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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

CONSUMERS INSURANCE USA, INC.

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) NAIC Company Code..... 10204 Employer's ID Number..... 62-1590861

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

Incorporated/Organized..... July 27, 1994 Commenced Business..... April 21, 1995

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

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI # GRADY BRENDAN CAMPBELL JAMES CHRISTOPHER HOWAT # THOMAS JOSEPH OBROKTA JR.
MATTHEW CARL WILCOX #

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

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

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

Subscribed and sworn to before me
This 15th day of February 2021

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	3,717,178	4.8	3,717,178		3,717,178	4.8
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	715,734	0.9	715,734		715,734	0.9
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	4,556,277	5.9	4,556,277		4,556,277	5.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	24,905,138	32.4	24,905,138		24,905,138	32.4
1.06 Industrial and Miscellaneous	20,944,503	27.3	20,944,503		20,944,503	27.3
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	54,838,830	71.4	54,838,830	0	54,838,830	71.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	7,562,990	9.8	7,562,990		7,562,990	9.8
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds	5,398,847	7.0	5,398,847		5,398,847	7.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	12,961,837	16.9	12,961,837	0	12,961,837	16.9
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	1,520,776	2.0	1,520,776		1,520,776	2.0
6.02 Cash Equivalents (Schedule E, Part 2)	5,866,942	7.6	5,866,942		5,866,942	7.6
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	7,387,718	9.6	7,387,718	0	7,387,718	9.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	1,664,978	2.2	1,664,978		1,664,978	2.2
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	76,853,363	100.0	76,853,363	0	76,853,363	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,630,307
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)	69,909	69,909
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(35,238)	
	5.2 Totals, Part 3, Column 9		(35,238)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,664,978
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,664,978

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		66,341,940
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,546,070
3.	Accrual of discount		53,966
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(27,374)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,506,411	
	4.4 Part 4, Column 11	503,669	1,982,706
5.	Total gain (loss) on disposals, Part 4, Column 19		189,428
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		10,872,801
7.	Deduct amortization of premium		555,035
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	30,449	
	9.4 Part 4, Column 13	856,327	886,776
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,172
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		67,800,667
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		67,800,667

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	3,717,178	3,937,092	3,686,581	3,691,232
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,717,178	3,937,092	3,686,581	3,691,232
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	715,734	749,264	766,811	670,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,556,277	4,894,196	4,891,096	4,215,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	24,905,138	26,088,242	25,747,180	23,864,452
Industrial and Miscellaneous,	8. United States	19,144,798	20,776,440	19,168,206	19,027,585
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	129,964	134,849	129,909	130,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,669,741	1,771,067	1,658,577	1,700,000
	11. Totals	20,944,503	22,682,356	20,956,691	20,857,585
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	54,838,830	58,351,150	56,048,359	53,298,269
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	12,704,652	12,704,652	9,998,992	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	6,961	6,961	3,005	
	22. Other Countries	250,224	250,224	160,042	
	23. Totals	12,961,837	12,961,837	10,162,039	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	12,961,837	12,961,837	10,162,039	
	26. Total Stocks	12,961,837	12,961,837	10,162,039	
	27. Total Bonds and Stocks	67,800,667	71,312,987	66,210,398	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	908,421	2,362,183	414,536	31,978	59	XXX	3,717,178	6.8	5,553,323	10.3	3,717,178	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	908,421	2,362,183	414,536	31,978	59	XXX	3,717,178	6.8	5,553,323	10.3	3,717,178	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		715,734				XXX	715,734	1.3	733,199	1.4	715,734	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	715,734	0	0	0	XXX	715,734	1.3	733,199	1.4	715,734	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	680,022	1,641,373	2,132,983	101,899		XXX	4,556,277	8.3	4,868,452	9.0	4,556,277	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	680,022	1,641,373	2,132,983	101,899	0	XXX	4,556,277	8.3	4,868,452	9.0	4,556,277	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	6,224,921	9,410,517	7,984,167	927,316	358,218	XXX	24,905,138	45.4	25,620,153	47.6	24,905,138	
5.2 NAIC 2						XXX	0	0.0	572,227	1.1		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	6,224,921	9,410,517	7,984,167	927,316	358,218	XXX	24,905,138	45.4	26,192,380	48.6	24,905,138	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	832,774	9,687,125	6,436,897	212,604	1,244,701	XXX	18,414,100	33.6	14,487,429	26.9	13,756,832	4,657,268
6.2 NAIC 2		638,243	1,206,412	299,779	206,446	XXX	2,350,881	4.3	2,035,212	3.8	2,350,881	
6.3 NAIC 3					179,523	XXX	179,523	0.3		0.0	179,523	
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	832,774	10,325,368	7,643,309	512,383	1,630,670	XXX	20,944,503	38.2	16,522,641	30.7	16,287,235	4,657,268
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 8,646,138	23,816,932	16,968,583	1,273,797	1,602,978	0	52,308,426	95.4	XXX	XXX	47,651,158	4,657,268
11.2 NAIC 2	(d) 0	638,243	1,206,412	299,779	206,446	0	2,350,881	4.3	XXX	XXX	2,350,881	0
11.3 NAIC 3	(d) 0	0	0	0	179,523	0	179,523	0.3	XXX	XXX	179,523	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	8,646,138	24,455,175	18,174,995	1,573,576	1,988,946	0	(b) 54,838,830	100.0	XXX	XXX	50,181,562	4,657,268
11.8 Line 11.7 as a % of Col. 7	15.8	44.6	33.1	2.9	3.6	0.0	100.0	XXX	XXX	XXX	91.5	8.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	4,279,002	25,039,011	17,552,644	2,133,666	2,258,233		XXX	XXX	51,262,556	95.2	46,889,577	4,372,979
12.2 NAIC 2	572,227	719,205	662,946		653,060		XXX	XXX	2,607,439	4.8	2,607,439	
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	4,851,229	25,758,216	18,215,590	2,133,666	2,911,294	0	XXX	XXX	(b) 53,869,995	100.0	49,497,016	4,372,979
12.8 Line 12.7 as a % of Col. 9	9.0	47.8	33.8	4.0	5.4	0.0	XXX	XXX	100.0	XXX	91.9	8.1
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	8,313,025	20,700,443	15,760,916	1,273,797	1,602,978		47,651,158	86.9	46,889,577	87.0	47,651,158	XXX
13.2 NAIC 2		638,243	1,206,412	299,779	206,446		2,350,881	4.3	2,607,439	4.8	2,350,881	XXX
13.3 NAIC 3					179,523		179,523	0.3	0	0.0	179,523	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	8,313,025	21,338,686	16,967,328	1,573,576	1,988,946	0	50,181,562	91.5	49,497,016	91.9	50,181,562	XXX
13.8 Line 13.7 as a % of Col. 7	16.6	42.5	33.8	3.1	4.0	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	15.2	38.9	30.9	2.9	3.6	0.0	91.5	XXX	XXX	XXX	91.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	333,112	3,116,489	1,207,667				4,657,268	8.5	4,372,979	8.1	XXX	4,657,268
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	333,112	3,116,489	1,207,667	0	0	0	4,657,268	8.5	4,372,979	8.1	XXX	4,657,268
14.8 Line 14.7 as a % of Col. 7	7.2	66.9	25.9	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.6	5.7	2.2	0.0	0.0	0.0	8.5	XXX	XXX	XXX	XXX	8.5

(a) Includes $.....4,657,268 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....15,654 current year of bonds with Z designations and $.....261,940 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	228,447	1,084,506	3,028			XXX	1,315,982	2.4	2,095,331	3.9	1,315,982	
1.02 Residential Mortgage-Backed Securities	454,251	724,963	159,663	12,133	59	XXX	1,351,069	2.5	2,251,710	4.2	1,351,069	
1.03 Commercial Mortgage-Backed Securities	225,723	552,715	251,844	19,845		XXX	1,050,127	1.9	1,206,282	2.2	1,050,127	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	908,421	2,362,183	414,536	31,978	59	XXX	3,717,178	6.8	5,553,323	10.3	3,717,178	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations		715,734				XXX	715,734	1.3	733,199	1.4	715,734	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	715,734	0	0	0	XXX	715,734	1.3	733,199	1.4	715,734	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	680,022	1,641,373	2,132,983	101,899		XXX	4,556,277	8.3	4,868,452	9.0	4,556,277	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	680,022	1,641,373	2,132,983	101,899	0	XXX	4,556,277	8.3	4,868,452	9.0	4,556,277	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	3,830,209	3,950,035	6,116,616	517,961	346,201	XXX	14,761,022	26.9	13,516,766	25.1	14,761,022	
5.02 Residential Mortgage-Backed Securities	2,263,290	4,890,071	1,607,056	406,163	12,017	XXX	9,178,596	16.7	11,698,546	21.7	9,178,596	
5.03 Commercial Mortgage-Backed Securities	131,422	570,411	260,495	3,192		XXX	965,520	1.8	977,069	1.8	965,520	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	6,224,921	9,410,517	7,984,167	927,316	358,218	XXX	24,905,138	45.4	26,192,380	48.6	24,905,138	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations		7,784,401	5,297,815	512,383	1,630,670	XXX	15,225,269	27.8	11,837,995	22.0	13,168,519	2,056,750
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities		7,874	2,111,252			XXX	2,119,125	3.9	1,365,246	2.5	2,119,125	
6.04 Other Loan-Backed and Structured Securities	832,774	2,533,093	234,242			XXX	3,600,109	6.6	3,319,400	6.2	999,591	2,600,518
6.05 Totals	832,774	10,325,368	7,643,309	512,383	1,630,670	XXX	20,944,503	38.2	16,522,641	30.7	16,287,235	4,657,268
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	4,738,679	15,176,049	13,550,442	1,132,243	1,976,870	XXX	36,574,283	66.7	XXX	XXX	34,517,533	2,056,750
11.02 Residential Mortgage-Backed Securities	2,717,541	5,615,033	1,766,720	418,296	12,076	XXX	10,529,665	19.2	XXX	XXX	10,529,665	0
11.03 Commercial Mortgage-Backed Securities	357,145	1,130,999	2,623,591	23,038	0	XXX	4,134,773	7.5	XXX	XXX	4,134,773	0
11.04 Other Loan-Backed and Structured Securities	832,774	2,533,093	234,242	0	0	XXX	3,600,109	6.6	XXX	XXX	999,591	2,600,518
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	8,646,138	24,455,175	18,174,995	1,573,576	1,988,946	0	54,838,830	100.0	XXX	XXX	50,181,562	4,657,268
11.09 Line 11.08 as a % of Col. 7	15.8	44.6	33.1	2.9	3.6	0.0	100.0	XXX	XXX	XXX	91.5	8.5
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,726,759	15,663,263	12,403,643	516,273	2,741,804	XXX	XXX	XXX	33,051,743	61.4	30,999,388	2,052,355
12.02 Residential Mortgage-Backed Securities	2,491,070	6,687,681	3,080,634	1,521,382	169,489	XXX	XXX	XXX	13,950,256	25.9	13,950,256	
12.03 Commercial Mortgage-Backed Securities	487,339	1,176,413	1,847,158	37,685		XXX	XXX	XXX	3,548,596	6.6	3,548,596	
12.04 Other Loan-Backed and Structured Securities	146,061	2,230,859	884,155	58,326		XXX	XXX	XXX	3,319,400	6.2	998,777	2,320,624
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	4,851,229	25,758,216	18,215,590	2,133,666	2,911,294	0	XXX	XXX	53,869,995	100.0	49,497,016	4,372,979
12.09 Line 12.08 as a % of Col. 9	9.0	47.8	33.8	4.0	5.4	0.0	XXX	XXX	100.0	XXX	91.9	8.1
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	4,738,679	14,092,724	12,577,017	1,132,243	1,976,870	XXX	34,517,533	62.9	30,999,388	57.5	34,517,533	XXX
13.02 Residential Mortgage-Backed Securities	2,717,541	5,615,033	1,766,720	418,296	12,076	XXX	10,529,665	19.2	13,950,256	25.9	10,529,665	XXX
13.03 Commercial Mortgage-Backed Securities	357,145	1,130,999	2,623,591	23,038		XXX	4,134,773	7.5	3,548,596	6.6	4,134,773	XXX
13.04 Other Loan-Backed and Structured Securities	499,661	499,930				XXX	999,591	1.8	998,777	1.9	999,591	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	8,313,025	21,338,686	16,967,328	1,573,576	1,988,946	0	50,181,562	91.5	49,497,016	91.9	50,181,562	XXX
13.09 Line 13.08 as a % of Col. 7	16.6	42.5	33.8	3.1	4.0	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	15.2	38.9	30.9	2.9	3.6	0.0	91.5	XXX	XXX	XXX	91.5	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		1,083,326	973,425			XXX	2,056,750	3.8	2,052,355	3.8	XXX	2,056,750
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	333,112	2,033,163	234,242			XXX	2,600,518	4.7	2,320,624	4.3	XXX	2,600,518
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	333,112	3,116,489	1,207,667	0	0	0	4,657,268	8.5	4,372,979	8.1	XXX	4,657,268
14.09 Line 14.08 as a % of Col. 7	7.2	66.9	25.9	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.6	5.7	2.2	0.0	0.0	0.0	8.5	XXX	XXX	XXX	XXX	8.5

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,099,031		3,099,031	
2. Cost of cash equivalents acquired	17,262,848		17,262,848	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	14,494,937		14,494,937	
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)	5,866,942	0	5,866,942	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	5,866,942	0	5,866,942	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	PA	Aberdeen Asset Management Inc.		08/24/2017		1,630,307	1,664,978	1,664,978	(35,238)					69,909		0.150
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									1,630,307	1,664,978	1,664,978	(35,238)	0	0	0	0	69,909	0	XXX
4899999. Subtotal - Unaffiliated									1,630,307	1,664,978	1,664,978	(35,238)	0	0	0	0	69,909	0	XXX
5099999. Totals									1,630,307	1,664,978	1,664,978	(35,238)	0	0	0	0	69,909	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017			69,909		0.150
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	69,909	0	XXX
4899999. Subtotal - Unaffiliated							0	69,909	0	XXX
5099999. Totals							0	69,909	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FR 4	UNITED STATES TREASURY				1.A	58,755	116.846	64,563	55,255	58,640	649	(822)			2.375	0.779	JJ	606	1,294	09/05/2018.	01/15/2025.
912828 4H 0	UNITED STATES TREASURY				1.A	30,210	105.293	33,113	31,448	31,336	369	49			0.625	0.788	AO	42	195	09/05/2018.	04/15/2023.
912828 5N 6	UNITED STATES TREASURY				1.A	684,229	112.281	729,828	650,000	676,387		(5,065)			2.875	2.003	MN	1,643	18,688	06/10/2019.	11/30/2025.
912828 PP 9	UNITED STATES TREASURY				1.A	69,641	100.023	71,436	71,419	71,428	839	(224)			1.125	0.799	JJ	371	793	09/05/2018.	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY				1.A	83,431	100.346	88,195	87,891	87,711	1,032	628			0.125	0.869	AO	24	109	09/05/2018.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY				1.A	67,037	101.301	70,219	69,317	69,309	814	16			0.625	0.650	JJ	200	427	09/05/2018.	07/15/2021.
912828 TE 0	UNITED STATES TREASURY				1.A	75,123	103.092	81,711	79,260	78,625	931	410			0.125	0.668	JJ	46	98	09/05/2018.	07/15/2022.
912828 UH 1	UNITED STATES TREASURY				1.A	74,037	103.878	82,027	78,965	78,905	927	29			0.125	0.164	JJ	46	97	07/20/2017.	01/15/2023.
912828 X3 9	UNITED STATES TREASURY				1.A	80,831	102.098	87,451	85,654	84,912	1,006	573			0.125	0.827	AO	23	106	09/05/2018.	04/15/2022.
912828 X8 8	UNITED STATES TREASURY				1.A	3,042	111.543	3,346	3,000	3,028		(4)			2.375	2.217	MN	9	71	06/13/2017.	05/15/2027.
912828 XL 9	UNITED STATES TREASURY				1.A	72,645	109.827	84,413	76,860	75,701	902	250			0.375	0.725	JJ	133	284	09/05/2018.	07/15/2025.
0199999.	U.S. Government - Issuer Obligations					1,298,982	XXX	1,396,303	1,289,071	1,315,982	7,468	(4,160)	0	0	XXX	XXX	XXX	3,143	22,164	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179S TR 8	G2 MA4160 - RMBS			4	1.A	129,576	103.493	136,883	132,263	130,477		537			2.000	2.397	MON	220	2,645	11/08/2017.	09/20/2031.
36179S TT 4	G2 MA4162 - RMBS			4	1.A	134,620	103.487	142,202	137,411	135,582		263			2.000	2.386	MON	229	2,748	11/08/2017.	11/20/2031.
36179T 4P 7	G2 MA5330 - RMBS			4	1.A	384,295	107.632	404,275	375,609	382,934		(738)			4.000	2.974	MON	1,252	15,023	07/25/2018.	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS			4	1.A	703,183	108.371	733,616	676,948	702,076		60			4.500	2.657	MON	2,539	30,459	08/30/2018.	08/20/2048.
0299999.	U.S. Government - Residential Mortgage-Backed Securities					1,351,674	XXX	1,416,976	1,322,231	1,351,069	0	122	0	0	XXX	XXX	XXX	4,240	50,875	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38378K ZD 4	GNR 2013-101 AD - CMBS			4	1.A	246,083	104.785	268,173	255,926	248,369		454			2.623	3.490	MON	559	6,712	04/09/2018.	12/16/2053.
38379R NF 6	GNR 2017-029 A - CMBS			4	1.A	418,494	104.055	457,711	439,872	425,831		1,563			2.400	3.327	MON	880	10,557	04/05/2018.	01/16/2058.
38380J PZ 5	GNR 2018-026 AD - CMBS			4	1.A	371,348	103.592	397,929	384,132	375,927		889			2.500	3.272	MON	800	9,603	03/28/2018.	03/16/2052.
0399999.	U.S. Government - Commercial Mortgage-Backed Securities					1,035,925	XXX	1,123,813	1,079,931	1,050,127	0	2,906	0	0	XXX	XXX	XXX	2,239	26,872	XXX	XXX
0599999.	Total - U.S. Government					3,686,581	XXX	3,937,092	3,691,232	3,717,178	7,468	(1,132)	0	0	XXX	XXX	XXX	9,622	99,911	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
373384 YP 5	GEORGIA ST			2	1.A FE	413,264	107.171	396,533	370,000	386,154		(10,501)			5.000	2.030	JJ	9,250	18,500	05/14/2018.	07/01/2024.
93974D LY 2	WASHINGTON ST			2	1.B FE	353,547	117.577	352,731	300,000	329,580		(6,964)			5.000	2.400	JJ	7,500	15,000	06/09/2017.	07/01/2032.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations					766,811	XXX	749,264	670,000	715,734	0	(17,465)	0	0	XXX	XXX	XXX	16,750	33,500	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					766,811	XXX	749,264	670,000	715,734	0	(17,465)	0	0	XXX	XXX	XXX	16,750	33,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
032591 SK 6	ANAHEIM CALIF UN HIGH SCH DIST			2	1.C FE	475,444	128.297	513,188	400,000	455,473		(7,605)			5.000	2.688	FA	8,333	20,000	04/06/2018.	08/01/2031.
164321 HC 8	CHEROKEE CNTY S C SCH DIST NO 001				1.C FE	288,143	114.982	287,455	250,000	271,117		(6,385)			5.000	2.219	MS	4,167	12,500	04/10/2018.	03/01/2024.
182486 RW 2	CLARKSVILLE TENN				1.C FE	605,105	105.609	528,045	500,000	521,551		(18,338)			5.000	1.257	MS	8,333	25,000	04/27/2016.	03/01/2022.
249174 TU 7	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1.B FE	365,337	117.599	352,797	300,000	335,404		(8,644)			5.000	1.860	JD	1,250	15,000	06/12/2017.	12/01/2028.
349425 5Y 0	FORT WORTH TEX			2	1.C FE	345,642	117.522	352,566	300,000	328,850		(6,501)			5.000	2.550	MS	5,000	15,000	05/09/2018.	03/01/2027.
354730 ZR 7	FRANKLIN TENN			2	1.A FE	357,150	119.702	377,061	315,000	343,111		(4,122)			4.000	2.451	AO	3,150	12,600	06/16/2017.	04/01/2031.
496443 QK 1	KINGSPORT TENN				1.C FE	116,749	108.121	108,121	100,000	105,561		(2,523)			4.000	1.382	MS	1,333	4,000	06/08/2016.	03/01/2023.
534366 BA 6	LINCOLN NEB WEST HAYMARKET JT PUB AGY			2	1.B FE	220,398	104.585	209,170	200,000	205,636		(5,801)			5.000	2.000	JD	444	10,000	05/30/2018.	12/15/2022.
59333F SJ 0	MIAMI-DADE CNTY FLA				1.C FE	249,692	124.557	249,114	200,000	231,330		(5,341)			5.000	1.980	JJ	5,000	10,000	06/19/2017.	07/01/2026.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
616106 KH 2	MOORESVILLE N C	SD			1.B FE	356,214	101.155	303,465	300,000	302,878		(11,592)			5.000	1.099	AO	3,750	15,000	04/07/2016.	04/01/2021.
64966H YM 6	NEW YORK N Y			1	1.C FE	303,560	142.948	357,370	250,000	299,122		(2,281)			5.968	4.203	MS	4,973	14,920	01/02/2019.	03/01/2036.
812627 DH 7	SEATTLE WASH			2	1.A FE	366,411	125.853	377,559	300,000	344,600		(6,443)			5.000	2.451	MN	2,500	15,000	06/29/2017.	11/01/2031.
880541 YW 1	TENNESSEE ST			2	1.A FE	476,832	127.876	511,504	400,000	457,821		(7,301)			5.000	2.741	FA	8,333	20,000	04/18/2018.	02/01/2035.
93974C F7 0	WASHINGTON ST			2	1.B FE	162,830	101.924	152,886	150,000	151,786		(4,247)			5.000	2.100	JD	625	7,500	05/07/2018.	06/01/2024.
964559 X7 8	WHITE SETTLEMENT TEX INDPT SCH DIST	@			1.A FE	201,590	85.558	213,895	250,000	202,037		447				2.226	N/A			10/29/2020.	08/15/2030.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						4,891,096	XXX	4,894,196	4,215,000	4,556,277	0	(96,678)	0	0	XXX	XXX	XXX	57,193	196,520	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						4,891,096	XXX	4,894,196	4,215,000	4,556,277	0	(96,678)	0	0	XXX	XXX	XXX	57,193	196,520	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
074561 QK 0	BEAUMONT TEX WTRWKS & SWR SYS REV			2	1.C FE	292,503	120.796	301,990	250,000	291,810		(692)			4.000	2.080	MS	1,722		10/08/2020.	09/01/2040.
172311 QD 7	CINCINNATI OHIO WTR SYS REV			2	1.A FE	250,000	105.457	263,643	250,000	250,000					2.626	2.626	JD	547	2,754	06/18/2020.	12/01/2040.
182618 MM 7	CLARKSVILLE TENN WTR SWR & GAS REV			2	1.C FE	310,070	125.466	316,322	250,000	293,530		(5,587)			5.000	2.065	FA	5,208	12,500	12/08/2017.	02/01/2032.
235036 4W 7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	250,460	106.969	267,423	250,000	250,448		(12)			2.994	2.981	MN	1,248	7,485	01/08/2020.	11/01/2038.
413581 NM 7	HARPETH VY UTILS DIST TENN DAVIDSON & WI				1.B FE	479,604	103.190	412,760	400,000	409,732		(14,557)			5.000	1.300	MS	6,667	20,000	01/20/2016.	09/01/2021.
413581 NN 5	HARPETH VY UTILS DIST TENN DAVIDSON & WI				1.B FE	507,620	108.016	448,266	415,000	439,183		(14,296)			5.000	1.440	MS	6,917	20,750	01/20/2016.	09/01/2022.
46613C 2A 2	JEA FLA ELEC SYS REV				1.E FE	573,030	103.489	517,445	500,000	512,553		(16,600)			5.000	1.604	AO	6,250	25,000	04/05/2017.	10/01/2021.
46874T CS 9	JACKSON TENN HOSP REV				1.F FE	687,302	101.040	601,188	595,000	599,222		(16,921)			5.000	2.100	AO	7,438	29,750	07/14/2015.	04/01/2021.
499291 FD 9	KNOX-CHAPMAN TENN UTIL DIST KNOX CNTY WT				1.D FE	555,860	107.435	537,175	500,000	519,801		(9,613)			4.000	1.971	JJ	10,000	20,000	02/10/2017.	01/01/2023.
523724 AR 3	LEE CNTY N C LTD OBLIG			2	1.D FE	363,993	126.620	392,522	310,000	351,177		(4,963)			5.000	2.970	MN	2,583	15,500	04/19/2018.	05/01/2034.
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	312,140	128.020	320,050	250,000	310,879		(1,261)			5.000	2.120	MN	2,639		10/02/2020.	05/15/2045.
549233 DY 7	LUBBOCK TEX WTR & WASTEWATER SYS REV				1.D FE	250,000	102.752	256,880	250,000	250,000					1.754	1.754	FA	171		11/20/2020.	02/15/2030.
56184N AB 5	MANATEE CNTY FLA HSG FIN AUTH HOMEOWNER			2	1.A FE	16,200	100.000	15,000	15,000	15,100		(150)			5.900	4.863	MS	597	978	07/09/2012.	09/01/2040.
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	750,000	107.574	806,805	750,000	750,000					3.395	3.395	AO	5,375	22,987	11/07/2019.	10/15/2040.
576000 XT 5	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.A Z	16,661	107.632	16,145	15,000	15,654		(308)			5.000	2.246	FA	283	375	05/15/2018.	08/15/2026.
576000 YC 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	261,029	107.801	253,332	235,000	245,252		(6,110)			5.000	2.246	FA	4,439	11,750	05/15/2018.	08/15/2026.
592190 LF 7	METROPOLITAN NASHVILLE ARPT AUTH TENN AR				1.F FE	375,685	105.185	347,111	330,000	340,945		(7,140)			4.000	1.750	JJ	6,600	13,200	12/09/2015.	07/01/2022.
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	269,710	107.891	269,728	250,000	269,213		(497)			3.490	2.506	AO	2,181		09/29/2020.	10/01/2042.
59447T XX 6	MICHIGAN FIN AUTH REV			1	1.D FE	252,495	112.698	281,745	250,000	252,413		(82)			3.384	3.317	JD	705	8,061	01/07/2020.	12/01/2040.
594615 HY 5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	250,000	102.368	255,920	250,000	250,000					2.705	2.705	AO	1,428	526	09/11/2020.	10/15/2040.
606092 FD 1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1.F FE	351,190	167.156	417,890	250,000	346,201		(2,567)			7.897	4.934	JJ	9,871	19,743	01/02/2019.	01/01/2042.
64480P AT 6	NEW HANOVER CNTY N C LTD OBLIG	SD			1.B FE	160,832	104.270	140,765	135,000	139,002		(4,306)			5.000	1.719	JD	563	6,750	09/23/2015.	12/01/2021.
646066 Q9 4	NEW JERSEY ST EDL FACS AUTH REV			2	1.A FE	377,262	128.974	386,922	300,000	352,122		(7,402)			5.000	2.124	JJ	7,500	15,000	06/28/2017.	07/01/2029.
64971X CK 2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	370,149	127.345	382,035	300,000	349,036		(6,821)			5.000	2.310	FA	6,250	15,000	10/25/2017.	08/01/2029.
64972G BX 1	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	446,544	110.847	443,388	400,000	422,973		(8,962)			5.000	2.569	JD	889	20,000	04/19/2018.	06/15/2035.
677561 JB 9	OHIO ST HOSP FAC REV			2	1.C FE	118,410	100.000	110,000	110,000	110,000		(3,196)			5.000	2.050	JJ	2,750	5,500	04/25/2018.	01/01/2022.
677581 GQ 7	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ				1.C FE	338,151	109.208	327,624	300,000	316,389		(8,135)			5.000	2.129	JD	667	15,000	03/28/2018.	12/15/2022.
696543 NP 8	PALM BEACH CNTY FLA PUB IMPT REV				1.B FE	892,118	104.001	780,008	750,000	770,023		(23,733)			5.000	1.749	MN	6,250	37,500	08/24/2015.	11/01/2021.
736806 AZ 3	PORTLAND TENN WTR & SWR SYS REV				1.F FE	530,295	100.622	503,110	500,000	501,729		(6,948)			3.000	1.590	AO	3,750	15,000	09/28/2016.	04/01/2021.
751073 KP 1	RALEIGH DURHAM N C ARPT AUTH ARPT REV			2	1.D FE	528,372	115.747	520,862	450,000	495,709		(9,880)			5.000	2.510	MN	3,750	22,500	08/01/2017.	05/01/2029.
751100 JW 9	RALEIGH N C COMB ENTERPRISE SYS REV			2	1.A FE	338,139	110.388	331,164	300,000	317,644		(7,896)			5.000	2.200	MS	5,000	15,000	05/07/2018.	03/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
786089 HN 5	SACRAMENTO CALIF WTR REV			2	1.D FE	330,757	128.594	340,774	265,000	309,664		(6,156)			5.000	2.261	MS	4,417	13,250	06/16/2017	09/01/2029
793323 SC 1	ST PETERSBURG FLA PUB UTIL REV			2	1.C FE	233,373	121.817	231,452	190,000	215,689		(5,116)			5.000	2.000	AO	2,375	9,500	06/09/2017	10/01/2027
79642B X8 1	CITY OF SAN ANTONIO TEXAS				1.C FE	291,678	120.509	301,273	250,000	277,033		(5,807)			5.000	2.380	MN	1,597	12,500	06/04/2018	05/15/2025
797412 CP 6	SAN DIEGO CNTY CALIF WTR AUTH WTR REV			1,2	1.B FE	368,783	123.752	371,256	300,000	342,846		(7,514)			5.000	2.150	MN	2,500	15,000	06/09/2017	05/01/2030
79765R 5F 2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	250,898	107.609	269,023	250,000	250,855		(42)			3.523	3.478	MN	1,468	7,144	12/16/2019	11/01/2041
821697 M2 2	SHELBY CNTY TENN HEALTH EDL & HSG FACS B				1.F FE	173,913	102.562	148,715	145,000	147,802		(4,736)			5.000	1.661	FA	3,021	7,250	03/26/2015	08/01/2021
880558 GP 0	TENNESSEE ST SCH BD AUTH			1	1.B FE	750,773	101.587	761,903	750,000	750,147		(174)			2.138	2.114	MN	2,673	16,035	04/05/2017	11/01/2021
882117 7C 2	TEXAS A & M UNIV PERM UNIV FD			2	1.A FE	245,383	106.177	265,443	250,000	245,485		98			3.100	3.197	JJ	3,875	4,176	12/13/2019	07/01/2049
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	250,000	107.000	267,500	250,000	250,000					3.504	3.504	MN	1,460	6,765	01/09/2020	11/01/2044
914455 QK 9	UNIVERSITY MICH UNIV REVS				1.A FE	248,340	115.514	248,355	215,000	233,763		(5,523)			5.000	2.200	AO	2,688	10,750	04/19/2018	04/01/2024
917567 EX 3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	500,000	106.480	532,400	500,000	500,000					3.443	3.443	JD	765	18,124	11/07/2019	12/15/2042
917567 EY 1	UTAH TRAN AUTH SALES TAX REV			1,2	1.E FE	250,000	108.477	271,193	250,000	250,000					3.393	3.393	JD	377	8,930	11/07/2019	12/15/2036
92812V K6 2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	250,000	101.498	253,745	250,000	250,000					2.956	2.956	MS	1,724		09/25/2020	09/01/2045
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						15,619,719	XXX	15,488,245	13,975,000	14,761,022	0	(223,605)	0	0	XXX	XXX	XXX	149,176	528,032	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3132A5 G3 3	FH ZS4718 - RMBS			4	1.A	378,016	107.501	384,900	358,043	379,832		2,478			4.000	1.814	MON	1,193	14,322	05/31/2017	05/01/2047
3132A5 HB 4	FH ZS4726 - RMBS			4	1.A	389,809	106.441	401,796	377,482	390,110		1,476			3.500	2.184	MON	1,101	13,212	05/31/2017	07/01/2047
3132DV 7B 5	FH SD8090 - RMBS			4	1.A	201,199	103.888	202,810	195,220	200,993		(206)			2.000	1.340	MON	325	976	08/17/2020	09/01/2050
31376K KS 4	FN 357705 - RMBS			4	1.A	318,307	117.299	340,978	290,691	315,178		(1,519)			5.500	2.874	MON	1,332	15,984	04/06/2018	02/01/2035
3138A4 BF 1	FN AH2737 - RMBS			4	1.A	112,633	105.009	116,527	110,969	112,355		(192)			4.000	3.375	MON	370	4,439	03/27/2018	01/01/2041
3138AF F4 7	FN AI1986 - RMBS			4	1.A	68,182	106.342	69,054	64,936	66,966		(511)			4.000	1.986	MON	216	2,589	08/03/2017	05/01/2026
3138WH RL 8	FN AS7690 - RMBS			4	1.A	2,782,313	109.329	3,027,682	2,769,331	2,779,286		(3,086)			3.500	3.323	MON	8,077	96,927	01/29/2019	08/01/2046
3140FP C9 8	FN BE3695 - RMBS			4	1.A	712,197	106.227	740,577	697,164	714,278		1,690			3.500	2.506	MON	2,033	24,401	05/30/2019	06/01/2047
3140GY GZ 6	FN BH9215 - RMBS			4	1.A	254,358	105.943	262,542	247,814	254,443		102			3.500	2.428	MON	723	8,674	06/05/2019	01/01/2048
3140KP JP 9	FN BQ3869 - RMBS			4	1.A	968,006	103.888	972,515	936,119	966,722		(1,283)			2.000	1.275	MON	1,560	4,681	09/09/2020	09/01/2050
3140Q9 NW 9	FN CA2204 - RMBS			4	1.A	248,278	108.415	258,896	238,801	251,476		2,683			4.500	2.595	MON	896	10,746	02/13/2019	08/01/2048
3140QA NN 6	FN CA3096 - RMBS			4	1.A	732,807	108.216	756,433	699,003	742,099		8,297			4.500	2.197	MON	2,621	31,455	03/22/2019	02/01/2049
3140QE S6 0	FN CA6840 - RMBS			4	1.A	714,777	104.920	715,404	681,856	714,706		(71)			2.000	0.925	MON	1,136		12/14/2020	09/01/2035
3140X4 H2 5	FN FM1148 - RMBS			4	1.A	680,735	105.582	700,136	663,121	682,841		1,335			3.500	2.182	MON	1,934	23,209	06/26/2019	12/01/2048
3140X4 M4 5	FN FM1278 - RMBS			4	1.A	137,672	106.630	139,905	131,206	137,333		33			3.000	1.358	MON	328	3,936	07/30/2019	07/01/2034
31417Y 4D 6	FN MA0819 - RMBS			4	1.A	174,549	105.317	181,113	171,969	173,793		(921)			4.000	3.460	MON	573	6,878	03/27/2018	07/01/2041
31418C GJ 7	FN MA2900 - RMBS			4	1.A	253,308	103.160	262,461	254,421	253,549		166			3.000	3.084	MON	636	7,632	10/19/2017	01/01/2047
31418U 5D 2	FN AD7143 - RMBS			4	1.A	42,951	103.622	43,316	41,802	42,637		38			3.500	2.298	MON	122	1,461	08/03/2017	07/01/2025
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						9,170,098	XXX	9,577,046	8,929,950	9,178,596	0	10,508	0	0	XXX	XXX	XXX	25,179	271,520	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
30303K AE 6	FRESB 2017-SB35 A1F - CMBS			4	1.A	250,839	106.981	267,074	249,646	250,436		(160)			2.930	2.852	MON	610	7,315	07/20/2017	07/25/2027
3136AT 5G 5	FNA 2016-M11 AL - CMBS			4	1.A	221,026	103.945	239,204	230,126	232,868		3,127			2.944	5.298	MON	565	7,627	04/04/2018	07/25/2039
3136AY 6U 2	FNA 2017-M15 AS2 - CMBS			4	1.A	77,797	110.175	88,140	80,000	78,616		296			3.136	3.637	MON	209	2,533	03/27/2018	11/25/2027
3137F1 G3 6	FHMS K-065 A1 - CMBS			4	1.A	407,702	107.206	428,532	399,729	403,600		(1,307)			2.864	2.482	MON	954	11,448	07/12/2017	10/25/2026
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						957,364	XXX	1,022,951	959,502	965,520	0	1,956	0	0	XXX	XXX	XXX	2,337	28,923	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						25,747,180	XXX	26,088,242	23,864,452	24,905,138	0	(211,142)	0	0	XXX	XXX	XXX	176,692	828,475	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R HJ 4	AT&T INC			1,2	2.B FE	297,138	119.266	298,165	250,000	294,825		(2,313)			4.350	1.899	MS	3,625	5,438	07/21/2020.	03/01/2029.
00913R AD 8	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	466,770	108.947	544,735	500,000	474,202		4,002			2.500	3.501	MS	3,264	12,500	02/12/2019.	09/27/2026.
02665W CQ 2	AMERICAN HONDA FINANCE CORP			1	1.G FE	249,795	108.800	272,000	250,000	249,882		40			3.625	3.643	AO	2,039	9,063	10/03/2018.	10/10/2023.
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1.F FE	379,764	113.846	455,384	400,000	383,774		1,850			3.705	4.359	AO	2,758	14,820	10/10/2018.	04/24/2028.
10373Q AE 0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	250,000	119.508	298,770	250,000	250,000					4.234	4.234	MN	1,617	10,585	11/01/2018.	11/06/2028.
125523 AF 7	CIGNA CORP			1,2	2.B FE	166,911	108.107	180,539	167,000	166,951		18			3.750	3.762	JJ	2,888	6,263	09/06/2018.	07/15/2023.
1267H0 CH 6	CABCO TRUST FOR TEXACO CAPITAL INC GUARA	@			1.D FE	86,560	96.328	123,300	128,000	117,129		5,421				5.301	N/A			12/09/2013.	10/01/2022.
149123 CF 6	CATERPILLAR INC			1,2	1.F FE	495,450	117.304	586,520	500,000	495,567		92			3.250	3.298	MS	4,604	16,250	09/16/2019.	09/19/2049.
172967 LQ 2	CITIGROUP INC			1,2	1.G FE	217,969	104.002	229,844	221,000	219,752		656			2.700	3.021	AO	1,061	5,967	04/04/2018.	10/27/2022.
172967 MT 5	CITIGROUP INC			1,2,5	1.G FE	250,000	100.649	251,623	250,000	250,000					0.776	0.776	AO	329		10/23/2020.	10/30/2024.
20030N AK 7	COMCAST CORP			1	1.G FE	219,166	154.581	256,604	166,000	212,604		(2,266)			6.500	3.979	MN	1,379	10,790	04/04/2018.	11/15/2035.
210518 DC 7	CONSUMERS ENERGY CO			1,2	1.E FE	249,380	118.062	295,155	250,000	249,494		54			3.800	3.830	MN	1,214	9,500	10/29/2018.	11/15/2028.
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	524,195	110.961	554,805	500,000	517,609		(4,503)			3.625	2.616	MS	5,639	18,125	07/09/2019.	09/09/2024.
26441C AX 3	DUKE ENERGY CORP			1,2	2.A FE	224,963	111.596	256,671	230,000	226,276		485			3.150	3.423	FA	2,737	7,245	04/04/2018.	08/15/2027.
26824K AA 2	AIRBUS FINANCE BV		C	1	1.F FE	242,023	104.975	262,438	250,000	245,651		1,795			2.700	3.497	AO	1,388	6,750	12/10/2018.	04/17/2023.
29273R BJ 7	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	206,728	118.130	236,260	200,000	206,446		(116)			6.125	5.875	JD	544	12,250	04/04/2018.	12/15/2045.
30231G BH 4	EXXON MOBIL CORP			1,2	1.C FE	750,000	109.450	820,875	750,000	750,000					2.992	2.992	MS	6,358	11,220	03/17/2020.	03/19/2025.
316773 CU 2	FIFTH THIRD BANCORP			2	2.A FE	220,028	103.062	228,798	222,000	221,289		470			2.600	2.826	JD	257	5,772	04/04/2018.	06/15/2022.
377372 AL 1	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	450,936	107.136	482,112	450,000	450,487		(195)			3.375	3.327	MN	1,941	15,188	07/20/2018.	05/15/2023.
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	249,483	106.563	266,408	250,000	249,621		99			2.300	2.344	FA	2,172	5,862	07/30/2019.	08/15/2024.
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	250,000	96.467	241,168	250,000	250,000					2.667	2.667	AO	2,574		08/05/2020.	10/01/2050.
458140 AS 9	INTEL CORP			1,2	1.E FE	274,558	113.153	282,883	250,000	270,892		(3,666)			3.700	1.689	JJ	3,906	4,625	03/12/2020.	07/29/2025.
46647P AU 0	JPMORGAN CHASE & CO			1,2,5	1.F FE	508,470	108.476	542,380	500,000	504,921		(1,930)			3.797	3.379	JJ	8,332	18,985	02/26/2019.	07/23/2024.
46647P BT 2	JPMORGAN CHASE & CO			1,2,5	1.F FE	250,000	101.130	252,825	250,000	250,000					1.045	1.045	MN	305		11/12/2020.	11/19/2026.
478160 CM 4	JOHNSON & JOHNSON			1,2	1.A FE	249,058	123.883	309,708	250,000	249,133		19			3.500	3.520	JJ	4,035	8,750	11/08/2017.	01/15/2048.
487836 BU 1	KELLOGG CO			1,2	2.B FE	219,990	113.099	253,342	224,000	221,000		373			3.400	3.620	MN	973	7,616	03/27/2018.	11/15/2027.
49456B AR 2	KINDER MORGAN INC			1,2	2.B FE	247,650	100.534	251,335	250,000	247,732		82			2.000	2.100	FA	2,028		07/27/2020.	02/15/2031.
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	498,980	112.384	561,920	500,000	499,222		135			3.400	3.433	MS	5,336	17,000	03/05/2019.	03/08/2026.
641062 AD 6	NESTLE HOLDINGS INC			1,2	1.D FE	249,955	107.810	269,525	250,000	249,975		9			3.350	3.354	MS	2,257	8,375	09/17/2018.	09/24/2023.
641062 AE 4	NESTLE HOLDINGS INC			1,2	1.D FE	260,623	112.305	280,763	250,000	257,848		(1,595)			3.500	2.763	MS	2,358	8,750	03/27/2019.	09/24/2025.
65473P AL 9	NISOURCE INC			1,2	2.B FE	299,772	99.500	298,500	300,000	299,779		7			1.700	1.708	FA	1,884		08/12/2020.	02/15/2031.
674599 CJ 2	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	214,926	87.147	179,523	206,000	179,523	(34,842)	(191)			4.400	4.137	AO	1,914	9,064	04/04/2018.	04/15/2046.
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	249,883	117.529	293,823	250,000	249,906		10			3.700	3.706	MN	1,182	9,250	08/07/2018.	11/15/2028.
68389X BS 3	ORACLE CORP			1,2	1.G FE	218,720	108.796	240,439	221,000	219,613		330			2.950	3.123	MN	833	6,520	04/04/2018.	11/15/2024.
68902V AH 0	OTIS WORLDWIDE CORP			1,2	2.B FE	249,998	105.984	264,960	250,000	250,003		5			2.056	2.056	AO	1,228	3,113	02/19/2020.	04/05/2025.
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	249,523	109.783	274,458	250,000	249,614		64			2.600	2.630	JJ	2,853	6,500	07/18/2019.	07/23/2026.
69353R FG 8	PNC BANK NA			2	1.F FE	234,798	112.030	280,075	250,000	238,022		1,509			3.100	3.908	AO	1,421	7,750	10/23/2018.	10/25/2027.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448 EQ 7	PEPSICO INC.			1,2	1.E FE	749,468	106.819	801,143	750,000	749,547		80			2.250	2.265	MS	4,781	8,438	03/17/2020	03/19/2025
717081 EP 4	PFIZER INC.			1,2	1.F FE	249,603	118.354	295,885	250,000	249,684		35			3.600	3.619	MS	2,650	9,000	09/04/2018	09/15/2028
717081 ES 8	PFIZER INC.			1,2	1.F FE	249,873	107.881	269,703	250,000	249,917		24			2.950	2.961	MS	2,172	7,375	03/04/2019	03/15/2024
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1.F FE	249,960	116.062	290,155	250,000	249,967		4			3.650	3.652	MS	3,042	9,125	09/05/2018	09/01/2028
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	199,784	106.947	213,894	200,000	199,887		30			2.750	2.767	JD	76	5,500	06/21/2017	06/26/2024
80685X AB 7	SCHLUMBERGER FINANCE CANADA LTD		C	2	1.F FE	129,909	103.730	134,849	130,000	129,964		18			2.650	2.665	MN	392	3,445	11/14/2017	11/20/2022
828807 DG 9	SIMON PROPERTY GROUP LP			1,2	1.G FE	499,505	104.505	522,525	500,000	499,629		96			2.000	2.021	MS	3,000	10,000	09/04/2019	09/13/2024
855244 AP 4	STARBUCKS CORP.			1,2	2.A FE	216,411	114.617	248,719	217,000	216,580		51			3.500	3.531	MS	2,532	7,595	04/04/2018	03/01/2028
89236T FN 0	TOYOTA MOTOR CREDIT CORP.			1	1.E FE	249,510	108.349	270,873	250,000	249,723		96			3.450	3.493	MS	2,420	8,625	09/17/2018	09/20/2023
904764 BC 0	UNILEVER CAPITAL CORP.			1,2	1.E FE	247,555	115.824	289,560	250,000	248,078		229			3.500	3.622	MS	2,406	8,750	09/04/2018	03/22/2028
91324P DK 5	UNITEDHEALTH GROUP INC.			1	1.F FE	250,875	118.897	297,243	250,000	250,707		(81)			3.850	3.806	JD	428	9,625	09/26/2018	06/15/2028
92826C AD 4	VISA INC.			1,2	1.D FE	266,350	112.185	280,463	250,000	264,108		(2,242)			3.150	1.890	JD	372	7,875	03/16/2020	12/14/2025
92826C AL 6	VISA INC.			1,2	1.D FE	498,590	106.432	532,160	500,000	498,733		143			1.900	1.943	AO	2,006	5,093	03/31/2020	04/15/2027
95101V AB 5	WESLEYAN UNIVERSITY			1,2	1.C FE	250,000	94.521	236,303	250,000	250,000					3.369	3.369	JJ	4,211	3,860	01/09/2020	07/01/2050
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						15,231,551	XXX	16,662,100	15,182,000	15,225,269	(34,842)	(763)	0	0	XXX	XXX	XXX	119,717	404,189	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05492V AF 2	BBCMS 2020-C7 A5 - CMBS			4	1.A FE	257,487	104.342	260,855	250,000	257,105		(382)			2.037	1.696	MON	424	2,546	06/12/2020	04/17/2053
08160B AD 6	BMARK 2018-B5 A4 - CMBS			4	1.A FE	1,107,250	119.112	1,280,448	1,075,000	1,100,270		(3,035)			4.208	3.854	MON	3,769	45,232	07/27/2018	07/17/2051
36258R AZ 6	GSMS 2020-GC47 A4 - CMBS			4	1.A FE	504,999	104.783	523,914	500,000	504,684		(315)			2.124	2.009	MON	885	6,196	05/07/2020	05/14/2053
95002R AX 6	WFCM 2020-C56 A5 - CMBS			4	1.A FE	257,480	107.382	268,454	250,000	257,066		(414)			2.448	2.106	MON	510	3,060	05/27/2020	06/17/2053
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,127,216	XXX	2,333,671	2,075,000	2,119,125	0	(4,146)	0	0	XXX	XXX	XXX	5,589	57,034	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
124166 AA 7	BMILK 1 A1 - CDO		C	4	1.A FE	250,000	100.000	250,000	250,000	250,000					1.337	1.318	JAJO	724	6,177	08/27/2018	10/15/2031
17305E FR 1	CCCIT 2014-A5 A5 - ABS			4	1.A FE	497,578	101.083	505,413	500,000	499,661		771			2.680	2.836	JD	893	13,400	03/27/2018	06/07/2023
26244G AE 5	DRSLF 40 AR - CDO			4	1.A FE	500,000	100.000	500,000	500,000	500,000					1.321	1.323	FMAN	844	11,037	08/13/2018	08/15/2031
38137P AQ 3	GLD10 10R AR - CDO		D	4	1.A FE	500,000	100.000	500,000	500,000	500,000					1.338	1.345	JAJO	1,357	12,246	08/08/2018	07/21/2031
43284B AA 0	HGVT 18A A - RMBS			4	1.A FE	290,142	106.082	307,794	290,149	290,144		1			3.540	3.567	MON	171	10,270	09/11/2018	02/25/2032
80286J AA 3	SREV 19A A - ABS			4	1.A FE	349,954	106.309	372,081	350,000	349,964		9			2.510	2.526	MON	146	8,785	11/20/2019	01/26/2032
82653E AA 5	SRFC 2019-1 A - RMBS			4	1.A FE	210,433	103.674	218,167	210,436	210,432		(0)			3.200	3.222	MON	206	6,734	03/12/2019	01/22/2036
89237J AA 4	TALNT 201 A - ABS			4	1.A FE	499,971	102.969	514,844	500,000	499,979		7			1.350	1.357	MON	113	3,694	06/01/2020	05/25/2033
92347Y AC 8	VZOT 2019-A B - RMBS			4	1.B FE	499,847	103.657	518,287	500,000	499,930		44			3.020	3.049	MON	461	15,100	03/05/2019	09/20/2023
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,597,925	XXX	3,686,585	3,600,585	3,600,109	0	832	0	0	XXX	XXX	XXX	4,916	87,443	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						20,956,691	XXX	22,682,356	20,857,585	20,944,503	(34,842)	(4,076)	0	0	XXX	XXX	XXX	130,222	548,667	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						37,808,159	XXX	39,190,108	35,331,071	36,574,283	(27,374)	(342,671)	0	0	XXX	XXX	XXX	345,979	1,184,404	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						10,521,772	XXX	10,994,022	10,252,181	10,529,665	0	10,630	0	0	XXX	XXX	XXX	29,419	322,395	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						4,120,504	XXX	4,480,435	4,114,432	4,134,773	0	716	0	0	XXX	XXX	XXX	10,165	112,830	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						3,597,925	XXX	3,686,585	3,600,585	3,600,109	0	832	0	0	XXX	XXX	XXX	4,916	87,443	XXX	XXX
8399999. Grand Total - Bonds						56,048,359	XXX	58,351,150	53,298,269	54,838,830	(27,374)	(330,493)	0	0	XXX	XXX	XXX	390,478	1,707,072	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 22,842,258	1B 6,093,593	1C 6,217,455	1D 4,336,626	1E 3,030,735	1F 7,212,575	1G 2,575,184
2A 664,145	2B 1,480,290	2C 206,446				
3A 0	3B 179,523	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			185.000	8,227	44.470	8,227	8,228		207		(1,560)		(1,560)		12/18/2018	
001084 10 2	AGCO ORD			20.000	2,062	103.090	2,062	1,366		13		517		517		03/20/2019	
00123Q 10 4	AGNC INVESTMENT REIT ORD			112.000	1,747	15.600	1,747	2,073	13	179		(233)		(233)		10/09/2018	
00130H 10 5	THE AES CORPORATION			160.000	3,760	23.500	3,760	2,373		92		576		576		10/09/2018	
00164V 10 3	AMC NETWORKS CL A ORD			15.000	537	35.770	537	878				(56)		(56)		04/22/2019	
00206R 10 2	AT&T ORD			1,482.000	42,622	28.760	42,622	50,879		3,083		(15,294)		(15,294)		12/18/2018	
002824 10 0	ABBOTT LABORATORIES ORD			384.000	42,044	109.490	42,044	21,136		553		8,690		8,690		06/22/2018	
00287Y 10 9	ABBVIE ORD			374.000	40,074	107.150	40,074	34,683		1,612		7,258		7,258		10/15/2019	
003654 10 0	ABIOMED ORD			15.000	4,863	324.200	4,863	2,643				2,304		2,304		12/16/2019	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			25.000	1,257	50.260	1,257	740				426		426		04/22/2019	
004225 10 8	ACADIA PHARMACEUTICALS ORD			30.000	1,604	53.460	1,604	1,644				(40)		(40)		07/16/2020	
00434H 10 8	ACCELERON PHARMA ORD			11.000	1,407	127.940	1,407	1,416				(9)		(9)		12/15/2020	
00507V 10 9	ACTIVISION BLIZZARD ORD			155.000	14,392	92.850	14,392	12,036		64		5,182		5,182		10/09/2018	
00508Y 10 2	ACUITY BRANDS ORD			10.000	1,211	121.090	1,211	1,240		5		(169)		(169)		08/14/2019	
00724F 10 1	ADOBE ORD			109.000	54,513	500.120	54,513	19,735				18,564		18,564		10/09/2018	
00751Y 10 6	ADVANCE AUTO PARTS ORD			7.000	1,103	157.510	1,103	1,182	2	6		(19)		(19)		10/09/2018	
00766T 10 0	AECOM ORD			40.000	1,991	49.780	1,991	1,295				266		266		10/09/2018	
007903 10 7	ADVANCED MICRO DEVICES ORD			249.000	22,836	91.710	22,836	8,994				10,697		10,697		07/16/2020	
008252 10 8	AFFILIATED MANAGERS GROUP ORD			13.000	1,322	101.700	1,322	1,776		5		220		220		10/09/2018	
00846U 10 1	AGILENT TECHNOLOGIES ORD			78.000	9,242	118.490	9,242	4,931		56		2,588		2,588		10/09/2018	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			15.000	650	43.330	650	748				(66)		(66)		06/28/2019	
00912X 30 2	AIR LEASE CL A ORD			25.000	1,111	44.420	1,111	1,090	4	15		(78)		(78)		10/09/2018	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			55.000	15,027	273.220	15,027	8,507	74	285		2,103		2,103		12/18/2018	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			40.000	4,200	104.990	4,200	2,598				744		744		10/09/2018	
011659 10 9	ALASKA AIR GROUP ORD			30.000	1,560	52.000	1,560	1,879		11		(473)		(473)		10/09/2018	
012653 10 1	ALBEMARLE ORD			30.000	4,426	147.520	4,426	2,919	12	46		2,234		2,234		10/09/2018	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			27.000	4,812	178.220	4,812	3,415	29	113		449		449		10/09/2018	
015351 10 9	ALEXION PHARMACEUTICALS ORD			45.000	7,031	156.240	7,031	5,877				2,164		2,164		10/09/2018	
016255 10 1	ALIGN TECHNOLOGY ORD			17.000	9,084	534.380	9,084	5,462				4,341		4,341		10/09/2018	
017175 10 0	ALLEGHANY ORD			3.000	1,811	603.690	1,811	1,699		45		(588)		(588)		10/30/2017	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			11.000	815	74.100	815	576		2		239		239		10/20/2020	
018802 10 8	ALLIANT ENERGY ORD			45.000	2,317	51.480	2,317	1,859		68		(147)		(147)		06/22/2018	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			30.000	1,294	43.130	1,294	1,510		20		(156)		(156)		10/09/2018	
020002 10 1	ALLSTATE ORD			62.000	6,816	109.930	6,816	5,788	33	131		(156)		(156)		09/28/2017	
02005N 10 0	ALLY FINANCIAL ORD			105.000	3,744	35.660	3,744	2,808		80		536		536		10/09/2018	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			25.000	3,249	129.970	3,249	2,042				370		370		10/09/2018	
02079K 10 7	ALPHABET CL C ORD			63.000	110,368	1,751.880	110,368	61,550				25,283		25,283		12/15/2020	
02079K 30 5	ALPHABET CL A ORD			64.000	112,169	1,752.640	112,169	61,197				26,448		26,448		10/15/2019	

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	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02156B 10 3	ALTERYX CL A ORD			15.000	1,827	121.790	1,827	1,637				326		326		06/28/2019.	
02156K 10 3	ALTICE USA CL A ORD			76.000	2,878	37.870	2,878	2,139				740		740		10/20/2020.	
02209S 10 3	ALTRIA GROUP ORD			403.000	16,523	41.000	16,523	23,489	347	1,034		(2,860)		(2,860)		12/15/2020.	
023135 10 6	AMAZON COM ORD			90.000	293,124	3,256.930	293,124	170,109				124,395		124,395		04/17/2020.	
023436 10 8	AMEDISYS ORD			10.000	2,933	293.330	2,933	2,107				826		826		07/16/2020.	
023608 10 2	AMEREN ORD			59.000	4,606	78.060	4,606	3,631		118		74		74		10/09/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			100.000	1,577	15.770	1,577	3,356		10		(1,291)		(1,291)		10/09/2018.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			35.000	1,497	42.770	1,497	1,457		66		(149)		(149)		10/09/2018.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			115.000	9,578	83.290	9,578	8,873		327		(1,290)		(1,290)		12/18/2018.	
025816 10 9	AMERICAN EXPRESS ORD			128.000	15,476	120.910	15,476	13,012		220		(458)		(458)		10/09/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			15.000	1,314	87.620	1,314	1,566		58		(330)		(330)		06/22/2018.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			65.000	1,950	30.000	1,950	1,370	3	13		246		246		10/09/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			184.000	6,966	37.860	6,966	9,819		236		(2,478)		(2,478)		08/14/2019.	
03027X 10 0	AMERICAN TOWER REIT			107.000	24,017	224.460	24,017	15,126	129	463		(574)		(574)		10/09/2018.	
030420 10 3	AMERICAN WATER WORKS ORD			37.000	5,678	153.470	5,678	3,003		80		1,133		1,133		06/22/2018.	
03064D 10 8	AMERICOLD REALTY ORD			50.000	1,867	37.330	1,867	1,621	11	42		114		114		06/28/2019.	
03073E 10 5	AMERISOURCEBERGEN ORD			40.000	3,910	97.760	3,910	3,637		68		510		510		10/09/2018.	
03076C 10 6	AMERIPRISE FINANCE ORD			35.000	6,802	194.330	6,802	5,216		143		971		971		10/09/2018.	
031100 10 0	AMETEK ORD			59.000	7,135	120.940	7,135	3,977		42		1,251		1,251		10/09/2018.	
031162 10 0	AMGEN ORD			131.000	30,120	229.920	30,120	26,862		838		(1,461)		(1,461)		10/09/2018.	
032095 10 1	AMPHENOL CL A ORD			71.000	9,285	130.770	9,285	5,781	21	71		1,600		1,600		10/09/2018.	
032654 10 5	ANALOG DEVICES ORD			90.000	13,296	147.730	13,296	7,908		223		2,600		2,600		12/18/2018.	
03272L 10 8	ANAPLAN ORD			35.000	2,515	71.850	2,515	1,551				964		964		07/16/2020.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			303.000	2,560	8.450	2,560	3,105	67	285		(294)		(294)		10/09/2018.	
03662Q 10 5	ANSYS ORD			15.000	5,457	363.800	5,457	1,844				1,596		1,596		08/11/2017.	
036752 10 3	ANTHEM ORD			54.000	17,339	321.090	17,339	15,316		175		938		938		12/15/2020.	
03676B 10 2	ANTERO MIDSTREAM ORD			73.000	563	7.710	563	600				(37)		(37)		12/15/2020.	
037411 10 5	APACHE ORD			95.000	1,347	14.180	1,347	1,502				(155)		(155)		12/15/2020.	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD			41.000	216	5.271	216	2,168		1,556		(1,952)		(1,952)		11/13/2020.	
03750L 10 9	APARTMENT INCOME REIT ORD			41.000	1,575	38.410	1,575	1,556				19		19		12/15/2020.	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD			45.000	2,204	48.980	2,204	2,301		45		(97)		(97)		07/16/2020.	
037833 10 0	APPLE ORD			3,426.000	454,596	132.690	454,596	192,985		2,767		27,505		27,505		04/22/2019.	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			21.000	271	12.910	271	376		6		(70)		(70)		08/11/2017.	
038222 10 5	APPLIED MATERIAL ORD			205.000	17,692	86.300	17,692	7,325		178		5,178		5,178		10/09/2018.	
038336 10 3	APTARGROUP ORD			13.000	1,780	136.890	1,780	1,089		19		277		277		06/22/2018.	
03852U 10 6	ARAMARK ORD			60.000	2,309	38.480	2,309	2,500		26		(295)		(295)		10/09/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			133.000	6,705	50.410	6,705	6,460		192		540		540		10/09/2018.	
03966V 10 7	ARCONIC ORD			25.000	745	29.800	745	534				211		211		10/09/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
040413 10 6	ARISTA NETWORKS ORD			17.000	4,940	290.570	4,940	3,911				1,482		1,482		10/09/2018.	
042735 10 0	ARROW ELECTRONICS ORD			12.000	1,168	97.300	1,168	904				151		151		08/11/2017.	
044186 10 4	ASHLAND GLOBAL ORD			15.000	1,188	79.200	1,188	1,196		17		40		40		10/09/2018.	
045327 10 3	ASPEN TECHNOLOGY ORD			20.000	2,605	130.250	2,605	2,126				186		186		10/09/2018.	
045487 10 5	ASSOCIATED BANCORP ORD			45.000	767	17.050	767	1,194		32		(225)		(225)		10/09/2018.	
04621X 10 8	ASSURANT ORD			10.000	1,362	136.220	1,362	1,024		26		51		51		06/22/2018.	
049560 10 5	ATMOS ENERGY ORD			23.000	2,195	95.430	2,195	2,015		54		(378)		(378)		06/22/2018.	
052769 10 6	AUTODESK ORD			45.000	13,740	305.340	13,740	6,429				5,485		5,485		10/09/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			105.000	18,501	176.200	18,501	12,043	98	382		599		599		10/09/2018.	
053332 10 2	AUTOZONE ORD			5.000	5,927	1,185.440	5,927	4,724				(23)		(23)		10/20/2020.	
05338G 10 6	AVALARA ORD			15.000	2,473	164.890	2,473	1,257				1,216		1,216		04/17/2020.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			36.000	5,775	160.430	5,775	6,126	57	226		(1,774)		(1,774)		10/09/2018.	
05352A 10 0	AVANTOR ORD			80.000	2,252	28.150	2,252	1,102				1,150		1,150		04/17/2020.	
053611 10 9	AVERY DENNISON ORD			15.000	2,327	155.110	2,327	1,395		35		364		364		08/11/2017.	
053807 10 3	AVNET ORD			11.000	386	35.120	386	407		9		(80)		(80)		08/11/2017.	
05464C 10 1	AXON ENTERPRISE ORD			16.000	1,960	122.530	1,960	1,700				260		260		10/20/2020.	
05541T 10 1	BGC PARTNERS CL A ORD			70.000	280	4.000	280	383		12		(136)		(136)		04/22/2019.	
05605H 10 0	BWX TECHNOLOGIES ORD			18.000	1,085	60.280	1,085	1,070		14		(32)		(32)		06/22/2018.	
05722G 10 0	BAKER HUGHES CL A ORD			160.000	3,336	20.850	3,336	4,598		115		(765)		(765)		10/15/2019.	
058498 10 6	BALL ORD			82.000	7,641	93.180	7,641	3,534		49		2,338		2,338		10/09/2018.	
060505 10 4	BANK OF AMERICA ORD			1,585.000	48,041	30.310	48,041	45,252		1,141		(7,782)		(7,782)		12/18/2018.	
062540 10 9	BANK OF HAWAII ORD			9.000	690	76.620	690	729		24		(167)		(167)		06/22/2018.	
064058 10 0	BANK OF NEW YORK MELLON ORD			132.000	5,602	42.440	5,602	6,896		164		(1,041)		(1,041)		10/09/2018.	
06417N 10 3	BANK OZK ORD			30.000	938	31.270	938	1,147		32		23		23		10/09/2018.	
06652K 10 3	BANKUNITED ORD			25.000	870	34.780	870	878		23		(45)		(45)		04/22/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			100.000	8,024	80.240	8,024	6,072	25	93		(338)		(338)		11/30/2017.	
075887 10 9	BECTON DICKINSON ORD			64.000	16,014	250.220	16,014	14,532		205		(1,392)		(1,392)		10/09/2018.	
084423 10 2	WR BERKLEY ORD			25.000	1,661	66.420	1,661	1,140		12		(67)		(67)		08/11/2017.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			403.000	93,444	231.870	93,444	77,238				2,896		2,896		04/17/2020.	
08579W 10 3	BERRY GLOBAL GROUP ORD			35.000	1,967	56.190	1,967	1,576				305		305		10/09/2018.	
086516 10 1	BEST BUY ORD			60.000	5,987	99.790	5,987	4,143	33	129		719		719		03/20/2019.	
08862E 10 9	BEYOND MEAT ORD			15.000	1,875	125.000	1,875	1,135				740		740		04/17/2020.	
090043 10 0	BILL COM HOLDINGS ORD			14.000	1,911	136.500	1,911	1,607				304		304		10/20/2020.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			5.000	2,915	582.940	2,915	1,449				1,065		1,065		10/09/2018.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			45.000	3,946	87.690	3,946	4,693				141		141		10/09/2018.	
09062X 10 3	BIOGEN ORD			28.000	6,856	244.860	6,856	9,580				(1,863)		(1,863)		04/17/2020.	
09073M 10 4	BIO TECHNE ORD			7.000	2,223	317.550	2,223	823		9		686		686		08/11/2017.	
09215C 10 5	BLACK KNIGHT ORD			35.999	3,180	88.350	3,180	1,791				859		859		10/09/2018.	
09247X 10 1	BLACKROCK ORD			32.000	23,089	721.540	23,089	13,929		465		7,003		7,003		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
093671 10 5	H&R BLOCK ORD			50.000	793	15.860	793	1,339	13	52		(381)		(381)		10/09/2018.	
09609G 10 0	BLUEBIRD BIO ORD			15.000	649	43.270	649	2,044				(667)		(667)		10/09/2018.	
097023 10 5	BOEING ORD			110.000	23,547	214.060	23,547	42,122		226		(12,287)		(12,287)		10/15/2019.	
09857L 10 8	BOOKING HOLDINGS ORD			9.000	20,045	2,227.270	20,045	16,835				1,562		1,562		10/09/2018.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			35.000	3,051	87.180	3,051	1,736		43		562		562		10/09/2018.	
099724 10 6	BORGWARNER ORD			59.000	2,280	38.640	2,280	2,615		40		(280)		(280)		09/24/2018.	
101121 10 1	BOSTON PROPERTIES REIT ORD			40.000	3,781	94.530	3,781	4,892	39	157		(1,733)		(1,733)		10/09/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			280.000	10,066	35.950	10,066	10,478				(2,596)		(2,596)		10/09/2018.	
105368 20 3	BRANDYWINE REALTY REIT ORD			45.000	536	11.910	536	682		34		(173)		(173)		04/22/2019.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			11.000	1,903	172.990	1,903	1,160				250		250		06/22/2018.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			17.005	616	36.205	616	757				(51)		(51)		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			510.000	31,635	62.030	31,635	31,060	250	918		(1,102)		(1,102)		11/20/2019.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			75.000	1,241	16.550	1,241	1,213		43		(380)		(380)		10/09/2018.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			20.000	3,064	153.200	3,064	1,486	12	44		593		593		08/11/2017.	
11135F 10 1	BROADCOM ORD			85.000	37,217	437.850	37,217	20,800		1,135		10,356		10,356		10/09/2018.	
115236 10 1	BROWN & BROWN ORD			48.000	2,276	47.410	2,276	1,045		17		381		381		08/11/2017.	
115637 20 9	BROWN FORMAN CL B ORD			43.000	3,415	79.430	3,415	2,037	8	30		509		509		10/09/2018.	
117043 10 9	BRUNSWICK ORD			25.000	1,906	76.240	1,906	1,519		25		407		407		10/09/2018.	
122017 10 6	BURLINGTON STORES ORD			20.000	5,231	261.550	5,231	3,056				670		670		10/09/2018.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			30.000	2,793	93.100	2,793	3,042		47		(804)		(804)		10/09/2018.	
12504L 10 9	CBRE GROUP CL A ORD			80.000	5,018	62.720	5,018	3,297				114		114		10/09/2018.	
12508E 10 1	CDK GLOBAL ORD			14.000	726	51.830	726	858		8		(40)		(40)		08/11/2017.	
12514G 10 8	CDW ORD			40.000	5,272	131.790	5,272	3,379		62		(442)		(442)		10/09/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			16.000	619	38.710	619	877		19		(144)		(144)		10/09/2018.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			37.000	3,473	93.870	3,473	2,888	19	57		580		580		10/09/2018.	
125523 10 0	CIGNA ORD			74.000	15,405	208.180	15,405	13,235		3		273		273		12/20/2018.	
12572Q 10 5	CME GROUP CL A ORD			83.000	15,110	182.050	15,110	11,679	208	490		(1,550)		(1,550)		10/09/2018.	
125896 10 0	CMS ENERGY ORD			51.000	3,112	61.010	3,112	2,458		83		(93)		(93)		08/08/2018.	
126408 10 3	CSX ORD			185.000	16,789	90.750	16,789	13,805		192		3,402		3,402		10/09/2018.	
126650 10 0	CVS HEALTH ORD			261.003	17,827	68.300	17,827	20,236		510		(1,275)		(1,275)		04/17/2020.	
127055 10 1	CABOT ORD			15.000	673	44.880	673	716		21		(40)		(40)		04/22/2019.	
127097 10 3	CABOT OIL & GAS ORD			105.000	1,709	16.280	1,709	2,564		42		(119)		(119)		10/09/2018.	
127190 30 4	CACI INTERNATIONAL CL A ORD			5.000	1,247	249.330	1,247	1,219				28		28		04/17/2020.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			68.000	9,277	136.430	9,277	2,621				4,561		4,561		10/09/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			15.000	1,499	99.920	1,499	1,373	12	49		(93)		(93)		06/22/2018.	
134429 10 9	CAMPBELL SOUP ORD			45.000	2,176	48.350	2,176	1,689		63		(48)		(48)		10/09/2018.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			100.000	9,885	98.850	9,885	9,601		100		(406)		(406)		10/09/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			75.000	4,017	53.560	4,017	4,079	36	145		224		224		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
142339 10 0	CARLISLE COMPANIES ORD			11.000	1,718	156.180	1,718	1,050		23		(62)		(62)		08/11/2017.	
143130 10 2	CARMAX ORD			45.000	4,251	94.460	4,251	3,186				306		306		10/09/2018.	
143658 30 0	CARNIVAL ORD			114.000	2,469	21.660	2,469	2,458				11		11		12/15/2020.	
14448C 10 4	CARRIER GLOBAL ORD			159.000	5,996	37.710	5,996	3,113	19	25		2,883		2,883		11/26/2018.	
146229 10 9	CARTERS ORD			10.000	941	94.070	941	1,026		6		(153)		(153)		08/08/2018.	
146869 10 2	CARVANA CL A ORD			10.000	2,395	239.540	2,395	626				1,475		1,475		06/28/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			10.000	1,786	178.620	1,786	1,242		13		196		196		10/09/2018.	
148806 10 2	CATALENT ORD			35.000	3,642	104.070	3,642	1,540				1,672		1,672		10/09/2018.	
149123 10 1	CATERPILLAR ORD			103.000	18,748	182.020	18,748	15,395		424		3,537		3,537		10/09/2018.	
150870 10 3	CELANESE ORD			35.000	4,548	129.940	4,548	3,630		87		239		239		10/09/2018.	
15135B 10 1	CENTENE ORD			123.000	7,384	60.030	7,384	7,527				633		633		10/09/2018.	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD			45.000	68	1.500	68	486				(140)		(140)		04/22/2019.	
15189T 10 7	CENTERPOINT ENERGY ORD			120.000	2,597	21.640	2,597	3,377		89		(676)		(676)		10/09/2018.	
156700 10 6	LUMEN TECHNOLOGIES ORD			230.000	2,243	9.750	2,243	4,839		230		(796)		(796)		10/09/2018.	
156727 10 9	CERENCE ORD			8.000	804	100.480	804	148				623		623		10/09/2018.	
15677J 10 8	CERIDIAN HCM HOLDING ORD			30.000	3,197	106.560	3,197	2,422				775		775		07/16/2020.	
156782 10 4	CERNER ORD			77.000	6,043	78.480	6,043	4,825	17	55		392		392		10/09/2018.	
15872M 10 4	CHAMPIONX ORD			20.000	306	15.300	306	846				(370)		(370)		04/22/2019.	
159864 10 7	CHRLS RIVER LABS ORD			15.000	3,748	249.860	3,748	1,923				1,457		1,457		10/09/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			33.000	21,831	661.550	21,831	10,989				5,824		5,824		07/07/2017.	
163092 10 9	CHEGG ORD			30.000	2,710	90.330	2,710	2,135				574		574		07/16/2020.	
16359R 10 3	CHEMED ORD			4.000	2,130	532.610	2,130	1,266		5		373		373		08/08/2018.	
163851 10 8	CHEMOURS ORD			45.000	1,116	24.790	1,116	1,599		45		302		302		10/09/2018.	
16411R 20 8	CHENIERE ENERGY ORD			55.000	3,302	60.030	3,302	3,629				(57)		(57)		10/09/2018.	
166764 10 0	CHEVRON ORD			396.000	33,442	84.450	33,442	43,220		1,579		(11,088)		(11,088)		10/20/2020.	
16934Q 20 8	CHIMERA INVESTMENT REIT			14.000	144	10.250	144	265	4	22		(144)		(144)		06/22/2018.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			5.000	6,934	1,386.710	6,934	2,236				2,748		2,748		10/09/2018.	
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			8.000	854	106.730	854	571		4		26		26		06/22/2018.	
171340 10 2	CHURCH AND DWIGHT ORD			51.000	4,449	87.230	4,449	2,403		49		861		861		11/30/2017.	
171779 30 9	CIENA ORD			40.000	2,114	52.850	2,114	1,669				406		406		08/14/2019.	
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	2,621	87.370	2,621	2,256	18	71		(533)		(533)		08/08/2018.	
17275R 10 2	CISCO SYSTEMS ORD			858.000	38,396	44.750	38,396	27,927		1,227		(2,754)		(2,754)		10/09/2018.	
172908 10 5	CINTAS ORD			25.000	8,837	353.460	8,837	3,908		88		2,110		2,110		10/09/2018.	
172967 42 4	CITIGROUP ORD			445.000	27,439	61.660	27,439	26,887		703		(3,287)		(3,287)		10/20/2020.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			115.000	4,112	35.760	4,112	4,483		179		(558)		(558)		10/09/2018.	
177376 10 0	CITRIX SYSTEMS ORD			35.000	4,554	130.100	4,554	3,726		49		672		672		10/09/2018.	
184496 10 7	CLEAN HARBORS ORD			15.000	1,142	76.100	1,142	1,067				(145)		(145)		06/28/2019.	
189054 10 9	CLOROX ORD			33.000	6,663	201.920	6,663	4,427		143		1,597		1,597		10/09/2018.	
18915M 10 7	CLOUDFLARE CL A ORD			24.000	1,820	75.850	1,820	1,953				(132)		(132)		12/15/2020.	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
191216 10 0	COCA-COLA ORD			786.000	43,104	54.840	43,104	35,572		1,289		(401)		(401)		03/20/2019.	
192422 10 3	COGNEX ORD			40.000	3,211	80.285	3,211	1,949		89		970		970		10/09/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			121.000	9,916	81.950	9,916	8,862		106		2,412		2,412		10/09/2018.	
192479 10 3	COHERENT ORD			5.000	750	150.020	750	768				(82)		(82)		04/22/2019.	
194014 10 6	COLFAX ORD			25.000	956	38.240	956	725				47		47		10/15/2019.	
194162 10 3	COLGATE PALMOLIVE ORD			205.000	17,530	85.510	17,530	13,423		359		3,417		3,417		10/09/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD			120.000	577	4.810	577	616		26		7		7		04/22/2019.	
198287 20 3	COLUMBIA PROPERTY REIT ORD			9.000	129	14.340	129	204	2	8		(59)		(59)		06/22/2018.	
20030N 10 1	COMCAST CL A ORD			983.000	51,509	52.400	51,509	36,600		885		7,304		7,304		08/08/2018.	
200340 10 7	COMERICA ORD					51.820			27					0		12/16/2019.	
200525 10 3	COMMERCE BANCSHARES ORD			23.000	1,511	65.700	1,511	1,126		24		5		5		06/22/2018.	
20337X 10 9	COMMSCOPE HOLDING ORD			50.000	670	13.400	670	1,360				(40)		(40)		10/09/2018.	
205887 10 2	CONAGRA BRANDS ORD			76.000	2,756	36.260	2,756	2,801		69		154		154		10/26/2018.	
20602D 10 1	CONCENTRIX ORD			10.000	987	98.700	987	815				172		172		10/20/2020.	
20605P 10 1	CONCHO RESOURCES ORD			30.000	1,751	58.350	1,751	1,987		24		(877)		(877)		10/15/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			243.000	9,718	39.990	9,718	14,078		172		(2,894)		(2,894)		12/15/2020.	
209115 10 4	CONSOLIDATED EDISON ORD			76.000	5,493	72.270	5,493	5,803		233		(1,383)		(1,383)		10/09/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			41.000	8,981	219.050	8,981	7,756		76		1,368		1,368		10/20/2020.	
212015 10 1	CONTINENTAL RESOURCES ORD			25.000	408	16.300	408	707		1		(450)		(450)		10/15/2019.	
216648 40 2	COOPER ORD			15.000	5,450	363.320	5,450	3,896		1		630		630		10/09/2018.	
217204 10 6	COPART ORD			34.000	4,327	127.250	4,327	1,057				1,235		1,235		08/11/2017.	
21870Q 10 5	CORESITE REALTY REIT ORD			10.000	1,253	125.280	1,253	1,081	12	49		132		132		04/22/2019.	
21871D 10 3	CORELOGIC ORD			20.000	1,546	77.320	1,546	843		22		672		672		04/22/2019.	
219350 10 5	CORNING ORD			180.000	6,480	36.000	6,480	6,167		158		1,240		1,240		10/09/2018.	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			25.000	652	26.080	652	705	7	28		(83)		(83)		08/14/2019.	
22052L 10 4	CORTEVA ORD			188.999	7,318	38.720	7,318	6,497		55		1,329		1,329		10/20/2020.	
22160K 10 5	COSTCO WHOLESALE ORD			95.000	35,794	376.780	35,794	16,908		1,211		7,872		7,872		10/09/2018.	
22160N 10 9	COSTAR GROUP ORD			10.000	9,243	924.280	9,243	3,838				3,260		3,260		10/09/2018.	
222070 20 3	COTY CL A ORD			90.000	632	7.020	632	1,066		11		(381)		(381)		10/09/2018.	
22266L 10 6	COUPA SOFTWARE ORD			15.000	5,084	338.910	5,084	1,899				2,890		2,890		06/28/2019.	
222795 50 2	COUSINS PROPERTIES REIT ORD			35.000	1,173	33.500	1,173	1,266	11	42		(270)		(270)		06/28/2019.	
22304C 10 0	COVETRUS ORD			13.000	374	28.740	374	441				202		202		03/27/2018.	
224399 10 5	CRANE ORD			15.000	1,165	77.660	1,165	1,432		26		(131)		(131)		10/09/2018.	
225447 10 1	CREE ORD			30.000	3,177	105.900	3,177	1,460				1,793		1,793		10/15/2019.	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			30.000	6,355	211.820	6,355	3,028				3,326		3,326		07/16/2020.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			103.000	16,397	159.190	16,397	11,269		508		1,755		1,755		10/09/2018.	
228368 10 6	CROWN HOLDINGS ORD			35.000	3,507	100.200	3,507	1,707				968		968		10/09/2018.	
229663 10 9	CUBESMART REIT ORD			45.000	1,512	33.610	1,512	1,267	15	59		96		96		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
229899 10 9	CULLEN FROST BANKERS ORD			15.000	1,308	87.230	1,308	1,594		43		(158)		(158)		10/09/2018.	
231021 10 6	CUMMINS ORD			38.000	8,630	227.100	8,630	5,635		201		1,829		1,829		10/09/2018.	
231561 10 1	CURTISS WRIGHT ORD			10.000	1,164	116.350	1,164	1,275		7		(245)		(245)		10/09/2018.	
23283R 10 0	CYRUSONE REIT ORD			25.000	1,829	73.150	1,829	1,562	13	50		193		193		10/09/2018.	
23331A 10 9	D R HORTON ORD			72.000	4,962	68.920	4,962	3,041		52		1,164		1,164		08/08/2018.	
233331 10 7	DTE ENERGY ORD			35.000	4,249	121.410	4,249	3,638	38	71		612		612		04/17/2020.	
23355L 10 6	DXC TECHNOLOGY ORD			60.000	1,545	25.750	1,545	2,237		13		(710)		(710)		12/16/2019.	
235851 10 2	DANAHER ORD			141.000	31,322	222.140	31,322	12,025	25	100		9,681		9,681		10/09/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			30.000	3,574	119.120	3,574	3,138		35		303		303		10/09/2018.	
23804L 10 3	DATADOG CL A ORD			40.000	3,938	98.440	3,938	3,414				524		524		07/16/2020.	
23918K 10 8	DAVITA ORD			20.000	2,348	117.400	2,348	1,497				847		847		10/09/2018.	
244199 10 5	DEERE ORD			70.000	18,834	269.050	18,834	10,532	53	213		6,705		6,705		10/09/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			32.000	2,345	73.290	2,345	1,675				701		701		10/09/2018.	
247361 70 2	DELTA AIR LINES ORD			160.000	6,434	40.210	6,434	7,483		50		(2,001)		(2,001)		10/20/2020.	
24906P 10 9	DENTSPLY SIRONA ORD			55.000	2,880	52.360	2,880	1,967	6	22		(233)		(233)		10/09/2018.	
25179M 10 3	DEVON ENERGY ORD			96.000	1,518	15.810	1,518	1,509				9		9		12/15/2020.	
252131 10 7	DEXCOM ORD			23.000	8,504	369.720	8,504	2,818				3,473		3,473		10/09/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			40.000	1,936	48.400	1,936	1,926				10		10		12/15/2020.	
253393 10 2	DICKS SPORTING ORD			20.000	1,124	56.210	1,124	762		25		134		134		04/22/2019.	
253868 10 3	DIGITAL REALTY REIT ORD			50.000	6,976	139.510	6,976	5,586	56	222		989		989		10/09/2018.	
254687 10 6	WALT DISNEY ORD			386.000	69,935	181.180	69,935	41,647		322		13,530		13,530		12/15/2020.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			66.000	5,975	90.530	5,975	5,217		116		377		377		10/15/2019.	
25470F 10 4	DISCOVERY SRS A ORD			40.000	1,204	30.090	1,204	1,295				(106)		(106)		10/09/2018.	
25470F 30 2	DISCOVERY SRS C ORD			85.000	2,226	26.190	2,226	2,532				(366)		(366)		10/09/2018.	
25470M 10 9	DISH NETWORK CL A ORD			61.000	1,973	32.340	1,973	2,076				(191)		(191)		12/03/2019.	
256163 10 6	DOCUSIGN ORD			35.000	7,781	222.300	7,781	2,635				4,775		4,775		04/17/2020.	
25659T 10 7	DOLBY LABORATORIES CL A ORD			20.000	1,943	97.130	1,943	1,273		18		567		567		04/22/2019.	
256677 10 5	DOLLAR GENERAL ORD			56.000	11,777	210.300	11,777	5,146		78		3,042		3,042		10/09/2018.	
256746 10 8	DOLLAR TREE ORD			60.000	6,482	108.040	6,482	4,972				839		839		10/09/2018.	
25746U 10 9	DOMINION ENERGY ORD			180.000	13,536	75.200	13,536	12,345		621		(1,372)		(1,372)		10/09/2018.	
25754A 20 1	DOMINOS PIZZA ORD			10.000	3,835	383.460	3,835	2,842		31		897		897		10/09/2018.	
257651 10 9	DONALDSON ORD			27.000	1,509	55.880	1,509	1,253		23		(47)		(47)		06/22/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			34.000	992	29.180	992	1,334	10	38		(500)		(500)		06/22/2018.	
260003 10 8	DOVER ORD			27.000	3,409	126.250	3,409	1,914		53		297		297		06/22/2018.	
260557 10 3	DOW ORD			171.999	9,546	55.500	9,546	10,289		482		132		132		10/09/2018.	
26210C 10 4	DROPBOX CL A ORD			55.000	1,220	22.190	1,220	1,072				235		235		10/15/2019.	
264411 50 5	DUKE REALTY REIT ORD			57.000	2,278	39.970	2,278	1,639		55		302		302		06/22/2018.	
26441C 20 4	DUKE ENERGY ORD			173.000	15,840	91.560	15,840	13,886		661		61		61		10/09/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			130.999	9,315	71.110	9,315	11,342		157		905		905		10/09/2018.	

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268150 10 9	DYNATRACE ORD			46.000	1,990	43.270	1,990	2,002				(12)		(12)		10/20/2020.	
26875P 10 1	EOG RESOURCES ORD			125.000	6,234	49.870	6,234	7,339		64		(1,766)		(1,766)		12/15/2020.	
26884L 10 9	EQT ORD			65.000	826	12.710	826	1,642		2		118		118		10/09/2018.	
26884U 10 9	EPR PROPERTIES REIT ORD			16.000	520	32.500	520	997		30		(610)		(610)		06/22/2018.	
26969P 10 8	EAGLE MATERIALS ORD			15.000	1,520	101.350	1,520	1,359		3		160		160		04/22/2019.	
27579R 10 4	EAST WEST BANCORP ORD			35.000	1,775	50.710	1,775	2,127		39		70		70		10/09/2018.	
277432 10 0	EASTMAN CHEMICAL ORD			19.000	1,905	100.280	1,905	1,940	13	50		399		399		06/22/2018.	
278265 10 3	EATON VANCE COM NON VTG ORD			24.000	1,630	67.930	1,630	1,280		138		510		510		06/22/2018.	
278642 10 3	EBAY ORD			145.000	7,286	50.250	7,286	4,827		93		2,050		2,050		10/09/2018.	
278768 10 6	ECHOSTAR CL A ORD			15.000	318	21.190	318	485				(332)		(332)		04/22/2019.	
278865 10 0	ECOLAB ORD			53.000	11,467	216.360	11,467	6,942	25	100		1,239		1,239		03/27/2018.	
281020 10 7	EDISON INTERNATIONAL ORD			80.000	5,026	62.820	5,026	5,637	53	204		(1,007)		(1,007)		10/09/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			135.000	12,316	91.230	12,316	6,658				(5,863)		(5,863)		10/09/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			95.000	2,914	30.670	2,914	2,212				116		116		10/15/2019.	
285512 10 9	ELECTRONIC ARTS ORD			65.000	9,334	143.600	9,334	7,118		11		2,346		2,346		10/09/2018.	
28618M 10 6	ELEMENT SOLUTIONS ORD			60.000	1,064	17.730	1,064	604		3		363		363		10/15/2019.	
291011 10 4	EMERSON ELECTRIC ORD			111.000	8,921	80.370	8,921	6,827		223		456		456		05/15/2018.	
29261A 10 0	ENCOMPASS HEALTH ORD			25.000	2,067	82.690	2,067	1,924	7	28		336		336		10/09/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD			20.000	844	42.180	844	973		24		(161)		(161)		04/22/2019.	
29355A 10 7	ENPHASE ENERGY ORD			22.000	3,860	175.470	3,860	1,271				2,590		2,590		07/16/2020.	
29362U 10 4	ENTEGRIS ORD			35.000	3,364	96.100	3,364	1,306		11		1,610		1,610		06/28/2019.	
29364G 10 3	ENTERGY ORD			46.000	4,593	99.840	4,593	3,815		172		(918)		(918)		10/09/2018.	
29414B 10 4	EPAM SYSTEMS ORD			15.000	5,375	358.350	5,375	1,934				2,193		2,193		10/09/2018.	
294429 10 5	EQUIFAX ORD			31.000	5,978	192.840	5,978	3,746		48		1,634		1,634		10/09/2018.	
29444U 70 0	EQUINIX REIT ORD			18.000	12,855	714.180	12,855	11,184		138		1,036		1,036		07/16/2020.	
29452E 10 1	EQUITABLE HOLDINGS ORD			85.000	2,176	25.600	2,176	1,324		43		852		852		04/17/2020.	
294600 10 1	EQUITRANS MIDSTREAM ORD			52.000	418	8.040	418	1,374		47		(277)		(277)		10/09/2018.	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			30.000	818	27.280	818	930		105		(167)		(167)		04/22/2019.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			28.000	1,774	63.360	1,774	1,244	10	37		(197)		(197)		06/22/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			86.000	5,098	59.280	5,098	5,405	52	204		(1,861)		(1,861)		10/09/2018.	
29530P 10 2	ERIE INDEMNITY CL A ORD			5.000	1,228	245.600	1,228	861		29		398		398		03/20/2019.	
29670G 10 2	ESSENTIAL UTILITIES ORD			37.000	1,751	47.320	1,751	1,248		36		14		14		06/22/2018.	
297178 10 5	ESSEX PROPERTY REIT ORD			17.000	4,036	237.420	4,036	4,252	35	139		(1,078)		(1,078)		03/20/2019.	
29786A 10 6	ETSY ORD			30.000	5,337	177.910	5,337	1,841				4,008		4,008		06/28/2019.	
298736 10 9	EURONET WORLDWIDE ORD			15.000	2,174	144.920	2,174	1,725				(190)		(190)		10/09/2018.	
29977A 10 5	EVERCORE CL A ORD			5.000	548	109.640	548	474		12		174		174		04/22/2019.	
30034W 10 6	EVERGY ORD			66.002	3,664	55.510	3,664	3,573		135		(632)		(632)		10/09/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			66.000	5,710	86.510	5,710	3,991		150		95		95		08/08/2018.	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30063P 10 5	EXACT SCIENCES ORD			30.000	3,975	132.490	3,975	2,102				1,200		1,200		10/09/2018.	
30161N 10 1	EXELON ORD			226.000	9,553	42.270	9,553	9,695		346		(746)		(746)		10/09/2018.	
30161Q 10 4	EXELIXIS ORD			70.000	1,405	20.070	1,405	1,224				172		172		10/09/2018.	
30212P 30 3	EXPEDIA GROUP ORD			30.000	3,972	132.400	3,972	3,641		10		728		728		10/09/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			31.000	2,948	95.110	2,948	1,688		32		530		530		08/11/2017.	
30224P 20 0	EXTENDED STAY AMERICA UNT			45.000	666	14.810	666	811		12		(3)		(3)		04/22/2019.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			30.000	3,476	115.860	3,476	2,613		108		307		307		10/09/2018.	
30231G 10 2	EXXON MOBIL ORD			835.000	34,419	41.220	34,419	32,032		2,342		7,214	23,298	(16,084)		10/20/2020.	
302445 10 1	FLIR SYSTEMS ORD			17.000	745	43.830	745	636		12		(140)		(140)		08/11/2017.	
302491 30 3	FMC ORD			35.000	4,023	114.930	4,023	2,639	17	62		529		529		10/09/2018.	
302520 10 1	FNB ORD			75.000	713	9.500	713	837		36		(240)		(240)		04/22/2019.	
30303M 10 2	FACEBOOK CL A ORD			506.000	138,219	273.160	138,219	83,790				34,920		34,920		04/17/2020.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			7.000	2,328	332.500	2,328	1,112		21		449		449		08/11/2017.	
303250 10 4	FAIR ISAAC ORD			7.000	3,577	511.040	3,577	1,467				955		955		08/08/2018.	
31188V 10 0	FASTLY CL A ORD			20.000	1,747	87.370	1,747	1,566				182		182		07/16/2020.	
311900 10 4	FASTENAL ORD			142.000	6,934	48.830	6,934	3,536		199		1,687		1,687		03/20/2019.	
313747 20 6	FEDERAL REIT ORD			16.000	1,362	85.120	1,362	2,013	17	67		(698)		(698)		08/08/2018.	
31428X 10 6	FEDEX ORD			50.000	12,981	259.620	12,981	11,488		163		5,421		5,421		10/09/2018.	
315616 10 2	F5 NETWORKS ORD			17.000	2,991	175.940	2,991	2,593				617		617		10/09/2018.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			121.002	17,117	141.460	17,117	13,345		169		287		287		06/28/2019.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			47.000	1,837	39.090	1,837	1,755		63		(294)		(294)		06/22/2018.	
316773 10 0	FIFTH THIRD BANCORP ORD			160.000	4,411	27.570	4,411	4,555	43	168		(507)		(507)		10/09/2018.	
31816Q 10 1	FIREEYE ORD			50.000	1,153	23.060	1,153	756				327		327		10/15/2019.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			23.000	1,187	51.630	1,187	1,127		41		(154)		(154)		06/22/2018.	
320517 10 5	FIRST HORIZON ORD			80.000	1,021	12.760	1,021	1,374	12	47		(304)		(304)		10/09/2018.	
32051X 10 8	FIRST HAWAIIAN ORD			30.000	707	23.580	707	748		31		(158)		(158)		08/14/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			51.000	7,493	146.930	7,493	4,488		40		1,503		1,503		01/16/2018.	
336433 10 7	FIRST SOLAR ORD			20.000	1,978	98.920	1,978	1,104				859		859		03/20/2019.	
337738 10 8	FISERV ORD			134.000	15,257	113.860	15,257	9,969				(237)		(237)		12/18/2018.	
337932 10 7	FIRSTENERGY ORD			136.000	4,163	30.610	4,163	5,443		115		(1,280)		(1,280)		10/20/2020.	
33829M 10 1	FIVE BELOW ORD			15.000	2,625	174.980	2,625	1,800				707		707		06/28/2019.	
338307 10 1	FIVE9 ORD			20.000	3,488	174.400	3,488	2,216				1,272		1,272		07/16/2020.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			21.000	5,729	272.830	5,729	4,520				(313)		(313)		10/09/2018.	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			24.000	2,228	92.850	2,228	1,964				265		265		10/20/2020.	
343498 10 1	FLOWERS FOODS ORD			45.000	1,018	22.630	1,018	1,036		27		(18)		(18)		04/17/2020.	
34354P 10 5	FLOWSERVE ORD			30.000	1,106	36.850	1,106	1,603	6	24		(388)		(388)		10/09/2018.	
344849 10 4	FOOT LOCKER ORD			30.000	1,213	40.440	1,213	1,473		28		44		44		10/09/2018.	
345370 86 0	FORD MOTOR ORD			845.000	7,428	8.790	7,428	7,635		127		(431)		(431)		10/15/2019.	
34959E 10 9	FORTINET ORD			35.000	5,199	148.530	5,199	2,890				1,462		1,462		10/09/2018.	

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34959J 10 8	FORTIVE ORD			70.000	4,957	70.820	4,957	3,954		5		1,003		1,003		12/18/2018.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			26.000	2,229	85.720	2,229	1,473		25		530		530		08/08/2018.	
35137L 10 5	FOX CL A ORD			86.000	2,504	29.120	2,504	2,251				254		254		10/20/2020.	
35137L 20 4	FOX CORPORATION ORD			35.000	1,011	28.880	1,011	1,384		16		(263)		(263)		03/19/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			66.000	1,649	24.990	1,649	2,171	18	71		(65)		(65)		06/22/2018.	
35671D 85 7	FREEPORT MCMORAN ORD			345.000	8,977	26.020	8,977	4,551		17		4,451		4,451		10/09/2018.	
35905A 10 9	FRONTDOOR ORD			20.000	1,004	50.210	1,004	678				56		56		04/22/2019.	
363576 10 9	ARTHUR J GALLAGHER ORD			38.000	4,701	123.710	4,701	2,279		68		1,082		1,082		06/22/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			50.000	2,120	42.400	2,120	1,749		125		(33)		(33)		10/09/2018.	
364760 10 8	GAP ORD			56.000	1,131	20.190	1,131	1,472		14		141		141		10/09/2018.	
366651 10 7	GARTNER ORD			25.000	4,005	160.190	4,005	3,814				152		152		10/09/2018.	
368736 10 4	GENERAC HOLDINGS ORD			10.000	2,274	227.410	2,274	2,237				37		37		12/15/2020.	
369550 10 8	GENERAL DYNAMICS ORD			49.000	7,292	148.820	7,292	9,235		212		(1,349)		(1,349)		10/15/2019.	
369604 10 3	GENERAL ELECTRIC ORD			1,855.000	20,034	10.800	20,034	21,695	19	66		136		136		10/20/2020.	
370334 10 4	GENERAL MILLS ORD			112.000	6,586	58.800	6,586	4,826		222		587		587		08/08/2018.	
37045V 10 0	GENERAL MOTORS ORD			265.000	11,035	41.640	11,035	8,655		101		1,336		1,336		10/09/2018.	
371901 10 9	GENTEX ORD			53.000	1,798	33.930	1,798	1,012		25		262		262		06/22/2018.	
372460 10 5	GENUINE PARTS ORD			35.000	3,515	100.430	3,515	3,143	28	110		(203)		(203)		03/20/2019.	
375558 10 3	GILEAD SCIENCES ORD			286.000	16,662	58.260	16,662	21,460		778		(1,922)		(1,922)		10/09/2018.	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD			15.000	650	43.310	650	882				(232)		(232)		10/20/2020.	
37940X 10 2	GLOBAL PAYMENTS ORD			74.000	15,941	215.420	15,941	8,567		58		2,432		2,432		10/09/2018.	
37959E 10 2	GLOBE LIFE ORD			21.000	1,994	94.960	1,994	1,653		15		(216)		(216)		06/22/2018.	
380237 10 7	GODADDY CL A ORD			40.000	3,318	82.950	3,318	3,028				601		601		10/09/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			65.000	17,141	263.710	17,141	14,507		325		2,196		2,196		10/09/2018.	
38388F 10 8	WR GRACE ORD			20.000	1,096	54.820	1,096	1,419		24		(301)		(301)		10/09/2018.	
384109 10 4	GRACO ORD			29.000	2,098	72.350	2,098	1,244		20		590		590		06/22/2018.	
384637 10 4	GRAHAM HOLDINGS CL B ORD			1.000	533	533.380	533	604		6		(106)		(106)		06/22/2018.	
384802 10 4	WW GRAINGER ORD			15.000	6,125	408.340	6,125	5,031		89		1,047		1,047		10/09/2018.	
38526M 10 6	GRAND CANYON EDUCATION ORD			15.000	1,397	93.110	1,397	1,733				(40)		(40)		10/09/2018.	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD			0.997	10	9.990	10	19	0	1		(8)		(8)		08/11/2017.	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			75.000	1,271	16.940	1,271	1,049	6	23		22		22		06/28/2019.	
400110 10 2	GRUBHUB ORD			24.000	1,782	74.270	1,782	2,013				(230)		(230)		10/20/2020.	
40131M 10 9	GUARDANT HEALTH ORD			20.000	2,578	128.880	2,578	1,645				933		933		07/16/2020.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			20.000	2,575	128.730	2,575	1,881				379		379		10/09/2018.	
40412C 10 1	HCA HEALTHCARE ORD			49.000	8,059	164.460	8,059	6,052	13	21		816		816		10/09/2018.	
40434L 10 5	HP ORD			250.000	6,148	24.590	6,148	5,611	48	151		1,010		1,010		12/16/2019.	
405024 10 0	HAEMONETICS ORD			13.000	1,544	118.750	1,544	1,242				302		302		10/20/2020.	
406216 10 1	HALLIBURTON ORD			185.000	3,497	18.900	3,497	2,390		8		1,107		1,107		10/20/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
410345 10 2	HANESBRANDS ORD			90.000	1,312	14.580	1,312	1,602		54		(24)		(24)		03/20/2019	
410867 10 5	HANOVER INSURANCE GROUP ORD			5.000	585	116.920	585	496		13		(99)		(99)		08/11/2017	
412822 10 8	HARLEY DAVIDSON ORD			40.000	1,468	36.700	1,468	1,700		18		(20)		(20)		10/09/2018	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			77.000	3,771	48.980	3,771	3,911	40	98		(908)		(908)		09/21/2018	
418056 10 7	HASBRO ORD			30.000	2,806	93.540	2,806	2,931		82		(362)		(362)		10/09/2018	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			23.000	814	35.390	814	761		30		(264)		(264)		06/22/2018	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			24.000	661	27.540	661	632		30		(66)		(66)		06/22/2018	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			115.000	3,476	30.230	3,476	2,981		170		(488)		(488)		10/09/2018	
422806 10 9	HEICO ORD			6.000	794	132.400	794	330		1		110		110		08/11/2017	
422806 20 8	HEICO CL A ORD			10.000	1,171	117.060	1,171	478		2		275		275		08/11/2017	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			14.000	2,268	161.990	2,268	1,481		24		228		228		08/11/2017	
427866 10 8	HERSHEY FOODS ORD			29.000	4,418	152.330	4,418	2,788		91		155		155		06/22/2018	
42809H 10 7	HESS ORD			65.000	3,431	52.790	3,431	4,718		65		(911)		(911)		10/09/2018	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			330.000	3,911	11.850	3,911	5,074	40	158		(1,323)		(1,323)		10/15/2019	
428291 10 8	HEXCEL ORD			16.000	776	48.490	776	841		3		(397)		(397)		08/11/2017	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			21.000	832	39.630	832	1,053		40		(195)		(195)		06/22/2018	
431475 10 2	HILL ROM HOLDINGS ORD			20.000	1,959	97.970	1,959	1,771		18		(311)		(311)		10/09/2018	
43283X 10 5	HILTON GRAND VACATIONS ORD			20.000	627	31.350	627	658				(61)		(61)		04/22/2019	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			70.000	7,788	111.260	7,788	5,267		11		25		25		10/09/2018	
436440 10 1	HOLOGIC ORD			65.000	4,734	72.830	4,734	2,688				1,340		1,340		10/09/2018	
437076 10 2	HOME DEPOT ORD			220.000	58,436	265.620	58,436	35,247		1,313		10,446		10,446		04/17/2020	
438516 10 6	HONEYWELL INTERNATIONAL ORD			149.000	31,692	212.700	31,692	20,678		541		5,319		5,319		03/20/2019	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			70.000	1,024	14.630	1,024	1,411		32		(274)		(274)		10/09/2018	
44267D 10 7	HOWARD HUGHES ORD			10.000	789	78.930	789	1,190				(479)		(479)		10/09/2018	
443201 10 8	HOWMET AEROSPACE ORD			100.000	2,842	28.420	2,842	1,751				1,091		1,091		10/09/2018	
443510 60 7	HUBBELL ORD			12.000	1,881	156.790	1,881	1,369		45		108		108		06/22/2018	
443573 10 0	HUBSPOT ORD			8.000	3,172	396.440	3,172	2,067				1,239		1,239		12/15/2020	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			26.000	625	24.020	625	868		26		(354)		(354)		06/22/2018	
444859 10 2	HUMANA ORD			30.000	12,308	410.270	12,308	8,126	19	73		1,313		1,313		10/15/2019	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			15.000	2,050	136.650	2,050	1,421		16		298		298		08/11/2017	
446150 10 4	HUNTINGTON BANCSHARES ORD			265.000	3,347	12.630	3,347	4,094	40	159		(649)		(649)		10/09/2018	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			11.000	1,875	170.480	1,875	2,801		47		(884)		(884)		10/09/2018	
447011 10 7	HUNTSMAN ORD			55.000	1,383	25.140	1,383	1,322		36		54		54		10/09/2018	
448579 10 2	HYATT HOTELS CL A ORD			5.000	371	74.250	371	380		1		(77)		(77)		04/22/2019	
44891N 10 9	IAC INTERACTIVE ORD			20.000	3,787	189.350	3,787	1,286				2,501		2,501		10/09/2018	
449253 10 3	IAA ORD			27.000	1,754	64.980	1,754	926				484		484		06/22/2018	
45073V 10 8	ITT ORD			25.000	1,926	77.020	1,926	1,411		17		78		78		10/09/2018	
45167R 10 4	IDEX ORD			13.000	2,590	199.200	2,590	1,471		26		354		354		08/11/2017	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45168D 10 4	IDEXX LABORATORIES ORD			20.000	9,997	499.870	9,997	4,478				4,775		4,775		10/09/2018	
452308 10 9	ILLINOIS TOOL ORD			59.000	12,029	203.880	12,029	8,185	67	257		1,431		1,431		06/22/2018	
452327 10 9	ILLUMINA ORD			30.000	11,100	370.000	11,100	9,649				1,148		1,148		10/15/2019	
45337C 10 2	INCYTE ORD			40.000	3,479	86.980	3,479	2,620				(14)		(14)		10/09/2018	
45687V 10 6	INGERSOLL RAND ORD			50.000	2,282	45.630	2,282	1,166				1,116		1,116		10/09/2018	
457187 10 2	INGREDION ORD			14.000	1,101	78.670	1,101	1,412	9	35		(200)		(200)		08/08/2018	
45784P 10 1	INSULET ORD			10.000	2,556	255.630	2,556	909				844		844		10/09/2018	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			15.000	974	64.920	974	915				100		100		10/09/2018	
458140 10 0	INTEL ORD			875.000	43,593	49.820	43,593	32,414		1,155		(8,776)		(8,776)		10/09/2018	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			122.000	14,065	115.290	14,065	8,727		146		2,774		2,774		08/14/2019	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			169.000	21,274	125.880	21,274	24,530		1,100		(1,379)		(1,379)		03/20/2019	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			26.000	2,830	108.840	2,830	3,376	20	79		(525)		(525)		03/20/2019	
460146 10 3	INTERNATIONAL PAPER ORD			95.000	4,723	49.720	4,723	4,242		195		349		349		10/09/2018	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			90.000	2,117	23.520	2,117	2,081		92		38		38		10/09/2018	
461202 10 3	INTUIT ORD			61.000	23,171	379.850	23,171	10,483		133		7,193		7,193		03/20/2019	
46120E 60 2	INTUITIVE SURGICAL ORD			23.000	18,816	818.100	18,816	8,310				5,220		5,220		10/09/2018	
46187W 10 7	INVITATION HOMES ORD			70.000	2,079	29.700	2,079	1,567		42		(19)		(19)		10/09/2018	
462222 10 0	IONIS PHARMACEUTICALS ORD			25.000	1,414	56.540	1,414	1,123				(97)		(97)		10/09/2018	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			35.000	1,624	46.400	1,624	1,319				305		305		10/20/2020	
46266C 10 5	IQVIA HOLDINGS ORD			48.000	8,600	179.170	8,600	8,024				736		736		10/20/2020	
46284V 10 1	IRON MOUNTAIN ORD			65.000	1,916	29.480	1,916	2,181	40	161		(155)		(155)		10/09/2018	
46590V 10 0	JBG SMITH PROPERTIES ORD			30.000	938	31.270	938	1,215	7	27		(259)		(259)		03/20/2019	
46625H 10 0	JPMORGAN CHASE ORD			632.000	80,308	127.070	80,308	63,530		2,275		(7,793)		(7,793)		12/18/2018	
466313 10 3	JABIL ORD			40.000	1,701	42.530	1,701	1,083		13		48		48		03/20/2019	
469814 10 7	JACOBS ENGINEERING GROUP ORD			30.000	3,269	108.960	3,269	2,300		23		574		574		10/09/2018	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			70.000	1,722	24.600	1,722	1,589		42		226		226		10/09/2018	
477143 10 1	JETBLUE AIRWAYS ORD			70.000	1,018	14.540	1,018	1,217				(293)		(293)		10/09/2018	
478160 10 4	JOHNSON & JOHNSON ORD			562.000	88,448	157.380	88,448	76,945		1,997		5,972		5,972		12/15/2020	
48020Q 10 7	JONES LANG LASALLE ORD			10.000	1,484	148.370	1,484	1,340				(257)		(257)		10/09/2018	
48203R 10 4	JUNIPER NETWORKS ORD			80.000	1,801	22.510	1,801	2,302		64		(170)		(170)		10/09/2018	
48238T 10 9	KAR AUCTION SERVICES ORD			27.000	502	18.610	502	564		10		(86)		(86)		06/22/2018	
482480 10 0	KLA ORD			35.000	9,062	258.910	9,062	3,471		123		2,826		2,826		10/09/2018	
48251W 10 4	KKR AND CO ORD			110.000	4,454	40.490	4,454	3,797		30		657		657		07/16/2020	
485170 30 2	KANSAS CITY SOUTHERN ORD			18.000	3,674	204.130	3,674	1,912	8	29		917		917		06/22/2018	
487836 10 8	KELLOGG ORD			60.000	3,734	62.230	3,734	3,724		137		(416)		(416)		10/15/2019	
49271V 10 0	KEURIG DR PEPPER ORD			97.000	3,105	32.010	3,105	2,852				253		253		10/20/2020	
493267 10 8	KEYCORP ORD			250.000	4,103	16.410	4,103	4,250		185		(958)		(958)		03/20/2019	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			40.000	5,284	132.090	5,284	2,579				1,178		1,178		10/09/2018	
49427F 10 8	KILROY REALTY REIT ORD			15.000	861	57.400	861	1,113	8	29		(398)		(398)		06/22/2018	

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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 B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
494368 10 3	KIMBERLY CLARK ORD			67.000	9,034	134.830	9,034	7,439	72	284		(182)		(182)		06/22/2018.	
49446R 10 9	KIMCO REALTY REIT ORD			95.000	1,426	15.010	1,426	1,499		78		(542)		(542)		10/09/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			450.000	6,152	13.670	6,152	6,471		467		(1,485)	1,890	(3,375)		10/09/2018.	
497266 10 6	KIRBY ORD			10.000	518	51.830	518	840				(377)		(377)		10/09/2018.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			35.000	1,464	41.820	1,464	1,101		11		209		209		03/20/2019.	
500688 10 6	KOSMOS ENERGY ORD			90.000	212	2.350	212	572		4		(302)		(302)		08/14/2019.	
500754 10 6	KRAFT HEINZ ORD			155.000	5,372	34.660	5,372	5,776		248		392		392		12/16/2019.	
501044 10 1	KROGER ORD			175.000	5,558	31.760	5,558	4,888		119		485		485		10/09/2018.	
501797 10 4	L BRANDS ORD			55.000	2,045	37.190	2,045	1,586		17		1,049		1,049		10/09/2018.	
501889 20 8	LKQ ORD			74.000	2,608	35.240	2,608	2,238				(34)		(34)		10/09/2018.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			20.000	2,084	104.220	2,084	1,273		20		239		239		10/09/2018.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			52.000	9,829	189.020	9,829	7,775		177		(460)		(460)		10/09/2018.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			22.000	4,478	203.550	4,478	3,517				756		756		10/09/2018.	
512807 10 8	LAM RESEARCH ORD			35.000	16,529	472.270	16,529	5,057	46	166		6,295		6,295		10/09/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			17.000	1,415	83.220	1,415	1,277		43		(103)		(103)		10/09/2018.	
513272 10 4	LAMB WESTON HOLDINGS ORD			30.000	2,362	78.740	2,362	2,239		28		(219)		(219)		10/09/2018.	
515098 10 1	LANDSTAR SYSTEM ORD			7.000	943	134.660	943	588		20		146		146		08/11/2017.	
517834 10 7	LAS VEGAS SANDS ORD			85.000	5,066	59.600	5,066	4,482		67		(802)		(802)		12/18/2018.	
518439 10 4	ESTEE LAUDER CL A ORD			44.000	11,712	266.190	11,712	4,443		66		2,625		2,625		09/28/2017.	
521865 20 4	LEAR ORD			13.000	2,067	159.030	2,067	2,052		13		284		284		08/08/2018.	
524660 10 7	LEGGETT & PLATT ORD			11.000	487	44.300	487	507	4	18		(72)		(72)		06/22/2018.	
525327 10 2	LEIDOS HOLDINGS ORD			30.000	3,154	105.120	3,154	2,016		41		217		217		10/09/2018.	
526057 10 4	LENNAR CL A ORD			65.000	4,955	76.230	4,955	2,881		41		1,329		1,329		10/09/2018.	
526107 10 7	LENNOX INTERNATIONAL ORD			7.000	1,918	273.970	1,918	1,391	5	22		210		210		10/09/2018.	
530307 10 7	LIBERTY BROADBAND SRS A ORD			5.000	788	157.580	788	476				165		165		04/22/2019.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			34.000	5,385	158.370	5,385	2,845				1,692		1,692		10/09/2018.	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			39.000	1,697	43.510	1,697	1,577				(90)		(90)		06/04/2020.	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			45.000	1,917	42.600	1,917	1,579				(151)		(151)		10/09/2018.	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			5.000	190	37.990	190	179				(29)		(29)		06/28/2019.	
53223X 10 7	LIFE STORAGE ORD			10.000	1,194	119.390	1,194	935		43		111		111		10/09/2018.	
532457 10 8	ELI LILLY ORD			179.000	30,222	168.840	30,222	19,723		463		5,436		5,436		12/15/2020.	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			5.000	581	116.250	581	443	3	10		98		98		06/22/2018.	
534187 10 9	LINCOLN NATIONAL ORD			50.000	2,516	50.310	2,516	3,506		80		(435)		(435)		10/09/2018.	
537008 10 4	LITTELFUSE ORD			5.000	1,273	254.660	1,273	924		10		317		317		10/15/2019.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			30.000	2,204	73.480	2,204	1,519				60		60		10/09/2018.	
539830 10 9	LOCKHEED MARTIN ORD			49.000	17,394	354.980	17,394	15,353		480		(1,686)		(1,686)		03/20/2019.	
540424 10 8	LOEWS ORD			87.000	3,917	45.020	3,917	4,298		22		(650)		(650)		06/22/2018.	
548661 10 7	LOWE'S COMPANIES ORD			161.000	25,842	160.510	25,842	17,578		362		6,561		6,561		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
550021 10 9	LULULEMON ATHLETICA ORD		C	20.000	6,961	348.030	6,961	3,005				2,327		2,327		10/09/2018.	
55024U 10 9	LUMENTUM HOLDINGS ORD			19.000	1,801	94.800	1,801	1,610				191		191		10/20/2020.	
55087P 10 4	LYFT CL A ORD			40.000	1,965	49.130	1,965	1,147				819		819		04/17/2020.	
55261F 10 4	M&T BANK ORD			16.000	2,037	127.300	2,037	2,660		70		(679)		(679)		08/08/2018.	
552690 10 9	MDU RESOURCES GROUP ORD			23.000	606	26.340	606	658	5	19		(78)		(78)		06/22/2018.	
55272X 10 2	MFA FINANCIAL REIT ORD			80.000	311	3.890	311	620	6	20		(301)		(301)		05/15/2018.	
552848 10 3	MGIC INVESTMENT ORD			85.000	1,067	12.550	1,067	1,023		20		(138)		(138)		08/14/2019.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			115.000	3,624	31.510	3,624	3,145		18		(202)		(202)		10/09/2018.	
55306N 10 4	MKS INSTRUMENTS ORD			15.000	2,257	150.450	2,257	1,313		12		607		607		03/20/2019.	
553530 10 6	MSC INDUSTRIAL CL A ORD			6.000	506	84.390	506	418		69		36		36		08/11/2017.	
55354G 10 0	MSCI ORD			19.000	8,484	446.530	8,484	2,951		55		3,579		3,579		10/09/2018.	
554382 10 1	MACERICH REIT ORD			1.000	11	10.670	11	7		0		3		3		04/30/2020.	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			15.000	563	37.550	563	582		15		(79)		(79)		10/15/2019.	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			6.000	1,105	184.100	1,105	1,195				(90)		(90)		03/20/2019.	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD			6.000	630	105.040	630	470				160		160		03/20/2019.	
562750 10 9	MANHATTAN ASSOCIATES ORD			6.000	631	105.180	631	260				153		153		08/11/2017.	
56418H 10 0	MANPOWERGROUP ORD			15.000	1,353	90.180	1,353	1,174		34		(104)		(104)		10/09/2018.	
565849 10 6	MARATHON OIL ORD			197.000	1,314	6.670	1,314	1,359				(45)		(45)		12/15/2020.	
56585A 10 2	MARATHON PETROLEUM ORD			160.000	6,618	41.360	6,618	9,441		371		(3,022)		(3,022)		12/18/2018.	
570535 10 4	MARKEL ORD			2.000	2,067	1,033.300	2,067	2,089				(220)		(220)		08/11/2017.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			5.000	2,853	570.560	2,853	1,055		12		957		957		06/22/2018.	
571748 10 2	MARSH & MCLENNAN ORD			99.000	11,583	117.000	11,583	7,910		182		553		553		09/18/2018.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			59.000	7,783	131.920	7,783	7,140		28		(1,151)		(1,151)		10/15/2019.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			15.000	4,260	283.970	4,260	2,776		34		65		65		03/20/2019.	
574599 10 6	MASCO ORD			69.000	3,790	54.930	3,790	2,377		38		479		479		10/09/2018.	
574795 10 0	MASIMO ORD			10.000	2,684	268.380	2,684	1,193				1,103		1,103		10/09/2018.	
57636Q 10 4	MASTERCARD CL A ORD			194.000	69,246	356.940	69,246	28,233		290		12,388		12,388		04/17/2020.	
57667L 10 7	MATCH GROUP ORD			53.000	8,013	151.190	8,013	3,527				4,486		4,486		08/14/2019.	
577081 10 2	MATTEL ORD			80.000	1,396	17.450	1,396	1,159				312		312		10/09/2018.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			65.000	5,762	88.650	5,762	3,182		94		1,764		1,764		10/09/2018.	
579780 20 6	MCCORMICK ORD			50.000	4,780	95.600	4,780	2,452	17	62		(1,254)		(1,254)		09/28/2017.	
580135 10 1	MCDONALD'S ORD			152.000	32,616	214.580	32,616	24,550		766		2,579		2,579		10/09/2018.	
58155Q 10 3	MCKESSON ORD			40.000	6,957	173.920	6,957	5,474	17	66		1,424		1,424		10/09/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			89.000	1,939	21.790	1,939	1,415	24	95		61		61		12/18/2018.	
58502B 10 6	MEDNAX ORD			20.000	491	24.540	491	929				(65)		(65)		10/09/2018.	
58933Y 10 5	MERCK & CO ORD			533.000	43,599	81.800	43,599	34,063	346	1,301		(4,877)		(4,877)		10/09/2018.	
59156R 10 8	METLIFE ORD			170.000	7,982	46.950	7,982	8,375		309		(683)		(683)		09/21/2018.	
592688 10 5	METTLER TOLEDO ORD			6.000	6,838	1,139.680	6,838	4,896				1,732		1,732		07/16/2020.	
594918 10 4	MICROSOFT ORD			1,591.000	353,870	222.420	353,870	132,725		3,285		101,915		101,915		12/15/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
595017 10 4	MICROCHIP TECHNOLOGY ORD			50.000	6,906	138.110	6,906	3,370		74		1,670		1,670		10/09/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			210.000	15,788	75.180	15,788	8,318				4,494		4,494		12/18/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			19.000	2,407	126.690	2,407	1,892		76		(98)		(98)		06/22/2018.	
596278 10 1	MIDDLEBY ORD			10.000	1,289	128.920	1,289	1,217				194		194		10/09/2018.	
60770K 10 7	MODERNA ORD			55.000	5,746	104.470	5,746	788				4,670		4,670		10/15/2019.	
608190 10 4	MOHAWK INDUSTRIES ORD			10.000	1,410	140.950	1,410	1,607				46		46		10/09/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			10.000	2,127	212.680	2,127	1,437				770		770		10/09/2018.	
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD			40.000	1,808	45.190	1,808	2,470		23		(348)		(348)		10/09/2018.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			342.000	19,997	58.470	19,997	14,228	108	400		1,159		1,159		10/09/2018.	
60937P 10 6	MONGODB CL A ORD			10.000	3,590	359.040	3,590	1,507				2,084		2,084		04/17/2020.	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			5.000	1,831	366.230	1,831	584	3	10		941		941		10/09/2018.	
61174X 10 9	MONSTER BEVERAGE ORD			79.000	7,306	92.480	7,306	4,472				2,285		2,285		10/09/2018.	
615369 10 5	MOODYS ORD			26.000	7,546	290.240	7,546	4,393		58		1,374		1,374		06/22/2018.	
617446 44 8	MORGAN STANLEY ORD			301.808	20,683	68.530	20,683	14,287		351		5,265		5,265		10/09/2018.	
617700 10 9	MORNINGSTAR ORD			3.000	695	231.570	695	246	1	4		241		241		08/11/2017.	
61945C 10 3	MOSAIC ORD			80.000	1,841	23.010	1,841	2,649		16		110		110		10/09/2018.	
620076 30 7	MOTOROLA SOLUTIONS ORD			31.000	5,272	170.060	5,272	2,834	22	79		277		277		05/15/2018.	
626717 10 2	MURPHY OIL ORD			35.000	424	12.100	424	1,187		22		(515)		(515)		10/09/2018.	
62886E 10 8	NCR ORD			25.000	939	37.570	939	735				60		60		04/22/2019.	
629377 50 8	NRG ENERGY ORD			70.000	2,629	37.550	2,629	2,620		84		(154)		(154)		10/09/2018.	
62944T 10 5	NVR ORD			1.000	4,080	4,079.860	4,080	2,581				271		271		09/24/2018.	
631103 10 8	NASDAQ ORD			17.000	2,257	132.740	2,257	1,284		33		436		436		08/11/2017.	
636180 10 1	NATL FUEL GAS ORD			16.000	658	41.130	658	930	7	28		(87)		(87)		10/09/2018.	
636518 10 2	NATIONAL INSTRUMENTS ORD			23.000	1,011	43.940	1,011	1,036		24		37		37		10/09/2018.	
637071 10 1	NOV ORD			97.000	1,332	13.730	1,332	1,379				(47)		(47)		12/15/2020.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			31.000	1,269	40.920	1,269	1,352		64		(394)		(394)		06/22/2018.	
63938C 10 8	NAVIENT ORD			55.000	540	9.820	540	665		35		(212)		(212)		04/22/2019.	
640268 10 8	NEKTAR THERAPEUTICS ORD			45.000	765	17.000	765	941				(206)		(206)		12/16/2019.	
64110D 10 4	NETAPP ORD			60.000	3,974	66.240	3,974	4,784		115		239		239		10/09/2018.	
64110L 10 6	NETFLIX ORD			90.000	48,666	540.730	48,666	32,381				19,072		19,072		04/17/2020.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			20.000	1,917	95.850	1,917	2,183				(233)		(233)		10/09/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			76.000	755	9.940	755	1,371	15	61		(469)		(469)		10/09/2018.	
64829B 10 0	NEW RELIC ORD			10.000	654	65.400	654	615				(3)		(3)		10/15/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			111.000	1,171	10.550	1,171	1,183		75		(163)		(163)		10/09/2018.	
650111 10 7	NEW YORK TIMES CL A ORD			35.000	1,812	51.770	1,812	1,142		8		686		686		06/28/2019.	
651229 10 6	NEWELL BRANDS ORD			100.000	2,123	21.230	2,123	1,873		92		201		201		10/09/2018.	
651587 10 7	NEWMARKET ORD			1.000	398	398.290	398	401	2	8		(88)		(88)		03/27/2018.	
651639 10 6	NEWMONT ORD			170.000	10,181	59.890	10,181	6,532		159		1,983		1,983		07/16/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65249B 10 9	NEWS CL A ORD			90.000	1,617	17.970	1,617	1,214		18		345		345		10/09/2018.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			10.000	1,092	109.190	1,092	1,010		22		(81)		(81)		06/28/2019.	
65339F 10 1	NEXTERA ENERGY ORD			432.000	33,329	77.150	33,329	16,505		605		(21,770)		(21,770)		10/09/2018.	
654106 10 3	NIKE CL B ORD			278.000	39,329	141.470	39,329	16,859		349		11,164		11,164		10/09/2018.	
65473P 10 5	NISOURCE ORD			85.000	1,950	22.940	1,950	2,125		71		(417)		(417)		10/09/2018.	
655663 10 2	NORDSON ORD			10.000	2,010	200.950	2,010	1,333	4	15		381		381		10/09/2018.	
655844 10 8	NORFOLK SOUTHERN ORD			49.000	11,643	237.610	11,643	7,439		184		2,131		2,131		06/22/2018.	
665859 10 4	NORTHERN TRUST ORD			47.000	4,378	93.140	4,378	4,740	33	132		(616)		(616)		10/09/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			27.000	8,227	304.720	8,227	7,271		153		(1,060)		(1,060)		08/11/2017.	
668771 10 8	NORTONLIFELOCK ORD			145.000	3,013	20.780	3,013	2,888		1,813		(687)		(687)		10/09/2018.	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			10.000	546	54.630	546	486		15		137		137		04/22/2019.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			65.000	2,866	44.090	2,866	963				1,707		1,707		10/09/2018.	
670346 10 5	NUCOR ORD			75.000	3,989	53.190	3,989	4,778	30	121		(232)		(232)		10/09/2018.	
67059N 10 8	NUTANIX CL A ORD			25.000	797	31.870	797	1,014				15		15		10/09/2018.	
67066G 10 4	NVIDIA ORD			125.000	65,275	522.200	65,275	33,425		78		35,329		35,329		04/17/2020.	
670837 10 3	OGE ENERGY ORD			35.000	1,115	31.860	1,115	1,232		55		(441)		(441)		06/22/2018.	
67098H 10 4	O I GLASS ORD			35.000	417	11.900	417	673		2		(1)		(1)		04/22/2019.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			15.000	6,789	452.570	6,789	4,482				215		215		10/09/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			178.000	3,081	17.310	3,081	2,934	1	2		147		147		12/15/2020.	
679295 10 5	OKTA CL A ORD			25.000	6,357	254.260	6,357	2,208				3,036		3,036		07/16/2020.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			19.000	3,708	195.180	3,708	1,480		11		796		796		10/09/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			58.000	1,143	19.710	1,143	1,173		49		(154)		(154)		06/22/2018.	
680665 20 5	OLIN ORD			40.000	982	24.560	982	970		32		292		292		04/22/2019.	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			10.000	818	81.770	818	600				165		165		10/15/2019.	
681919 10 6	OMNICOM GROUP ORD			47.000	2,931	62.370	2,931	3,357	31	122		(877)		(877)		11/30/2017.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			45.000	1,634	36.320	1,634	1,490		121		(271)		(271)		10/09/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			100.000	3,273	32.730	3,273	1,686				835		835		10/09/2018.	
682680 10 3	ONEOK ORD			80.000	3,070	38.380	3,070	2,198		299		317	3,300	(2,983)		10/09/2018.	
68389X 10 5	ORACLE ORD			428.000	27,687	64.690	27,687	20,763		411		5,012		5,012		10/09/2018.	
688239 20 1	OSHKOSH ORD			15.000	1,291	86.070	1,291	1,016		18		(129)		(129)		10/09/2018.	
68902V 10 7	OTIS WORLDWIDE ORD			79.000	5,344	67.645	5,344	4,718		47		626		626		11/26/2018.	
69007J 10 6	OUTFRONT MEDIA ORD			30.000	587	19.560	587	697		11		(218)		(218)		04/22/2019.	
690742 10 1	OWENS CORNIING ORD			25.000	1,894	75.760	1,894	1,307		24		266		266		10/09/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			91.000	13,559	149.000	13,559	11,994		459		(967)		(967)		06/22/2018.	
693506 10 7	PPG INDUSTRIES ORD			51.000	7,355	144.220	7,355	6,875		28		480		480		10/20/2020.	
69351T 10 6	PPL ORD			162.000	4,568	28.200	4,568	4,678	67	269		(1,244)		(1,244)		10/09/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			10.000	1,254	125.440	1,254	1,030				143		143		10/09/2018.	
693656 10 0	PVH ORD			15.000	1,408	93.890	1,408	2,019		1		(169)		(169)		10/09/2018.	
69370C 10 0	PTC ORD			25.000	2,990	119.610	2,990	2,482				1,118		1,118		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
693718 10 8	PACCAR ORD			80.000	6,902	86.280	6,902	5,310	56	286		574		574		10/09/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			14.000	1,931	137.910	1,931	1,606	14	44		363		363		06/22/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			25.000	635	25.400	635	1,200		34		(322)		(322)		10/09/2018.	
697435 10 5	PALO ALTO NETWORKS ORD			20.000	7,108	355.390	7,108	4,247				2,483		2,483		10/09/2018.	
69924R 10 8	PARAMOUNT GROUP REIT ORD			45.000	407	9.040	407	625	3	18		(220)		(220)		04/22/2019.	
700517 10 5	PARK HOTELS RESORTS ORD			45.000	772	17.150	772	1,395		45		(392)		(392)		10/09/2018.	
701094 10 4	PARKER HANNIFIN ORD			30.000	8,172	272.410	8,172	4,439		106		1,998		1,998		12/18/2018.	
701877 10 2	PARSLEY ENERGY CL A ORD			60.000	852	14.200	852	1,843		12		(283)		(283)		10/09/2018.	
703481 10 1	PATTERSON UTI ENERGY ORD			50.000	263	5.260	263	808		5		(262)		(262)		04/22/2019.	
704326 10 7	PAYCHEX ORD			74.000	6,895	93.180	6,895	4,380		184		601		601		10/09/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			10.000	4,523	452.250	4,523	1,348				1,875		1,875		10/09/2018.	
70450Y 10 3	PAYPAL HOLDINGS ORD			265.000	62,063	234.200	62,063	21,211				33,398		33,398		10/09/2018.	
70614W 10 0	PELOTON INTERACTIVE ORD			16.000	2,428	151.720	2,428	2,138				290		290		10/20/2020.	
70975L 10 7	PENUMBRA ORD			5.000	875	175.000	875	779				54		54		03/20/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			71.000	918	12.930	918	1,240		51		(282)		(282)		06/22/2018.	
713448 10 8	PEPSICO ORD			314.000	46,566	148.300	46,566	33,382	321	1,242		3,652		3,652		05/15/2018.	
714046 10 9	PERKINELMER ORD			18.000	2,583	143.500	2,583	1,151		5		835		835		08/11/2017.	
717081 10 3	PFIZER ORD			1,217.000	44,798	36.810	44,798	40,580				4,218		4,218		10/15/2019.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			329.000	27,238	82.790	27,238	29,401	395	1,550		(757)		(757)		12/16/2019.	
718546 10 4	PHILLIPS 66 ORD			93.000	6,504	69.940	6,504	8,691		202		(2,258)		(2,258)		12/15/2020.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			15.000	966	64.400	966	900		10		6		6		10/09/2018.	
723484 10 1	PINNACLE WEST ORD			18.000	1,439	79.950	1,439	1,388		57		(180)		(180)		05/15/2018.	
72352L 10 6	PINTEREST CL A ORD			85.000	5,602	65.900	5,602	2,088				3,514		3,514		07/16/2020.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			41.000	4,669	113.890	4,669	5,478	23	38		(728)		(728)		12/15/2020.	
72703H 10 1	PLANET FITNESS CL A ORD			20.000	1,553	77.630	1,553	1,377				59		59		08/14/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			10.000	953	95.280	953	954		25		(64)		(64)		10/09/2018.	
73278L 10 5	POOL ORD			5.000	1,863	372.500	1,863	759		11		801		801		10/09/2018.	
733174 70 0	POPULAR ORD			20.000	1,126	56.320	1,126	1,040	8	27		(49)		(49)		10/09/2018.	
737446 10 4	POST HOLDINGS ORD			15.000	1,515	101.010	1,515	1,427				(121)		(121)		10/09/2018.	
74051N 10 2	PREMIER CL A ORD			10.000	351	35.100	351	384		4		(28)		(28)		08/14/2019.	
74144T 10 8	T ROWE PRICE GROUP ORD			54.000	8,175	151.390	8,175	4,849		194		1,596		1,596		10/09/2018.	
74164M 10 8	PRIMERICA ORD			10.000	1,339	133.930	1,339	1,374		16		34		34		12/16/2019.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			65.000	3,225	49.610	3,225	3,914		146		(350)		(350)		10/09/2018.	
742718 10 9	PROCTER & GAMBLE ORD			495.000	68,874	139.140	68,874	44,935		1,543		7,049		7,049		08/14/2019.	
743315 10 3	PROGRESSIVE ORD			98.000	9,690	98.880	9,690	4,630		260		2,596		2,596		08/11/2017.	
74340W 10 3	PROLOGIS REIT			153.995	15,347	99.660	15,347	10,073		357		1,858		1,858		10/09/2018.	
743424 10 3	PROOFPOINT ORD			10.000	1,364	136.410	1,364	953				216		216		10/09/2018.	
743606 10 5	PROSPERITY BANCSHARES ORD			15.000	1,040	69.360	1,040	1,065	7	28		(38)		(38)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
744320 10 2	PRUDENTIAL FINANCIAL ORD			95.000	7,417	78.070	7,417	10,066		418		(1,489)		(1,489)		10/09/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			104.000	6,063	58.300	6,063	5,008		204		(78)		(78)		06/22/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			25.000	5,773	230.930	5,773	4,889		150		884		884		04/17/2020.	
745867 10 1	PULTEGROUP ORD			60.000	2,587	43.120	2,587	1,432	8	29		259		259		10/09/2018.	
74624M 10 2	PURE STORAGE CL A ORD			55.000	1,244	22.610	1,244	840				303		303		06/28/2019.	
74736K 10 1	QORVO ORD			30.000	4,988	166.270	4,988	2,231				1,501		1,501		10/09/2018.	
747525 10 3	QUALCOMM ORD			250.000	38,085	152.340	38,085	17,535		643		16,028		16,028		10/09/2018.	
74762E 10 2	QUANTA SERVICES ORD			35.000	2,521	72.020	2,521	1,135	2	7		1,096		1,096		10/09/2018.	
74834L 10 0	QUEST DIAGNOSTICS ORD			27.000	3,218	119.170	3,218	2,525		60		334		334		10/30/2017.	
74838J 10 1	QUIDEL ORD			5.000	898	179.650	898	1,214				(316)		(316)		07/16/2020.	
74915M 10 0	QURATE RETAIL SRS A ORD			100.000	1,097	10.970	1,097	1,485		150		(388)		(388)		10/09/2018.	
74915M 30 8	QURATE RETAIL INC			3.000	297	99.000	297	601		6		(304)		(304)		10/09/2018.	
749685 10 3	RPM ORD			22.000	1,997	90.780	1,997	1,140		32		308		308		06/22/2018.	
751212 10 1	RALPH LAUREN CL A ORD			10.000	1,037	103.740	1,037	1,278		14		(135)		(135)		10/09/2018.	
754730 10 9	RAYMOND JAMES ORD			30.000	2,870	95.670	2,870	2,845		44		186		186		10/09/2018.	
754907 10 3	RAYONIER REIT ORD			25.000	735	29.380	735	717		27		(85)		(85)		08/11/2017.	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD			273.000	19,522	71.510	19,522	19,594		389		(72)		(72)		11/26/2018.	
75606N 10 9	REALPAGE ORD			15.000	1,309	87.240	1,309	926				502		502		03/20/2019.	
756109 10 4	REALTY INCOME REIT ORD			68.000	4,228	62.170	4,228	3,801	16	190		(779)		(779)		10/09/2018.	
758750 10 3	REGAL BELOIT ORD			10.000	1,228	122.810	1,228	843	3	12		372		372		04/22/2019.	
758849 10 3	REGENCY CENTERS REIT ORD			29.000	1,323	45.630	1,323	1,818	17	52		(506)		(506)		06/22/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			22.000	10,628	483.110	10,628	10,471				486		486		04/17/2020.	
7591EP 10 0	REGIONS FINANCIAL ORD			260.000	4,191	16.120	4,191	4,836	40	161		(270)		(270)		10/09/2018.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			11.000	1,275	115.900	1,275	1,524		31		(519)		(519)		08/11/2017.	
759509 10 2	RELIANCE STEEL ORD			8.000	958	119.750	958	747		20		(0)		(0)		06/22/2018.	
759916 10 9	REPLIGEN ORD			14.000	2,683	191.630	2,683	2,434				249		249		10/20/2020.	
760759 10 0	REPUBLIC SERVICES ORD			44.000	4,237	96.300	4,237	4,231	19			6		6		12/15/2020.	
761152 10 7	RESMED ORD			30.000	6,377	212.560	6,377	2,683		47		1,728		1,728		10/09/2018.	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			14.000	120	8.560	120	184	1	5		(68)		(68)		06/22/2018.	
76680R 20 6	RINGCENTRAL CL A ORD			15.000	5,685	378.970	5,685	1,227				3,155		3,155		10/09/2018.	
770323 10 3	ROBERT HALF ORD			24.000	1,500	62.480	1,500	1,439		33		(16)		(16)		08/08/2018.	
773903 10 9	ROCKWELL AUTOMAT ORD			25.000	6,270	250.810	6,270	4,181		103		1,204		1,204		10/15/2019.	
77543R 10 2	ROKU CL A ORD			23.000	7,636	332.020	7,636	3,102				3,885		3,885		10/20/2020.	
776696 10 6	ROPER TECHNOLOGIES ORD			20.000	8,622	431.090	8,622	5,379		41		1,537		1,537		12/18/2018.	
778296 10 3	ROSS STORES ORD			78.000	9,579	122.810	9,579	4,445		22		498		498		09/28/2017.	
780287 10 8	ROYAL GOLD ORD			15.000	1,595	106.360	1,595	1,121		17		(238)		(238)		10/09/2018.	
783549 10 8	RYDER SYSTEM ORD			10.000	618	61.760	618	658		22		75		75		04/22/2019.	
78409V 10 4	S&P GLOBAL ORD			48.000	15,779	328.730	15,779	9,164		129		2,673		2,673		10/09/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			25.000	7,053	282.130	7,053	3,896		47		1,029		1,029		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
784117 10 3	SEI INVESTMENTS ORD			20.000	1,149	57.470	1,149	1,114	7	14		(160)		(160)		08/11/2017.	
78440X 10 1	SL GREEN RLTY REIT ORD			16.000	953	59.580	953	1,522	32	57		(517)		(517)		10/09/2018.	
78442P 10 6	SLM ORD			100.000	1,239	12.390	1,239	1,075		12		348		348		10/09/2018.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			45.000	3,274	72.750	3,274	2,390		24		511		511		10/09/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			13.000	5,042	387.830	5,042	3,617				1,425		1,425		10/20/2020.	
78573M 10 4	SABRE ORD			60.000	721	12.020	721	1,468		8		(625)		(625)		10/09/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			10.000	865	86.510	865	1,276				143		143		10/09/2018.	
79466L 30 2	SALESFORCE.COM ORD			191.000	42,503	222.530	42,503	27,767				11,439		11,439		12/16/2019.	
803607 10 0	SAREPTA THERAPEUTICS ORD			15.000	2,557	170.490	2,557	1,726				622		622		10/15/2019.	
806407 10 2	HENRY SCHEIN ORD			31.000	2,073	66.860	2,073	1,601				4		4		03/27/2018.	
806857 10 8	SCHLUMBERGER ORD			242.000	5,283	21.830	5,283	5,869	44	93		(319)		(319)		10/20/2020.	
808513 10 5	CHARLES SCHWAB ORD			350.000	18,564	53.040	18,564	16,687		214		2,895		2,895		12/16/2019.	
81181C 10 4	SEAGEN ORD			25.000	4,379	175.140	4,379	1,871				1,522		1,522		10/09/2018.	
81211K 10 0	SEALED AIR ORD			35.000	1,603	45.790	1,603	1,313		22		209		209		10/09/2018.	
816851 10 9	SEMPRA ENERGY ORD			65.000	8,282	127.410	8,282	8,128	68	267		(1,565)		(1,565)		03/20/2019.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			21.000	1,031	49.100	1,031	733		16		64		64		08/11/2017.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			40.000	460	11.490	460	1,114		23		(514)		(514)		10/09/2018.	
81762P 10 2	SERVICENOW ORD			40.000	22,017	550.430	22,017	10,512				10,724		10,724		06/28/2019.	
824348 10 6	SHERWIN WILLIAMS ORD			15.000	11,024	734.910	11,024	7,114		74		2,657		2,657		04/17/2020.	
82669G 10 4	SIGNATURE BANK ORD			10.000	1,353	135.290	1,353	1,164		22		(13)		(13)		10/09/2018.	
827048 10 9	SILGAN HOLDINGS ORD			12.000	445	37.080	445	322		6		72		72		06/22/2018.	
828806 10 9	SIMON PROP GRP REIT ORD			79.000	6,737	85.280	6,737	7,063	103			(326)		(326)		12/15/2020.	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			10.000	319	31.850	319	536		8		(15)		(15)		06/28/2019.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			340.000	2,166	6.370	2,166	2,193		19		(265)		(265)		10/15/2019.	
82981J 10 9	SITE CENTERS ORD			35.000	354	10.120	354	449	2	14		(137)		(137)		04/22/2019.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			15.000	512	34.100	512	995		4		(165)		(165)		10/09/2018.	
830566 10 5	SKECHERS USA CL A ORD			30.000	1,078	35.940	1,078	971				(218)		(218)		03/20/2019.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			40.000	6,115	152.880	6,115	3,541		75		1,280		1,280		10/09/2018.	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			90.000	3,862	42.916	3,862	2,853				1,009		1,009		07/16/2020.	
831865 20 9	A O SMITH ORD			24.000	1,316	54.820	1,316	1,289		24		172		172		08/11/2017.	
83200N 10 3	SMARTSHEET CL A ORD			20.000	1,386	69.290	1,386	968				487		487		06/28/2019.	
832696 40 5	JM SMUCKER ORD			25.000	2,890	115.600	2,890	2,550		89		287		287		10/09/2018.	
833034 10 1	SNAP ON ORD			11.000	1,883	171.140	1,883	1,692		49		19		19		06/22/2018.	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD		C	5.000	1,596	319.120	1,596	820				775		775		07/16/2020.	
835495 10 2	SONOCO PRODUCTS ORD			20.000	1,185	59.250	1,185	973		34		(49)		(49)		06/22/2018.	
842587 10 7	SOUTHERN ORD			222.000	13,637	61.430	13,637	9,923		564		(504)		(504)		10/09/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			105.000	4,894	46.610	4,894	5,993		38		(774)		(774)		10/09/2018.	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			1.000	77	76.660	77	57		2		12		12		09/27/2019.	

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			26.000	1,016	39.090	1,016	965				51		51		12/15/2020.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			20.000	803	40.170	803	785	13	50		(180)		(180)		04/22/2019.	
848637 10 4	SPLUNK ORD			30.000	5,097	169.890	5,097	3,126				604		604		10/09/2018.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			30.000	603	20.100	603	628				23		23		04/22/2019.	
852234 10 3	SQUARE CL A ORD			80.000	17,411	217.640	17,411	6,339				12,406		12,406		10/15/2019.	
854502 10 1	STANLEY BLACK AND DECKER ORD			35.000	6,250	178.560	6,250	4,826		97		449		449		10/09/2018.	
855244 10 9	STARBUCKS ORD			264.000	28,243	106.980	28,243	14,658		444		5,032		5,032		10/09/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			52.000	1,004	19.300	1,004	1,079	25	100		(289)		(289)		06/22/2018.	
857477 10 3	STATE STREET ORD			75.000	5,459	72.780	5,459	6,478	39	156		(474)		(474)		10/09/2018.	
858119 10 0	STEEL DYNAMICS ORD			50.000	1,844	36.870	1,844	2,242	13	50		142		142		10/09/2018.	
858912 10 8	STERICYCLE ORD			15.000	1,040	69.330	1,040	812				83		83		10/09/2018.	
85917A 10 0	STERLING BAN ORD			50.000	899	17.980	899	1,118		14		(155)		(155)		10/09/2018.	
862121 10 0	STORE CAPITAL ORD			19.000	646	33.980	646	517	7	27		(62)		(62)		06/22/2018.	
863667 10 1	STRYKER ORD			68.000	16,663	245.040	16,663	9,761	43	156		2,387		2,387		09/28/2017.	
866674 10 4	SUN COMMUNITIES REIT ORD			15.000	2,279	151.950	2,279	1,503	12	47		28		28		10/09/2018.	
871607 10 7	SYNOPSYS ORD			40.000	10,370	259.240	10,370	3,543				4,802		4,802		03/20/2019.	
87161C 50 1	SYNOVUS FINANCIAL ORD			22.000	712	32.370	712	1,099	7	28		(150)		(150)		08/08/2018.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			124.000	4,304	34.710	4,304	3,864		109		(161)		(161)		10/09/2018.	
87166B 10 2	SYNEOS HEALTH CL A ORD			18.000	1,226	68.130	1,226	1,072				154		154		10/20/2020.	
871829 10 7	SYSCO ORD			98.000	7,277	74.260	7,277	5,093		176		(1,105)		(1,105)		09/28/2017.	
872307 10 3	TCF FINANCIAL ORD			37.000	1,369	37.000	1,369	1,462		52		(361)		(361)		08/14/2019.	
872540 10 9	TJX ORD			260.000	17,755	68.290	17,755	9,283		60		1,880		1,880		09/28/2017.	
872590 10 4	T MOBILE US ORD			110.000	14,834	134.850	14,834	8,964				5,173		5,173		07/16/2020.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			25.000	5,195	207.790	5,195	3,199				2,134		2,134		10/09/2018.	
875372 20 3	TANDEM DIABETES CARE ORD			10.000	957	95.680	957	992				(35)		(35)		07/16/2020.	
876030 10 7	TAPESTRY ORD			56.000	1,740	31.080	1,740	1,660				81		81		12/15/2020.	
87612E 10 6	TARGET ORD			105.000	18,536	176.530	18,536	8,995		281		5,074		5,074		10/09/2018.	
87612G 10 1	TARGA RESOURCES ORD			57.000	1,504	26.380	1,504	1,598				(94)		(94)		12/15/2020.	
87918A 10 5	TELADOC HEALTH ORD			20.000	3,999	199.960	3,999	4,475				(476)		(476)		10/20/2020.	
879360 10 5	TELEDYNE TECH ORD			9.000	3,528	391.980	3,528	2,506				215		215		12/15/2020.	
879369 10 6	TELEFLEX ORD			10.000	4,116	411.570	4,116	2,498		14		351		351		10/09/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			20.000	371	18.570	371	608		14		(137)		(137)		06/28/2019.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			60.000	1,620	27.000	1,620	1,322				361		361		12/16/2019.	
88025U 10 9	10X GENOMICS CL A ORD			12.000	1,699	141.600	1,699	1,801				(102)		(102)		12/15/2020.	
88076W 10 3	TERADATA ORD			25.000	562	22.470	562	893				(108)		(108)		10/09/2018.	
880770 10 2	TERADYNE ORD			40.000	4,796	119.900	4,796	1,360		16		2,068		2,068		10/09/2018.	
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD			30.000	1,531	51.020	1,531	1,321				371		371		10/09/2018.	
88160R 10 1	TESLA ORD			156.000	110,085	705.670	110,085	11,583				78,836		78,836		12/15/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			10.000	595	59.500	595	627				27		27		04/22/2019.	
882508 10 4	TEXAS INSTRUMENTS ORD			190.000	31,185	164.130	31,185	20,070		707		6,810		6,810		09/12/2018.	
883203 10 1	TEXTRON ORD			55.000	2,658	48.330	2,658	3,869	1	4		205		205		10/09/2018.	
88339J 10 5	TRADE DESK CL A ORD			8.000	6,408	801.000	6,408	2,994				3,254		3,254		10/20/2020.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			84.000	39,126	465.780	39,126	14,736	21	71		11,836		11,836		09/28/2017.	
885160 10 1	THOR INDUSTRIES ORD			10.000	930	92.990	930	557	4	16		187		187		10/15/2019.	
88579Y 10 1	3M ORD			119.000	20,800	174.790	20,800	23,853		547		(147)		(147)		12/15/2020.	
886547 10 8	TIFFANY ORD			25.000	3,286	131.450	3,286	3,074		73		(55)		(55)		10/09/2018.	
887389 10 4	TIMKEN ORD			15.000	1,160	77.360	1,160	659		17		316		316		10/15/2019.	
889478 10 3	TOLL BROTHERS ORD			35.000	1,521	43.470	1,521	1,238		15		139		139		03/20/2019.	
891092 10 8	TORO ORD			22.000	2,086	94.840	2,086	1,378	6	22		334		334		10/30/2017.	
892356 10 6	TRACTOR SUPPLY ORD			25.000	3,515	140.580	3,515	2,226		38		1,179		1,179		10/09/2018.	
893641 10 0	TRANSDIGM GROUP ORD			10.000	6,189	618.850	6,189	3,512		325		589		589		10/09/2018.	
89400J 10 7	TRANSUNION ORD			40.000	3,969	99.220	3,969	2,869		12		544		544		10/09/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			47.000	6,597	140.370	6,597	5,981		158		161		161		09/28/2017.	
89469A 10 4	TREEHOUSE FOODS ORD			10.000	425	42.490	425	535				(60)		(60)		10/15/2019.	
89531P 10 5	TREX ORD			28.000	2,344	83.720	2,344	2,144				200		200		10/20/2020.	
896239 10 0	TRIMBLE ORD			55.000	3,672	66.770	3,672	2,269				1,379		1,379		10/09/2018.	
896522 10 9	TRINITY INDUSTRIES ORD			30.000	792	26.390	792	845		23		127		127		10/09/2018.	
896945 20 1	TRIPADVISOR ORD			20.000	576	28.780	576	956				(32)		(32)		10/09/2018.	
89832Q 10 9	TRUIST FINANCIAL ORD			286.000	13,708	47.930	13,708	13,611		515		(2,400)		(2,400)		03/20/2019.	
90138F 10 2	TWILIO CL A ORD			30.000	10,155	338.500	10,155	4,457				5,339		5,339		07/16/2020.	
90184L 10 2	TWITTER ORD			177.000	9,585	54.150	9,585	5,823				3,373		3,373		10/20/2020.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			17.000	108	6.370	108	266	3	12		(140)		(140)		03/27/2018.	
90214J 10 1	2U ORD			10.000	400	40.010	400	376				160		160		06/28/2019.	
902252 10 5	TYLER TECHNOLOGIES ORD			7.000	3,056	436.520	3,056	1,632				956		956		08/08/2018.	
902494 10 3	TYSON FOODS CL A ORD			65.000	4,189	64.440	4,189	4,117		111		(1,729)		(1,729)		10/09/2018.	
902653 10 4	UDR REIT ORD			60.000	2,306	38.430	2,306	2,359		85		(496)		(496)		10/09/2018.	
902681 10 5	UGI ORD			27.000	944	34.960	944	1,264	9	35		(275)		(275)		03/27/2018.	
902973 30 4	US BANCORP ORD			246.000	11,461	46.590	11,461	11,308	103	192		(512)		(512)		10/20/2020.	
90353T 10 0	UBER TECHNOLOGIES ORD			285.000	14,535	51.000	14,535	8,320				6,215		6,215		07/16/2020.	
90384S 30 3	ULTA BEAUTY ORD			10.000	2,872	287.160	2,872	2,757				340		340		10/09/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			50.000	757	15.140	757	1,043		42		(128)		(128)		10/09/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			45.000	773	17.170	773	1,141				(199)		(199)		06/28/2019.	
904311 20 6	UNDER ARMOUR CL C ORD			45.000	670	14.880	670	828				(194)		(194)		10/15/2019.	
907818 10 8	UNION PACIFIC ORD			142.000	29,567	208.220	29,567	16,767		551		3,895		3,895		10/09/2018.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			39.000	1,687	43.250	1,687	1,786				(400)		(400)		10/20/2020.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			153.000	25,765	168.400	25,765	17,226		618		7,855		7,855		10/09/2018.	
911363 10 9	UNITED RENTAL ORD			15.000	3,479	231.910	3,479	2,291				977		977		10/09/2018.	

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912008 10 9	US FOODS ORD			50.000	1,666	33.310	1,666	1,477				(429)		(429)		10/09/2018.	
91307C 10 2	UNITED THERAPEUTICS ORD			10.000	1,518	151.790	1,518	1,252				637		637		10/09/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			197.000	69,084	350.680	69,084	39,712		952		11,170		11,170		10/15/2019.	
91336L 10 7	UNIVAR SOLUTIONS ORD			35.000	665	19.010	665	739				(183)		(183)		10/15/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			10.000	2,298	229.800	2,298	1,163		6		237		237		10/09/2018.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			19.000	2,613	137.500	2,613	2,274		4		(113)		(113)		10/09/2018.	
91529Y 10 6	UNUM ORD			45.000	1,032	22.940	1,032	1,792		51		(280)		(280)		10/09/2018.	
918204 10 8	VF ORD			63.000	5,381	85.410	5,381	4,197		122		(898)		(898)		11/30/2017.	
91879Q 10 9	VAIL RESORTS ORD			9.000	2,511	278.960	2,511	2,283		32		352		352		10/09/2018.	
91913Y 10 0	VALERO ENERGY ORD			100.000	5,657	56.570	5,657	8,590		392		(3,708)		(3,708)		03/20/2019.	
920253 10 1	VALMONT INDS ORD			4.000	700	174.930	700	609	2	7		101		101		06/22/2018.	
92047W 10 1	VALVOLINE ORD			14.000	324	23.140	324	298		6		24		24		06/22/2018.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			15.000	2,625	175.010	2,625	1,466				495		495		08/11/2017.	
922475 10 8	VEEVA SYSTEMS ORD			26.000	7,079	272.250	7,079	2,420				3,421		3,421		10/09/2018.	
92276F 10 0	VENTAS REIT ORD			84.000	4,119	49.040	4,119	4,586	38	209		(731)		(731)		10/09/2018.	
92339V 30 8	VEREIT ORD			46.000	1,738	37.790	1,738	1,668	4			71		71		10/09/2018.	
92343E 10 2	VERISIGN ORD			21.000	4,544	216.400	4,544	3,099				498		498		10/09/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			885.000	51,994	58.750	51,994	48,921		1,935		(1,945)		(1,945)		12/15/2020.	
92345Y 10 6	VERISK ANALYTICS ORD			33.000	6,850	207.590	6,850	2,686		36		1,922		1,922		08/11/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			50.000	11,817	236.340	11,817	9,284				870		870		10/09/2018.	
92552V 10 0	VIASAT ORD			15.000	490	32.650	490	615				(126)		(126)		04/17/2020.	
92556H 20 6	VIACOMCBS CL B ORD			115.000	4,285	37.260	4,285	4,053				232		232		12/15/2020.	
92556V 10 6	VIATRIS ORD			151.000	2,830	18.740	2,830	2,228				602		602		10/15/2019.	
925652 10 9	VICI PPTYS ORD			85.000	2,168	25.500	2,168	1,828	28	104		(4)		(4)		10/09/2018.	
92826C 83 9	VISA CL A ORD			353.000	77,212	218.730	77,212	38,729		431		10,883		10,883		12/16/2019.	
92840M 10 2	VISTRA ORD			95.000	1,868	19.660	1,868	2,405		51		(316)		(316)		10/09/2018.	
928563 40 2	VMWARE CL A ORD			15.000	2,104	140.260	2,104	2,233				(173)		(173)		10/09/2018.	
928881 10 1	VONTIER ORD			28.000	936	33.420	936	775				161		161		12/18/2018.	
929042 10 9	VORNADO REALTY REIT ORD			36.000	1,344	37.340	1,344	2,584		156		(1,050)		(1,050)		10/09/2018.	
929089 10 0	VOYA FINANCIAL ORD			35.000	2,058	58.810	2,058	1,808		21		(76)		(76)		10/09/2018.	
929160 10 9	VULCAN MATERIALS ORD			30.000	4,449	148.310	4,449	3,275		41		130		130		10/09/2018.	
92936U 10 9	W P CAREY REIT ORD			36.000	2,541	70.580	2,541	2,595	38	150		(341)		(341)		03/20/2019.	
92939U 10 6	WEC ENERGY GROUP ORD			71.000	6,534	92.030	6,534	4,681		180		(14)		(14)		10/09/2018.	
929740 10 8	WABTEC ORD			29.000	2,123	73.200	2,123	2,923		14		(133)		(133)		10/09/2018.	
931142 10 3	WALMART ORD			280.000	40,362	144.150	40,362	25,308	134	533		6,251		6,251		12/15/2020.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			155.000	6,181	39.880	6,181	8,517		120		(1,386)		(1,386)		12/15/2020.	
94106L 10 9	WASTE MANAGEMENT ORD			75.000	8,845	117.930	8,845	5,597		164		298		298		08/11/2017.	
941848 10 3	WATERS ORD			17.000	4,206	247.420	4,206	3,032				234		234		10/09/2018.	

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942622 20 0	WATSCO ORD			5.000	1,133	226.550	1,133	737		35		232		232		08/11/2017.	
94419L 10 1	WAYFAIR CL A ORD			14.000	3,161	225.810	3,161	2,468				1,067		1,067		10/20/2020.	
947890 10 9	WEBSTER FINANCIAL ORD			20.000	843	42.150	843	1,245		32		(224)		(224)		10/09/2018.	
949746 10 1	WELLS FARGO ORD			801.000	24,174	30.180	24,174	30,853		420		(7,860)		(7,860)		12/15/2020.	
95040Q 10 4	WELLTOWER ORD			88.000	5,687	64.620	5,687	5,567		238		(1,510)		(1,510)		10/09/2018.	
95058W 10 0	WENDYS ORD			45.000	986	21.920	986	841		13		(13)		(13)		04/22/2019.	
95082P 10 5	WESCO INTL ORD			10.000	785	78.500	785	560				191		191		04/22/2019.	
955306 10 5	WEST PHARM SVC ORD			13.000	3,683	283.310	3,683	1,273		8		1,729		1,729		10/09/2018.	
957638 10 9	WESTERN ALLIANCE ORD			20.000	1,199	59.950	1,199	1,150		20		59		59		10/09/2018.	
958102 10 5	WESTERN DIGITAL ORD			70.000	3,877	55.390	3,877	3,810		70		(566)		(566)		10/09/2018.	
959802 10 9	WESTERN UNION ORD			106.000	2,326	21.940	2,326	1,960		95		(513)		(513)		10/09/2018.	
96145D 10 5	WESTROCK ORD			60.000	2,612	43.530	2,612	2,714		64		37		37		10/09/2018.	
96208T 10 4	WEX ORD			5.000	1,018	203.530	1,018	940				(30)		(30)		10/09/2018.	
962166 10 4	WEYERHAEUSER REIT			180.000	6,035	33.530	6,035	5,497		92		599		599		10/09/2018.	
963320 10 6	WHIRLPOOL ORD			15.000	2,707	180.490	2,707	1,595		73		494		494		10/09/2018.	
968223 20 6	JOHN WILEY SONS CL A ORD			9.000	411	45.660	411	578	3	12		(26)		(26)		06/22/2018.	
969457 10 0	WILLIAMS ORD			285.000	5,714	20.050	5,714	5,917		456		915	1,961	(1,046)		10/09/2018.	
969904 10 1	WILLIAMS SONOMA ORD			15.000	1,528	101.840	1,528	924		30		426		426		10/09/2018.	
97650W 10 8	WINTRUST FINANCIAL ORD			10.000	611	61.090	611	873		11		(98)		(98)		10/09/2018.	
980745 10 3	WOODWARD ORD			15.000	1,823	121.530	1,823	860		4		963		963		04/17/2020.	
98138H 10 1	WORKDAY CL A ORD			36.000	8,626	239.610	8,626	5,276				2,367		2,367		12/15/2020.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			10.000	481	48.050	481	722		5		(168)		(168)		06/28/2019.	
98310W 10 8	WYNDHAM DESTINATIONS ORD			20.000	897	44.860	897	866		32		(137)		(137)		04/22/2019.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			20.000	1,189	59.440	1,189	1,055		11		(67)		(67)		10/09/2018.	
983134 10 7	WYNN RESORTS ORD			20.000	2,257	112.830	2,257	2,379		20		(521)		(521)		10/09/2018.	
983793 10 0	XPO LOGISTICS ORD			30.000	3,576	119.200	3,576	1,484				1,185		1,185		03/20/2019.	
98389B 10 0	XCEL ENERGY ORD			119.000	7,934	66.670	7,934	5,425	51	202		378		378		10/09/2018.	
983919 10 1	XILINX ORD			59.000	8,364	141.770	8,364	4,445		89		2,596		2,596		10/09/2018.	
98419M 10 0	XYLEM ORD			40.000	4,072	101.790	4,072	2,977		42		920		920		10/09/2018.	
98421M 10 6	XEROX HOLDINGS ORD			50.000	1,160	23.190	1,160	1,311	13	50		(684)		(684)		10/09/2018.	
988498 10 1	YUM BRANDS ORD			53.000	5,754	108.560	5,754	4,005		100		415		415		08/11/2017.	
98850P 10 9	YUM CHINA ORD		C	86.000	4,910	57.090	4,910	2,887		21		781		781		10/09/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			10.000	3,843	384.330	3,843	1,574				1,289		1,289		10/09/2018.	
98936J 10 1	ZENDESK ORD			20.000	2,862	143.120	2,862	1,266				1,330		1,330		10/09/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			10.000	1,359	135.940	1,359	348				902		902		04/22/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			25.000	3,245	129.800	3,245	987				2,097		2,097		10/09/2018.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			45.000	6,934	154.090	6,934	4,729	11	43		198		198		12/18/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			45.000	1,955	43.440	1,955	2,326		61		(382)		(382)		10/09/2018.	
98978V 10 3	ZOETIS CL A ORD			93.000	15,392	165.500	15,392	6,630		74		3,083		3,083		10/09/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98980G 10 2	ZSCALER ORD			15.000	2,996	199.710	2,996	1,028				1,968		1,968		04/17/2020.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			34.000	11,469	337.320	11,469	8,473				2,996		2,996		07/16/2020.	
98986T 10 8	ZYNGA CL A ORD			185.000	1,826	9.870	1,826	1,412				414		414		04/17/2020.	
G0176J 10 9	ALLEGION ORD		C	20.000	2,328	116.380	2,328	1,753		26		(163)		(163)		10/09/2018.	
G0250X 10 7	AMCOR ORD		C	127.000	1,495	11.770	1,495	1,150		59		118		118		12/18/2018.	
G02602 10 3	AMDOCS ORD			25.000	1,773	70.930	1,773	1,591	8	32		(32)		(32)		08/11/2017.	
G0403H 10 8	AON CL A ORD		C	39.000	8,240	211.270	8,240	5,398		69		116		116		08/11/2017.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	76.000	2,741	36.070	2,741	1,975				(518)		(518)		06/22/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	25.000	787	31.490	787	1,068		20		(438)		(438)		10/09/2018.	
G06242 10 4	ATLASSIAN CL A ORD		C	30.000	7,016	233.870	7,016	3,342				2,894		2,894		07/16/2020.	
G0684D 10 7	ATHENE HOLDING CL A ORD		C	35.000	1,510	43.140	1,510	1,815				(136)		(136)		10/09/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	5.000	252	50.390	252	271	2	8		(45)		(45)		10/30/2017.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			35.000	999	28.550	999	1,134				(65)		(65)		07/07/2017.	
G1151C 10 1	ACCENTURE CL A ORD		C	150.000	39,182	261.210	39,182	21,059		492		7,596		7,596		10/09/2018.	
G16962 10 5	BUNGE ORD			30.000	1,967	65.580	1,967	2,098		60		241		241		10/09/2018.	
G29183 10 3	EATON ORD		C	90.000	10,813	120.140	10,813	6,626		263		2,288		2,288		06/22/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	7.000	1,639	234.090	1,639	1,608		43		(299)		(299)		10/09/2018.	
G3922B 10 7	GENPACT ORD		C	22.000	910	41.360	910	645		9		(18)		(18)		08/11/2017.	
G4412G 10 1	HERBALIFE NUTRITION ORD			25.000	1,201	48.050	1,201	1,304				10		10		10/09/2018.	
G4474Y 21 4	JANUS HENDERSON GROUP ORD		C	35.000	1,138	32.510	1,138	767		50		282		282		10/15/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		C	40.000	2,926	73.150	2,926	962				1,478		1,478		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		C	87.000	7,815	89.830	7,815	4,590		59		1,260		1,260		10/09/2018.	
G491BT 10 8	INVESCO ORD			95.000	1,656	17.430	1,656	2,072		74		(52)		(52)		10/09/2018.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	10.000	1,651	165.050	1,651	1,660				158		158		10/09/2018.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		C	185.000	8,619	46.590	8,619	6,479	48	192		1,088		1,088		10/09/2018.	
G5494J 10 3	LINDE ORD		C	122.000	32,148	263.510	32,148	17,581		470		6,174		6,174		12/18/2018.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	125.000	5,943	47.540	5,943	2,310	8	30		2,623		2,623		10/09/2018.	
G5960L 10 3	MEDTRONIC ORD		C	286.000	33,502	117.140	33,502	23,392	166	641		1,055		1,055		05/15/2018.	
G6095L 10 9	APTIV ORD		C	60.000	7,817	130.290	7,817	4,594		13		2,119		2,119		10/09/2018.	
G6518L 10 8	NIELSEN HOLDINGS ORD			80.000	1,670	20.870	1,670	2,152		19		46		46		10/09/2018.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			45.000	1,144	25.430	1,144	2,429				(1,484)		(1,484)		10/09/2018.	
G6674U 10 8	NOVOCURE ORD		C	24.000	4,153	173.040	4,153	3,199				954		954		10/20/2020.	
G6700G 10 7	NVENT ELECTRIC ORD		C	35.000	815	23.290	815	932		25		(80)		(80)		10/09/2018.	
G7496G 10 3	RENAISSANCERE ORD		C	8.000	1,327	165.820	1,327	1,028		11		(242)		(242)		08/08/2018.	
G7S00T 10 4	PENTAIR ORD		C	36.000	1,911	53.090	1,911	1,507		27		260		260		10/09/2018.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		C	35.000	1,846	52.740	1,846	1,600				(40)		(40)		10/09/2018.	
G8473T 10 0	STERIS ORD		C	22.000	4,170	189.540	4,170	2,254		34		817		817		03/20/2019.	
G85158 10 6	STONECO CL A ORD		C	38.000	3,189	83.920	3,189	2,259				929		929		10/20/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G8994E 10 3	TRANE TECHNOLOGIES ORD		C	57.000	8,270	145.080	8,270	4,055		121		4,215		4,215		10/09/2018.	
G96629 10 3	WILLIS TOWERS WATSON ORD		C	28.000	5,899	210.680	5,899	4,239	20	75		245		245		10/09/2018.	
G97822 10 3	PERRIGO ORD		C	30.000	1,342	44.720	1,342	2,145		27		(208)		(208)		10/09/2018.	
H1467J 10 4	CHUBB ORD		C	106.000	16,316	153.920	16,316	14,567	83	324		(184)		(184)		10/09/2018.	
H2906T 10 9	GARMIN ORD		C	20.000	2,393	119.660	2,393	1,205		48		442		442		06/22/2018.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		C	25.000	7,867	314.660	7,867	3,655				4,128		4,128		06/28/2019.	
N14506 10 4	ELASTIC ORD		C	16.000	2,338	146.130	2,338	1,891				447		447		10/20/2020.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD			65.000	5,958	91.660	5,958	5,700		273		(183)		(183)		10/15/2019.	
N72482 12 3	QIAGEN ORD		C	50.000	2,643	52.850	2,643	1,779				953		953		10/09/2018.	
P31076 10 5	COPA HOLDINGS CL A ORD		C	10.000	772	77.230	772	976		8		(309)		(309)		06/28/2019.	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD			45.000	3,361	74.690	3,361	4,915		70		(2,647)		(2,647)		10/15/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7,562,990	XXX	7,562,990	5,159,361	5,621	106,517	0	1,079,038	30,449	1,048,589	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			61,397.052	2,436,849	39.690	2,436,849	2,285,121		22,010		173,074		173,074		11/16/2020.	
04314H 85 7	ARTISAN:INTL VAL INST			61,329.548	2,444,596	39.860	2,444,596	2,291,605		23,802		174,099		174,099		11/16/2020.	
464287 65 5	ISHARES:RUSS 2000 ETF			2,639.000	517,402	196.060	517,402	425,953		5,396		80,199		80,199		10/09/2018.	
9499999. Total - Common Stocks - Mutual Funds					5,398,847	XXX	5,398,847	5,002,678	0	51,208	0	427,372	0	427,372	0	XXX	XXX
9799999. Total - Common Stock					12,961,837	XXX	12,961,837	10,162,039	5,621	157,725	0	1,506,411	30,449	1,475,962	0	XXX	XXX
9899999. Total Common and Preferred Stock					12,961,837	XXX	12,961,837	10,162,039	5,621	157,725	0	1,506,411	30,449	1,475,962	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 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
Bonds - U.S. Political Subdivisions of States								
964559 X7 8	WHITE SETTLEMENT TEX INDPT SCH DIST		10/29/2020	PERSHING DIV OF DLJ SEC LNDING		201,590	250,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						201,590	250,000	0
Bonds - U.S. Special Revenue and Special Assessment								
074561 QK 0	BEAUMONT TEX WTRWKS & SWR SYS REV		10/08/2020	RAYMOND JAMES & ASSOCIATES		292,503	250,000	
172311 QD 7	CINCINNATI OHIO WTR SYS REV		06/18/2020	MORGAN STANLEY CO		250,000	250,000	
235036 4W 7	DALLAS FORT WORTH TEX INTL ARPT REV		01/08/2020	MORGAN STANLEY CO		250,460	250,000	1,435
3132DV 7B 5	FH SD8090 - RMBS		08/17/2020	SUNTRUST CAPITAL MARKETS, INC		205,469	199,364	144
3140KP JP 9	FN BQ3869 - RMBS		09/09/2020	Citigroup (SSB)		982,359	950,000	686
3140QE S6 0	FN CA6840 - RMBS		12/14/2020	GOLDMAN		714,777	681,856	568
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		10/02/2020	GOLDMAN		312,140	250,000	
549233 DY 7	LUBBOCK TEX WTR & WASTEWATER SYS REV		11/20/2020	RAYMOND JAMES & ASSOCIATES		250,000	250,000	
576000 XT 5	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		03/19/2020	BAIRD, ROBERT W., & COMPANY IN		15,962	15,000	71
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV		09/29/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		269,710	250,000	
59447T XX 6	MICHIGAN FIN AUTH REV		01/07/2020	RBC CAPITAL MARKETS		252,495	250,000	494
594615 HY 5	MICHIGAN ST BLDG AUTH REV		09/11/2020	Jefferies		250,000	250,000	
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV		01/09/2020	CITIGROUP GLOBAL MARKETS INC		250,000	250,000	
92812V K6 2	VIRGINIA ST HSG DEV AUTH		09/25/2020	RAYMOND JAMES & ASSOCIATES		250,000	250,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,545,875	4,346,220	3,397
Bonds - Industrial and Miscellaneous								
00206R HJ 4	AT&T INC		07/21/2020	DEUTSCHE BANK SECURITIES, INC		297,138	250,000	4,290
05492V AF 2	BBCMS 2020-C7 A5 - CMBS		06/12/2020	BARCLAYS CAPITAL INC		257,487	250,000	340
172967 MT 5	CITIGROUP INC		10/23/2020	Citigroup (SSB)		250,000	250,000	
30231G BH 4	EXXON MOBIL CORP		03/17/2020	BANC OF AMERICA/FIXED INCOME		750,000	750,000	
36258R AZ 6	GSMS 2020-GC47 A4 - CMBS		05/07/2020	GOLDMAN		504,999	500,000	590
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY		08/05/2020	GOLDMAN		250,000	250,000	
458140 AS 9	INTEL CORP		03/12/2020	US BANCORP INVESTMENTS INC		274,558	250,000	1,208
46647P BT 2	JPMORGAN CHASE & CO		11/12/2020	JP MORGAN SECURITIES LLC		250,000	250,000	
49456B AR 2	KINDER MORGAN INC		07/27/2020	JP MORGAN SECURITIES LLC		247,650	250,000	
65473P AL 9	NISOURCE INC		08/12/2020	CREDIT SUISSE SECURITIES (USA)		299,772	300,000	
68902V AD 9	OTIS WORLDWIDE CORP		02/19/2020	GOLDMAN		249,998	250,000	
713448 EQ 7	PEPSICO INC		03/17/2020	BANC OF AMERICA/FIXED INCOME		749,468	750,000	
89237J AA 4	TALNT 201 A - ABS		06/01/2020	Citigroup (SSB)		499,971	500,000	
92826C AD 4	VISA INC		03/16/2020	BANC OF AMERICA/FIXED INCOME		266,350	250,000	2,056
92826C AL 6	VISA INC		03/31/2020	JP MORGAN SECURITIES LLC		498,590	500,000	
95002R AX 6	WFCM 2020-C56 A5 - CMBS		05/27/2020	WELLS FARGO SECURITIES LLC		257,480	250,000	51
95101V AB 5	WESLEYAN UNIVERSITY		01/09/2020	GOLDMAN		250,000	250,000	
3899999. Total - Bonds - Industrial and Miscellaneous						6,153,459	6,050,000	8,534
8399997. Total - Bonds - Part 3						10,900,924	10,646,220	11,931
8399998. Total - Bonds - Summary Item from Part 5							74	
8399999. Total - Bonds						10,900,924	10,646,294	11,931
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
74915M 30 8	QURATE RETAIL 8 0 PRF		09/15/2020	ITG INC	3.000	601		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						601	XXX	0
8999997. Total - Preferred Stocks - Part 3						601	XXX	0
8999999. Total - Preferred Stocks						601	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								

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
00287Y 10 9	ABBVIE ORD		05/08/2020	Various	64.950	5,453	XXX	
004225 10 8	ACADIA PHARMACEUTICALS ORD		07/16/2020	ITG INC	30.000	1,644	XXX	
00434H 10 8	ACCELERON PHARMA ORD		12/15/2020	ITG INC	11.000	1,416	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		07/16/2020	ITG INC	80.000	4,389	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		10/20/2020	ITG INC	11.000	576	XXX	
02079K 10 7	ALPHABET CL C ORD		12/15/2020	ITG INC	2.000	3,527	XXX	
02156K 10 3	ALTICE USA CL A ORD		10/20/2020	ITG INC	76.000	2,139	XXX	
02209S 10 3	ALTRIA GROUP ORD		12/15/2020	ITG INC	97.000	4,111	XXX	
023135 10 6	AMAZON COM ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	5.000	11,662	XXX	
023436 10 8	AMEDISYS ORD		07/16/2020	ITG INC	10.000	2,107	XXX	
03272L 10 8	ANAPLAN ORD		07/16/2020	ITG INC	35.000	1,551	XXX	
036752 10 3	ANTHEM ORD		12/15/2020	ITG INC	8.000	2,507	XXX	
03676B 10 2	ANTERO MIDSTREAM ORD		12/15/2020	ITG INC	73.000	600	XXX	
037411 10 5	APACHE ORD		12/15/2020	ITG INC	95.000	1,502	XXX	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	Various	41.189	2,178	XXX	
03750L 10 9	APARTMENT INCOME REIT ORD		12/15/2020	CORPORATE ACTION	41.000	1,556	XXX	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		07/16/2020	ITG INC	45.000	2,301	XXX	
03966V 10 7	ARCONIC ORD		04/01/2020	GOLDMAN	25.000	534	XXX	
053332 10 2	AUTOZONE ORD		10/20/2020	ITG INC	2.000	2,376	XXX	
05338G 10 6	AVALARA ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	15.000	1,257	XXX	
05352A 10 0	AVANTOR ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	80.000	1,102	XXX	
05464C 10 1	AXON ENTERPRISE ORD		10/20/2020	ITG INC	16.000	1,700	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	20.000	3,798	XXX	
08862E 10 9	BEYOND MEAT ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	15.000	1,135	XXX	
090043 10 0	BILL COM HOLDINGS ORD		10/20/2020	ITG INC	14.000	1,607	XXX	
09062X 10 3	BIOGEN ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	10.000	3,378	XXX	
126650 10 0	CVS HEALTH ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	25.000	1,569	XXX	
127190 30 4	CACI INTERNATIONAL CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	5.000	1,219	XXX	
143658 30 0	CARNIVAL ORD		12/15/2020	ITG INC	114.000	2,458	XXX	
14448C 10 4	CARRIER GLOBAL ORD		04/03/2020	ITG INC	159.000	3,113	XXX	
15135B 10 1	CENTENE ORD		01/23/2020	Various	33.800	1,150	XXX	
15677J 10 8	CERIDIAN HCM HOLDING ORD		07/16/2020	ITG INC	30.000	2,422	XXX	
163092 10 9	CHEGG ORD		07/16/2020	ITG INC	30.000	2,135	XXX	
166764 10 0	CHEVRON ORD		10/20/2020	Various	120.101	11,282	XXX	
172967 42 4	CITIGROUP ORD		10/20/2020	ITG INC	134.000	5,880	XXX	
18915M 10 7	CLOUDFLARE CL A ORD		12/15/2020	ITG INC	24.000	1,953	XXX	
20602D 10 1	CONCENTRIX ORD		12/01/2020	ITG INC	10.000	815	XXX	
20825C 10 4	CONOCOPHILLIPS ORD		12/15/2020	ITG INC	141.000	5,978	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		10/20/2020	ITG INC	21.000	3,818	XXX	
22052L 10 4	CORTEVA ORD		10/20/2020	ITG INC	112.000	3,713	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD		07/16/2020	ITG INC	30.000	3,028	XXX	
233331 10 7	DTE ENERGY ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	35.000	3,638	XXX	
23804L 10 3	DATADOG CL A ORD		07/16/2020	ITG INC	40.000	3,414	XXX	
247361 70 2	DELTA AIR LINES ORD		10/20/2020	ITG INC	35.000	1,125	XXX	
25179M 10 3	DEVON ENERGY ORD		12/15/2020	ITG INC	96.000	1,509	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD		12/15/2020	ITG INC	40.000	1,926	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
254687 10 6	WALT DISNEY ORD.		12/15/2020	ITG INC.	20.000	3,471	XXX	
256163 10 6	DOCUSIGN ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	15.000	1,523	XXX	
268150 10 9	DYNATRACE ORD.		10/20/2020	ITG INC.	46.000	2,002	XXX	
26875P 10 1	EOG RESOURCES ORD.		12/15/2020	ITG INC.	80.000	4,230	XXX	
29355A 10 7	ENPHASE ENERGY ORD.		07/16/2020	ITG INC.	30.000	1,733	XXX	
29444U 70 0	EQUINIX REIT ORD.		07/16/2020	ITG INC.	10.000	7,150	XXX	
29452E 10 1	EQUITABLE HOLDINGS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	85.000	1,324	XXX	
30231G 10 2	EXXON MOBIL ORD.		10/20/2020	ITG INC.	216.000	7,309	XXX	
30303M 10 2	FACEBOOK CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	20.000	3,548	XXX	
31188V 10 0	FASTLY CL A ORD.		07/16/2020	ITG INC.	20.000	1,566	XXX	
337932 10 7	FIRSTENERGY ORD.		10/20/2020	Various.	136.000	5,443	XXX	
338307 10 1	FIVE9 ORD.		07/16/2020	ITG INC.	20.000	2,216	XXX	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD.		10/20/2020	ITG INC.	24.000	1,964	XXX	
343498 10 1	FLOWERS FOODS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	45.000	1,036	XXX	
34959J 10 8	FORTIVE ORD.		10/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,954	XXX	
35137L 10 5	FOX CL A ORD.		10/20/2020	ITG INC.	86.000	2,251	XXX	
368736 10 4	GENERAC HOLDINGS ORD.		12/15/2020	ITG INC.	10.000	2,237	XXX	
369604 10 3	GENERAL ELECTRIC ORD.		10/20/2020	ITG INC.	211.000	1,551	XXX	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.		10/20/2020	ITG INC.	15.000	882	XXX	
400110 10 2	GRUBHUB ORD.		10/20/2020	ITG INC.	24.000	2,013	XXX	
40131M 10 9	GUARDANT HEALTH ORD.		07/16/2020	ITG INC.	20.000	1,645	XXX	
405024 10 0	HAEMONETICS ORD.		10/20/2020	ITG INC.	13.000	1,242	XXX	
406216 10 1	HALLIBURTON ORD.		10/20/2020	ITG INC.	185.000	2,390	XXX	
437076 10 2	HOME DEPOT ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	5.000	1,039	XXX	
443201 10 8	HOWMET AEROSPACE ORD WI.		04/01/2020	GOLDMAN.	100.000	1,751	XXX	
443573 10 0	HUBSPOT ORD.		12/15/2020	ITG INC.	3.000	1,140	XXX	
44891N 10 9	IAC INTERACTIVE ORD.		07/01/2020	ITG INC.	20.000	1,286	XXX	
45687V 10 6	INGERSOLL RAND INC.		03/02/2020	Various.	50.297	1,172	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD.		10/20/2020	ITG INC.	35.000	1,319	XXX	
46266C 10 5	IQVIA HOLDINGS ORD.		10/20/2020	ITG INC.	23.000	4,001	XXX	
478160 10 4	JOHNSON & JOHNSON ORD.		12/15/2020	Various.	102.000	15,375	XXX	
48251W 10 4	KKR AND CO ORD.		07/16/2020	ITG INC.	110.000	3,797	XXX	
49271V 10 0	KEURIG DR PEPPER ORD.		10/20/2020	ITG INC.	97.000	2,852	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD.		12/18/2020	ITG INC.	14.500	1,241	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD.		06/04/2020	Not Available.	4.000	102	XXX	
532457 10 8	ELI LILLY ORD.		12/15/2020	Various.	45.000	7,175	XXX	
55024U 10 9	LUMENTUM HOLDINGS ORD.		10/20/2020	ITG INC.	19.000	1,610	XXX	
55087P 10 4	LYFT CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	40.000	1,147	XXX	
554382 10 1	MACERICH REIT ORD.		04/30/2020	CORPORATE ACTION.	1.000	7	XXX	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD.		04/17/2020	ITG INC.	6.000	1,195	XXX	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD.		04/17/2020	ITG INC.	6.000	470	XXX	
565849 10 6	MARATHON OIL ORD.		12/15/2020	ITG INC.	197.000	1,359	XXX	
57636Q 10 4	MASTERCARD CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	25.000	6,397	XXX	
57667L 10 7	MATCH GROUP ORD.		07/01/2020	ITG INC.	53.168	3,541	XXX	
592688 10 5	METTLER TOLEDO ORD.		07/16/2020	ITG INC.	5.000	4,313	XXX	
594918 10 4	MICROSOFT ORD.		12/15/2020	ITG INC.	19.000	4,051	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
60937P 10 6	MONGODB CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	10.000	1,507	XXX	
617446 44 8	MORGAN STANLEY ORD		10/02/2020	ITG INC	67.808	3,456	XXX	
637071 10 1	NOV ORD		12/15/2020	ITG INC	97.000	1,379	XXX	
64110L 10 6	NETFLIX ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	5.000	2,090	XXX	
651639 10 6	NEWMONT ORD		07/16/2020	ITG INC	45.000	2,767	XXX	
67066G 10 4	NVIDIA ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	10.000	2,887	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		12/15/2020	Various	178.000	2,934	XXX	
679295 10 5	OKTA CL A ORD		07/16/2020	ITG INC	5.000	1,014	XXX	
68902V 10 7	OTIS WORLDWIDE ORD		04/03/2020	ITG INC	79.500	4,748	XXX	
693506 10 7	PPG INDUSTRIES ORD		10/20/2020	ITG INC	51.000	6,875	XXX	
70614W 10 0	PELOTON INTERACTIVE ORD		10/20/2020	ITG INC	16.000	2,138	XXX	
717081 10 3	PFIZER ORD		11/16/2020	Various	1,217.000	40,580	XXX	
718546 10 4	PHILLIPS 66 ORD		12/15/2020	ITG INC	37.000	2,524	XXX	
72352L 10 6	PINTEREST CL A ORD		07/16/2020	ITG INC	85.000	2,088	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD		12/15/2020	ITG INC	23.000	2,672	XXX	
74340W 10 3	PROLOGIS REIT		02/04/2020	CITIGROUP GLOBAL MARKETS INC	10.125	665	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	25.000	4,889	XXX	
74838J 10 1	QUIDEL ORD		07/16/2020	ITG INC	5.000	1,214	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020	ITG INC	100.000	1,485	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020	ITG INC	273.405	19,626	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	10.000	5,637	XXX	
759916 10 9	REPLIGEN ORD		10/20/2020	ITG INC	14.000	2,434	XXX	
760759 10 0	REPUBLIC SERVICES ORD		12/15/2020	ITG INC	44.000	4,231	XXX	
77543R 10 2	ROKU CL A ORD		10/20/2020	ITG INC	8.000	1,743	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD		10/20/2020	ITG INC	13.000	3,617	XXX	
806857 10 8	SCHLUMBERGER ORD		10/20/2020	ITG INC	168.000	2,627	XXX	
808513 10 5	CHARLES SCHWAB ORD		10/06/2020	ITG INC	70.441	2,373	XXX	
824348 10 6	SHERWIN WILLIAMS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	5.000	2,531	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		12/15/2020	ITG INC	79.000	7,063	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD		07/16/2020	ITG INC	90.000	2,853	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD	C	07/16/2020	ITG INC	5.000	820	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		12/15/2020	ITG INC	26.000	965	XXX	
87166B 10 2	SYNEOS HEALTH CL A ORD		10/20/2020	ITG INC	18.000	1,072	XXX	
872590 10 4	T MOBILE US ORD		07/16/2020	ITG INC	40.000	4,171	XXX	
875372 20 3	TANDEM DIABETES CARE ORD		07/16/2020	ITG INC	10.000	992	XXX	
876030 10 7	TAPESTRY ORD		12/15/2020	ITG INC	56.000	1,660	XXX	
87612G 10 1	TARGA RESOURCES ORD		12/15/2020	ITG INC	57.000	1,598	XXX	
87918A 10 5	TELADOC HEALTH ORD		07/16/2020	ITG INC	20.328	4,547	XXX	
879360 10 5	TELEDYNE TECH ORD		12/15/2020	ITG INC	5.000	1,926	XXX	
88025U 10 9	10X GENOMICS CL A ORD		12/15/2020	ITG INC	12.000	1,801	XXX	
88160R 10 1	TESLA ORD		12/15/2020	ITG INC	6.000	2,966	XXX	
88339J 10 5	TRADE DESK CL A ORD		10/20/2020	ITG INC	3.000	1,855	XXX	
88579Y 10 1	3M ORD		12/15/2020	ITG INC	26.000	4,540	XXX	
89531P 10 5	TREX ORD		10/20/2020	ITG INC	28.000	2,144	XXX	
90138F 10 2	TWILIO CL A ORD		07/16/2020	ITG INC	15.000	3,341	XXX	
90184L 10 2	TWITTER ORD		10/20/2020	ITG INC	37.000	1,724	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
902973 30 4	US BANCORP ORD		10/20/2020	ITG INC.	132.000	5,214	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD		07/16/2020	Various	285.000	8,320	XXX	
910047 10 9	UNITED AIRLINES HOLDINGS ORD		10/20/2020	ITG INC.	26.000	942	XXX	
91533B 10 0	UPJOHN INC.		11/16/2020	Various	151.004	2,228	XXX	
92339V 30 8	VEREIT ORD		12/18/2020	ITG INC.	46.000	1,668	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		12/15/2020	Various	155.000	9,117	XXX	
92552V 10 0	VIASAT ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	15.000	615	XXX	
92556H 20 6	VIACOMCBS CL B ORD		12/15/2020	ITG INC.	115.000	4,053	XXX	
928881 10 1	VONTIER ORD		10/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	775	XXX	
931142 10 3	WALMART ORD		12/15/2020	ITG INC.	32.000	4,639	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		12/15/2020	ITG INC.	90.000	3,735	XXX	
94419L 10 1	WAYFAIR CL A ORD		10/20/2020	ITG INC.	4.000	1,191	XXX	
949746 10 1	WELLS FARGO ORD		12/15/2020	ITG INC.	457.000	13,527	XXX	
980745 10 3	WOODWARD ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	15.000	860	XXX	
98138H 10 1	WORKDAY CL A ORD		12/15/2020	ITG INC.	6.000	1,326	XXX	
98980G 10 2	ZSCALER ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	15.000	1,028	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		07/16/2020	ITG INC.	40.000	9,968	XXX	
98986T 10 8	ZYNGA CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	185.000	1,412	XXX	
G06242 10 4	ATLASSIAN CL A ORD	C	07/16/2020	ITG INC.	10.000	1,716	XXX	
G6674U 10 8	NOVOCURE ORD	C	10/20/2020	ITG INC.	24.000	3,199	XXX	
G85158 10 6	STONECO CL A ORD	C	10/20/2020	ITG INC.	38.000	2,259	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD	C	03/02/2020	Various	57.000	4,055	XXX	
N14506 10 4	ELASTIC ORD	C	10/20/2020	ITG INC.	16.000	1,891	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						519,772	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/16/2020	Not Available	595.194	22,010	XXX	
04314H 85 7	ARTISAN:INTL VAL INST		11/16/2020	Not Available	640.875	23,802	XXX	
9499999. Total - Common Stocks - Mutual Funds						45,812	XXX	0
9799997. Total - Common Stocks - Part 3						565,584	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						78,961	XXX	
9799999. Total - Common Stocks						644,545	XXX	0
9899999. Total - Preferred and Common Stocks						645,146	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						11,546,070	XXX	11,931

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179S TR 8	G2 MA4160 - RMBS	..	12/01/2020.	Paydown		10,903	10,903	10,681	10,711		191		191		10,903		0	0	119	09/20/2031.
36179S TT 4	G2 MA4162 - RMBS	..	12/01/2020.	Paydown		10,875	10,875	10,654	10,709		165		165		10,875		0	0	118	11/20/2031.
36179T 4P 7	G2 MA5330 - RMBS	..	12/01/2020.	Paydown		306,394	306,394	313,480	312,971		(6,577)		(6,577)		306,394			0	6,570	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS	..	12/01/2020.	Paydown		546,148	546,148	567,314	566,372		(20,224)		(20,224)		546,148			0	13,018	08/20/2048.
38378K ZD 4	GNR 2013-101 AD - CMBS	..	12/01/2020.	Paydown		51,443	51,443	49,465	49,833		1,610		1,610		51,443		0	0	771	12/16/2053.
38379R NF 6	GNR 2017-029 A - CMBS	..	12/01/2020.	Paydown		39,034	39,034	37,137	37,649		1,385		1,385		39,034		0	0	538	01/16/2058.
38380J PZ 5	GNR 2018-026 AD - CMBS	..	12/01/2020.	Paydown		73,315	73,315	70,875	71,579		1,736		1,736		73,315		0	0	1,145	03/16/2052.
912828 K3 3	UNITED STATES TREASURY	..	04/15/2020.	Maturity @ 100.00		99,270	99,270	95,559	98,665	(2,050)	231		(1,819)		96,845		2,425	2,425	62	04/15/2020.
912828 MF 4	UNITED STATES TREASURY	..	01/15/2020.	Maturity @ 100.00		35,693	35,693	35,216	35,706	(740)	(7)		(747)		34,959		734	734	245	01/15/2020.
912828 YT 1	UNITED STATES TREASURY	..	01/10/2020.	Various		648,951	650,000	648,250	648,287		27		27		648,314		637	637	1,154	11/30/2021.
0599999.	Total - Bonds - U.S. Government					1,822,026	1,823,075	1,838,630	1,842,482	(2,790)	(21,462)	0	(24,252)	0	1,818,230	0	3,796	3,796	23,740	XXX
Bonds - U.S. Political Subdivisions of States																				
349425 V9 6	FORT WORTH TEX	..	03/01/2020.	Maturity @ 100.00		415,000	415,000	438,111	417,087		(2,087)		(2,087)		415,000			0	10,375	03/01/2020.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					415,000	415,000	438,111	417,087	0	(2,087)	0	(2,087)	0	415,000	0	0	0	10,375	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
30303K AE 6	FRESB 2017-SB35 A1F - CMBS	..	12/01/2020.	Paydown		11,303	11,301	11,355	11,344		(43)		(43)		11,301		1	1	164	07/25/2027.
3132A5 G3 3	FH ZS4718 - RMBS	..	12/01/2020.	Paydown		288,774	288,774	304,883	304,349		(15,575)		(15,575)		288,774		0	0	6,519	05/01/2047.
3132A5 HB 4	FH ZS4726 - RMBS	..	12/01/2020.	Paydown		361,554	361,554	373,361	372,235		(10,682)		(10,682)		361,554			0	7,477	07/01/2047.
3132DV 7B 5	FH SD8090 - RMBS	..	12/01/2020.	Paydown		4,143	4,143	4,270			(127)		(127)		4,143			0	15	09/01/2050.
3136AT 5G 5	FNA 2016-M11 AL - CMBS	..	12/01/2020.	Paydown		242,181	242,181	232,604	241,776		405		405		242,181			0	4,479	07/25/2039.
31376K KS 4	FN 357705 - RMBS	..	12/01/2020.	Paydown		82,962	82,962	90,843	90,384		(7,422)		(7,422)		82,962			0	2,482	02/01/2035.
3137F1 G3 6	FHMS K-065 A1 - CMBS	..	12/01/2020.	Paydown		22,038	22,038	22,478	22,324		(285)		(285)		22,038			0	361	10/25/2026.
3138A4 BF 1	FN AH2737 - RMBS	..	12/01/2020.	Paydown		161,922	161,922	164,351	164,225		(2,303)		(2,303)		161,922			0	3,504	01/01/2041.
3138AF F4 7	FN AI1986 - RMBS	..	12/01/2020.	Paydown		34,423	34,423	36,145	35,771		(1,347)		(1,347)		34,423			0	763	05/01/2026.
3138WH RL 8	FN AS7690 - RMBS	..	12/01/2020.	Paydown		643,828	643,828	646,846	646,860		(3,032)		(3,032)		643,828			0	14,684	08/01/2046.
3140FP C9 8	FN BE3695 - RMBS	..	12/01/2020.	Paydown		667,482	667,482	681,875	682,249		(14,767)		(14,767)		667,482		0	0	14,307	06/01/2047.
3140GY GZ 6	FN BH9215 - RMBS	..	12/01/2020.	Paydown		172,805	172,805	177,368	177,355		(4,551)		(4,551)		172,805		0	0	3,794	01/01/2048.
3140KP JP 9	FN BQ3869 - RMBS	..	12/01/2020.	Paydown		13,881	13,881	14,354			(473)		(473)		13,881			0	35	09/01/2050.
3140Q9 NW 9	FN CA2204 - RMBS	..	12/01/2020.	Paydown		266,534	266,534	277,112	277,685		(11,152)		(11,152)		266,534		(0)	(0)	6,388	08/01/2048.
3140QA NN 6	FN CA3096 - RMBS	..	12/01/2020.	Paydown		737,441	737,441	773,103	774,154		(36,713)		(36,713)		737,441		0	0	16,963	02/01/2049.
3140X4 H2 5	FN FM1148 - RMBS	..	12/01/2020.	Paydown		606,170	606,170	622,271	622,977		(16,807)		(16,807)		606,170			0	12,520	12/01/2048.
3140X4 M4 5	FN FM1278 - RMBS	..	12/01/2020.	Paydown		58,175	58,175	61,042	60,877		(2,702)		(2,702)		58,175			0	1,084	07/01/2034.
31417Y 4D 6	FN MA0819 - RMBS	..	12/01/2020.	Paydown		34,584	34,584	35,102	35,136		(552)		(552)		34,584			0	350	07/01/2041.
31418C GJ 7	FN MA2900 - RMBS	..	12/01/2020.	Paydown		157,464	157,464	156,775	156,821		643		643		157,464		0	0	3,172	01/01/2047.
31418U 5D 2	FN AD7143 - RMBS	..	12/01/2020.	Paydown		13,111	13,111	13,471	13,361		(250)		(250)		13,111		0	0	252	07/01/2025.
349507 AK 9	FORT WORTH TEX SPL TAX REV	..	04/14/2020.	PERSHING DIV OF DLJ SEC LNDING		153,440	150,000	150,000	150,000				0		150,000		3,440	3,440	3,164	03/01/2027.
455057 PE 3	INDIANA ST FIN AUTH REV	..	07/01/2020.	Maturity @ 100.00		415,000	415,000	444,619	421,885		(6,885)		(6,885)		415,000			0	21,788	07/01/2020.
49952M CK 0	KNOX CNTY TENN HEALTH EDL & HSG FACS BRD	..	09/01/2020.	Maturity @ 100.00		560,000	560,000	627,956	572,227		(12,227)		(12,227)		560,000			0	28,000	09/01/2020.
56184N AB 5	MANATEE CNTY FLA HSG FIN AUTH HOMEOWNER	..	09/11/2020.	Call @ 100.00		15,000	15,000	16,200	15,250		(96)		(96)		15,154		(154)	(154)	767	09/01/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
576000 ML 4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	..	03/19/2020.	Various		15,962	15,000	16,661	16,045		(84)		(84)		15,962			0	446	08/15/2026.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,740,177	5,735,774	5,955,046	5,865,292	0	(147,025)	0	(147,025)	0	5,736,891	0	3,286	3,286	153,476	XXX
Bonds - Industrial and Miscellaneous																				
035240 AJ 9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	..	09/10/2020.	Not Available		274,428	250,000	248,035	248,487		252		252		248,739		25,689	25,689	10,330	01/12/2024.
09062X AC 7	BIOGEN INC	..	05/28/2020.	Call @ 100.00		151,172	150,000	153,026	150,688		(395)		(395)		150,293		(293)	(293)	4,229	09/15/2020.
125523 AF 7	CIGNA CORP	..	03/12/2020.	CORPORATE ACTION		89,695	83,000	82,956	82,967		2		2		82,969		6,726	6,726	2,110	07/15/2023.
26442C AS 3	DUKE ENERGY CAROLINAS LLC	..	03/03/2020.	PERSHING DIV OF DLJ SEC LNDING		271,833	250,000	244,573	245,069		112		112		245,181		26,651	26,651	1,926	12/01/2026.
30303K AE 6	FRESB 17SB35 A1F - CMBS	..	01/01/2020.	Paydown									0					0	0	07/25/2027.
43284B AA 0	HGVT 18A A - RMBS	..	12/25/2020.	Paydown		103,502	103,502	103,500	103,500		2		2		103,502			0	1,780	02/25/2032.
655844 BY 3	NORFOLK SOUTHERN CORP	..	03/03/2020.	CREDIT SUISSE SECURITIES (USA)		304,083	250,000	231,578	231,942		48		48		231,990		72,092	72,092	5,389	02/28/2048.
82653E AA 5	SRFC 2019-1 A - RMBS	..	12/20/2020.	Paydown		116,597	116,597	116,595	116,595		2		2		116,597		(0)	(0)	1,842	01/22/2036.
931142 EE 9	WALMART INC	..	03/02/2020.	US BANCORP INVESTMENTS INC		284,228	250,000	251,690	251,490		(27)		(27)		251,463		32,765	32,765	1,747	06/26/2028.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,595,536	1,453,099	1,431,951	1,430,738	0	(4)	0	(4)	0	1,430,735	0	163,630	163,630	29,352	XXX
8399997.	Total - Bonds - Part 4					9,572,738	9,426,948	9,663,739	9,555,599	(2,790)	(170,577)	0	(173,368)	0	9,400,855	0	170,712	170,712	216,943	XXX
8399998.	Total - Bonds - Summary Item from Part 5					64	74						0				64	64		XXX
8399999.	Total - Bonds					9,572,803	9,427,022	9,663,739	9,555,599	(2,790)	(170,577)	0	(173,368)	0	9,400,855	0	170,776	170,776	216,943	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00287Y 10 9	ABBVIE ORD	..	05/08/2020.	CORPORATE ACTION	0.950	80	XXX	90	84	6			6		90		(10)	(10)	2	XXX
00724F 10 1	ADOBE ORD	..	04/17/2020.	CITIGROUP GLOBAL MARKETS INC	10.000	3,421	XXX	1,465	3,298	(1,833)			(1,833)		1,465		1,956	1,956		XXX
00751Y 10 6	ADVANCE AUTO PARTS ORD	..	12/15/2020.	ITG INC	13.000	2,065	XXX	2,196	2,082	114			114		2,196		(131)	(131)	11	XXX
007903 10 7	ADVANCED MICRO DEVICES ORD	..	12/15/2020.	ITG INC	16.000	1,555	XXX	436	734	(298)			(298)		436		1,119	1,119		XXX
013872 10 6	ALCOA ORD	..	12/15/2020.	ITG INC	45.000	1,008	XXX	1,694	968	726			726		1,694		(687)	(687)		XXX
02209S 10 3	ALTRIA GROUP ORD	..	10/20/2020.	ITG INC	112.000	4,351	XXX	7,204	5,590	1,614			1,614		7,204		(2,853)	(2,853)	379	XXX
025816 10 9	AMERICAN EXPRESS ORD	..	07/16/2020.	ITG INC	45.000	4,315	XXX	4,285	5,602	(1,317)			(1,317)		4,285		30	30	58	XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD	..	12/15/2020.	ITG INC	34.000	1,320	XXX	1,830	1,745	85			85		1,830		(510)	(510)	44	XXX
031162 10 0	AMGEN ORD	..	04/17/2020.	CITIGROUP GLOBAL MARKETS INC	10.000	2,322	XXX	1,757	2,411	(653)			(653)		1,757		565	565	16	XXX
03676B 10 2	ANTERO MIDSTREAM ORD	..	12/29/2020.	WELLS FARGO SECURITIES	7,200.000	54,241	XXX	48,685	54,648	24,135		30,098	(5,963)		48,685		5,557	5,557	8,856	XXX
037411 10 5	APACHE ORD	..	10/20/2020.	ITG INC	95.000	927	XXX	4,684	2,431	2,253			2,253		4,684		(3,757)	(3,757)	29	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD	..	12/01/2020.	CORPORATE ACTION	0.189	7	XXX	10					0		10		(3)	(3)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD	..	12/01/2020.	Adjustment	41.000	1,868	XXX	1,868	2,117	(249)			(249)		1,868			0	387	XXX
037833 10 0	APPLE ORD	..	10/20/2020.	Various	136.000	32,142	XXX	14,928	(145,774)	160,702			160,702		14,928		17,214	17,214	109	XXX
03965L 10 0	HOWMET AEROSPACE ORD	..	04/01/2020.	Various	100.000	2,285	XXX	2,285	3,077	(792)			(792)		2,285			0	2	XXX
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD	..	12/15/2020.	ITG INC	15.000	1,174	XXX	1,458	1,410	48			48		1,458		(284)	(284)	12	XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT	..	12/29/2020.	UBS SECURITIES LLC	1,400.000	14,634	XXX	16,506	21,854	3,240		8,588	(5,348)		16,506		(1,872)	(1,872)	1,946	XXX
09062X 10 3	BIOGEN ORD	..	10/20/2020.	ITG INC	11.000	2,954	XXX	3,790	3,264	526			526		3,790		(836)	(836)		XXX
09857L 10 8	BOOKING HOLDINGS ORD	..	12/15/2020.	ITG INC	1.000	2,073	XXX	1,871	2,054	(183)			(183)		1,871		203	203		XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD	..	12/15/2020.	ITG INC	44.000	1,693	XXX	2,412	2,101	312			312		2,412		(719)	(719)	53	XXX
125581 80 1	CIT GROUP ORD	..	12/15/2020.	ITG INC	30.000	1,154	XXX	1,536	1,369	167			167		1,536		(382)	(382)	42	XXX
127686 10 3	CAESARS ENTERTAINMENT ORD	..	07/21/2020.	CORPORATE ACTION	145.000	1,799	XXX	1,409	1,972	(563)			(563)		1,409		390	390		XXX
143658 30 0	CARNIVAL ORD	..	10/20/2020.	ITG INC	82.000	1,201	XXX	4,999	4,168	831			831		4,999		(3,799)	(3,799)	41	XXX
149123 10 1	CATERPILLAR ORD	..	10/20/2020.	ITG INC	27.000	4,565	XXX	4,036	3,987	48			48		4,036		529	529	83	XXX

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										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
15135B 10 1	CENTENE ORD		02/01/2020.	Adjustment	0.800	52	XXX	57	57				0		57		(5)	(5)		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		12/15/2020.	ITG INC.	7.000	4,580	XXX	2,331	3,396	(1,064)			(1,064)		2,331		2,249	2,249		XXX
16411R 20 8	CHENIERE ENERGY ORD		12/29/2020.	UBS SECURITIES LLC	100.000	5,949	XXX	6,175	6,107	68			68		6,175		(226)	(226)		XXX
166764 10 0	CHEVRON ORD		12/15/2020.	ITG INC.	128.101	11,412	XXX	13,994	15,437	(1,444)			(1,444)		13,994		(2,582)	(2,582)	558	XXX
171798 10 1	CIMAREX ENERGY ORD		10/20/2020.	ITG INC.	22.000	592	XXX	2,197	1,155	1,042			1,042		2,197		(1,605)	(1,605)	14	XXX
17243V 10 2	CINEMARK HOLDINGS ORD		12/15/2020.	ITG INC.	30.000	478	XXX	1,210	1,016	195			195		1,210		(732)	(732)	11	XXX
172967 42 4	CITIGROUP ORD		12/15/2020.	ITG INC.	145.000	7,796	XXX	9,897	11,584	(1,687)			(1,687)		9,897		(2,101)	(2,101)	194	XXX
200340 10 7	COMERICA ORD		12/15/2020.	ITG INC.	40.000	2,112	XXX	2,892	2,870	22			22		2,892		(780)	(780)	82	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/01/2020.	Adjustment	0.100	6	XXX	5	(12)	16			16		5		2	2	0	XXX
20605P 10 1	CONCHO RESOURCES ORD		12/15/2020.	ITG INC.	20.000	1,234	XXX	2,428	1,751	677			677		2,428		(1,194)	(1,194)	16	XXX
20825C 10 4	CONOCOPHILLIPS ORD		10/20/2020.	ITG INC.	103.000	3,396	XXX	8,179	6,698	1,481			1,481		8,179		(4,783)	(4,783)	174	XXX
22160K 10 5	COSTCO WHOLESALE ORD		12/15/2020.	ITG INC.	10.000	3,701	XXX	1,567	2,939	(1,373)			(1,373)		1,567		2,134	2,134	128	XXX
232806 10 9	CYPRESS SEMICONDUCTOR ORD		04/16/2020.	CORPORATE ACTION	90.000	2,147	XXX	1,232	2,100	(868)			(868)		1,232		914	914	20	XXX
235851 10 2	DANAHER ORD		12/15/2020.	ITG INC.	8.000	1,788	XXX	639	1,228	(589)			(589)		639		1,149	1,149	6	XXX
23918K 10 8	DAVITA ORD		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	15.000	1,156	XXX	1,123	1,125	(3)			(3)		1,123		33	33		XXX
25179M 10 3	DEVON ENERGY ORD		10/20/2020.	ITG INC.	134.000	1,215	XXX	5,706	3,480	2,226			2,226		5,706		(4,491)	(4,491)	76	XXX
252131 10 7	DEXCOM ORD		12/15/2020.	ITG INC.	2.000	710	XXX	245	437	(192)			(192)		245		465	465		XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		10/20/2020.	ITG INC.	41.000	1,182	XXX	5,523	3,807	1,716			1,716		5,523		(4,341)	(4,341)	46	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		12/15/2020.	ITG INC.	14.000	1,187	XXX	1,107	1,187	(81)			(81)		1,107		80	80	25	XXX
257559 20 3	DOMTAR ORD		12/15/2020.	ITG INC.	20.000	615	XXX	891	765	126			126		891		(276)	(276)	18	XXX
265504 10 0	DUNKIN BRANDS GROUP ORD		12/16/2020.	Not Available	20.000	2,130	XXX	1,468	1,511	(43)			(43)		1,468		662	662	16	XXX
26614N 10 2	DUPONT DE NEMOURS ORD		12/15/2020.	ITG INC.	41.000	2,773	XXX	3,551	2,632	919			919		3,551		(778)	(778)	49	XXX
26875P 10 1	EOG RESOURCES ORD		10/20/2020.	ITG INC.	100.000	3,652	XXX	13,236	8,376	4,860			4,860		13,236		(9,584)	(9,584)	141	XXX
269246 40 1	E TRADE FINANCIAL ORD		10/02/2020.	Various	65.000	3,456	XXX	3,456	2,949	507			507		3,456			0	27	XXX
278642 10 3	EBAY ORD		07/16/2020.	ITG INC.	45.000	2,634	XXX	1,498	1,625	(127)			(127)		1,498		1,136	1,136	14	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD		06/01/2020.	Adjustment			XXX		(7,681)	7,681			7,681					0		XXX
29250N 10 5	ENBRIDGE ORD	C	12/29/2020.	UBS SECURITIES LLC	200.000	6,410	XXX	7,143	7,954	(811)			(811)		7,143		(733)	(733)	398	XXX
29273V 10 0	ENERGY TRANSFER UNT		12/29/2020.	UBS SECURITIES LLC	11,193.000	69,180	XXX	71,859	143,606	39,162		110,909	(71,747)		71,859		(2,679)	(2,679)	11,949	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/29/2020.	UBS SECURITIES LLC	10,349.250	37,542	XXX	30,944	63,441	69,933		102,429	(32,497)		30,944		6,597	6,597	4,852	XXX
29355A 10 7	ENPHASE ENERGY ORD		12/15/2020.	ITG INC.	8.000	1,284	XXX	462					0		462		822	822		XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	5,075.000	99,602	XXX	89,117	142,912	(4,415)		49,380	(53,795)		89,117		10,485	10,485	9,034	XXX
29444U 70 0	EQUINIX REIT ORD		12/15/2020.	ITG INC.	7.000	4,857	XXX	3,530	4,086	(556)			(556)		3,530		1,327	1,327	74	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD		12/29/2020.	WELLS FARGO SECURITIES	600.000	4,608	XXX	13,087	8,016	5,071			5,071		13,087		(8,479)	(8,479)	540	XXX
30231G 10 2	EXXON MOBIL ORD		12/15/2020.	ITG INC.	318.000	13,776	XXX	17,486	22,190	2,684		7,388	(4,704)		17,486		(3,710)	(3,710)	889	XXX
34959J 10 8	FORTIVE ORD		10/09/2020.	Various	70.000	4,729	XXX	4,729	5,347	(618)			(618)		4,729			0	15	XXX
36164V 30 5	GCI LIBERTY CL A ORD		12/18/2020.	Various	25.000	1,241	XXX	1,241	1,771	(531)			(531)		1,241			0		XXX
369604 10 3	GENERAL ELECTRIC ORD		12/15/2020.	Various	496.000	3,771	XXX	6,465	5,535	930			930		6,465		(2,694)	(2,694)	12	XXX
371927 10 4	GENESIS ENERGY CL A UNT		12/29/2020.	UBS SECURITIES LLC	3,600.000	21,675	XXX	19,260	73,728	31,509		85,977	(54,468)		19,260		2,415	2,415	3,600	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		12/15/2020.	ITG INC.	48.000	521	XXX	1,027	747	280			280		1,027		(506)	(506)	8	XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD		12/24/2020.	CORPORATE ACTION	45.000	2,520	XXX	1,851	1,810	41			41		1,851		669	669		XXX
406216 10 1	HALLIBURTON ORD		12/15/2020.	ITG INC.	35.000	703	XXX	1,475	856	619			619		1,475		(772)	(772)	11	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.		12/15/2020.	ITG INC.	45.000	2,060	XXX	2,286	2,735	(449)			(449)		2,286		(226)	(226)	57	XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
423452 10 1	HELMERICH AND PAYNE ORD	..	10/20/2020.	ITG INC.	25.000	371	XXX	1,824	1,136	688			688		1,824		(1,452)	(1,452)	42	XXX
436106 10 8	HOLLYFRONTIER ORD	..	10/20/2020.	ITG INC.	40.000	784	XXX	2,746	2,028	718			718		2,746		(1,962)	(1,962)	42	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD	..	12/15/2020.	ITG INC.	28.000	6,009	XXX	3,657	4,956	(1,299)			(1,299)		3,657		2,352	2,352	102	XXX
44107P 10 4	HOST HOTELS & RESORTS REIT ORD	..	12/15/2020.	ITG INC.	106.000	1,518	XXX	2,271	1,966	304			304		2,271		(753)	(753)	48	XXX
44919P 50 8	MATCH GROUP, INC.	..	07/01/2020.	Various	20.000	4,034	XXX	4,034	4,982	(949)			(949)		4,034			0		XXX
45687V 10 6	INGERSOLL RAND INC.	..	03/02/2020.	CORPORATE ACTION	0.297	6	XXX	6					0		6		(0)	(0)		XXX
478160 10 4	JOHNSON & JOHNSON ORD	..	10/20/2020.	ITG INC.	45.000	6,516	XXX	5,990	6,564	(574)			(574)		5,990		526	526	134	XXX
49456B 10 1	KINDER MORGAN CL P ORD	..	12/29/2020.	Citigroup Global Markets Inc. NY	2,800.000	38,149	XXX	40,264	59,276	(6,728)		12,284	(19,012)		40,264		(2,115)	(2,115)	2,905	XXX
500255 10 4	KOHL'S ORD	..	10/20/2020.	ITG INC.	35.000	727	XXX	2,483	1,783	700			700		2,483		(1,757)	(1,757)	25	XXX
524901 10 5	LEGG MASON ORD	..	07/31/2020.	CORPORATE ACTION	20.000	1,000	XXX	659	718	(60)			(60)		659		341	341	24	XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD	..	12/18/2020.	CORPORATE ACTION	0.500	78	XXX	41	63	(22)			(22)		41		37	37		XXX
531172 10 4	LIBERTY PROPERTY REIT ORD	..	02/04/2020.	Various	15.000	665	XXX	665	901	(236)			(236)		665			0	6	XXX
532457 10 8	ELI LILLY ORD	..	10/20/2020.	ITG INC.	25.000	3,597	XXX	2,029	3,286	(1,257)			(1,257)		2,029		1,568	1,568	56	XXX
54142L 10 9	LOGMEIN ORD	..	08/31/2020.	CORPORATE ACTION	10.000	861	XXX	825	857	(33)			(33)		825		36	36		XXX
548661 10 7	LOWE'S COMPANIES ORD	..	12/15/2020.	ITG INC.	14.000	2,284	XXX	1,529	1,677	(148)			(148)		1,529		755	755	32	XXX
55261F 10 4	M&T BANK ORD	..	12/15/2020.	ITG INC.	14.000	1,777	XXX	2,193	2,377	(184)			(184)		2,193		(415)	(415)	62	XXX
55336V 10 0	MPLX COM UNT	..	12/29/2020.	RBC CAPITAL MARKETS	3,175.000	68,143	XXX	58,007	80,836	24,978		47,807	(22,828)		58,007		10,136	10,136	8,731	XXX
554382 10 1	MACERICH REIT ORD	..	10/20/2020.	ITG INC.	30.000	215	XXX	1,580	808	772			772		1,580		(1,365)	(1,365)	42	XXX
55616P 10 4	MACYS ORD	..	10/20/2020.	ITG INC.	70.000	445	XXX	2,314	1,190	1,124			1,124		2,314		(1,869)	(1,869)	53	XXX
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD	..	04/17/2020.	Various	6.000	1,665	XXX	1,665	1,765	(101)			(101)		1,665			0		XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT	..	12/29/2020.	UBS SECURITIES LLC	1,225.000	51,826	XXX	46,562	77,016	8,187		38,641	(30,454)		46,562		5,264	5,264	5,035	XXX
565849 10 6	MARATHON OIL ORD	..	10/20/2020.	ITG INC.	200.000	832	XXX	4,588	2,716	1,872			1,872		4,588		(3,756)	(3,756)	10	XXX
57665R 10 6	MATCH GROUP ORD	..	06/30/2020.	Various	10.000	823	XXX	793	821	(28)			(28)		793		30	30		XXX
57667L 10 7	MATCH GROUP ORD	..	06/30/2020.	Adjustment	0.168	16	XXX	13					0		13		3	3		XXX
579780 20 6	MCCORMICK ORD	..	12/01/2020.	Various			XXX		(1,791)	1,791			1,791					0		XXX
594918 10 4	MICROSOFT ORD	..	07/16/2020.	ITG INC.	45.000	9,159	XXX	3,128	7,097	(3,969)			(3,969)		3,128		6,031	6,031	46	XXX
617446 44 8	MORGAN STANLEY ORD	..	04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	70.000	2,678	XXX	3,240	3,578	(338)			(338)		3,240		(562)	(562)	25	XXX
637071 10 1	NATIONAL OILWELL VARCO ORD	..	10/20/2020.	ITG INC.	90.000	831	XXX	4,091	2,255	1,837			1,837		4,091		(3,260)	(3,260)	5	XXX
65339F 10 1	NEXTERA ENERGY ORD	..	10/27/2020.	Various			XXX		(28,945)	28,945			28,945					0		XXX
655044 10 5	NOBLE ENERGY ORD	..	10/05/2020.	Various	110.000	3,578	XXX	3,578	2,732	846			846		3,578			0	18	XXX
655664 10 0	NORDSTROM ORD	..	10/20/2020.	ITG INC.	25.000	310	XXX	1,535	1,023	512			512		1,535		(1,225)	(1,225)	9	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD	..	10/20/2020.	ITG INC.	64.000	648	XXX	4,182	2,637	1,544			1,544		4,182		(3,534)	(3,534)	102	XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD	..	03/25/2020.	Adjustment	0.500	62	XXX	32	(445)	477			477		32		30	30	0	XXX
682680 10 3	ONEOK ORD	..	12/29/2020.	UBS SECURITIES LLC	500.000	18,968	XXX	13,740	37,835	(5,951)		18,144	(24,095)		13,740		5,228	5,228	1,870	XXX
68389X 10 5	ORACLE ORD	..	04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	90.000	4,881	XXX	4,343	4,768	(426)			(426)		4,343		539	539	43	XXX
68902V 10 7	OTIS WORLDWIDE ORD	..	04/03/2020.	CORPORATE ACTION	0.500	24	XXX	30					0		30		(6)	(6)		XXX
69318G 10 6	PBF ENERGY CL A ORD	..	10/20/2020.	ITG INC.	25.000	141	XXX	1,300	784	516			516		1,300		(1,159)	(1,159)	8	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD	..	04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	35.000	3,459	XXX	4,418	5,587	(1,169)			(1,169)		4,418		(960)	(960)	40	XXX
717081 10 3	PFIZER ORD	..	11/16/2020.	Various	1,217.000	42,808	XXX	42,808	47,682	(4,874)			(4,874)		42,808			0	1,850	XXX
718546 10 4	PHILLIPS 66 ORD	..	10/20/2020.	ITG INC.	42.000	2,082	XXX	3,505	4,679	(1,174)			(1,174)		3,505		(1,423)	(1,423)	113	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT	..	12/29/2020.	UBS SECURITIES LLC	825.000	21,740	XXX	22,209	50,853	(10,647)		17,997	(28,644)		22,209		(469)	(469)	2,888	XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD	..	10/20/2020.	ITG INC.	22.000	1,857	XXX	4,134	3,330	804			804		4,134		(2,278)	(2,278)	46	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/29/2020	UBS SECURITIES LLC	4,100.000	35,004	XXX	29,028	75,399	20,774		67,145	(46,371)		29,028		5,976	5,976	3,690	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/29/2020	UBS SECURITIES LLC	4,000.000	34,888	XXX	29,240	75,800	18,892		65,452	(46,560)		29,240		5,648	5,648	3,600	XXX
74164M 10 8	PRIMERICA ORD		07/16/2020	ITG INC	5.000	595	XXX	687	653	34			34		687		(92)	(92)	4	XXX
74340W 10 3	PROLOGIS REIT		02/04/2020	CORPORATE ACTION	0.130	12	XXX	8	12	(3)			(3)		8		4	4		XXX
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020	Various	100.000	2,086	XXX	2,086	843	1,243			1,243		2,086			0	150	XXX
755111 50 7	RAYTHEON ORD		04/03/2020	Various	49.000	8,789	XXX	8,789	10,767	(1,979)			(1,979)		8,789			0	46	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020	CORPORATE ACTION	0.405	20	XXX	31					0		31		(12)	(12)		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		12/15/2020	ITG INC	32.000	585	XXX	819	382	438			438		819		(235)	(235)		XXX
806857 10 8	SCHLUMBERGER ORD		12/15/2020	ITG INC	106.000	2,432	XXX	5,996	4,261	1,734			1,734		5,996		(3,564)	(3,564)	133	XXX
808513 10 5	CHARLES SCHWAB ORD		10/06/2020	CORPORATE ACTION	0.440	17	XXX	23	21	2			2		23		(6)	(6)	0	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	2,000.000	20,042	XXX	20,780	40,420	18,599		38,239	(19,640)		20,780		(738)	(738)	3,680	XXX
828806 10 9	SIMON PROP GRP REIT ORD		10/20/2020	ITG INC	73.000	4,734	XXX	12,020	10,874	1,146			1,146		12,020		(7,286)	(7,286)	343	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		10/20/2020	ITG INC	25.000	487	XXX	2,212	1,822	390			390		2,212		(1,725)	(1,725)	4	XXX
855244 10 9	STARBUCKS ORD		12/15/2020	ITG INC	26.000	2,723	XXX	1,383	2,286	(903)			(903)		1,383		1,340	1,340	44	XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD		12/15/2020	ITG INC	51.000	1,662	XXX	1,589	1,837	(247)			(247)		1,589		73	73	45	XXX
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/06/2020	Unknown	65.000	2,373	XXX	2,373	3,231	(857)			(857)		2,373			0	60	XXX
876030 10 7	TAPESTRY ORD		10/20/2020	ITG INC	65.000	1,339	XXX	3,106	1,753	1,353			1,353		3,106		(1,767)	(1,767)	22	XXX
87612G 10 1	TARGA RESOURCES ORD		12/29/2020	Various	2,550.000	65,183	XXX	43,376	104,117	4,199		64,940	(60,741)		43,376		21,808	21,808	3,081	XXX
876664 10 3	TAUBMAN CNTR REIT ORD		12/29/2020	CORPORATE ACTION	10.000	430	XXX	364	311	53			53		364		66	66	7	XXX
87807B 10 7	TC ENERGY ORD	C	12/29/2020	UBS SECURITIES LLC	125.000	5,145	XXX	6,389	8,645	(2,256)			(2,256)		6,389		(1,244)	(1,244)	221	XXX
87918A 10 5	TELADOC HEALTH ORD		11/02/2020	CORPORATE ACTION	0.328	59	XXX	72					0		72		(13)	(13)		XXX
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD		11/24/2020	Various			XXX		47	(47)			(47)					0		XXX
88160R 10 1	TESLA ORD		08/31/2020	Various			XXX		(15,732)	15,732			15,732					0		XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		12/15/2020	ITG INC	11.000	5,183	XXX	1,897	3,574	(1,677)			(1,677)		1,897		3,287	3,287	9	XXX
902973 30 4	US BANCORP ORD		12/15/2020	ITG INC	250.000	10,081	XXX	12,996	14,823	(1,827)			(1,827)		12,996		(2,915)	(2,915)	355	XXX
907818 10 8	UNION PACIFIC ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	30.000	4,463	XXX	3,107	5,424	(2,316)			(2,316)		3,107		1,356	1,356	29	XXX
910047 10 9	UNITED AIRLINES HOLDINGS ORD		12/15/2020	ITG INC	33.000	1,561	XXX	2,144	2,907	(763)			(763)		2,144		(583)	(583)		XXX
912909 10 8	US STEEL ORD		12/15/2020	ITG INC	40.000	711	XXX	1,169	456	713			713		1,169		(458)	(458)	2	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		04/03/2020	Various	159.000	18,698	XXX	18,698	23,812	(5,114)			(5,114)		18,698			0	117	XXX
92339V 10 0	VEREIT ORD		12/18/2020	Various	230.000	1,668	XXX	1,668	2,125	(458)			(458)		1,668			0	99	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD		07/16/2020	ITG INC	75.000	4,160	XXX	3,605	4,605	(1,000)			(1,000)		3,605		555	555	138	XXX
92556H 20 6	VIACOMCBS CL B ORD		10/20/2020	ITG INC	127.000	3,499	XXX	7,177	5,331	1,846			1,846		7,177		(3,679)	(3,679)	122	XXX
92556V 10 6	VIATRIS ORD		11/17/2020	CORPORATE ACTION	0.004	0	XXX	0					0		0			0		XXX
92927K 10 2	WABCO HOLDINGS ORD	C	05/29/2020	CORPORATE ACTION	10.000	1,365	XXX	1,150	1,355	(205)			(205)		1,150		215	215		XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		10/20/2020	ITG INC	70.000	2,631	XXX	5,150	4,127	1,023			1,023		5,150		(2,519)	(2,519)	97	XXX
94946T 10 6	WELLCARE HEALTH ORD		01/23/2020	Unknown	10.000	3,499	XXX	3,112	3,302	(190)			(190)		3,112		387	387		XXX
949746 10 1	WELLS FARGO ORD		10/20/2020	ITG INC	369.000	8,483	XXX	19,756	19,852	(96)			(96)		19,756		(11,273)	(11,273)	413	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		12/29/2020	Citigroup Global Markets Inc. NY	1,999.625	27,409	XXX	18,137	39,373	31,095		52,331	(21,236)		18,137		9,272	9,272	3,110	XXX
969457 10 0	WILLIAMS ORD		12/29/2020	RBC CAPITAL MARKETS	4,800.000	96,433	XXX	99,648	113,856	24,369		38,577	(14,208)		99,648		(3,215)	(3,215)	7,680	XXX
98212B 10 3	WPX ENERGY ORD		10/20/2020	ITG INC	90.000	415	XXX	1,823	1,237	586			586		1,823		(1,407)	(1,407)		XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD		03/09/2020	CORPORATE ACTION	45.000	1,575	XXX	1,478	1,559	(81)			(81)		1,478		97	97		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD	..	10/20/2020.	ITG INC.	6.000	3,284	XXX	1,495					0		1,495		1,788	1,788		XXX
G01767 10 5	ALKERMES ORD	C	12/15/2020.	ITG INC.	35.000	769	XXX	1,512	714	798			798		1,512		(743)	(743)		XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020.	Various	75.000	14,476	XXX	13,399	14,338	(939)			(939)		13,399		1,077	1,077	111	XXX
G1890L 10 7	CAPRI HOLDINGS LTD	C	10/20/2020.	ITG INC.	30.000	658	XXX	2,012	1,145	867			867		2,012		(1,353)	(1,353)		XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020.	Various	57.000	5,227	XXX	5,227	7,576	(2,350)			(2,350)		5,227			0		XXX
G54050 10 2	LAZARD CL A ORD	C	03/05/2020.	ITG INC.	25.000	881	XXX	942	999	(58)			(58)		942		(61)	(61)	12	XXX
G5960L 10 3	MEDTRONIC ORD	C	12/15/2020.	ITG INC.	26.000	2,990	XXX	2,132	2,950	(818)			(818)		2,132		858	858	58	XXX
H8817H 10 0	TRANSOCEAN ORD	C	10/20/2020.	ITG INC.	100.000	81	XXX	1,419	688	731			731		1,419		(1,338)	(1,338)		XXX
N59465 10 9	MYLAN ORD	C	10/20/2020.	ITG INC.	120.000	1,841	XXX	4,154	2,412	1,742			1,742		4,154		(2,314)	(2,314)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,199,792	XXX	1,202,386	1,550,134	506,459	0	856,327	(349,868)	0	1,202,386	0	(2,594)	(2,594)	97,011	XXX
9799997.	Total - Common Stocks - Part 4					1,199,792	XXX	1,202,386	1,550,134	506,459	0	856,327	(349,868)	0	1,202,386	0	(2,594)	(2,594)	97,011	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					100,206	XXX	78,961					0		78,961		21,246	21,246	2,681	XXX
9799999.	Total - Common Stocks					1,299,998	XXX	1,281,346	1,550,134	506,459	0	856,327	(349,868)	0	1,281,346	0	18,652	18,652	99,692	XXX
9899999.	Total - Preferred and Common Stocks					1,299,998	XXX	1,281,346	1,550,134	506,459	0	856,327	(349,868)	0	1,281,346	0	18,652	18,652	99,692	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					10,872,801	XXX	10,945,085	11,105,733	503,669	(170,577)	856,327	(523,236)	0	10,682,201	0	189,428	189,428	316,635	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
531229 12 8	LIBERTY MEDIA RTS		05/28/2020	Various	06/04/2020	Various	4							0				0		
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION		07/06/2020	Various	09/17/2020	Adjustment			57					0			57	57		
872590 11 2	T MOBILE US SUBSRTS		06/24/2020	Various	07/22/2020	ITG INC	70		7					0			7	7		
3899999.	Total - Bonds - Industrial and Miscellaneous						74	0	64	0	0	0	0	0	0	0	64	64	0	0
8399998.	Total - Bonds						74	0	64	0	0	0	0	0	0	0	64	64	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		11/13/2020	Not Available	12/01/2020	Variious	10.000	310	310	310				0				0		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		09/30/2020	Various	12/29/2020	UBS SECURITIES LLC	400.000	3,398	4,181	3,398				0			783	783	278	
29273V 10 0	ENERGY TRANSFER UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	307.000	1,719	1,897	1,719				0			178	178	47	
452907 10 8	IMMUNOMEDICS ORD		07/16/2020	ITG INC	10/23/2020	CORPORATE ACTION	55.000	2,284	4,840	2,284				0			2,556	2,556		
49456B 10 1	KINDER MORGAN CL P ORD		09/30/2020	Citigroup Global Markets Inc. NY	12/29/2020	Citigroup Global Markets Inc. NY	100.000	1,253	1,362	1,253				0			110	110	26	
539183 10 3	LIVONGO HEALTH ORD		10/20/2020	ITG INC	10/30/2020	Adjustment	9.000	1,294	1,294	1,294				0				0	64	
55336V 10 0	MPLX COM UNT		09/30/2020	MORGAN STANLEY CO	12/29/2020	RBC CAPITAL MARKETS	800.000	12,892	17,170	12,892				0			4,278	4,278	550	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/30/2020	MORGAN STANLEY CO	12/29/2020	UBS SECURITIES LLC	600.000	20,995	25,384	20,995				0			4,390	4,390	617	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		09/30/2020	RBC CAPITAL MARKETS	12/29/2020	UBS SECURITIES LLC	400.000	9,419	10,540	9,419				0			1,121	1,121	350	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	450.000	2,720	3,842	2,720				0			1,122	1,122	81	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	400.000	2,480	3,489	2,480				0			1,008	1,008	72	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	1,200.000	11,512	12,025	11,512				0			513	513	552	
87162W 10 0	SYNNEX ORD		12/01/2020	ITG INC	12/15/2020	ITG INC	20.000	2,151	2,291	2,151				0			140	140		
87612G 10 1	TARGA RESOURCES ORD		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	RBC CAPITAL MARKETS	450.000	6,534	11,580	6,534				0			5,046	5,046	45	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							78,961	100,206	78,961	0	0	0	0	0	0	21,246	21,246	2,681	0
9799998.	Total - Common Stocks							78,961	100,206	78,961	0	0	0	0	0	0	21,246	21,246	2,681	0
9899999.	Total - Preferred and Common Stocks							78,961	100,206	78,961	0	0	0	0	0	0	21,246	21,246	2,681	0
9999999.	Total - Bonds, Preferred and Common Stocks							78,961	100,271	78,961	0	0	0	0	0	0	21,310	21,310	2,681	0

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Capstar	Brentwood, TN		0.13	632		769,029	XXX
The Bank of NY Mellon	Pittsburgh, PA					694,708	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			56,839	XXX
0199999. Total - Open Depositories		XXX	XXX	632	0	1,520,576	XXX
0399999. Total Cash on Deposit		XXX	XXX	632	0	1,520,576	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	200	XXX
0599999. Total Cash		XXX	XXX	632	0	1,520,776	XXX

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

1. January	2,171,625	4. April	772,523	7. July	700,239	10. October	1,371,997
2. February	815,744	5. May	1,187,969	8. August	1,208,081	11. November	1,120,335
3. March	1,006,566	6. June	1,034,000	9. September	1,217,010	12. December	1,520,776

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V		10/01/2020	0.010		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						0	0	0
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2020	0.010		5,366,942	19	24
94975P 40 5	WELLSFARGO:GOVT MM I		06/25/2019	0.010		500,000	6	2,326
8699999. Total - All Other Money Market Mutual Funds						5,866,942	25	2,349
8899999. Total - Cash Equivalents						5,866,942	25	2,349

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Property & Casualty			140,896	150,559
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty			38,123	41,896
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	O	Property & Casualty			1,340,189	1,393,630
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	B	Property & Casualty			302,878	303,465
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	3,209,619	3,485,461		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Property & Casualty			139,002	140,765
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Property & Casualty			500,006	500,006
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,209,619	3,485,461	2,461,094	2,530,320

DETAILS OF WRITE-INS

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