1,284		655	1,044	(399)	0	0	(399)	0	655	0	629	629	14	
075887-10-9	BECTON DICKINSON ORD		11/14/2019	PNC CAPITAL MKTS	5.000	1,250		671	1,116	(457)	0	0	(457)	0	671	0	579	579	8	
084670-70-2	BERKSHIRE HATHWAY CL B ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
084680-10-7	BERKSHIRE HILLS BANCORP ORD		06/04/2019	PNC CAPITAL MKTS	3,909.000	117,855		117,784	105,426	12,358	0	0	12,358	0	117,784	0	71	71	1,798	
086516-10-1	BEST BUY ORD		12/01/2019	JP MORGAN SECURITIES INC.	12.000	835		341	631	(295)	0	0	(295)	0	341	0	494	494	5	
090572-20-7	BIO RAD LABORATORIES CL A ORD		11/21/2019	PNC CAPITAL MKTS	465.000	167,342		91,349	107,982	(16,633)	0	0	(16,633)	0	91,349	0	75,993	75,993	0	
09062X-10-3	BIOGEN ORD		11/14/2019	VARIOUS	28.000	8,557		6,042	8,334	(2,383)	0	0	(2,383)	0	6,042	0	2,515	2,515	0	
093671-10-5	H&R BLOCK ORD		12/01/2019	VARIOUS	25.000	596		671	609	35	0	0	35	0	671	0	(75)	(75)	36	

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
097023-10-5	BOEING ORD		12/06/2019	PNC CAPITAL MKTS	25.000	9,349		2,860	7,801	(5,254)	0	0	(5,254)	0	2,861	0	6,489	6,489	101	
09857L-10-8	BOOKING HOLDINGS ORD		03/01/2019	Adjustment	0.000	0		0	1,722	(89)	0	0	(89)	0	0	0	0	0	0	
099724-10-6	BORGWARNER ORD		11/14/2019	PNC CAPITAL MKTS	7.000	292		352	220	106	0	0	106	0	352	0	(60)	(60)	2	
101121-10-1	BOSTON PROPERTIES REIT ORD		09/30/2019	PNC CAPITAL MKTS	15.000	1,945		1,574	1,637	(124)	0	0	(124)	0	1,574	0	371	371	56	
101137-10-7	BOSTON SCIENTIFIC ORD		11/14/2019	PNC CAPITAL MKTS	5.000	210		73	175	(104)	0	0	(104)	0	73	0	137	137	0	
101388-10-6	BOTTOMLINE TECHNOLOGIES ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	2,717.000	124,875		178,845	130,416	48,429	0	0	48,429	0	178,845	0	(53,970)	(53,970)	0	
10918L-10-3	BRIGHAM MINERALS CL A ORD		12/16/2019	PNC CAPITAL MKTS	268.000	4,929		5,083	0	0	0	0	0	0	5,083	0	(154)	(154)	0	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		11/21/2019	PNC CAPITAL MKTS	1,137.000	170,095		73,798	126,719	(52,921)	0	0	(52,921)	0	73,798	0	96,297	96,297	0	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		04/25/2019	JP MORGAN SECURITIES INC.	145.000	5,956		6,507	4,420	2,088	0	0	2,088	0	6,507	0	(551)	(551)	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/14/2019	PNC CAPITAL MKTS	122.000	6,185		6,136	5,651	(154)	0	0	(154)	0	6,136	0	49	49	142	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		11/14/2019	PNC CAPITAL MKTS	6.000	747		692	527	101	0	0	101	0	692	0	55	55	17	
11135F-10-1	BROADCOM ORD		12/01/2019	JP MORGAN SECURITIES INC.	29.000	8,418		3,742	7,314	(3,639)	0	0	(3,639)	0	3,742	0	4,676	4,676	4	
115637-20-9	BROWN FORMAN CL B ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	18	
122017-10-6	BURLINGTON STORES ORD		11/26/2019	VARIOUS	1,387.000	260,132		201,949	225,623	(23,674)	0	0	(23,674)	0	201,949	0	58,183	58,183	0	
124765-10-8	CAE ORD	C	11/21/2019	VARIOUS	10,854.000	278,528		188,577	199,171	(10,594)	0	0	(10,594)	0	188,577	0	89,951	89,951	1,611	
124857-20-2	CBS CL B ORD		12/05/2019	PNC CAPITAL MKTS	35.000	1,492		1,396	1,451	(142)	0	0	(142)	0	1,396	0	96	96	32	
12503M-10-8	CBOE GLOBAL MARKETS ORD		11/14/2019	PNC CAPITAL MKTS	1.000	115		86	90	(12)	0	0	(12)	0	86	0	29	29	1	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/01/2019	PNC CAPITAL MKTS	7.000	593		412	542	(178)	0	0	(178)	0	412	0	181	181	20	
125523-10-0	CIGNA ORD		11/14/2019	PNC CAPITAL MKTS	10.348	1,584		1,304	1,843	(646)	0	0	(646)	0	1,304	0	280	280	0	
12572Q-10-5	CME GROUP CL A ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
125896-10-0	CMS ENERGY ORD		11/27/2019	PNC CAPITAL MKTS	2.000	128		65	92	(35)	0	0	(35)	0	65	0	63	63	2	
126408-10-3	CSX ORD		11/14/2019	JP MORGAN SECURITIES INC.	27.000	1,966		800	1,664	(879)	0	0	(879)	0	800	0	1,165	1,165	6	
12654A-10-1	CNX MIDSTREAM PARTNERS UNT		02/12/2019	VARIOUS	10,628.000	160,892		197,855	173,024	24,831	0	0	24,831	0	197,855	0	(36,963)	(36,963)	3,829	
126650-10-0	CVS HEALTH ORD		11/14/2019	VARIOUS	140.000	8,358		9,147	8,787	31	0	0	31	0	9,147	0	(789)	(789)	142	
127097-10-3	CABOT OIL & GAS ORD		11/15/2019	PNC CAPITAL MKTS	22.000	386		618	450	123	0	0	123	0	618	0	(232)	(232)	5	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		11/14/2019	PNC CAPITAL MKTS	4.000	285		159	170	(16)	0	0	(16)	0	159	0	126	126	0	
12739A-10-0	CADENCE BANCORPORATION CL A ORD		11/21/2019	VARIOUS	11,520.000	200,750		245,954	193,306	124,506	0	71,857	52,649	0	245,954	0	(45,204)	(45,204)	4,783	
134429-10-9	CAMPBELL SOUP ORD		11/14/2019	VARIOUS	45.000	2,089		1,926	1,362	415	0	0	415	0	1,926	0	163	163	43	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		11/22/2019	VARIOUS	23.000	2,019		1,557	1,679	(190)	0	0	(190)	0	1,557	0	462	462	18	
14149Y-10-8	CARDINAL HEALTH ORD		11/14/2019	JP MORGAN SECURITIES INC.	20.000	1,005		1,308	885	415	0	0	415	0	1,308	0	(303)	(303)	9	
143130-10-2	CARMAX ORD		11/14/2019	PNC CAPITAL MKTS	3.000	264		141	180	(47)	0	0	(47)	0	141	0	123	123	0	
143658-30-0	CARNIVAL ORD		12/01/2019	VARIOUS	144.000	6,976		5,890	6,225	(1,161)	0	0	(1,161)	0	5,890	0	1,087	1,087	158	
148806-10-2	CATALENT ORD		11/21/2019	PNC CAPITAL MKTS	3,014.000	154,915		128,977	93,977	35,000	0	0	35,000	0	128,977	0	25,938	25,938	0	
149123-10-1	CATERPILLAR ORD		11/20/2019	PNC CAPITAL MKTS	27.000	3,628		2,515	3,374	(918)	0	0	(918)	0	2,515	0	1,112	1,112	46	
149568-10-7	CAVCO INDUSTRIES ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	1,277.000	176,639		154,099	166,495	(12,396)	0	0	(12,396)	0	154,099	0	22,541	22,541	0	
150870-10-3	CELANESE ORD		09/30/2019	VARIOUS	6.000	674		549	0	0	0	0	0	0	549	0	125	125	8	
151020-10-4	CELGENE ORD		11/20/2019	VARIOUS	893.000	93,924		45,693	57,232	(11,539)	0	0	(11,539)	0	45,693	0	48,231	48,231	0	
15135B-10-1	CENTENE ORD		11/14/2019	JP MORGAN SECURITIES INC.	24.000	1,419		988	(27,578)	7,963	0	0	7,963	0	988	0	431	431	0	
15189T-10-7	CENTERPOINT ENERGY ORD		11/14/2019	PNC CAPITAL MKTS	8.000	241		196	207	(32)	0	0	(32)	0	196	0	46	46	7	
156700-10-6	CENTURYLINK ORD		12/01/2019	JP MORGAN SECURITIES INC.	32.000	387		529	481	243	0	199	45	0	529	0	(143)	(143)	30	
156782-10-4	CERNER ORD		11/14/2019	VARIOUS	36.000	2,197		1,966	1,854	69	0	0	69	0	1,966	0	231	231	4	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		11/14/2019	VARIOUS	31.000	12,157		8,600	8,397	(384)	0	0	(384)	0	8,600	0	3,557	3,557	0	
166764-10-0	CHEVRON ORD		11/14/2019	JP MORGAN SECURITIES INC.	37.000	4,636		3,521	3,995	(508)	0	0	(508)	0	3,521	0	1,115	1,115	44	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		11/14/2019	JP MORGAN SECURITIES INC.	2.000	1,278		978	864	115	0	0	115	0	978	0	300	300	0	
171340-10-2	CHURCH AND DWIGHT ORD		09/30/2019	PNC CAPITAL MKTS	5.000	376		231	305	(101)	0	0	(101)	0	231	0	145	145	3	
171484-10-8	CHURCHILL DOWNS ORD		11/21/2019	VARIOUS	2,739.000	336,099		134,448	222,717	(88,269)	0	0	(88,269)	0	134,448	0	201,651	201,651	1,488	
171779-30-9	CIENA ORD		11/21/2019	VARIOUS	6,230.000	232,423		196,138	211,259	(15,121)	0	0	(15,121)	0	196,138	0	36,285	36,285	0	
172062-10-1	CINCINNATI FINANCIAL ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
17275R-10-2	CISCO SYSTEMS ORD		11/14/2019	VARIOUS	343.000	18,686		6,055	14,748	(8,818)	0	0	(8,818)	0	6,055	0	12,631	12,631	151	
172908-10-5	CINTAS ORD		12/06/2019	PNC CAPITAL MKTS	6.000	1,609		456	944	(575)	0	0	(575)	0	456	0	1,152	1,152	0	
172967-42-4	CITIGROUP ORD		12/20/2019	VARIOUS	368.000	25,490		17,737	18,752	(1,529)	0	0	(1,529)	0	17,737	0	7,753	7,753	366	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		11/14/2019	VARIOUS	29.000	1,027		675	822	(193)	0	0	(193)	0	675	0	352	352	26	
177376-10-0	CITRIX SYSTEMS ORD		12/01/2019	VARIOUS	4.000	399		189	407	(221)	0	0	(221)	0	189	0	211	211	4	
184496-10-7	CLEAN HARBORS ORD		12/05/2019	PNC CAPITAL MKTS	130.000	10,765		10,992	0	0	0	0	0	0	10,992	0	(226)	(226)	0	
189054-10-9	CLOROX ORD		11/15/2019	PNC CAPITAL MKTS	5.000	759		492	719	(279)	0	0	(279)	0	492	0	267	267	14	
191216-10-0	COCA-COLA ORD		12/01/2019	PNC CAPITAL MKTS	7.000	363		264	308	(66)	0	0	(66)	0	264	0	99	99	9	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD		12/09/2019	VARIOUS	5,656.000	332,736		272,304	255,708	16,597	0	0	16,597	0	272,304	0	60,432	60,432	11,066	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		11/14/2019	VARIOUS	48.000	3,194		2,353	3,022	(698)	0	0	(698)	0	2,353	0	840	840	17	
194162-10-3	COLGATE PALMOLIVE ORD		11/15/2019	VARIOUS	26.000	1,829		1,620	1,516	66	0	0	66	0	1,620	0	209	209	22	
198516-10-6	COLUMBIA SPORTSWEAR ORD		11/21/2019	PNC CAPITAL MKTS	1,690.000	152,504		168,845	0	0	0	0	0	0	168,845	0	(16,340)	(16,340)	406	
200340-10-7	COMERICA ORD		12/01/2019	PNC CAPITAL MKTS	10.000	660		504	666	(188)	0	0	(188)	0	504	0	156	156	36	
205887-10-2	CONAGRA BRANDS ORD		12/03/2019	VARIOUS	187.000	4,642		4,388	3,883	365	0	0	365	0	4,388	0	254	254	56	
20605P-10-1	CONCHO RESOURCES ORD		12/20/2019	VARIOUS	21.000	2,173		2,363	2,142	202	0	0	202	0	2,363	0	(191)	(191)	3	
20825C-10-4	CONOCOPHILLIPS ORD		12/02/2019	JP MORGAN SECURITIES INC.	50.000	3,379		2,468	3,093	(652)	0	0	(652)	0	2,468	0	911	911	15	
209115-10-4	CONSOLIDATED EDISON ORD		12/16/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		11/22/2019	VARIOUS	14.000	2,681		1,340	2,149	(924)	0	0	(924)	0	1,340	0	1,341	1,341	22	
216648-40-2	COOPER ORD		09/01/2019	PNC CAPITAL MKTS	485.000	162,116		83,964	123,433	(39,469)	0	0	(39,469)	0	83,964	0	78,153	78,153	29	
217204-10-6	COPART ORD		09/30/2019	PNC CAPITAL MKTS	2.000	161		116	91	18	0	0	18	0	116	0	45	45	0	
21870U-50-2	CORENERGY INFRASTRUCTURE REIT ORD		11/29/2019	VARIOUS	5,674.000	234,486		205,695	187,696	17,999	0	0	17,999	0	205,695	0	28,791	28,791	13,080	
21871D-10-3	CORELOGIC ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	2,530.000	93,083		91,535	84,553	6,982	0	0	6,982	0	91,535	0	1,548	1,548	0	
219350-10-5	CORNING ORD		12/13/2019	VARIOUS	55.000	1,848		968	1,648	(695)	0	0	(695)	0	968	0	880	880	30	
22052L-10-4	CORTEVA ORD		11/14/2019	PNC CAPITAL MKTS	80.000	2,240		3,083	0	0	0	0	0	0	3,083	0	(843)	(843)	0	
22160K-10-5	COSTCO WHOLESALE ORD		11/15/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
222070-20-3	COTY CL A ORD		11/14/2019	VARIOUS	244.000	2,981		4,176	1,588	2,566	0	0	2,566	0	4,176	0	(1,195)	(1,195)	58	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
229899-10-9	CULLEN FROST BANKERS ORD		07/18/2019	VARIOUS	2,112.000	195,859		232,799	185,729	47,070	0	0	47,070	0	232,799	0	(36,940)	(36,940)	2,722	
231021-10-6	CUMMINS ORD		12/02/2019	PNC CAPITAL MKTS	5.000	851		652	639	(21)	0	0	(21)	0	652	0	198	198	11	
23331A-10-9	D R HORTON ORD		11/14/2019	PNC CAPITAL MKTS	21.000	1,107		517	666	(224)	0	0	(224)	0	517	0	590	590	9	
233331-10-7	DTE ENERGY ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	17	
23355L-10-6	DXC TECHNOLOGY ORD		12/01/2019	VARIOUS	30.000	1,901		1,580	1,582	(19)	0	0	(19)	0	1,580	0	322	322	10	
235851-10-2	DANAHER ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
237194-10-5	DARDEN RESTAURANTS ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
23918K-10-8	DAVITA ORD		11/14/2019	VARIOUS	46.000	2,557		2,763	2,353	394	0	0	394	0	2,763	0	(206)	(206)	0	
244199-10-5	DEERE ORD		11/14/2019	PNC CAPITAL MKTS	35.000	5,840		3,331	4,935	(1,908)	0	0	(1,908)	0	3,332	0	2,509	2,509	52	
247361-70-2	Delta Air Lines, Inc.		11/14/2019	VARIOUS	37.000	2,080		972	1,832	(874)	0	0	(874)	0	973	0	1,107	1,107	35	
24906P-10-9	DENTSPLY SIRONA ORD		11/14/2019	PNC CAPITAL MKTS	11.000	586		566	367	139	0	0	139	0	566	0	20	20	4	
25179M-10-3	DEVON ENERGY ORD		12/01/2019	VARIOUS	138.000	4,017		4,823	3,086	1,708	0	0	1,708	0	4,823	0	(807)	(807)	19	
25278X-10-9	DIAMONDBACK ENERGY ORD		06/24/2019	PNC CAPITAL MKTS	1,237.000	121,584		118,677	114,653	4,005	0	0	4,005	0	118,677	0	2,907	2,907	387	
253868-10-3	DIGITAL REALTY REIT ORD		11/14/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
254687-10-6	WALT DISNEY ORD		11/14/2019	PNC CAPITAL MKTS	195.061	27,046		15,397	15,725	(6,191)	0	0	(6,191)	0	15,397	0	11,648	11,648	136	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		11/14/2019	VARIOUS	23.000	1,714		794	1,342	(566)	0	0	(566)	0	794	0	920	920	13	
25470F-10-4	DISCOVERY SRS A ORD		11/14/2019	PNC CAPITAL MKTS	12.000	372		385	291	88	0	0	88	0	385	0	(13)	(13)	0	
25470F-30-2	DISCOVERY SRS C ORD		11/14/2019	PNC CAPITAL MKTS	26.000	734		717	588	115	0	0	115	0	717	0	17	17	0	
25470M-10-9	DISH NETWORK CL A ORD		11/14/2019	JP MORGAN SECURITIES INC.	36.000	1,172		1,969	893	1,070	0	0	1,070	0	1,969	0	(797)	(797)	0	
256677-10-5	DOLLAR GENERAL ORD		11/14/2019	PNC CAPITAL MKTS	19.000	2,605		1,265	1,857	(800)	0	0	(800)	0	1,265	0	1,341	1,341	11	
256746-10-8	DOLLAR TREE ORD		11/14/2019	PNC CAPITAL MKTS	9.000	1,014		579	736	(242)	0	0	(242)	0	579	0	435	435	0	
25746U-10-9	DOMINION ENERGY ORD		12/01/2019	PNC CAPITAL MKTS	3.382	265		229	189	(14)	0	0	(14)	0	229	0	35	35	37	
25754A-20-1	DOMINOS PIZZA ORD		11/21/2019	PNC CAPITAL MKTS	768.000	219,693		213,968	190,456	23,511	0	0	23,511	0	213,968	0	5,725	5,725	1,498	
260003-10-8	DOVER ORD		11/14/2019	JP MORGAN SECURITIES INC.	3.000	272		182	212	(31)	0	0	(31)	0	182	0	90	90	1	
260557-10-3	DOW ORD		11/14/2019	PNC CAPITAL MKTS	74.000	3,525		3,623	0	0	0	1,037	(1,037)	0	3,623	0	(98)	(98)	101	
26078J-10-0	DOWDUPONT ORD		04/02/2019	Unknown	2,701.000	176,615		176,615	144,449	32,165	0	0	32,165	0	176,615	0	0	0	1,026	
264411-50-5	DUKE REALTY REIT ORD		11/29/2019	PNC CAPITAL MKTS	5,556.000	193,398		157,861	143,897	13,960	0	0	13,960	0	157,861	0	35,537	35,537	4,889	

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
26441C-20-4	DUKE ENERGY ORD		12/16/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	12	
26614N-10-2	DUPONT DE NEMOURS ORD		11/14/2019	PNC CAPITAL MKTS	22.000	1,569		1,654	0	0	0	373	(373)	0	1,654	0	(85)	(85)	7	
26875P-10-1	EOG RESOURCES ORD		11/14/2019	VARIOUS	61.000	5,448		4,579	5,278	(746)	0	0	(746)	0	4,579	0	869	869	17	
269246-40-1	E TRADE FINANCIAL ORD		11/15/2019	PNC CAPITAL MKTS	14.000	612		322	583	(293)	0	0	(293)	0	322	0	289	289	4	
277432-10-0	EASTMAN CHEMICAL ORD		12/01/2019	PNC CAPITAL MKTS	12.000	910		898	799	15	0	0	15	0	898	0	12	12	27	
278642-10-3	EBAY ORD		11/14/2019	VARIOUS	144.000	5,500		2,479	4,010	(1,572)	0	0	(1,572)	0	2,479	0	3,021	3,021	37	
278865-10-0	ECOLAB ORD		12/01/2019	PNC CAPITAL MKTS	23.000	4,555		2,519	3,088	(954)	0	0	(954)	0	2,519	0	2,036	2,036	41	
281020-10-7	EDISON INTERNATIONAL ORD		11/14/2019	PNC CAPITAL MKTS	28.000	1,835		1,408	1,519	(190)	0	0	(190)	0	1,408	0	427	427	34	
28176E-10-8	EDWARDS LIFESCIENCES ORD		11/14/2019	JP MORGAN SECURITIES INC.	10.000	1,797		509	1,520	(1,025)	0	0	(1,025)	0	509	0	1,289	1,289	0	
285512-10-9	ELECTRONIC ARTS ORD		11/14/2019	PNC CAPITAL MKTS	13.000	1,287		487	996	(547)	0	0	(547)	0	487	0	800	800	0	
291011-10-4	EMERSON ELECTRIC ORD		12/10/2019	PNC CAPITAL MKTS	17.000	1,112		1,049	997	31	0	0	31	0	1,049	0	63	63	17	
292766-10-2	ENERPLUS ORD	C	02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	9,277.000	73,613		104,876	71,990	32,886	0	0	32,886	0	104,876	0	(31,263)	(31,263)	105	
29364G-10-3	ENTERGY ORD		12/03/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
29414B-10-4	EPAM SYSTEMS ORD		12/17/2019	PNC CAPITAL MKTS	292.000	60,309		57,759	0	0	0	0	0	0	57,759	0	2,550	2,550	0	
294429-10-5	EQUIFAX ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		12/17/2019	PNC CAPITAL MKTS	409.000	28,146		28,566	0	0	0	0	0	0	28,566	0	(420)	(420)	0	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		11/14/2019	PNC CAPITAL MKTS	35.000	3,019		1,997	2,087	(345)	0	0	(345)	0	1,997	0	1,021	1,021	76	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD		11/21/2019	VARIOUS	23,912.000	526,694		336,121	330,942	5,179	0	0	5,179	0	336,121	0	190,573	190,573	14,671	
297178-10-5	ESSEX PROPERTY REIT ORD		09/30/2019	PNC CAPITAL MKTS	1.000	327		197	225	(52)	0	0	(52)	0	197	0	130	130	7	
30034W-10-6	EVERGY ORD		11/14/2019	PNC CAPITAL MKTS	16.000	1,043		850	900	(59)	0	0	(59)	0	850	0	193	193	21	
30040W-10-8	EVERSOURCE ENERGY ORD		12/01/2019	PNC CAPITAL MKTS	2.000	171		94	119	(37)	0	0	(37)	0	95	0	76	76	18	
30161N-10-1	EXELON ORD		12/10/2019	PNC CAPITAL MKTS	24.000	1,159		762	969	(333)	0	0	(333)	0	762	0	397	397	25	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/01/2019	PNC CAPITAL MKTS	4.000	297		172	265	(101)	0	0	(101)	0	172	0	125	125	3	
30224P-20-0	EXTENDED STAY AMERICA UNT		08/09/2019	PNC CAPITAL MKTS	12,765.000	187,659		276,463	197,858	78,606	0	0	78,606	0	276,463	0	(88,804)	(88,804)	5,744	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/01/2019	PNC CAPITAL MKTS	2.000	234		180	164	(3)	0	0	(3)	0	180	0	54	54	10	
30231G-10-2	EXXON MOBIL ORD		12/10/2019	VARIOUS	160.000	12,598		13,478	10,827	2,963	0	406	2,557	0	13,478	0	(879)	(879)	191	
302445-10-1	FLIR SYSTEMS ORD		11/14/2019	PNC CAPITAL MKTS	6.000	322		197	246	(67)	0	0	(67)	0	197	0	125	125	2	
302491-30-3	FMC ORD		06/24/2019	VARIOUS	174.000	9,999		9,709	12,203	(2,941)	0	0	(2,941)	0	9,709	0	290	290	70	
30303M-10-2	FACEBOOK CL A ORD		11/14/2019	VARIOUS	298.000	54,915		25,727	38,771	(13,412)	0	0	(13,412)	0	25,727	0	29,189	29,189	0	
311900-10-4	FASTENAL ORD		11/22/2019	PNC CAPITAL MKTS	4.000	130		90	(17,941)	2,654	0	0	2,654	0	90	0	40	40	2	
313747-20-6	FEDERAL REIT ORD		11/14/2019	PNC CAPITAL MKTS	8.000	1,089		1,174	885	222	0	0	222	0	1,174	0	(85)	(85)	32	
31428X-10-6	FEDEX ORD		12/01/2019	VARIOUS	33.000	5,646		4,901	5,251	(428)	0	0	(428)	0	4,901	0	745	745	52	
315616-10-2	F5 NETWORKS ORD		03/15/2019	JP MORGAN SECURITIES INC.	3.000	461		270	480	(217)	0	0	(217)	0	270	0	191	191	0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
316773-10-0	FIFTH THIRD BANCORP ORD		11/14/2019	PNC CAPITAL MKTS	7.000	192		133	136	(36)	0	0	(36)	0	133	0	58	58	6	
319383-20-4	FIRST BUSEY ORD		06/04/2019	PNC CAPITAL MKTS	5,408.000	136,620		161,534	132,712	28,821	0	0	28,821	0	161,534	0	(24,914)	(24,914)	2,271	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD		11/21/2019	PNC CAPITAL MKTS	363.000	185,573		159,406	136,869	22,537	0	0	22,537	0	159,406	0	26,167	26,167	581	
33767E-10-3	FIRSTSERVICE SUB VTG ORD	C	03/01/2019	CITATION GRP/BCC CLRG-EQTY&MUN	1,928.000	163,690		139,965	132,029	7,935	0	0	7,935	0	139,965	0	23,725	23,725	195	
337738-10-8	FISERV ORD		11/14/2019	JP MORGAN SECURITIES INC.	5.000	431		158	364	(210)	0	0	(210)	0	158	0	273	273	0	
343412-10-2	FLUOR ORD		07/02/2019	VARIOUS	173.000	5,400		10,016	5,571	4,445	0	0	4,445	0	10,016	0	(4,616)	(4,616)	107	
34354P-10-5	FLOWSERVE ORD		12/01/2019	VARIOUS	6.000	284		335	227	106	0	0	106	0	335	0	(51)	(51)	2	
344849-10-4	FOOT LOCKER ORD		08/14/2019	PNC CAPITAL MKTS	131.000	5,139		7,024	6,969	55	0	0	55	0	7,024	0	(1,885)	(1,885)	145	
345370-86-0	FORD MOTOR ORD		12/02/2019	PNC CAPITAL MKTS	91.000	833		1,228	648	526	0	0	526	0	1,228	0	(395)	(395)	40	
346375-10-8	FORMFACTOR ORD		12/23/2019	PNC CAPITAL MKTS	1,035.000	25,499		22,986	0	0	0	0	0	0	22,986	0	2,514	2,514	0	
34959E-10-9	FORTINET ORD		11/21/2019	VARIOUS	4,604.000	430,783		276,529	324,256	(47,731)	0	0	(47,731)	0	276,529	0	154,254	154,254	0	
34959J-10-8	FORTIVE ORD		12/01/2019	PNC CAPITAL MKTS	4.000	323		166	262	(106)	0	0	(106)	0	166	0	156	156	3	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		12/12/2019	PNC CAPITAL MKTS	539.000	34,473		33,619	113	55	0	0	55	0	33,619	0	854	854	119	
349853-10-1	FORWARD AIR ORD		12/06/2019	PNC CAPITAL MKTS	2,783.000	192,263		185,065	152,648	32,418	0	0	32,418	0	185,065	0	7,198	7,198	2,004	
354613-10-1	FRANKLIN RESOURCES ORD		11/14/2019	VARIOUS	23.000	713		1,034	675	351	0	0	351	0	1,034	0	(321)	(321)	15	
35671D-85-7	FREEPORT MCMORAN ORD		11/14/2019	PNC CAPITAL MKTS	104.000	1,178		1,447	995	359	0	0	359	0	1,447	0	(268)	(268)	10	
361448-10-3	GATX ORD		11/21/2019	PNC CAPITAL MKTS	3,031.000	250,290		205,325	214,625	(9,300)	0	0	(9,300)	0	205,325	0	44,965	44,965	4,183	
363576-10-9	ARTHUR J GALLAGHER ORD		12/01/2019	PNC CAPITAL MKTS	5.000	448		259	333	(114)	0	0	(114)	0	259	0	189	189	9	
364760-10-8	GAP ORD		11/14/2019	PNC CAPITAL MKTS	7.000	122		253	169	72	0	0	72	0	253	0	(131)	(131)	5	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
366651-10-7	GARTNER ORD		11/14/2019	JP MORGAN SECURITIES INC.	3.000	435		336	380	(48)	0	0	(48)	0	336	0	99	99	0	
369550-10-8	GENERAL DYNAMICS ORD		11/15/2019	VARIOUS	62.000	11,065		6,297	9,665	(3,459)	0	0	(3,459)	0	6,297	0	4,768	4,768	142	
369604-10-3	GENERAL ELECTRIC ORD		11/14/2019	Unknown	0.000	0		0	74,595	146,438	0	0	146,438	0	0	0	0	0	11	
370334-10-4	GENERAL MILLS ORD		11/14/2019	PNC CAPITAL MKTS	5.000	276		243	166	41	0	0	41	0	243	0	32	32	7	
37045V-10-0	GENERAL MOTORS ORD		12/01/2019	PNC CAPITAL MKTS	64.000	2,381		2,094	2,012	(65)	0	0	(65)	0	2,094	0	287	287	77	
372460-10-5	GENUINE PARTS ORD		12/01/2019	PNC CAPITAL MKTS	1.000	100		84	91	(12)	0	0	(12)	0	84	0	15	15	9	
375558-10-3	GILEAD SCIENCES ORD		12/01/2019	PNC CAPITAL MKTS	15.000	1,032		1,110	911	171	0	0	171	0	1,110	0	(78)	(78)	44	
37940X-10-2	GLOBAL PAYMENTS ORD		12/01/2019	PNC CAPITAL MKTS	0.876	140		58	47	(11)	0	0	(11)	0	58	0	82	82	0	
37959E-10-2	GLOBE LIFE ORD		11/14/2019	PNC CAPITAL MKTS	2.000	191		107	142	(43)	0	0	(43)	0	107	0	85	85	1	
380237-10-7	GODADDY CL A ORD		06/04/2019	PNC CAPITAL MKTS	1,391.000	98,678		84,203	91,277	(7,075)	0	0	(7,075)	0	84,203	0	14,475	14,475	0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/01/2019	PNC CAPITAL MKTS	15.000	3,050		2,301	2,482	(209)	0	0	(209)	0	2,301	0	749	749	38	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		03/04/2019	JP MORGAN SECURITIES INC.	276.000	5,456		6,674	5,633	1,040	0	0	1,040	0	6,674	0	(1,217)	(1,217)	44	
384802-10-4	WW GRAINGER ORD		12/02/2019	PNC CAPITAL MKTS	1.000	297		238	263	(44)	0	0	(44)	0	238	0	59	59	4	
40412C-10-1	HCA HEALTHCARE ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	7	
40434L-10-5	HP ORD		12/01/2019	VARIOUS	187.000	3,714		2,594	3,796	(1,236)	0	0	(1,236)	0	2,594	0	1,119	1,119	81	
406216-10-1	HALLIBURTON ORD		12/01/2019	VARIOUS	72.000	1,789		2,747	1,899	830	0	0	830	0	2,747	0	(957)	(957)	30	
410345-10-2	HANESBRANDS ORD		12/03/2019	JP MORGAN SECURITIES INC.	15.000	264		297	186	108	0	0	108	0	297	0	(32)	(32)	2	
410867-10-5	HANOVER INSURANCE GROUP ORD		11/21/2019	PNC CAPITAL MKTS	407.000	54,142		48,486	47,525	961	0	0	961	0	48,486	0	5,655	5,655	2,666	
412822-10-8	HARLEY DAVIDSON ORD		12/01/2019	PNC CAPITAL MKTS	5.000	176		282	169	112	0	0	112	0	282	0	(106)	(106)	12	
413875-10-5	L3HARRIS TECHNOLOGIES ORD		08/01/2019	VARIOUS	10.000	1,716		779	1,338	(569)	0	0	(569)	0	779	0	938	938	11	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		11/14/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	10	
418056-10-7	HASBRO ORD		11/15/2019	PNC CAPITAL MKTS	2.000	237		118	155	(47)	0	0	(47)	0	118	0	120	120	4	
422806-10-9	HEICO ORD		12/01/2019	VARIOUS	4,094.000	457,089		178,897	317,203	(138,307)	0	0	(138,307)	0	178,897	0	278,193	278,193	445	
423452-10-1	HELMERICH AND PAYNE ORD		12/02/2019	VARIOUS	22.000	1,186		1,294	1,048	238	0	0	238	0	1,294	0	(108)	(108)	18	
426281-10-1	JACK HENRY AND ASSOCIATES ORD		09/30/2019	PNC CAPITAL MKTS	2.000	292		277	238	22	0	0	22	0	277	0	15	15	2	
427866-10-8	HERSHEY FOODS ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2	
42809H-10-7	HESS ORD		12/01/2019	VARIOUS	44.000	2,593		2,760	1,767	973	0	0	973	0	2,760	0	(168)	(168)	26	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/01/2019	VARIOUS	228.000	3,625		2,061	2,989	(956)	0	0	(956)	0	2,061	0	1,564	1,564	66	
431475-10-2	HILL ROM HOLDINGS ORD		11/13/2019	VARIOUS	3,617.000	374,931		315,175	320,285	(5,111)	0	0	(5,111)	0	315,175	0	59,756	59,756	1,703	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/27/2019	VARIOUS	16.000	1,416		1,161	1,131	8	0	0	8	0	1,161	0	255	255	5	
436106-10-8	HOLLYFRONTIER ORD		06/24/2019	VARIOUS	17.000	837		1,227	860	357	0	0	357	0	1,227	0	(389)	(389)	8	
436440-10-1	HOLOGIC ORD		11/14/2019	VARIOUS	11.000	532		386	447	(66)	0	0	(66)	0	386	0	146	146	0	
43689E-10-7	HOME BANCORP ORD		02/12/2019	VARIOUS	2,953.000	102,695		130,857	104,536	26,320	0	0	26,320	0	130,857	0	(28,161)	(28,161)	591	
437076-10-2	HOME DEPOT ORD		12/01/2019	PNC CAPITAL MKTS	55.000	12,177		3,658	9,008	(5,822)	0	0	(5,822)	0	3,658	0	8,519	8,519	201	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/06/2019	PNC CAPITAL MKTS	11.000	1,861		993	1,393	(475)	0	0	(475)	0	993	0	868	868	27	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		11/14/2019	PNC CAPITAL MKTS	66.000	1,141		1,191	1,018	83	0	0	83	0	1,191	0	(51)	(51)	54	
444859-10-2	HUMANA ORD		11/14/2019	VARIOUS	6.000	1,655		755	1,709	(964)	0	0	(964)	0	755	0	900	900	4	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		11/22/2019	PNC CAPITAL MKTS	6.000	664		505	490	(56)	0	0	(56)	0	505	0	159	159	4	
446150-10-4	HUNTINGTON BANCSHARES ORD		12/01/2019	PNC CAPITAL MKTS	18.000	257		179	204	(37)	0	0	(37)	0	179	0	77	77	22	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		11/21/2019	VARIOUS	929.000	232,928		242,888	176,798	66,090	0	0	66,090	0	242,888	0	(9,960)	(9,960)	2,393	
447011-10-7	HUNTSMAN ORD		11/21/2019	PNC CAPITAL MKTS	10,638.000	245,470		210,588	205,207	5,381	0	0	5,381	0	210,588	0	34,882	34,882	5,186	
44930G-10-7	ICU MEDICAL ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	507.000	117,501		97,459	116,422	(18,964)	0	0	(18,964)	0	97,459	0	20,042	20,042	0	
44980X-10-9	IPG PHOTONICS ORD		11/14/2019	VARIOUS	3.000	446		728	340	388	0	0	388	0	728	0	(282)	(282)	0	
45168D-10-4	IDEXX LABORATORIES ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
452308-10-9	ILLINOIS TOOL ORD		11/14/2019	PNC CAPITAL MKTS	6.000	926		516	740	(247)	0	0	(247)	0	516	0	410	410	18	
452327-10-9	ILLUMINA ORD		11/14/2019	VARIOUS	18.000	5,673		3,455	5,344	(1,943)	0	0	(1,943)	0	3,455	0	2,218	2,218	0	
45337C-10-2	INCYTE ORD		06/24/2019	VARIOUS	25.000	2,160		1,671	1,576	77	0	0	77	0	1,671	0	489	489	0	
45685L-10-0	INFRAREIT ORD		04/01/2019	JEFFERIES & COMPANY, INC.	8,793.000	184,418		176,306	184,829	(8,523)	0	0	(8,523)	0	176,306	0	8,113	8,113	2,198	
45768S-10-5	INNOSPEC ORD		05/08/2019	VARIOUS	1,731.000	149,526		75,230	106,907	(31,676)	0	0	(31,676)	0	75,230	0	74,296	74,296	0	
45778Q-10-7	INSPERITY ORD		10/01/2019	PNC CAPITAL MKTS	1,014.000	100,091		76,906	94,667	(17,761)	0	0	(17,761)	0	76,906	0	23,186	23,186	608	
458140-10-0	INTEL ORD		12/20/2019	VARIOUS	97.000	5,699		2,493	4,443	(2,074)	0	0	(2,074)	0	2,493	0	3,206	3,206	117	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/10/2019	VARIOUS	22.000	3,067		3,498	2,481	993	0	0	993	0	3,498	0	(431)	(431)	42	

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
460146-10-3	INTERNATIONAL PAPER ORD		12/16/2019	PNC CAPITAL MKTS	20.000	836		926	796	118	0	0	118	0	926	0	(90)	(90)	30	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/01/2019	VARIOUS	3.000	65		51	61	(11)	0	0	(11)	0	51	0	14	14	3	
461202-10-3	INTUIT ORD		11/14/2019	JP MORGAN SECURITIES INC.	7.000	1,807		681	1,369	(699)	0	0	(699)	0	681	0	1,126	1,126	3	
46120E-60-2	INTUITIVE SURGICAL ORD		11/14/2019	VARIOUS	3.000	1,610		517	1,427	(921)	0	0	(921)	0	517	0	1,093	1,093	0	
46266C-10-5	IQVIA HOLDINGS ORD		11/14/2019	VARIOUS	17.000	2,628		1,695	1,955	(283)	0	0	(283)	0	1,695	0	934	934	0	
46284V-10-1	IRON MOUNTAIN ORD		12/01/2019	PNC CAPITAL MKTS	10.000	324		389	307	65	0	0	65	0	389	0	(65)	(65)	24	
46625H-10-0	JPMORGAN CHASE ORD		12/20/2019	VARIOUS	200.000	24,562		11,181	18,765	(8,421)	0	0	(8,421)	0	11,181	0	13,381	13,381	500	
469814-10-7	JACOBS ENGINEERING GROUP ORD		11/14/2019	PNC CAPITAL MKTS	5.000	410		234	288	(59)	0	0	(59)	0	234	0	175	175	2	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		10/11/2019	VARIOUS	335.000	6,174		7,300	5,816	1,484	0	0	1,484	0	7,300	0	(1,126)	(1,126)	530	
47580P-10-3	JELD WEN HOLDING ORD		12/05/2019	PNC CAPITAL MKTS	543.000	12,467		11,201	0	0	0	0	0	0	11,201	0	1,266	1,266	0	
478160-10-4	JOHNSON & JOHNSON ORD		11/14/2019	PNC CAPITAL MKTS	49.000	6,982		3,933	5,924	(2,416)	0	0	(2,416)	0	3,933	0	3,049	3,049	90	
48203R-10-4	JUNIPER NETWORKS ORD		12/01/2019	PNC CAPITAL MKTS	4.000	99		88	101	(20)	0	0	(20)	0	88	0	11	11	11	
482480-10-0	KLA ORD		11/14/2019	PNC CAPITAL MKTS	4.000	453		282	323	(87)	0	0	(87)	0	282	0	171	171	6	
485170-30-2	KANSAS CITY SOUTHERN ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
487836-10-8	KELLOGG ORD		12/01/2019	PNC CAPITAL MKTS	10.000	643		601	531	32	0	0	32	0	601	0	42	42	23	
489170-10-0	KENNAMETAL ORD		12/12/2019	PNC CAPITAL MKTS	475.000	16,721		15,776	0	0	0	0	0	0	15,776	0	944	944	0	
493267-10-8	KEYCORP ORD		11/14/2019	VARIOUS	34.000	601		457	483	(49)	0	0	(49)	0	457	0	145	145	14	
494368-10-3	KIMBERLY CLARK ORD		12/01/2019	PNC CAPITAL MKTS	7.000	994		730	721	(76)	0	0	(76)	0	730	0	264	264	62	
49446R-10-9	KIMCO REALTY REIT ORD		11/14/2019	VARIOUS	14.000	266		284	201	78	0	0	78	0	284	0	(17)	(17)	7	
49456B-10-1	KINDER MORGAN CL P ORD		11/15/2019	PNC CAPITAL MKTS	24.000	508		437	340	59	0	0	59	0	437	0	71	71	10	
49741E-10-0	KIRKLAND LAKE GOLD ORD	A	11/21/2019	VARIOUS	12,994.000	454,512		249,814	339,013	(89,200)	0	0	(89,200)	0	249,814	0	204,698	204,698	647	
50015M-10-9	KODIAK SCIENCES ORD		12/30/2019	PNC CAPITAL MKTS	216.000	14,019		6,987	0	0	0	0	0	0	6,987	0	7,032	7,032	0	
500255-10-4	KOHL'S ORD		12/01/2019	PNC CAPITAL MKTS	12.000	596		651	711	(143)	0	0	(143)	0	651	0	(55)	(55)	39	
500643-20-0	KORN FERRY ORD		08/09/2019	PNC CAPITAL MKTS	3,942.000	151,297		160,105	155,867	4,238	0	0	4,238	0	160,105	0	(8,808)	(8,808)	1,183	
500754-10-6	KRAFT HEINZ ORD		12/13/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	25	
501044-10-1	KROGER ORD		12/02/2019	PNC CAPITAL MKTS	112.000	2,886		2,362	2,669	(648)	0	0	(648)	0	2,362	0	524	524	46	
501797-10-4	L BRANDS ORD		12/01/2019	VARIOUS	57.000	1,481		1,982	1,454	1,445	0	927	518	0	1,982	0	(501)	(501)	23	
501889-20-8	LKQ ORD		11/14/2019	PNC CAPITAL MKTS	10.000	314		324	223	85	0	0	85	0	324	0	(10)	(10)	0	
502413-10-7	L3 TECHNOLOGIES ORD		06/29/2019	VARIOUS	103.000	12,459		11,715	17,887	(6,172)	0	0	(6,172)	0	11,715	0	745	745	171	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		11/14/2019	PNC CAPITAL MKTS	0.095	18		8	7	(3)	0	0	(3)	0	8	0	10	10	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		11/14/2019	VARIOUS	7.000	1,094		708	875	(178)	0	0	(178)	0	708	0	386	386	0	
512807-10-8	LAM RESEARCH ORD		12/01/2019	VARIOUS	14.000	2,797		1,006	1,867	(914)	0	0	(914)	0	1,006	0	1,791	1,791	35	
513272-10-4	LAMB WESTON HOLDINGS ORD		12/12/2019	VARIOUS	4,559.000	371,841		336,413	335,323	1,057	0	0	1,057	0	336,413	0	35,428	35,428	3,275	
515098-10-1	LANDSTAR SYSTEM ORD		12/06/2019	PNC CAPITAL MKTS	1,667.000	184,714		181,781	159,482	22,299	0	0	22,299	0	181,781	0	2,933	2,933	1,167	
518439-10-4	ESTEE LAUDER CL A ORD		12/01/2019	JP MORGAN SECURITIES INC.	2.000	325		151	258	(109)	0	0	(109)	0	151	0	174	174	3	
521865-20-4	LEAR ORD		07/18/2019	PNC CAPITAL MKTS	1,744.000	222,906		183,099	214,268	(31,169)	0	0	(31,169)	0	183,099	0	39,808	39,808	2,616	
524660-10-7	LEGGETT & PLATT ORD		12/01/2019	PNC CAPITAL MKTS	1.000	38		32	32	(5)	0	0	(5)	0	32	0	6	6	7	
525327-10-2	LEIDOS HOLDINGS ORD		09/30/2019	PNC CAPITAL MKTS	9.000	773		748	0	0	0	0	0	0	748	0	25	25	3	
526057-10-4	LENNAR CL A ORD		11/14/2019	PNC CAPITAL MKTS	22.000	1,228		982	781	100	0	0	100	0	982	0	246	246	3	
532457-10-8	ELI LILLY ORD		12/10/2019	PNC CAPITAL MKTS	86.000	9,943		5,320	9,477	(4,663)	0	0	(4,663)	0	5,320	0	4,623	4,623	109	
534187-10-9	LINCOLN NATIONAL ORD		11/14/2019	VARIOUS	17.000	1,054		672	857	(204)	0	0	(204)	0	672	0	382	382	10	
539830-10-9	LOCKHEED MARTIN ORD		12/01/2019	VARIOUS	13.000	4,552		2,153	3,382	(1,255)	0	0	(1,255)	0	2,153	0	2,399	2,399	61	
540424-10-8	LOEWS ORD		11/14/2019	PNC CAPITAL MKTS	12.000	626		512	513	(36)	0	0	(36)	0	512	0	114	114	2	
548661-10-7	LOWE'S COMPANIES ORD		11/14/2019	PNC CAPITAL MKTS	33.000	3,595		1,658	2,921	(1,401)	0	0	(1,401)	0	1,658	0	1,938	1,938	48	
55261F-10-4	M&T BANK ORD		12/01/2019	PNC CAPITAL MKTS	8.000	1,264		949	1,093	(204)	0	0	(204)	0	949	0	314	314	33	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		12/01/2019	VARIOUS	36.000	938		1,173	867	299	0	0	299	0	1,173	0	(235)	(235)	7	
55354G-10-0	MSCI ORD		11/27/2019	VARIOUS	9.000	1,791		1,390	1,291	47	0	0	47	0	1,390	0	400	400	9	
554382-10-1	MACERICH REIT ORD		12/24/2019	VARIOUS	137.000	3,690		7,714	5,929	1,785	0	0	1,785	0	7,714	0	(4,024)	(4,024)	402	
55616P-10-4	MACYS ORD		12/01/2019	PNC CAPITAL MKTS	2.000	31		54	57	37	0	42	(5)	0	54	0	(23)	(23)	8	
565849-10-6	MARATHON OIL ORD		11/14/2019	VARIOUS	83.000	1,369		1,196	1,181	5	0	0	5	0	1,196	0	173	173	5	
56585A-10-2	MARATHON PETROLEUM ORD		11/14/2019	VARIOUS	49.000	2,616		1,936	2,871	(957)	0	0	(957)	0	1,936	0	680	680	47	
571748-10-2	MARSH & MCLENNAN ORD		11/15/2019	PNC CAPITAL MKTS	14.000	1,401		737	1,033	(397)	0	0	(397)	0	737	0	664	664	17	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/01/2019	PNC CAPITAL MKTS	11.000	1,417		668	1,146	(532)	0	0	(532)	0	668	0	749	749	23	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		12/01/2019	PNC CAPITAL MKTS	2.000	548		261	322	(86)	0	0	(86)	0	261	0	287	287	6	
574599-10-6	MASCO ORD		11/14/2019	PNC CAPITAL MKTS	4.000	167		79	113	(39)	0	0	(39)	0	79	0	87	87	1	
574795-10-0	MASIMO ORD		11/21/2019	PNC CAPITAL MKTS	666.000	102,703		47,095	71,508	(24,414)	0	0	(24,414)	0	47,095	0	55,608	55,608	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
57636Q-10-4	MASTERCARD CL A ORD		11/14/2019	JP MORGAN SECURITIES INC.	42.000	9,709		3,472	7,861	(4,462)	0	0	(4,462)	0	3,472	0	6,237	6,237	14	
576485-20-5	MATADOR RESOURCES ORD		06/04/2019	PNC CAPITAL MKTS	3,866.000	64,612		128,536	60,039	68,497	0	0	68,497	0	128,536	0	(63,924)	(63,924)	0	
577081-10-2	MATTEL ORD		06/26/2019	VARIOUS	482.000	5,338		7,236	4,815	2,421	0	0	2,421	0	7,236	0	(1,898)	(1,898)	0	
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		11/14/2019	VARIOUS	12.000	671		632	605	22	0	0	22	0	633	0	38	38	8	
57776J-10-0	MAXLINEAR ORD		11/21/2019	VARIOUS	7,813.000	168,132		171,238	0	0	0	0	0	0	171,238	0	(3,106)	(3,106)	0	
579780-20-6	MCCORMICK ORD		11/14/2019	VARIOUS	3.000	453		228	403	(191)	0	0	(191)	0	228	0	225	225	4	
580135-10-1	MCDONALD'S ORD		11/14/2019	PNC CAPITAL MKTS	27.000	5,797		2,804	4,477	(2,020)	0	0	(2,020)	0	2,804	0	2,993	2,993	91	
58155Q-10-3	MCKESSON ORD		12/01/2019	VARIOUS	21.000	2,765		3,098	2,221	759	0	0	759	0	3,098	0	(333)	(333)	35	
58470H-10-1	MEDIFAST ORD		10/01/2019	VARIOUS	990.000	106,811		40,769	123,770	(83,001)	0	0	(83,001)	0	40,769	0	66,042	66,042	1,904	
58933Y-10-5	MERCK & CO ORD		12/01/2019	PNC CAPITAL MKTS	21.000	1,795		1,077	1,539	(532)	0	0	(532)	0	1,077	0	719	719	125	
59156R-10-8	METLIFE ORD		12/13/2019	PNC CAPITAL MKTS	195.000	9,194		7,328	7,437	(753)	0	0	(753)	0	7,328	0	1,866	1,866	246	
594918-10-4	MICROSOFT ORD		11/14/2019	JP MORGAN SECURITIES INC.	210.000	24,339		8,542	21,167	(12,797)	0	0	(12,797)	0	8,542	0	15,797	15,797	97	
595017-10-4	MICROCHIP TECHNOLOGY ORD		11/14/2019	PNC CAPITAL MKTS	1.000	85		52	68	(20)	0	0	(20)	0	52	0	33	33	1	
595112-10-3	MICRON TECHNOLOGY ORD		11/14/2019	VARIOUS	62.000	2,279		1,118	1,952	(854)	0	0	(854)	0	1,118	0	1,162	1,162	0	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
608190-10-4	MOHAWK INDUSTRIES ORD		11/14/2019	PNC CAPITAL MKTS	7.000	868		976	729	143	0	0	143	0	976	0	(108)	(108)	0	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		12/01/2019	JP MORGAN SECURITIES INC.	7.000	426		442	390	49	0	0	49	0	442	0	(17)	(17)	11	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		11/14/2019	VARIOUS	24.000	1,260		823	934	(147)	0	0	(147)	0	823	0	437	437	18	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		11/21/2019	VARIOUS	2,693.000	399,080		312,927	313,061	(134)	0	0	(134)	0	312,927	0	86,154	86,154	2,793	
61174X-10-9	MONSTER BEVERAGE ORD		11/14/2019	VARIOUS	15.000	927		413	732	(327)	0	0	(327)	0	413	0	514	514	0	
615369-10-5	MOODYS ORD		11/14/2019	VARIOUS	6.000	1,116		524	827	(319)	0	0	(319)	0	524	0	592	592	5	
617446-44-8	MORGAN STANLEY ORD		11/15/2019	PNC CAPITAL MKTS	16.000	683		513	613	(123)	0	0	(123)	0	513	0	170	170	15	
61945C-10-3	MOSAIC ORD		11/14/2019	PNC CAPITAL MKTS	14.000	328		385	403	(24)	0	0	(24)	0	385	0	(58)	(58)	1	
620076-30-7	MOTOROLA SOLUTIONS ORD		12/01/2019	JP MORGAN SECURITIES INC.	8.000	1,125		540	912	(382)	0	0	(382)	0	540	0	585	585	10	
629377-50-8	NRG ENERGY ORD		11/15/2019	VARIOUS	59.000	2,288		1,547	2,318	(790)	0	0	(790)	0	1,547	0	741	741	4	
631103-10-8	NASDAQ ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2	
637071-10-1	NATIONAL OILWELL VARCO ORD		12/01/2019	PNC CAPITAL MKTS	23.000	489		777	562	185	0	0	185	0	777	0	(288)	(288)	4	
637215-10-4	NATIONAL PRESTO INDUSTRIES ORD		06/04/2019	PNC CAPITAL MKTS	1,062.000	103,528		85,541	124,169	(38,628)	0	0	(38,628)	0	85,541	0	17,987	17,987	6,372	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD		11/21/2019	VARIOUS	6,730.000	212,749		196,951	178,076	18,875	0	0	18,875	0	196,951	0	15,798	15,798	4,878	
640268-10-8	NEKTAR THERAPEUTICS ORD		10/28/2019	VARIOUS	232.000	4,068		8,841	7,626	14,116	0	12,901	1,215	0	8,841	0	(4,773)	(4,773)	0	
64110D-10-4	NETAPP ORD		11/14/2019	VARIOUS	17.000	1,032		670	985	(346)	0	0	(346)	0	670	0	363	363	13	
64110L-10-6	NETFLIX ORD		11/14/2019	VARIOUS	35.000	12,928		3,467	9,299	(5,922)	0	0	(5,922)	0	3,467	0	9,461	9,461	0	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		12/18/2019	PNC CAPITAL MKTS	267.000	29,299		30,257	0	0	0	0	0	0	30,257	0	(958)	(958)	0	
64829B-10-0	NEW RELIC ORD		08/22/2019	VARIOUS	2,204.000	151,645		204,179	178,458	25,721	0	0	25,721	0	204,179	0	(52,534)	(52,534)	0	
651229-10-6	NEWELL BRANDS ORD		12/01/2019	VARIOUS	118.000	1,911		3,161	2,178	2,040	0	1,075	965	0	3,161	0	(1,250)	(1,250)	50	
651290-10-8	NEWFIELD EXPLORATION ORD	C	02/15/2019	Unknown	245.000	6,592		6,592	3,592	3,001	0	0	3,001	0	6,592	0	0	0	0	
651639-10-6	NEWMONT GOLDCORP ORD		12/01/2019	PNC CAPITAL MKTS	109.000	4,189		2,868	2,063	(804)	0	0	(804)	0	2,868	0	1,320	1,320	90	
65249B-10-9	NEWS CL A ORD		12/01/2019	PNC CAPITAL MKTS	56.000	745		845	623	208	0	0	208	0	845	0	(100)	(100)	6	
65249B-20-8	NEWS CL B ORD		12/01/2019	PNC CAPITAL MKTS	19.000	261		262	211	42	0	0	42	0	262	0	(2)	(2)	2	
65339F-10-1	NEXTERA ENERGY ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
653656-10-8	NICE ADR REP 1 ORD		12/01/2019	PNC CAPITAL MKTS	1,820.000	268,632		249,123	0	0	0	0	0	0	249,123	0	19,509	19,509	(55)	
654106-10-3	NIKE CL B ORD		12/01/2019	PNC CAPITAL MKTS	1.000	94		36	68	(39)	0	0	(39)	0	36	0	58	58	23	
65473P-10-5	NISOURCE ORD		11/20/2019	PNC CAPITAL MKTS	1.000	29		16	23	(10)	0	0	(10)	0	16	0	13	13	0	
655044-10-5	NOBLE ENERGY ORD		11/18/2019	VARIOUS	90.000	2,034		2,416	1,676	725	0	0	725	0	2,416	0	(382)	(382)	13	
655664-10-0	NORDSTROM ORD		11/14/2019	PNC CAPITAL MKTS	11.000	360		614	495	102	0	0	102	0	614	0	(254)	(254)	8	
655844-10-8	NORFOLK SOUTHERN ORD		12/10/2019	PNC CAPITAL MKTS	6.000	1,078		565	855	(342)	0	0	(342)	0	565	0	513	513	16	
665859-10-4	NORTHERN TRUST ORD		12/01/2019	VARIOUS	25.000	2,357		1,584	2,013	(509)	0	0	(509)	0	1,584	0	773	773	41	
666807-10-2	NORTHROP GRUMMAN ORD		11/14/2019	VARIOUS	26.000	8,800		3,404	6,310	(2,973)	0	0	(2,973)	0	3,404	0	5,396	5,396	76	
670346-10-5	NUCOR ORD		11/14/2019	VARIOUS	13.000	718		640	668	(34)	0	0	(34)	0	640	0	77	77	9	
67066G-10-4	NVIDIA ORD		11/14/2019	JP MORGAN SECURITIES INC.	67.000	11,376		4,582	8,877	(4,373)	0	0	(4,373)	0	4,582	0	6,795	6,795	11	
67103H-10-7	O'REILLY AUTOMOTIVE ORD		11/14/2019	PNC CAPITAL MKTS	8.000	3,188		1,279	2,516	(1,497)	0	0	(1,497)	0	1,279	0	1,909	1,909	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/01/2019	VARIOUS	16.776	1,080		1,269	1,013	240	0	0	240	0	1,269	0	(188)	(188)	38	
679295-10-5	OKTA CL A ORD		12/31/2019	PNC CAPITAL MKTS	155.000	17,797		19,955	0	0	0	0	0	0	19,955	0	(2,158)	(2,158)	0	

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD		09/04/2019	PNC CAPITAL MKTS	1,706.000	110,828		93,031	113,466	(20,435)	0	0	(20,435)	0	93,031	0	17,798	17,798	0	
681919-10-6	OMNICOM GROUP ORD		12/01/2019	PNC CAPITAL MKTS	7.000	557		480	500	(33)	0	0	(33)	0	480	0	78	78	22	
682189-10-5	ON SEMICONDUCTOR ORD		05/08/2019	BARCLAYS CAPITAL LE	5,503.000	119,988		127,018	90,855	36,164	0	0	36,164	0	127,018	0	(7,030)	(7,030)	0	
682680-10-3	ONEOK ORD		11/14/2019	VARIOUS	18.000	1,206		954	964	(18)	0	0	(18)	0	954	0	252	252	21	
68389X-10-5	ORACLE ORD		11/14/2019	VARIOUS	502.000	27,918		17,103	22,491	(5,586)	0	0	(5,586)	0	17,103	0	10,815	10,815	236	
690742-10-1	OWENS CORNING ORD		12/05/2019	PNC CAPITAL MKTS	4,116.000	231,119		200,066	171,566	14,054	0	0	14,054	0	200,066	0	31,052	31,052	2,575	
69318G-10-6	PBF ENERGY CL A ORD		07/18/2019	PNC CAPITAL MKTS	5,235.000	145,516		108,232	171,027	(62,796)	0	0	(62,796)	0	108,232	0	37,284	37,284	3,141	
69327R-10-1	PDC ENERGY ORD		12/06/2019	PNC CAPITAL MKTS	82.000	1,890		1,935	0	0	0	0	0	0	1,935	0	(45)	(45)	0	
69331C-10-8	PG&E ORD		01/24/2019	JP MORGAN SECURITIES INC.	683.000	5,252		29,146	16,221	12,925	0	0	12,925	0	29,146	0	(23,894)	(23,894)	0	
693506-10-7	PPG INDUSTRIES ORD		12/12/2019	PNC CAPITAL MKTS	3.000	355		279	286	(29)	0	0	(29)	0	279	0	76	76	4	
69351T-10-6	PPL ORD		12/01/2019	PNC CAPITAL MKTS	9.000	283		262	244	6	0	0	6	0	262	0	21	21	32	
69354M-10-8	PRA HEALTH SCIENCES ORD		11/21/2019	PNC CAPITAL MKTS	1,273.000	134,718		86,417	117,065	(30,648)	0	0	(30,648)	0	86,417	0	48,301	48,301	0	
693656-10-0	PVH ORD		12/01/2019	VARIOUS	902.000	98,669		127,612	83,812	43,766	0	0	43,766	0	127,612	0	(28,943)	(28,943)	34	
693718-10-8	PACCAR ORD		12/03/2019	PNC CAPITAL MKTS	2.000	143		116	107	0	0	0	0	0	116	0	27	27	29	
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/01/2019	VARIOUS	7.000	723		749	566	162	0	0	162	0	749	0	(26)	(26)	22	
701094-10-4	PARKER HANNIFIN ORD		12/06/2019	PNC CAPITAL MKTS	4.000	679		488	574	(112)	0	0	(112)	0	488	0	191	191	6	
704326-10-7	PAYCHEX ORD		11/21/2019	PNC CAPITAL MKTS	12.000	993		569	710	(232)	0	0	(232)	0	569	0	424	424	21	
70450Y-10-3	PAYPAL HOLDINGS ORD		11/14/2019	VARIOUS	72.000	7,315		2,479	5,915	(3,617)	0	0	(3,617)	0	2,479	0	4,836	4,836	0	
712704-10-5	PEOPLES UNITED FINANCIAL ORD		11/21/2019	PNC CAPITAL MKTS	15,519.000	251,941		223,008	223,939	78,101	0	79,032	(931)	0	223,008	0	28,933	28,933	10,980	
713448-10-8	PEPSICO ORD		12/01/2019	PNC CAPITAL MKTS	19.000	2,605		1,653	1,960	(454)	0	0	(454)	0	1,653	0	952	952	204	
714046-10-9	PERKINELMER ORD		11/14/2019	VARIOUS	6.000	566		268	468	(204)	0	0	(204)	0	268	0	297	297	0	
717081-10-3	PFIZER ORD		12/02/2019	PNC CAPITAL MKTS	50.000	2,188		1,425	2,123	(755)	0	0	(755)	0	1,425	0	763	763	36	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		11/14/2019	VARIOUS	241.000	21,832		19,057	15,962	2,941	0	0	2,941	0	19,057	0	2,775	2,775	246	
718546-10-4	PHILLIPS 66 ORD		11/14/2019	PNC CAPITAL MKTS	7.000	628		535	595	(70)	0	0	(70)	0	535	0	94	94	12	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD		11/21/2019	PNC CAPITAL MKTS	7,820.000	166,861		139,228	133,253	5,975	0	0	5,975	0	139,228	0	27,633	27,633	6,569	
723484-10-1	PINNACLE WEST ORD		12/02/2019	PNC CAPITAL MKTS	1.000	97		61	77	(25)	0	0	(25)	0	61	0	36	36	2	
723787-10-7	PIONEER NATURAL RESOURCE ORD		11/14/2019	VARIOUS	13.000	1,935		1,919	1,694	208	0	0	208	0	1,920	0	16	16	4	
73179P-10-6	POLYONE ORD		12/19/2019	PNC CAPITAL MKTS	814.000	28,751		25,795	0	0	0	0	0	0	25,795	0	2,955	2,955	0	
737630-10-3	POTLATCHDELTIC ORD		02/13/2019	CITATION GRP/BCC CLRG-EQTY&MUN	3,696.000	131,494		180,139	116,941	63,197	0	0	63,197	0	180,139	0	(48,644)	(48,644)	0	
74051N-10-2	PREMIER CL A ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	3,421.000	113,075		111,867	127,774	(15,908)	0	0	(15,908)	0	111,867	0	1,208	1,208	0	
74144T-10-8	T ROWE PRICE GROUP ORD		12/01/2019	PNC CAPITAL MKTS	2.000	228		161	180	(24)	0	0	(24)	0	161	0	68	68	10	
741503-40-3	BOOKING HOLDINGS INC.		12/01/2019	VARIOUS	7.007	12,739		8,535	11,862	(3,523)	0	0	(3,523)	0	8,536	0	4,204	4,204	0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
742718-10-9	PROCTER & GAMBLE ORD		11/15/2019	PNC CAPITAL MKTS	24.000	2,985		1,687	2,072	(543)	0	0	(543)	0	1,687	0	1,298	1,298	51	
743315-10-3	PROGRESSIVE ORD		11/14/2019	PNC CAPITAL MKTS	18.000	1,390		553	989	(558)	0	0	(558)	0	553	0	837	837	45	
74340W-10-3	PROLOGIS REIT		11/14/2019	PNC CAPITAL MKTS	1.000	85		45	57	(14)	0	0	(14)	0	45	0	40	40	2	
74346Y-10-3	PROS HOLDINGS ORD		12/27/2019	PNC CAPITAL MKTS	202.000	12,349		11,546	0	0	0	0	0	0	11,546	0	803	803	0	
744320-10-2	PRUDENTIAL FINANCIAL ORD		11/14/2019	PNC CAPITAL MKTS	5.000	450		419	388	7	0	0	7	0	419	0	31	31	15	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/01/2019	PNC CAPITAL MKTS	7.000	434		255	343	(112)	0	0	(112)	0	255	0	179	179	30	
74460D-10-9	PUBLIC STORAGE REIT ORD		12/01/2019	PNC CAPITAL MKTS	4.000	981		691	705	(128)	0	0	(128)	0	691	0	290	290	57	
745867-10-1	PULTEGROUP ORD		12/01/2019	PNC CAPITAL MKTS	8.000	288		158	187	(51)	0	0	(51)	0	158	0	130	130	9	
747316-10-7	QUAKER CHEMICAL ORD		06/04/2019	VARIOUS	768.000	146,362		53,076	136,481	(83,405)	0	0	(83,405)	0	53,076	0	93,285	93,285	568	
74736K-10-1	QORVO ORD		11/14/2019	PNC CAPITAL MKTS	8.000	516		397	476	(90)	0	0	(90)	0	397	0	120	120	0	
747525-10-3	QUALCOMM ORD		12/01/2019	PNC CAPITAL MKTS	108.000	8,957		6,332	5,726	106	0	0	106	0	6,332	0	2,625	2,625	193	
74762E-10-2	QUANTA SERVICES ORD		11/14/2019	JP MORGAN SECURITIES INC.	7.000	261		203	210	(8)	0	0	(8)	0	203	0	58	58	0	
74766D-10-0	QUANTENNA COMMUNICAT ORD		06/20/2019	VARIOUS	11,916.000	273,095		206,771	170,995	35,777	0	0	35,777	0	206,771	0	66,324	66,324	0	
74834L-10-0	QUEST DIAGNOSTICS ORD		09/30/2019	PNC CAPITAL MKTS	4.000	428		241	312	(96)	0	0	(96)	0	241	0	187	187	6	
74874Q-10-0	QUINSTREET ORD		11/21/2019	VARIOUS	20,465.000	318,353		271,928	332,147	25,190	0	85,409	(60,219)	0	271,928	0	46,425	46,425	0	
751212-10-1	RALPH LAUREN CL A ORD		11/14/2019	PNC CAPITAL MKTS	4.000	468		576	389	158	0	0	158	0	576	0	(108)	(108)	5	
753422-10-4	RAPID7 ORD		12/27/2019	PNC CAPITAL MKTS	88.000	5,014		4,804	0	0	0	0	0	0	4,804	0	211	211	0	
754730-10-9	RAYMOND JAMES ORD		11/14/2019	PNC CAPITAL MKTS	5.000	412		381	349	7	0	0	7	0	381	0	32	32	7	
755111-50-7	RAYTHEON ORD		11/14/2019	VARIOUS	18.000	3,270		1,802	2,737	(962)	0	0	(962)	0	1,802	0	1,467	1,467	26	
75606N-10-9	REALPAGE ORD		06/04/2019	PNC CAPITAL MKTS	2,851.000	159,349		78,190	137,390	(59,200)	0	0	(59,200)	0	78,190	0	81,159	81,159	0	
756109-10-4	REALTY INCOME REIT ORD		12/01/2019	PNC CAPITAL MKTS	4.000	307		213	213	(44)	0	0	(44)	0	213	0	93	93	9	

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
756577-10-2	RED HAT ORD		07/10/2019	PNC CAPITAL MKTS	202.000	38,380		12,602	35,479	(22,878)	0	0	(22,878)	0	12,602	0	25,778	25,778	0	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		11/14/2019	PNC CAPITAL MKTS	2.000	625		664	732	(85)	0	0	(85)	0	664	0	(39)	(39)	0	
7591EP-10-0	REGIONS FINANCIAL ORD		12/01/2019	PNC CAPITAL MKTS	29.000	459		275	365	(116)	0	0	(116)	0	275	0	184	184	40	
759351-60-4	REINSURANCE GROUP OF AMER ORD		11/21/2019	PNC CAPITAL MKTS	530.000	86,241		50,876	74,322	(23,446)	0	0	(23,446)	0	50,876	0	35,366	35,366	1,007	
75970E-10-7	RENASANT ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	4,204.000	151,015		197,982	126,877	71,106	0	0	71,106	0	197,982	0	(46,968)	(46,968)	883	
760759-10-0	REPUBLIC SERVICES ORD		11/14/2019	PNC CAPITAL MKTS	6.000	519		222	406	(214)	0	0	(214)	0	222	0	297	297	9	
761152-10-7	RESMED ORD		06/24/2019	PNC CAPITAL MKTS	3.000	363		240	321	(99)	0	0	(99)	0	240	0	123	123	2	
770323-10-3	ROBERT HALF ORD		12/01/2019	PNC CAPITAL MKTS	6.000	334		250	332	(93)	0	0	(93)	0	250	0	84	84	6	
773903-10-9	ROCKWELL AUTOMAT ORD		12/10/2019	PNC CAPITAL MKTS	3.000	486		350	448	(102)	0	0	(102)	0	350	0	136	136	6	
77543R-10-2	ROKU CL A ORD		12/18/2019	PNC CAPITAL MKTS	61.000	8,334		9,650	0	0	0	0	0	0	9,650	0	(1,315)	(1,315)	0	
775711-10-4	ROLLINS ORD		09/30/2019	PNC CAPITAL MKTS	14.000	477		544	473	36	0	0	36	0	544	0	(67)	(67)	4	
776696-10-6	ROPER TECHNOLOGIES ORD		11/14/2019	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
778296-10-3	ROSS STORES ORD		12/01/2019	PNC CAPITAL MKTS	12.000	1,241		485	918	(520)	0	0	(520)	0	485	0	756	756	14	
784305-10-4	SJW GROUP ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	2,603.000	155,278		121,735	144,779	(23,044)	0	0	(23,044)	0	121,735	0	33,543	33,543	781	
78440X-10-1	SL GREEN RLTY REIT ORD		11/14/2019	VARIOUS	11.000	925		1,382	817	509	0	0	509	0	1,382	0	(457)	(457)	29	
78486Q-10-1	SVB FINANCIAL GROUP ORD		11/14/2019	PNC CAPITAL MKTS	3.000	627		791	528	214	0	0	214	0	791	0	(164)	(164)	0	
79466L-30-2	SALESFORCE.COM ORD		11/14/2019	JP MORGAN SECURITIES INC.	34.000	5,491		2,545	4,624	(2,118)	0	0	(2,118)	0	2,545	0	2,946	2,946	0	
800677-10-6	SANGAMO THERAPEUTICS ORD		12/10/2019	PNC CAPITAL MKTS	294.000	2,837		2,816	0	0	0	0	0	0	2,816	0	21	21	0	
803607-10-0	SAREPTA THERAPEUTICS ORD		11/21/2019	PNC CAPITAL MKTS	808.000	83,065		76,147	88,177	(12,030)	0	0	(12,030)	0	76,147	0	6,919	6,919	0	
80589M-10-2	SCANA ORD		04/01/2019	VARIOUS	165.000	7,860		7,860	7,884	(24)	0	0	(24)	0	7,860	0	0	0	22	
806407-10-2	HENRY SCHEIN ORD		11/14/2019	VARIOUS	192.000	13,920		13,864	14,369	(1,020)	0	0	(1,020)	0	13,864	0	56	56	0	
806857-10-8	SCHLUMBERGER ORD		12/01/2019	VARIOUS	93.000	3,597		3,968	3,330	4,126	0	3,519	607	0	3,968	0	(371)	(371)	167	
808513-10-5	CHARLES SCHWAB ORD		11/22/2019	VARIOUS	110.000	4,615		3,210	4,177	(1,341)	0	0	(1,341)	0	3,210	0	1,404	1,404	52	
81211K-10-0	SEALED AIR ORD		12/01/2019	PNC CAPITAL MKTS	20.000	830		692	580	(33)	0	0	(33)	0	692	0	138	138	13	
812578-10-2	SEATTLE GENETICS ORD		11/22/2019	PNC CAPITAL MKTS	1,124.000	134,320		79,078	0	0	0	0	0	0	79,078	0	55,242	55,242	0	
816851-10-9	SEMPRA ENERGY ORD		11/14/2019	PNC CAPITAL MKTS	4.000	590		386	414	(49)	0	0	(49)	0	386	0	204	204	15	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		11/21/2019	PNC CAPITAL MKTS	4,331.000	187,350		153,126	174,366	(21,240)	0	0	(21,240)	0	153,126	0	34,224	34,224	2,339	
824348-10-6	SHERWIN WILLIAMS ORD		12/06/2019	PNC CAPITAL MKTS	2.000	1,100		454	712	(344)	0	0	(344)	0	454	0	646	646	6	
828806-10-9	SIMON PROP GRP REIT ORD		11/29/2019	PNC CAPITAL MKTS	4.000	623		597	650	(76)	0	0	(76)	0	597	0	26	26	24	
83088M-10-2	SKYWORKS SOLUTIONS ORD		11/14/2019	VARIOUS	7.000	555		679	465	209	0	0	209	0	679	0	(124)	(124)	4	
831865-20-9	A O SMITH ORD		09/30/2019	VARIOUS	3,246.000	140,620		116,709	138,593	(21,897)	0	0	(21,897)	0	116,709	0	23,911	23,911	927	
832696-40-5	JM SMUCKER ORD		11/14/2019	PNC CAPITAL MKTS	4.000	440		416	346	35	0	0	35	0	416	0	24	24	10	
833034-10-1	SNAP ON ORD		11/14/2019	PNC CAPITAL MKTS	1.000	157		111	137	(35)	0	0	(35)	0	111	0	46	46	3	
835495-10-2	SONOCO PRODUCTS ORD		12/10/2019	VARIOUS	3,499.000	207,374		195,801	185,902	9,899	0	0	9,899	0	195,801	0	11,573	11,573	4,862	
844741-10-8	SOUTHWEST AIRLINES ORD		12/01/2019	VARIOUS	42.000	2,205		935	1,905	(1,024)	0	0	(1,024)	0	935	0	1,269	1,269	23	
852857-20-0	STAMPS.COM ORD		04/01/2019	CITATION GRP/BCC CLRG-EQTY&MUN	965.000	83,269		90,700	150,193	108,373	0	167,866	(59,492)	0	90,700	0	(7,432)	(7,432)	0	
854502-10-1	STANLEY BLACK AND DECKER ORD		12/01/2019	PNC CAPITAL MKTS	1.000	143		88	111	(32)	0	0	(32)	0	88	0	55	55	2	
855244-10-9	STARBUCKS ORD		11/29/2019	PNC CAPITAL MKTS	31.000	2,741		1,225	1,920	(781)	0	0	(781)	0	1,225	0	1,515	1,515	33	
863667-10-1	STRYKER ORD		11/14/2019	VARIOUS	10.000	1,951		892	1,555	(678)	0	0	(678)	0	892	0	1,059	1,059	6	
867914-10-3	SUNTRUST BANKS ORD		12/06/2019	VARIOUS	548.000	21,472		20,677	27,641	(6,964)	0	0	(6,964)	0	20,677	0	795	795	1,143	
871503-10-8	NORTONLIFELOCK ORD		12/01/2019	VARIOUS	129.000	2,856		2,719	2,420	278	0	0	278	0	2,719	0	136	136	15	
87165B-10-3	SYNCHRONY FINANCIAL ORD		11/14/2019	VARIOUS	56.000	1,896		1,715	1,288	391	0	0	391	0	1,715	0	181	181	29	
87166B-10-2	SYNEOS HEALTH CL A ORD		11/21/2019	PNC CAPITAL MKTS	2,422.000	125,270		125,193	0	0	0	0	0	0	125,193	0	77	77	0	
872540-10-9	TJX ORD		12/05/2019	PNC CAPITAL MKTS	83.000	4,626		2,427	3,511	(1,319)	0	0	(1,319)	0	2,427	0	2,199	2,199	53	
876030-10-7	TAPESTRY ORD		12/01/2019	PNC CAPITAL MKTS	29.000	910		1,024	896	48	0	0	48	0	1,024	0	(114)	(114)	21	
87612E-10-6	TARGET ORD		11/14/2019	VARIOUS	30.000	2,995		1,782	1,936	(212)	0	0	(212)	0	1,782	0	1,213	1,213	48	
879369-10-6	TELEFLEX ORD		06/04/2019	VARIOUS	765.000	223,316		128,131	197,737	(69,606)	0	0	(69,606)	0	128,131	0	95,185	95,185	461	
880779-10-3	TEREX ORD		07/01/2019	VARIOUS	4,856.000	146,770		217,027	133,880	83,147	0	0	83,147	0	217,027	0	(70,257)	(70,257)	534	
880890-10-8	TERNIUM ADR REPRESENTING TEN ORD	C	05/08/2019	BARCLAYS CAPITAL LE	6,097.000	153,603		187,496	165,229	22,267	0	0	22,267	0	187,496	0	(33,893)	(33,893)	7,316	
88146M-10-1	TERRENO REALTY REIT ORD		12/01/2019	PNC CAPITAL MKTS	3,972.000	225,396		148,868	139,695	9,173	0	0	9,173	0	148,868	0	76,528	76,528	3,932	
882508-10-4	TEXAS INSTRUMENTS ORD		11/18/2019	JP MORGAN SECURITIES INC.	9.000	997		425	844	(427)	0	0	(427)	0	425	0	572	572	7	
882681-10-9	TEXAS ROADHOUSE ORD		11/21/2019	VARIOUS	3,894.000	229,652		248,746	232,472	16,274	0	0	16,274	0	248,746	0	(19,094)	(19,094)	2,794	
883203-10-1	TEXTRON ORD		12/01/2019	VARIOUS	18.000	932		604	822	(225)	0	0	(225)	0	604	0	328	328	1	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
883556-10-2	THERMO FISHER SCIENTIFIC ORD		11/14/2019	JP MORGAN SECURITIES INC.	12.000	3,157		1,418	2,664	(1,270)	0	0	(1,270)	0	1,418	0	1,739	1,739	4	
88579Y-10-1	3M ORD		11/14/2019	PNC CAPITAL MKTS	8.000	1,387		1,109	1,497	(418)	0	0	(418)	0	1,109	0	278	278	23	
886547-10-8	TIFFANY ORD		11/14/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
89055F-10-3	TOPBUILD ORD		11/27/2019	PNC CAPITAL MKTS	102.000	11,567		11,208	0	0	0	0	0	0	11,208	0	359	359	0	
891906-10-9	TOTAL SYSTEM SERVICES ORD		09/27/2019	VARIOUS	207.000	8,314		7,926	16,827	(8,901)	0	0	(8,901)	0	7,926	0	389	389	105	
892356-10-6	TRACTOR SUPPLY ORD		11/14/2019	VARIOUS	6.000	541		376	495	(126)	0	0	(126)	0	376	0	164	164	5	
89417E-10-9	TRAVELERS COMPANIES ORD		12/01/2019	PNC CAPITAL MKTS	1.000	149		87	113	(33)	0	0	(33)	0	87	0	61	61	18	
896239-10-0	TRIMBLE ORD		11/21/2019	PNC CAPITAL MKTS	5,192.000	204,220		210,847	0	0	0	0	0	0	210,847	0	(6,627)	(6,627)	0	
896288-10-7	TRINET GROUP ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	3,319.000	154,682		74,530	139,232	(64,702)	0	0	(64,702)	0	74,530	0	80,152	80,152	0	
896522-10-9	TRINITY INDUSTRIES ORD		01/08/2019	JEFFERIES & COMPANY, INC.	5,181.000	112,647		132,698	106,677	26,021	0	0	26,021	0	132,698	0	(20,051)	(20,051)	0	
896945-20-1	TRIPADVISOR ORD		12/20/2019	VARIOUS	134.000	4,199		9,303	7,228	2,075	0	0	2,075	0	9,303	0	(5,104)	(5,104)	441	
89832Q-10-9	BB AND T ORD		12/19/2019	PNC CAPITAL MKTS	0.786	44		27	18	(3)	0	0	(3)	0	27	0	17	17	0	
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		03/21/2019	PNC CAPITAL MKTS	1,248.000	64,009		41,821	60,054	(18,233)	0	0	(18,233)	0	41,821	0	22,188	22,188	0	
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		03/21/2019	PNC CAPITAL MKTS	576.000	29,255		18,978	27,521	(8,543)	0	0	(8,543)	0	18,978	0	10,277	10,277	0	
90184L-10-2	TWITTER ORD		03/15/2019	JP MORGAN SECURITIES INC.	177.000	5,524		6,951	5,050	1,861	0	0	1,861	0	6,951	0	(1,427)	(1,427)	0	
902252-10-5	TYLER TECHNOLOGIES ORD		11/21/2019	VARIOUS	928.000	238,719		231,647	172,441	59,206	0	0	59,206	0	231,647	0	7,072	7,072	0	
902494-10-3	TYSON FOODS CL A ORD		12/01/2019	PNC CAPITAL MKTS	9.000	775		392	448	(104)	0	0	(104)	0	392	0	384	384	11	
902973-30-4	US BANCORP ORD		11/14/2019	VARIOUS	158.000	8,592		6,454	6,974	(801)	0	0	(801)	0	6,454	0	2,138	2,138	185	
90384S-30-3	ULTA BEAUTY ORD		03/15/2019	JP MORGAN SECURITIES INC.	6.000	2,030		1,240	1,448	(234)	0	0	(234)	0	1,240	0	790	790	0	
904311-10-7	UNDER ARMOUR CL A ORD		11/14/2019	VARIOUS	29.000	598		714	475	186	0	0	186	0	714	0	(116)	(116)	0	
904311-20-6	UNDER ARMOUR CL C ORD		11/14/2019	VARIOUS	32.000	600		912	484	382	0	0	382	0	912	0	(312)	(312)	0	
907818-10-8	UNION PACIFIC ORD		12/01/2019	VARIOUS	20.000	3,269		1,497	2,743	(1,272)	0	0	(1,272)	0	1,497	0	1,771	1,771	98	
910047-10-9	UNITED AIRLINES HOLDINGS ORD		11/14/2019	VARIOUS	10.000	864		623	809	(215)	0	0	(215)	0	623	0	241	241	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		11/14/2019	PNC CAPITAL MKTS	20.000	2,396		1,967	1,801	5	0	0	5	0	1,967	0	430	430	55	
911363-10-9	UNITED RENTAL ORD		11/14/2019	PNC CAPITAL MKTS	8.000	1,037		837	780	9	0	0	9	0	837	0	199	199	0	
912008-10-9	US FOODS ORD		11/21/2019	PNC CAPITAL MKTS	2,409.000	93,966		96,298	76,221	20,077	0	0	20,077	0	96,298	0	(2,331)	(2,331)	0	
913017-10-9	UNITED TECHNOLOGIES ORD		12/10/2019	VARIOUS	35.000	4,411		3,327	3,698	(405)	0	0	(405)	0	3,327	0	1,084	1,084	27	
91324P-10-2	UNITEDHEALTH GRP ORD		12/01/2019	JP MORGAN SECURITIES INC.	46.000	11,564		4,474	11,375	(6,990)	0	0	(6,990)	0	4,474	0	7,090	7,090	78	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		11/14/2019	VARIOUS	1,521.000	183,704		196,233	177,284	18,945	0	0	18,945	0	196,233	0	(12,529)	(12,529)	1	
91529Y-10-6	UNUM ORD		11/15/2019	PNC CAPITAL MKTS	12.000	357		405	333	49	0	0	49	0	405	0	(48)	(48)	9	
918204-10-8	VF ORD		11/14/2019	VARIOUS	396.000	23,568		23,537	28,179	(4,700)	0	0	(4,700)	0	23,537	0	32	32	202	
91913Y-10-0	VALERO ENERGY ORD		11/14/2019	PNC CAPITAL MKTS	10.000	807		560	718	(194)	0	0	(194)	0	560	0	248	248	18	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		11/14/2019	VARIOUS	3.000	409		213	337	(128)	0	0	(128)	0	213	0	197	197	0	
922475-10-8	VEEVA SYSTEMS ORD		09/06/2019	VARIOUS	2,463.000	384,091		184,209	219,995	(35,786)	0	0	(35,786)	0	184,209	0	199,882	199,882	0	
92276F-10-0	VENTAS REIT ORD		11/14/2019	PNC CAPITAL MKTS	3.000	211		161	162	(16)	0	0	(16)	0	161	0	50	50	5	
92343E-10-2	VERISIGN ORD		09/30/2019	PNC CAPITAL MKTS	1.000	189		79	145	(70)	0	0	(70)	0	79	0	109	109	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/14/2019	PNC CAPITAL MKTS	102.000	6,156		4,889	5,320	(858)	0	0	(858)	0	4,889	0	1,267	1,267	178	
923451-10-8	VERITEX HOLDINGS ORD		09/04/2019	PNC CAPITAL MKTS	6,731.000	159,235		195,831	143,909	51,922	0	0	51,922	0	195,831	0	(36,596)	(36,596)	2,524	
92345Y-10-6	VERISK ANALYTICS ORD		11/14/2019	PNC CAPITAL MKTS	6.000	949		527	620	(136)	0	0	(136)	0	527	0	422	422	4	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		11/14/2019	VARIOUS	11.000	2,026		975	1,811	(849)	0	0	(849)	0	975	0	1,051	1,051	0	
92553P-20-1	VIACOM CL B ORD		12/04/2019	VARIOUS	445.000	11,858		12,047	11,437	5,731	0	5,121	611	0	12,047	0	(189)	(189)	343	
925550-10-5	VIAVI SOLUTIONS ORD		11/21/2019	VARIOUS	19,197.000	262,855		207,942	192,930	15,012	0	0	15,012	0	207,942	0	54,913	54,913	0	
92556H-20-6	CBS CL B ORD		12/11/2019	PNC CAPITAL MKTS	0.328	12		14	8	(1)	0	0	(1)	0	14	0	(1)	(1)	0	
925652-10-9	VICI PPTYS ORD		11/21/2019	PNC CAPITAL MKTS	625.000	15,359		13,793	0	0	0	0	0	0	13,793	0	1,566	1,566	366	
92826C-83-9	VISA CL A ORD		12/03/2019	JP MORGAN SECURITIES INC.	57.000	8,861		2,209	7,462	(5,317)	0	0	(5,317)	0	2,209	0	6,652	6,652	14	
92840M-10-2	VISTRA ENERGY ORD		07/18/2019	PNC CAPITAL MKTS	8,137.000	178,428		194,456	186,256	8,200	0	0	8,200	0	194,456	0	(16,028)	(16,028)	2,034	
929042-10-9	VORNADO REALTY REIT ORD		11/18/2019	PNC CAPITAL MKTS	22.000	1,401		1,450	1,309	81	0	0	81	0	1,450	0	(50)	(50)	43	
929089-10-0	VOYA FINANCIAL ORD		12/01/2019	PNC CAPITAL MKTS	2,052.000	118,190		83,644	82,367	1,277	0	0	1,277	0	83,644	0	34,546	34,546	351	
929160-10-9	VULCAN MATERIALS ORD		11/14/2019	PNC CAPITAL MKTS	2.000	302		138	189	(61)	0	0	(61)	0	138	0	164	164	2	
929328-10-2	WSFS FINANCIAL ORD		06/04/2019	PNC CAPITAL MKTS	5,102.000	208,583		167,541	193,417	(25,876)	0	0	(25,876)	0	167,541	0	41,041	41,041	1,173	
92939U-10-6	WEC ENERGY GROUP ORD		12/02/2019	PNC CAPITAL MKTS	1.000	95		48	65	(22)	0	0	(22)	0	48	0	47	47	2	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
929740-10-8	WABTEC ORD		05/30/2019	PNC CAPITAL MKTS	0.334	25		24	0	0	0	0	0	0	24	0	0	0	0	
931142-10-3	WALMART ORD		11/14/2019	PNC CAPITAL MKTS	29.000	3,226		2,180	2,562	(529)	0	0	(529)	0	2,180	0	1,046	1,046	69	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		11/14/2019	VARIOUS	146.000	8,711		9,913	9,822	939	0	988	(49)	0	9,913	0	(1,202)	(1,202)	116	
94106L-10-9	WASTE MANAGEMENT ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
941848-10-3	WATERS ORD		11/14/2019	VARIOUS	8.000	1,840		844	1,493	(669)	0	0	(669)	0	844	0	996	996	0	
94946T-10-6	WELLCARE HEALTH ORD		04/08/2019	VARIOUS	784.000	200,598		107,040	185,095	(78,055)	0	0	(78,055)	0	107,040	0	93,558	93,558	0	
949746-10-1	WELLS FARGO ORD		12/20/2019	PNC CAPITAL MKTS	202.000	10,772		7,228	9,042	(2,097)	0	0	(2,097)	0	7,228	0	3,544	3,544	384	
950810-10-1	WESBANCO ORD		07/18/2019	PNC CAPITAL MKTS	4,322.000	162,856		198,042	158,574	39,468	0	0	39,468	0	198,042	0	(35,187)	(35,187)	3,933	
955306-10-5	WEST PHARM SVC ORD		11/21/2019	PNC CAPITAL MKTS	1,994.000	294,299		230,731	195,472	35,259	0	0	35,259	0	230,731	0	63,568	63,568	1,216	
958102-10-5	WESTERN DIGITAL ORD		11/14/2019	PNC CAPITAL MKTS	39.000	1,600		2,218	1,372	755	0	0	755	0	2,218	0	(618)	(618)	38	
959802-10-9	WESTERN UNION ORD		12/01/2019	VARIOUS	19.000	426		296	318	(29)	0	0	(29)	0	296	0	129	129	11	
96145D-10-5	WESTROCK ORD		11/14/2019	VARIOUS	20.000	735		1,030	749	274	0	0	274	0	1,030	0	(295)	(295)	15	
962166-10-4	WEYERHAEUSER REIT		12/01/2019	VARIOUS	17.000	434		477	369	105	0	0	105	0	477	0	(43)	(43)	7	
963320-10-6	WHIRLPOOL ORD		12/16/2019	PNC CAPITAL MKTS	6.000	841		816	595	163	0	0	163	0	816	0	25	25	25	
969457-10-0	WILLIAMS ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	15	
983134-10-7	WYNN RESORTS ORD		11/22/2019	VARIOUS	11.000	1,311		1,436	1,079	346	0	0	346	0	1,436	0	(125)	(125)	14	
983793-10-0	XPO LOGISTICS ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	1,629.000	94,558		121,553	92,918	28,635	0	0	28,635	0	121,553	0	(26,995)	(26,995)	0	
98389B-10-0	XCEL ENERGY ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
983919-10-1	XILINX ORD		12/03/2019	VARIOUS	10.000	1,138		458	846	(396)	0	0	(396)	0	458	0	680	680	7	
984017-10-3	XENIA HOTELS AND RESORTS REIT ORD		09/04/2019	PNC CAPITAL MKTS	9,972.000	202,627		248,203	171,518	76,685	0	0	76,685	0	248,203	0	(45,576)	(45,576)	8,227	
984121-60-8	XEROX ORD		08/01/2019	VARIOUS	55.000	1,748		1,632	1,080	542	0	0	542	0	1,632	0	115	115	14	
98421M-10-6	XEROX HOLDINGS ORD		11/14/2019	PNC CAPITAL MKTS	5.000	149		148	98	49	0	0	49	0	148	0	1	1	4	
988498-10-1	YUM BRANDS ORD		11/14/2019	PNC CAPITAL MKTS	4.000	454		210	348	(160)	0	0	(160)	0	211	0	243	243	5	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		11/21/2019	VARIOUS	1,300.000	305,700		190,357	206,999	(16,642)	0	0	(16,642)	0	190,357	0	115,343	115,343	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		11/14/2019	VARIOUS	11.000	1,442		1,077	1,108	(69)	0	0	(69)	0	1,077	0	365	365	6	
989701-10-7	ZIONS BANCORPORATION ORD		11/21/2019	VARIOUS	15.000	682		454	596	(159)	0	0	(159)	0	454	0	228	228	12	
98978V-10-3	ZOETIS CL A ORD		12/02/2019	JP MORGAN SECURITIES INC.	1.000	97		35	85	(51)	0	0	(51)	0	35	0	62	62	0	
G0176J-10-9	ALLEGION ORD	C	12/01/2019	PNC CAPITAL MKTS	2.000	212		99	158	(61)	0	0	(61)	0	99	0	112	112	1	
G0177J-10-8	ALLERGAN ORD	C	12/13/2019	VARIOUS	56.000	7,797		9,633	7,430	4,816	0	2,671	2,145	0	9,633	0	(1,835)	(1,835)	50	
G0250X-10-7	AMCOR ORD	D	09/30/2019	PNC CAPITAL MKTS	27.000	263		301	0	0	0	0	0	0	301	0	(38)	(38)	3	
G02602-10-3	AMDOCS ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	2,718.000	150,432		73,712	159,220	(85,508)	0	0	(85,508)	0	73,712	0	76,720	76,720	680	
G0408V-10-2	AON CL A ORD	C	11/15/2019	VARIOUS	8.000	1,454		690	1,142	(479)	0	0	(479)	0	690	0	764	764	7	
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD	D	07/01/2019	PNC CAPITAL MKTS	4,605.000	160,224		172,614	144,367	28,247	0	0	28,247	0	172,614	0	(12,389)	(12,389)	4,052	
G1151C-10-1	ACCENTURE CL A ORD	C	11/15/2019	VARIOUS	45.000	7,747		3,924	6,256	(2,441)	0	0	(2,441)	0	3,924	0	3,823	3,823	11	
G1991C-10-5	CARDTRONICS CL A ORD	D	12/31/2019	PNC CAPITAL MKTS	334.000	14,171		13,969	0	0	0	0	0	0	13,969	0	202	202	0	
G29183-10-3	EATON ORD	C	12/01/2019	PNC CAPITAL MKTS	12.000	987		779	815	(46)	0	0	(46)	0	779	0	208	208	13	
G3223R-10-8	EVEREST RE GROUP ORD	C	12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3	
G3922B-10-7	GENPACT ORD	C	11/21/2019	VARIOUS	2,796.000	103,762		87,145	75,464	11,681	0	0	11,681	0	87,145	0	16,617	16,617	484	
G4705A-10-0	ICON ORD	C	11/21/2019	PNC CAPITAL MKTS	781.000	121,172		57,727	100,913	(43,186)	0	0	(43,186)	0	57,727	0	63,445	63,445	0	
G47791-10-1	INGERSOLL RAND ORD		12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2	
G491BT-10-8	INVESCO ORD		12/02/2019	VARIOUS	36.000	649		942	576	574	0	240	334	0	942	0	(293)	(293)	24	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	04/08/2019	VARIOUS	1,392.000	190,131		248,363	172,552	75,811	0	0	75,811	0	248,363	0	(58,232)	(58,232)	0	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	12/01/2019	PNC CAPITAL MKTS	153.000	6,186		6,135	4,450	1,582	0	0	1,582	0	6,135	0	51	51	107	
G5494J-10-3	LINDE ORD	D	11/14/2019	PNC CAPITAL MKTS	16.000	3,099		2,270	2,302	(260)	0	0	(260)	0	2,270	0	830	830	41	
G5960L-10-3	MEDTRONIC ORD	C	12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(12)	
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	01/02/2019	NAME CHANGE	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
G6095L-10-9	APTIV ORD	D	12/01/2019	PNC CAPITAL MKTS	13.000	1,018		682	776	(127)	0	0	(127)	0	682	0	336	336	4	
G6518L-10-8	NIELSEN HOLDINGS ORD		12/01/2019	VARIOUS	21.000	509		840	479	350	0	0	350	0	840	0	(332)	(332)	17	
G6564A-10-5	NOMAD FOODS ORD	D	11/21/2019	VARIOUS	7,248.000	149,697		86,717	121,187	(34,470)	0	0	(34,470)	0	86,717	0	62,981	62,981	0	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		11/14/2019	VARIOUS	49.000	2,619		2,689	1,967	590	0	0	590	0	2,689	0	(70)	(70)	0	
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	12/01/2019	PNC CAPITAL MKTS	27.000	1,316		1,335	1,013	287	0	0	287	0	1,335	0	(19)	(19)	47	
G87110-10-5	TECHNIPFMC ORD	D	12/01/2019	VARIOUS	16.000	372		539	311	225	0	0	225	0	539	0	(167)	(167)	2	
G96629-10-3	WILLIS TOWERS WATSON ORD	D	12/01/2019	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(3)	
G97822-10-3	PERRIGO ORD	C	12/01/2019	JP MORGAN SECURITIES INC.	62.000	2,985		3,653	2,380	1,245	0	0	1,245	0	3,653	0	(669)	(669)	13	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
H1467J-10-4	CHUBB ORD	D	12/01/2019	PNC CAPITAL MKTS	10.000	1,614		1,048	1,184	(254)	0	0	(254)	0	1,048	0	566	566	50	
H2906T-10-9	GARMIN ORD	C	12/01/2019	PNC CAPITAL MKTS	2.000	163		101	119	(28)	0	0	(28)	0	101	0	62	62	8	
H84989-10-4	TE CONNECTIVITY ORD	C	11/14/2019	PNC CAPITAL MKTS	9.000	855		514	640	(171)	0	0	(171)	0	514	0	341	341	8	
M20598-10-4	CAESARSTONE ORD	C	12/31/2019	PNC CAPITAL MKTS	905.000	13,721		13,702	0	0	0	0	0	0	13,702	0	20	20	0	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	11/14/2019	PNC CAPITAL MKTS	67.000	5,981		5,369	5,300	(215)	0	0	(215)	0	5,369	0	612	612	200	
N59465-10-9	MYLAN ORD	C	11/14/2019	VARIOUS	28.000	715		938	761	414	0	244	170	0	938	0	(223)	(223)	0	
N72482-12-3	QIAGEN ORD	D	11/21/2019	PNC CAPITAL MKTS	3,562.000	146,157		147,200	0	0	0	0	0	0	147,200	0	(1,043)	(1,043)	0	
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		12/01/2019	VARIOUS	33.000	3,690		2,930	3,017	(339)	0	0	(339)	0	2,930	0	769	769	82	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						24,112,879	XXX	20,313,825	19,098,857	214,976	0	456,683	(241,707)	0	20,313,835	0	3,799,054	3,799,054	241,874	XXX
69351J-10-8	PNC:INTL EQTY I		11/14/2019	Mutual Fund Agent	236,033.773	5,697,855		2,551,659	4,895,340	(2,343,682)	0	0	(2,343,682)	0	2,551,659	0	3,146,197	3,146,197	0	
9499999. Subtotal - Common Stocks - Mutual Funds						5,697,855	XXX	2,551,659	4,895,340	(2,343,682)	0	0	(2,343,682)	0	2,551,659	0	3,146,197	3,146,197	0	XXX
9799997. Total - Common Stocks - Part 4						29,810,735	XXX	22,865,484	23,994,198	(2,128,706)	0	456,683	(2,585,388)	0	22,865,494	0	6,945,250	6,945,250	241,874	XXX
9799998. Total - Common Stocks - Part 5						12,218,715	XXX	11,808,897		0	0	0	0	0	11,808,897	0	409,818	409,818	73,529	XXX
9799999. Total - Common Stocks						42,029,449	XXX	34,674,381	23,994,198	(2,128,706)	0	456,683	(2,585,388)	0	34,674,391	0	7,355,068	7,355,068	315,403	XXX
9899999. Total - Preferred and Common Stocks						42,029,449	XXX	34,674,381	23,994,198	(2,128,706)	0	456,683	(2,585,388)	0	34,674,391	0	7,355,068	7,355,068	315,403	XXX
9999999 - Totals						80,723,389	XXX	73,668,532	51,098,818	(2,128,706)	(52,462)	456,683	(2,637,850)	0	73,319,416	0	7,339,869	7,339,869	888,728	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
110122-15-7	BRISTOL MYERS SQ RTS WI		11/21/2019	Unknown	12/10/2019	PNC CAPITAL MKTS	894	0	2,657	0	0	0	0	0	0	0	2,657	2,657	0	0
12596J-AA-1	CNH 19A A1 - ABS		02/01/2019	BANC/AMERICA SECS	10/15/2019	Paydown	550,000	550,000	550,000	550,000	0	0	0	0	0	0	0	0	6,727	0
14042W-AA-8	COPAR 191 A1 - ABS		05/21/2019	JP Morgan Securities Inc.	12/16/2019	Paydown	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	3,454	0
14316L-AA-1	CARMX 192 A1 - ABS		04/09/2019	RBC CAPITAL MARKETS	12/16/2019	Paydown	675,000	675,000	675,000	675,000	0	0	0	0	0	0	0	0	5,871	0
25470M-11-7	DISH NETWORK SUBS RTS		11/27/2019	Unknown	12/09/2019	RIGHTS OFFER	16	0	0	0	0	0	0	0	0	0	0	0	0	0
31680Y-AA-5	FITAT 191 A1 - ABS		05/01/2019	Credit Suisse First Boston	11/15/2019	Paydown	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	3,209	0
34531P-AE-1	FORDO 16A A4 - ABS		05/09/2019	BANC/AMERICA SECS	12/16/2019	Paydown	300,000	298,910	300,000	300,000	0	1,090	0	1,090	0	0	0	0	2,128	373
34533F-AA-9	FORDO 19A A1 - ABS		03/19/2019	JP Morgan Securities Inc.	09/16/2019	Paydown	900,000	900,000	900,000	900,000	0	0	0	0	0	0	0	0	6,256	0
36257F-AA-8	GMCAR 192 A1 - ABS		04/09/2019	BARCLAYS CAPITAL INC FIXED INC	08/16/2019	Paydown	700,000	700,000	700,000	700,000	0	0	0	0	0	0	0	0	2,631	0
36257P-AA-6	GMCAR 193 A1 - ABS		07/16/2019	WELLS FARGO SECURITIES LLC	12/16/2019	Paydown	700,000	700,000	700,000	700,000	0	0	0	0	0	0	0	0	2,852	0
44932N-AA-8	HART 19A A1 - ABS		04/03/2019	SG AMERICAS SECURITIES, LLC	12/16/2019	Paydown	350,000	350,000	350,000	350,000	0	0	0	0	0	0	0	0	2,915	0
47789J-AA-4	JDOT 2019 A1 - ABS		03/05/2019	CITIGROUP GLOBAL MARKETS INC.	11/15/2019	Paydown	900,000	900,000	900,000	900,000	0	0	0	0	0	0	0	0	8,201	0
58772T-AA-8	MBALT 19A A1 - ABS	C	01/23/2019	PERSHING LLC	08/15/2019	Paydown	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	3,954	0
65479K-AA-8	NAROT 19A A1 - ABS		02/13/2019	Unknown	10/15/2019	Paydown	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	4,597	0
65479P-AA-7	NALT 19A A1 - ABS		04/09/2019	CITIGROUP GLOBAL MARKETS INC.	11/15/2019	Paydown	550,000	550,000	550,000	550,000	0	0	0	0	0	0	0	0	4,735	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,725,910	7,723,910	7,727,657	7,725,000	0	1,090	0	1,090	0	0	2,657	2,657	57,531	373
8399998. Total - Bonds							7,725,910	7,723,910	7,727,657	7,725,000	0	1,090	0	1,090	0	0	2,657	2,657	57,531	373
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00163U-10-6	AMAG PHARMACEUTICALS ORD		06/05/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	21,969.000	220,992	217,528	220,992	0	0	0	0	0	0	(3,464)	(3,464)	0	0
00461U-10-5	ACLARIS THERAPEUTICS ORD		04/08/2019	INSTINET	06/04/2019	PNC CAPITAL MKTS	16,221.000	108,444	75,708	108,444	0	0	0	0	0	0	(32,736)	(32,736)	0	0
005098-10-8	ACUSHNET HOLDINGS ORD		05/08/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	8,984.000	217,315	271,082	217,315	0	0	0	0	0	0	53,767	53,767	2,516	0
008252-10-8	AFFILIATED MANAGERS GROUP ORD		06/24/2019	VARIOUS	12/20/2019	PNC CAPITAL MKTS	5.000	480	422	480	0	0	0	0	0	0	(58)	(58)	4	0
032511-10-7	ANADARKO PETROLEUM ORD		06/24/2019	Citigroup Global Markets, Inc.	08/08/2019	VARIOUS	26.000	1,693	1,880	1,693	0	0	0	0	0	0	188	188	3	0
03784Y-20-0	APPLE HOSPITALITY REIT ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	07/18/2019	PNC CAPITAL MKTS	9,355.000	152,856	144,835	152,856	0	0	0	0	0	0	(8,021)	(8,021)	3,742	0
071734-10-7	BAUSCH HEALTH COMPANIES ORD	A	02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	11/21/2019	PNC CAPITAL MKTS	10,178.000	256,207	281,539	256,207	0	0	0	0	0	0	25,332	25,332	0	0
090043-10-0	BILL COM HOLDINGS ORD		12/12/2019	MERRILL LYNCH FENNER & SMITH	12/13/2019	PNC CAPITAL MKTS	100.000	2,200	3,687	2,200	0	0	0	0	0	0	1,487	1,487	0	0
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		02/13/2019	Citigroup Global Markets, Inc.	04/23/2019	JP MORGAN SECURITIES INC.	1.000	41	41	41	0	0	0	0	0	0	0	0	0	0
12503M-10-8	CBOE GLOBAL MARKETS ORD		07/18/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	2,423.000	277,936	298,503	277,936	0	0	0	0	0	0	20,567	20,567	872	0
12654A-10-1	CNX MIDSTREAM PARTNERS UNT		01/08/2019	JEFFERIES & COMPANY, INC.	02/12/2019	VARIOUS	5,543.000	99,123	83,913	99,123	0	0	0	0	0	0	(15,210)	(15,210)	1,997	0
127190-30-4	CACI INTERNATIONAL CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	12/11/2019	PNC CAPITAL MKTS	152.000	35,887	36,243	35,887	0	0	0	0	0	0	357	357	0	0
127203-10-7	CACTUS CL A ORD		11/21/2019	VARIOUS	12/19/2019	PNC CAPITAL MKTS	3,808.000	123,977	125,321	123,977	0	0	0	0	0	0	1,343	1,343	56	0
148806-10-2	CATALENT ORD		05/08/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	3,424.000	155,107	175,988	155,107	0	0	0	0	0	0	20,881	20,881	0	0
151020-10-4	CELGENE ORD		06/24/2019	Citigroup Global Markets, Inc.	11/20/2019	VARIOUS	85.000	7,920	9,015	7,920	0	0	0	0	0	0	1,096	1,096	0	0
178587-10-1	CITY OFFICE REIT ORD	C	01/08/2019	JEFFERIES & COMPANY, INC.	03/11/2019	VARIOUS	15,056.000	174,603	167,445	174,603	0	0	0	0	0	0	(7,158)	(7,158)	3,538	0
22304C-10-0	COVETRUS ORD		02/07/2019	VARIOUS	02/15/2019	VARIOUS	74.000	2,884	2,762	2,884	0	0	0	0	0	0	(123)	(123)	0	0
229663-10-9	CUBESMART REIT ORD		05/08/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	10,086.000	324,443	313,177	324,443	0	0	0	0	0	0	(11,267)	(11,267)	6,455	0
253393-10-2	DICKS SPORTING ORD		01/08/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	6,460.000	213,074	251,859	213,074	0	0	0	0	0	0	38,784	38,784	5,330	0
26078J-10-0	DUPONT DE NEMOURS ORD		04/02/2019	VARIOUS	06/03/2019	Unknown	2,987.000	131,891	131,891	131,891	0	0	0	0	0	0	0	0	406	0
26210C-10-4	DROPBOX CL A ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	11/21/2019	PNC CAPITAL MKTS	11,033.000	246,201	205,589	246,201	0	0	0	0	0	0	(40,612)	(40,612)	0	0
283677-85-4	EL PASO ELECTRIC ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	11/21/2019	PNC CAPITAL MKTS	4,253.000	246,812	288,494	246,812	0	0	0	0	0	0	41,682	41,682	4,806	0
292505-10-4	ENCANA ORD	C	02/15/2019	VARIOUS	03/04/2019	PNC CAPITAL MKTS	654.640	6,592	4,739	6,592	0	0	0	0	0	0	(1,853)	(1,853)	0	0
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD		05/08/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	6,396.000	129,801	166,031	129,801	0	0	0	0	0	0	36,230	36,230	2,814	0
30161Q-10-4	EXELIXIS ORD		09/04/2019	VARIOUS	11/21/2019	VARIOUS	15,858.000	342,335	295,031	342,335	0	0	0	0	0	0	(47,304)	(47,304)	0	0
30212P-30-3	EXPEDIA GROUP ORD		07/26/2019	CITATION GRP/BCC CLRG-EQTY&MUN	09/04/2019	PNC CAPITAL MKTS	2,001.960	254,727	256,951	254,727	0	0	0	0	0	0	2,224	2,224	430	0
302491-30-3	FMC ORD		02/13/2019	Citigroup Global Markets, Inc.	03/01/2019	Unknown	1.000	84	84	84	0	0	0	0	0	0	0	0	0	0
318672-70-6	FIRST BANCORP ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	11/21/2019	PNC CAPITAL MKTS	26,738.000	291,246	277,390	291,246	0	0	0	0	0	0	(13,856)	(13,856)	2,166	0
33830X-10-4	FIVE PRIME THERAPEUTICS ORD		11/21/2019	JP MORGAN SECURITIES INC.	11/22/2019	PNC CAPITAL MKTS	678.000	2,285	2,293	2,285	0	0	0	0	0	0	9	9	0	0
343412-10-2	FLUOR ORD		02/13/2019	Citigroup Global Markets, Inc.	06/24/2019	VARIOUS	1.000	36	31	36	0	0	0	0	0	0	(5)	(5)	0	0
344849-10-4	FOOT LOCKER ORD		06/24/2019	VARIOUS	08/12/2019	PNC CAPITAL MKTS	14.000	792	549	792	0	0	0	0	0	0	(243)	(243)	10	0
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		02/13/2019	Citigroup Global Markets, Inc.	03/01/2019	Adjustment	2.000	37	40	37	0	0	0	0	0	0	2	2	0	0
400110-10-2	GRUBHUB ORD		11/21/2019	JP MORGAN SECURITIES INC.	12/17/2019	PNC CAPITAL MKTS	195.000	8,141	8,810	8,141	0	0	0	0	0	0	669	669	0	0
400501-10-2	GRUPO ARPRTUR DL ADR REP 8 SRS B ORD	C	07/19/2019	VARIOUS	11/21/2019	PNC CAPITAL MKTS	5,095.000	264,016	273,807	264,016	0	0	0	0	0	0	9,791	9,791	0	0
40416M-10-5	HD SUPPLY HOLDINGS ORD		01/08/2019	CONVERGEX	11/21/2019	PNC CAPITAL MKTS	6,830.000	259,403	266,622	259,403	0	0	0	0	0	0	7,219	7,219	0	0
447011-10-7	HUNTSMAN ORD		01/08/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	3,186.000	66,624	73,516	66,624	0	0	0	0	0	0	6,892	6,892	1,553	0
451107-10-6	IDACORP ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	12/02/2019	PNC CAPITAL MKTS	2,472.000	247,209	257,793	247,209	0	0	0	0	0	0	10,584	10,584	4,771	0

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		02/13/2019	Citigroup Global Markets, Inc.	09/30/2019	VARIOUS	3.000	62	55	62	0	0	0	0	0	0	(7)	(7)	5	0
50050N-10-3	KONTOOR BRANDS ORD		05/23/2019	VARIOUS	05/30/2019	PNC CAPITAL MKTS	58.000	1,435	2,104	1,435	0	0	0	0	0	0	669	669	0	0
501889-20-8	LKQ ORD		10/25/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	5,547.000	176,006	194,026	176,006	0	0	0	0	0	0	18,020	18,020	0	0
502413-10-7	L3 TECHNOLOGIES ORD		02/13/2019	Citigroup Global Markets, Inc.	06/29/2019	VARIOUS	1.000	209	210	209	0	0	0	0	0	0	1	1	2	0
525327-10-2	LEIDOS HOLDINGS ORD		07/18/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	3,294.000	264,773	297,787	264,773	0	0	0	0	0	0	33,014	33,014	1,120	0
53046P-10-9	LIBERTY EXPEDIA HOLD SRS A ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	07/26/2019	Unknown	5,561.000	254,727	254,727	254,727	0	0	0	0	0	0	0	0	0	0
531172-10-4	LIBERTY PROPERTY REIT ORD		09/04/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	2,476.000	130,667	151,910	130,667	0	0	0	0	0	0	21,243	21,243	1,015	0
53814L-10-8	LIVENT ORD		03/01/2019	VARIOUS	04/01/2019	JP MORGAN SECURITIES INC.	155.260	1,247	1,950	1,247	0	0	0	0	0	0	703	703	0	0
552690-10-9	MDU RESOURCES GROUP ORD		09/04/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	4,817.000	130,555	139,304	130,555	0	0	0	0	0	0	8,749	8,749	975	0
554382-10-1	MACERICH REIT ORD		09/30/2019	Citigroup Global Markets, Inc.	12/20/2019	VARIOUS	9.000	306	239	306	0	0	0	0	0	0	(68)	(68)	14	0
57060D-10-8	MARKETAXESS HOLDINGS ORD		07/18/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	749.000	277,032	298,911	277,032	0	0	0	0	0	0	21,879	21,879	764	0
577081-10-2	MATTEL ORD		02/13/2019	Citigroup Global Markets, Inc.	06/24/2019	VARIOUS	4.000	68	44	68	0	0	0	0	0	0	(24)	(24)	0	0
615394-20-2	MOOG CL A ORD		11/21/2019	JP MORGAN SECURITIES INC.	12/13/2019	PNC CAPITAL MKTS	457.000	39,867	40,743	39,867	0	0	0	0	0	0	875	875	0	0
62944T-10-5	NVR ORD		09/04/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	35.000	127,982	127,778	127,982	0	0	0	0	0	0	(204)	(204)	0	0
636180-10-1	NATL FUEL GAS ORD		08/09/2019	INSTINET	11/21/2019	PNC CAPITAL MKTS	4,519.000	214,251	204,281	214,251	0	0	0	0	0	0	(9,970)	(9,970)	1,966	0
640268-10-8	NEKTAR THERAPEUTICS ORD		02/13/2019	Citigroup Global Markets, Inc.	10/24/2019	VARIOUS	2.000	85	35	85	0	0	0	0	0	0	(49)	(49)	0	0
64049M-20-9	NEOGENOMICS ORD		02/11/2019	CITATION GRP/BCC CLRG-EQTY&MUN	11/21/2019	PNC CAPITAL MKTS	6,213.000	103,954	151,095	103,954	0	0	0	0	0	0	47,140	47,140	0	0
683715-10-6	OPEN TEXT ORD	C	09/04/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	3,246.000	130,546	139,645	130,546	0	0	0	0	0	0	9,100	9,100	0	0
70432V-10-2	PAYCOM SOFTWARE ORD		07/18/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	1,103.000	265,200	287,495	265,200	0	0	0	0	0	0	22,295	22,295	0	0
73278L-10-5	POOL ORD		07/18/2019	JEFFERIES & COMPANY, INC.	11/27/2019	PNC CAPITAL MKTS	1,379.000	263,358	285,190	263,358	0	0	0	0	0	0	21,832	21,832	1,517	0
733174-70-0	POPULAR ORD		06/04/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	4,326.000	232,829	238,265	232,829	0	0	0	0	0	0	5,435	5,435	1,168	0
74766Q-10-1	QUANTERIX ORD		08/09/2019	INSTINET	11/21/2019	PNC CAPITAL MKTS	8,292.000	210,958	196,976	210,958	0	0	0	0	0	0	(13,983)	(13,983)	0	0
756577-10-2	RED HAT ORD		06/24/2019	VARIOUS	07/10/2019	PNC CAPITAL MKTS	23.000	4,189	4,370	4,189	0	0	0	0	0	0	181	181	0	0
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		11/21/2019	JP MORGAN SECURITIES INC.	12/16/2019	PNC CAPITAL MKTS	513.000	30,507	30,966	30,507	0	0	0	0	0	0	459	459	64	0
844895-10-2	SOUTHWEST GAS HOLDINGS ORD		04/08/2019	INSTINET	12/02/2019	PNC CAPITAL MKTS	2,590.000	215,390	196,191	215,390	0	0	0	0	0	0	(19,199)	(19,199)	4,235	0
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019	PNC CAPITAL MKTS	10/24/2019	PNC CAPITAL MKTS	7.843	413	392	413	0	0	0	0	0	0	(21)	(21)	0	0
848577-10-2	SPIRIT AIRLINES ORD		11/21/2019	JP MORGAN SECURITIES INC.	12/04/2019	PNC CAPITAL MKTS	1,390.000	52,593	53,528	52,593	0	0	0	0	0	0	935	935	0	0
867914-10-3	SUNTRUST BANKS ORD		06/24/2019	Citigroup Global Markets, Inc.	12/06/2019	VARIOUS	42.000	2,623	2,634	2,623	0	0	0	0	0	0	11	11	50	0
874224-20-7	TALEND ADR REP ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	07/18/2019	PNC CAPITAL MKTS	4,550.000	206,902	157,401	206,902	0	0	0	0	0	0	(49,500)	(49,500)	0	0
879369-10-6	TELEFLEX ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	06/04/2019	VARIOUS	324.000	91,710	94,581	91,710	0	0	0	0	0	0	2,871	2,871	85	0
882610-10-8	TEXAS PACIFIC LAND ORD		06/05/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	313.000	233,933	210,391	233,933	0	0	0	0	0	0	(23,542)	(23,542)	0	0
891906-10-9	TOTAL SYSTEM SERVICES ORD		06/24/2019	Citigroup Global Markets, Inc.	09/17/2019	VARIOUS	6.000	697	698	697	0	0	0	0	0	0	0	0	1	0
892356-10-6	TRACTOR SUPPLY ORD		09/04/2019	BARCLAYS CAPITAL LE	11/21/2019	PNC CAPITAL MKTS	1,306.000	129,648	127,363	129,648	0	0	0	0	0	0	(2,285)	(2,285)	0	0
896945-20-1	TRIPADVISOR ORD		09/30/2019	Citigroup Global Markets, Inc.	12/20/2019	VARIOUS	6.000	250	182	250	0	0	0	0	0	0	(69)	(69)	21	0
90130A-10-1	TWENTY-FIRST CENTURY FOX, INC.		03/20/2019	CORPORATE ACTION	03/21/2019	Unknown	919.548	47,228	47,228	47,228	0	0	0	0	0	0	0	0	0	0
90130A-20-0	TWENTY-FIRST CENTURY FOX, INC.		03/20/2019	CORPORATE ACTION	03/21/2019	Unknown	424.407	21,662	21,662	21,662	0	0	0	0	0	0	0	0	0	0
902673-10-2	UFP TECHNOLOGIES ORD		07/18/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	3,898.000	165,385	171,010	165,385	0	0	0	0	0	0	5,625	5,625	0	0
913259-10-7	UNITIL ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	11/27/2019	PNC CAPITAL MKTS	4,613.000	249,286	277,995	249,286	0	0	0	0	0	0	28,709	28,709	5,120	0
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS ORD		06/05/2019	JEFFERIES & COMPANY, INC.	07/18/2019	PNC CAPITAL MKTS	7,971.000	230,383	212,296	230,383	0	0	0	0	0	0	(18,087)	(18,087)	1,275	0
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		06/04/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	1,705.000	209,020	240,226	209,020	0	0	0	0	0	0	31,206	31,206	341	0
918204-10-8	VF ORD		03/15/2019	VARIOUS	05/23/2019	Unknown	11.000	938	938	938	0	0	0	0	0	0	0	0	2	0
922475-10-8	VEEVA SYSTEMS ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	09/04/2019	PNC CAPITAL MKTS	529.000	60,162	86,578	60,162	0	0	0	0	0	0	26,417	26,417	0	0
92553P-20-1	VIACOM CL B ORD		09/30/2019	VARIOUS	12/04/2019	VARIOUS	24.000	642	644	642	0	0	0	0	0	0	2	2	7	0
925550-10-5	VIAVI SOLUTIONS ORD		06/05/2019	VARIOUS	11/21/2019	PNC CAPITAL MKTS	20,213.000	248,393	301,413	248,393	0	0	0	0	0	0	53,020	53,020	0	0
96145D-10-5	WESTROCK ORD		03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	12/03/2019	PNC CAPITAL MKTS	6,645.000	247,759	255,491	247,759	0	0	0	0	0	0	7,732	7,732	9,137	0
96208T-10-4	WEX ORD		04/08/2019	INSTINET	11/11/2019	PNC CAPITAL MKTS	1,091.000	216,114	212,798	216,114	0	0	0	0	0	0	(3,315)	(3,315)	0	0
G0464B-10-7	ARGO GROUP INTERNATIONAL HLDGS ORD	C	06/05/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	3,274.000	232,717	202,772	232,717	0	0	0	0	0	0	(29,945)	(29,945)	2,030	0
G25343-10-7	COSAN CL A ORD	C	02/12/2019	VARIOUS	11/21/2019	VARIOUS	27,693.000	300,869	421,544	300,869	0	0	0	0	0	0	120,675	120,675	0	0
G38327-10-5	GEOPARK ORD		02/12/2019	VARIOUS	12/11/2019	PNC CAPITAL MKTS	12,866.000	227,701	238,915	227,701	0	0	0	0	0	0	11,214	11,214	531	0
G68707-10-1	PAGSEGURO DIGITAL CL A ORD	D	08/22/2019	Credit Suisse First Boston	11/21/2019	PNC CAPITAL MKTS	3,378.000	173,198	104,633	173,198	0	0	0	0	0	0	(68,565)	(68,565)	0	0
M3760D-10-1	ELBIT SYSTEMS ORD	C	07/18/2019	JEFFERIES & COMPANY, INC.	11/21/2019	PNC CAPITAL MKTS	1,748.000	265,877	281,033	265,877	0	0	0	0	0	0	15,156	15,156	615	0
N97284-10-8	YANDEX CL A ORD	C	03/08/2019	CITATION GRP/BCC CLRG-EQTY&MUN	11/21/2019	PNC CAPITAL MKTS	7,011.000	243,177	279,465	243,177	0	0	0	0	0	0	36,288	36,288	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								11,808,897	12,218,715	11,808,897	0	0	0	0	0	0	409,818	409,818	73,529	0
9799998. Total - Common Stocks								11,808,897	12,218,715	11,808,897	0	0	0	0	0	0	409,818	409,818	73,529	0
9899999. Total - Preferred and Common Stocks								11,808,897	12,218,715	11,808,897	0	0	0	0	0	0	409,818	409,818	73,529	0
9999999 - Totals								19,532,807	19,946,372	19,533,897	0	1,090	0	1,090	0	0	412,475	412,475	131,060	373

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		16456	83-1422704	8BI	NO		2,173,821		1.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity							0	2,173,821	0	XXX	XXX
1899999. Total Common Stocks							0	2,173,821	0	XXX	XXX
1999999 - Totals							0	2,173,821	0	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			10/02/2019	CITIGROUP GLOBAL MARKETS INC.	07/31/2020	999,180	0	352	0	0	1,000,000	998,828	6,800	0	1.625	1.767	JJ	0	2,782
UNITED STATES TREASURY			11/04/2019	VARIOUS	03/19/2020	2,790,651	0	7,879	0	0	2,800,000	2,782,772	0	0	0.000	1.577	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,789,831	0	8,231	0	0	3,800,000	3,781,600	6,800	0	XXX	XXX	XXX	0	2,782
0599999. Total - U.S. Government Bonds						3,789,831	0	8,231	0	0	3,800,000	3,781,600	6,800	0	XXX	XXX	XXX	0	2,782
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FEDERAL HOME LOAN MORTGAGE CORP			12/02/2019	BARCLAYS CAPITAL INC FIXED INC	03/18/2020	1,993,237	0	2,629	0	0	2,000,000	1,990,608	0	0	0.000	1.590	N/A	0	0
FEDERAL HOME LOAN MORTGAGE CORP			09/23/2019	JEFFERIES & COMPANY, INC.	01/21/2020	299,686	0	1,566	0	0	300,000	298,120	0	0	0.000	1.895	N/A	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,292,923	0	4,195	0	0	2,300,000	2,288,728	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						2,292,923	0	4,195	0	0	2,300,000	2,288,728	0	0	XXX	XXX	XXX	0	0
Apple Inc.			05/23/2019	GOLDMAN, SACHS & CO.	01/21/2020	798,916	0	12,092	0	0	800,000	786,824	0	0	0.000	2.476	N/A	0	0
The Coca-Cola Company			05/23/2019	GOLDMAN, SACHS & CO.	01/14/2020	749,334	0	11,429	0	0	750,000	737,905	0	0	0.000	2.495	N/A	0	0
The Coca-Cola Company			10/29/2019	JP Morgan Securities Inc.	04/21/2020	547,032	0	1,684	0	0	550,000	545,348	0	0	0.000	1.765	N/A	0	0
Nieuw Amsterdam Receivables Corporation		C	07/18/2019	Citigroup Global Markets, Inc.	01/15/2020	1,698,559	0	17,264	0	0	1,700,000	1,681,294	0	0	0.000	2.204	N/A	0	0
Metlife Funding, Inc.			08/14/2019	GOLDMAN, SACHS & CO.	02/19/2020	1,196,733	0	9,333	0	0	1,200,000	1,187,400	0	0	0.000	2.021	N/A	0	0
BNP Paribas New York Branch			08/15/2019	BANC/AMERICA SECS	02/19/2020	398,911	0	3,089	0	0	400,000	395,822	0	0	0.000	2.021	N/A	0	0
The Coca-Cola Company			10/24/2019	JP Morgan Securities Inc.	07/20/2020	990,285	0	3,335	0	0	1,000,000	986,950	0	0	0.000	1.759	N/A	0	0
The Walt Disney Company			09/03/2019	GOLDMAN, SACHS & CO.	01/17/2020	599,475	0	3,940	0	0	600,000	595,535	0	0	0.000	1.987	N/A	0	0
Fairway Finance Company LLC			09/04/2019	GOLDMAN, SACHS & CO.	03/02/2020	1,594,659	0	10,419	0	0	1,600,000	1,584,240	0	0	0.000	1.990	N/A	0	0
Pfizer Inc.			12/17/2019	BARCLAYS CAPITAL INC FIXED INC	03/20/2020	1,543,776	0	1,182	0	0	1,550,000	1,542,594	0	0	0.000	1.843	N/A	0	0
The Walt Disney Company			09/24/2019	GOLDMAN, SACHS & CO.	01/23/2020	1,697,974	0	9,116	0	0	1,700,000	1,688,858	0	0	0.000	1.966	N/A	0	0
Apple Inc.			10/04/2019	GOLDMAN, SACHS & CO.	01/08/2020	1,599,437	0	7,160	0	0	1,600,000	1,592,277	0	0	0.000	1.823	N/A	0	0
Chariot Funding Ltd. (jersey)		C	10/02/2019	RBC CAPITAL MARKETS	01/10/2020	399,793	0	2,093	0	0	400,000	397,700	0	0	0.000	2.087	N/A	0	0
Chevron Corporation			10/09/2019	JP Morgan Securities Inc.	01/13/2020	399,752	0	1,736	0	0	400,000	398,016	0	0	0.000	1.873	N/A	0	0
FAIRWAY FINANCE CO LLC			11/29/2019	GOLDMAN, SACHS & CO.	04/13/2020	696,295	0	1,187	0	0	700,000	695,108	0	0	0.000	1.865	N/A	0	0
Pfizer Inc.			11/20/2019	BARCLAYS CAPITAL INC FIXED INC	02/25/2020	748,109	0	1,444	0	0	750,000	746,666	0	0	0.000	1.661	N/A	0	0
Starbird Funding Corporation			10/31/2019	Credit Suisse First Boston	02/20/2020	872,776	0	2,758	0	0	875,000	870,018	0	0	0.000	1.844	N/A	0	0
Exxon Mobil Corporation			11/05/2019	RBC CAPITAL MARKETS	03/05/2020	1,036,820	0	2,832	0	0	1,040,000	1,033,988	0	0	0.000	1.732	N/A	0	0
American Honda Finance Corporation			11/07/2019	JP Morgan Securities Inc.	03/16/2020	1,195,750	0	3,117	0	0	1,200,000	1,192,633	0	0	0.000	1.713	N/A	0	0
PACCAR Financial Corp.			11/21/2019	MIZUHO SECURITIES USA INC.	02/21/2020	1,396,688	0	2,663	0	0	1,400,000	1,394,025	0	0	0.000	1.681	N/A	0	0
Ciesco, LLC			12/05/2019	Credit Suisse First Boston	03/05/2020	996,747	0	1,372	0	0	1,000,000	995,374	0	0	0.000	1.843	N/A	0	0
CRC Funding, LLC			12/11/2019	BANC/AMERICA SECS	03/11/2020	1,295,324	0	1,403	0	0	1,300,000	1,293,921	0	0	0.000	1.863	N/A	0	0
BMW US Capital, LLC			12/18/2019	BANC/AMERICA SECS	03/18/2020	398,460	0	280	0	0	400,000	398,180	0	0	0.000	1.812	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,851,604	0	110,928	0	0	22,915,000	22,740,676	0	0	XXX	XXX	XXX	0	0
CNH 19B A1			05/14/2019	CITIGROUP GLOBAL MARKETS INC.	06/12/2020	193,943	0	0	0	0	193,943	193,943	221	0	2.566	2.494	MON	2,875	0
Old Line Funding, LLC		C	06/20/2019	RBC CAPITAL MARKETS	01/07/2020	1,499,463	0	17,469	0	0	1,500,000	1,481,994	0	0	0.000	2.162	N/A	0	0
NALT 19B A1			07/16/2019	SG AMERICAS SECURITIES, LLC	02/15/2020	183,413	0	0	0	0	183,413	183,413	186	0	2.282	2.484	MON	1,686	0
Old Line Funding, LLC		C	08/05/2019	BARCLAYS CAPITAL INC FIXED INC	02/03/2020	499,038	0	4,346	0	0	500,000	494,692	0	0	0.000	2.113	N/A	0	0
Old Line Funding, LLC		C	11/08/2019	GOLDMAN, SACHS & CO.	03/12/2020	298,911	0	767	0	0	300,000	298,145	0	0	0.000	1.852	N/A	0	0
Liberty Street Funding LLC			12/05/2019	BANC/AMERICA SECS	04/06/2020	1,791,120	0	2,405	0	0	1,800,000	1,788,715	0	0	0.000	1.863	N/A	0	0
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,465,888	0	24,986	0	0	4,477,356	4,440,901	407	0	XXX	XXX	XXX	4,561	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						27,317,491	0	135,914	0	0	27,392,356	27,181,577	407	0	XXX	XXX	XXX	4,561	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						28,934,357	0	123,353	0	0	29,015,000	28,811,004	6,800	0	XXX	XXX	XXX	0	2,782
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						4,465,888	0	24,986	0	0	4,477,356	4,440,901	407	0	XXX	XXX	XXX	4,561	0

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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 Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						33,400,245	0	148,339	0	0	33,492,356	33,251,905	7,207	0	XXX	XXX	XXX	4,561	2,782
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						33,400,245	0	148,339	0	0	XXX	33,251,905	7,207	0	XXX	XXX	XXX	4,561	2,782

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
PNC Bank	Columbus, Ohio	0	0.000	0	0	(2,835,875)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(2,835,875)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,835,875)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(2,835,875)	XXX

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

1. January	(2,068,342)	4. April	(4,479,620)	7. July	1,791,934	10. October	(1,818,683)
2. February	(1,771,829)	5. May	(4,131,073)	8. August	(4,708,138)	11. November	(4,969,557)
3. March	(5,308,631)	6. June	(5,310,303)	9. September	(1,927,832)	12. December	(2,835,875)

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 and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		11/19/2019	0.000	01/14/2020	1,998,898	0	3,644
	REPURCHASE AGREEMENT		12/31/2019		01/02/2020	83,558,325	0	10,426
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						85,557,223	0	14,070
0599999. Total - U.S. Government Bonds						85,557,223	0	14,070
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LOAN BANKS		11/20/2019	0.000	01/23/2020	1,698,373	0	3,102
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/19/2019	0.000	01/02/2020	1,999,915	0	3,631
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/29/2019	0.000	01/03/2020	1,699,852	0	2,446
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,398,140	0	9,180
3199999. Total - U.S. Special Revenues Bonds						5,398,140	0	9,180
	American Honda Finance Corporation		10/16/2019	0.000	01/08/2020	1,099,615	0	4,235
	Chevron Corporation		12/11/2019	0.000	01/07/2020	499,864	0	475
	Chevron Corporation		10/30/2019	0.000	01/27/2020	998,736	0	3,063
	Emerson Electric Co.		12/17/2019	0.000	01/24/2020	998,952	0	683
	Exxon Mobil Corporation		12/03/2019	0.000	02/05/2020	1,297,877	0	1,759
	Jupiter Securitization Company LLC		12/04/2019	0.000	03/03/2020	1,893,979	0	2,719
	Liberty Street Funding LLC		12/16/2019	0.000	01/28/2020	499,302	0	413
	Eli Lilly and Company		11/04/2019	0.000	01/06/2020	1,999,539	0	5,349
	Eli Lilly and Company		11/20/2019	0.000	01/14/2020	299,827	0	560
	MetLife Short Term Funding LLC		11/12/2019	0.000	01/17/2020	649,503	0	1,722
	MetLife Short Term Funding LLC		12/13/2019	0.000	02/20/2020	498,750	0	475
	National Rural Utilities Cooperative Fin		12/11/2019	0.000	01/03/2020	2,299,789	0	2,214
	National Securities Clearing Corporation		12/04/2019	0.000	02/26/2020	2,293,667	0	3,166
	New York Life Capital Corporation		11/13/2019	0.000	02/11/2020	1,996,356	0	4,356
	Nieuw Amsterdam Receivables Corporation		11/18/2019	0.000	01/15/2020	599,578	0	1,327
	PACCAR Financial Corp.		10/16/2019	0.000	01/10/2020	949,551	0	3,840
	Regency Markets No 1 LLC		12/09/2019	0.000	01/08/2020	999,650	0	1,150
	Regency Markets No 1 LLC		12/16/2019	0.000	01/16/2020	1,298,917	0	1,156
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,173,452	0	38,663
	Gotham Funding Corporation		11/05/2019	0.000	01/07/2020	499,853	0	1,377
	Gotham Funding Corporation		11/18/2019	0.000	01/09/2020	1,299,480	0	2,860
	Gotham Funding Corporation		11/15/2019	0.000	01/13/2020	1,299,220	0	3,055
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,098,553	0	7,292
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						24,272,005	0	45,955
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						112,128,815	0	61,913
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						3,098,553	0	7,292
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						115,227,368	0	69,205
316175-50-4	FIDELITY IMM:TRS I		12/31/2019	1.490		2,904,318	5,704	950
316175-50-4	FIDELITY IMM:TRS I	SD	12/09/2019	1.480		23,142	27	264
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,927,460	5,732	1,214
8899999 - Total Cash Equivalents						118,154,828	5,732	70,419

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	Deposits For the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	0		2,635,124	2,642,558	0	0
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.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,635,124	2,642,558	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.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)