* 1 4 3 3 8 2 0 2 0 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

IOWA MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 14338 | Employer's ID Number..... 42-0333120

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

Incorporated/Organized..... March 12, 1900 | Commenced Business..... March 12, 1900

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

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	2,281,768	3.4	2,281,768		2,281,768	3.4
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	969,798	1.4	969,798		969,798	1.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	1,323,224	2.0	1,323,224		1,323,224	2.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	12,459,218	18.5	12,459,218		12,459,218	18.7
1.06 Industrial and Miscellaneous	10,925,551	16.2	10,925,551		10,925,551	16.4
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	27,959,559	41.5	27,959,559	0	27,959,559	42.0
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)	9,392,830	13.9	9,392,830		9,392,830	14.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	75,949	0.1	75,949		75,949	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	8,814,735	13.1	8,814,735		8,814,735	13.2
3.05 Mutual Funds	5,675,073	8.4	5,675,073		5,675,073	8.5
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	23,958,587	35.5	23,958,587	0	23,958,587	36.0
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	1,682,184	2.5	869,999		869,999	1.3
5.04 Total Real Estate	1,682,184	2.5	869,999	0	869,999	1.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(2,192,393)	(3.3)	(2,192,393)		(2,192,393)	(3.3)
6.02 Cash Equivalents (Schedule E, Part 2)	11,351,688	16.8	11,351,688		11,351,688	17.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	9,159,295	13.6	9,159,295	0	9,159,295	13.8
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	4,640,159	6.9	4,616,128		4,616,128	6.9
10. Receivables for Securities	23	0.0	23		23	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	67,399,807	100.0	66,563,591	0	66,563,591	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,797,416
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	115,232	
	8.2 Totals, Part 3, Column 9		115,232
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		1,682,185
10.	Deduct total nonadmitted amounts		812,185
11.	Statement value at end of current period (Line 9 minus Line 10)		870,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,524,842
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)	188,617	188,617
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	(73,300)	
	5.2 Totals, Part 3, Column 9		(73,300)
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)		4,640,159
12.	Deduct total nonadmitted amounts		24,031
13.	Statement value at end of current period (Line 11 minus Line 12)		4,616,128

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		54,904,407
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,880,875
3.	Accrual of discount		28,347
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	2,044,123	
	4.4 Part 4, Column 11	918,890	2,963,013
5.	Total gain (loss) on disposals, Part 4, Column 19		345,676
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		9,824,271
7.	Deduct amortization of premium		207,971
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	38,542	
	9.4 Part 4, Column 13	1,133,389	1,171,931
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		51,918,146
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		51,918,146

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	2,281,768	2,310,324	2,285,157	2,279,385
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	2,281,768	2,310,324	2,285,157	2,279,385
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	969,798	1,018,480	1,027,505	925,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,323,224	1,407,163	1,393,121	1,290,000
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	12,459,218	13,311,425	12,960,808	11,795,467
Industrial and Miscellaneous,	8. United States	10,380,088	11,826,518	10,369,040	10,381,410
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	271,584	343,803	276,295	250,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	273,879	294,921	273,027	275,000
	11. Totals	10,925,552	12,465,241	10,918,361	10,906,410
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	27,959,559	30,512,632	28,584,952	27,196,262
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	14,829,451	14,829,451	10,003,248	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	9,745	9,745	4,207	
	22. Other Countries	304,656	304,656	172,754	
	23. Totals	15,143,852	15,143,852	10,180,209	
Parent, Subsidiaries and Affiliates	24. Totals	8,814,735	8,814,735	8,002,572	
	25. Total Common Stocks	23,958,587	23,958,587	18,182,781	
	26. Total Stocks	23,958,587	23,958,587	18,182,781	
	27. Total Bonds and Stocks	51,918,146	54,471,219	46,767,733	

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	2,149,315	103,761	25,633	3,058		XXX	2,281,768	8.2	3,222,525	10.1	2,281,768	
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	2,149,315	103,761	25,633	3,058	0	XXX	2,281,768	8.2	3,222,525	10.1	2,281,768	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		819,798	150,000			XXX	969,798	3.5	836,371	2.6	969,798	
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	819,798	150,000	0	0	XXX	969,798	3.5	836,371	2.6	969,798	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		839,254	353,079	50,000	80,890	XXX	1,323,224	4.7	979,771	3.1	1,323,224	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	839,254	353,079	50,000	80,890	XXX	1,323,224	4.7	979,771	3.1	1,323,224	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	860,115	6,428,548	4,353,332	451,427	365,795	XXX	12,459,218	44.6	14,089,674	44.1	12,459,218	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	860,115	6,428,548	4,353,332	451,427	365,795	XXX	12,459,218	44.6	14,089,674	44.1	12,459,218	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	199,754	2,749,682	4,977,262	361,548	746,150	XXX	9,034,396	32.3	11,148,368	34.9	7,939,375	1,095,022
6.2 NAIC 2		891,145	183,793	408,645	310,735	XXX	1,794,318	6.4	1,689,479	5.3	1,745,690	48,627
6.3 NAIC 3			96,838			XXX	96,838	0.3		0.0	96,838	
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	199,754	3,640,826	5,257,893	770,193	1,056,885	XXX	10,925,552	39.1	12,837,847	40.2	9,781,903	1,143,649
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 3,209,185	10,941,043	9,859,307	866,034	1,192,836	0	26,068,404	93.2	XXX	XXX	24,973,382	1,095,022
11.2 NAIC 2	(d) 0	891,145	183,793	408,645	310,735	0	1,794,318	6.4	XXX	XXX	1,745,690	48,627
11.3 NAIC 3	(d) 0	0	96,838	0	0	0	96,838	0.3	XXX	XXX	96,838	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,209,185	11,832,187	10,139,938	1,274,679	1,503,570	0	(b) 27,959,559	100.0	XXX	XXX	26,815,910	1,143,649
11.8 Line 11.7 as a % of Col. 7	11.5	42.3	36.3	4.6	5.4	0.0	100.0	XXX	XXX	XXX	95.9	4.1
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,340,581	14,276,357	10,410,256	1,184,213	1,065,303		XXX	XXX	30,276,709	94.7	28,758,242	1,518,467
12.2 NAIC 2		290,521	679,249	136,502	583,207		XXX	XXX	1,689,479	5.3	1,591,151	98,328
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	3,340,581	14,566,878	11,089,505	1,320,714	1,648,510	0	XXX	XXX	(b) 31,966,188	100.0	30,349,393	1,616,795
12.8 Line 12.7 as a % of Col. 9	10.5	45.6	34.7	4.1	5.2	0.0	XXX	XXX	100.0	XXX	94.9	5.1
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	3,139,689	10,867,477	8,907,348	866,034	1,192,836		24,973,382	89.3	28,758,242	90.0	24,973,382	XXX
13.2 NAIC 2		842,517	183,793	408,645	310,735		1,745,690	6.2	1,591,151	5.0	1,745,690	XXX
13.3 NAIC 3			96,838				96,838	0.3	0	0.0	96,838	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	3,139,689	11,709,994	9,187,978	1,274,679	1,503,570	0	26,815,910	95.9	30,349,393	94.9	26,815,910	XXX
13.8 Line 13.7 as a % of Col. 7	11.7	43.7	34.3	4.8	5.6	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	11.2	41.9	32.9	4.6	5.4	0.0	95.9	XXX	XXX	XXX	95.9	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	69,496	73,566	951,959				1,095,022	3.9	1,518,467	4.8	XXX	1,095,022
14.2 NAIC 2		48,627					48,627	0.2	98,328	0.3	XXX	48,627
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	69,496	122,193	951,959	0	0	0	1,143,649	4.1	1,616,795	5.1	XXX	1,143,649
14.8 Line 14.7 as a % of Col. 7	6.1	10.7	83.2	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	0.2	0.4	3.4	0.0	0.0	0.0	4.1	XXX	XXX	XXX	XXX	4.1

(a) Includes $.....896,928 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....121,269 current year of bonds with Z designations and $.....101,862 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	2,100,072					XXX	2,100,072	7.5	2,976,637	9.3	2,100,072	
1.02 Residential Mortgage-Backed Securities	49,244	103,761	25,633	3,058		XXX	181,696	0.6	245,888	0.8	181,696	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	2,149,315	103,761	25,633	3,058	0	XXX	2,281,768	8.2	3,222,525	10.1	2,281,768	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		819,798	150,000			XXX	969,798	3.5	836,371	2.6	969,798	
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	819,798	150,000	0	0	XXX	969,798	3.5	836,371	2.6	969,798	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations		839,254	353,079	50,000	80,890	XXX	1,323,224	4.7	979,771	3.1	1,323,224	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	839,254	353,079	50,000	80,890	XXX	1,323,224	4.7	979,771	3.1	1,323,224	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	381,338	5,173,659	3,979,124	349,107	361,025	XXX	10,244,253	36.6	9,964,681	31.2	10,244,253	
5.02 Residential Mortgage-Backed Securities	478,778	1,146,203	374,208	102,320	4,771	XXX	2,106,280	7.5	4,014,564	12.6	2,106,280	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities		108,685				XXX	108,685	0.4	110,430	0.3	108,685	
5.05 Totals	860,115	6,428,548	4,353,332	451,427	365,795	XXX	12,459,218	44.6	14,089,674	44.1	12,459,218	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations		2,892,260	2,956,356	770,193	1,056,885	XXX	7,675,695	27.5	8,714,365	27.3	6,879,602	796,093
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	27,055	514,777	2,294,630			XXX	2,836,462	10.1	2,898,272	9.1	2,589,741	246,721
6.04 Other Loan-Backed and Structured Securities	172,699	233,790	6,906			XXX	413,395	1.5	1,225,210	3.8	312,560	100,835
6.05 Totals	199,754	3,640,826	5,257,893	770,193	1,056,885	XXX	10,925,552	39.1	12,837,847	40.2	9,781,903	1,143,649
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	2,481,410	9,724,971	7,438,560	1,169,301	1,498,800	XXX	22,313,041	79.8	XXX	XXX	21,516,949	796,093
11.02 Residential Mortgage-Backed Securities	528,021	1,249,964	399,841	105,378	4,771	XXX	2,287,976	8.2	XXX	XXX	2,287,976	0
11.03 Commercial Mortgage-Backed Securities	27,055	514,777	2,294,630	0	0	XXX	2,836,462	10.1	XXX	XXX	2,589,741	246,721
11.04 Other Loan-Backed and Structured Securities	172,699	342,475	6,906	0	0	XXX	522,080	1.9	XXX	XXX	421,245	100,835
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	3,209,185	11,832,187	10,139,938	1,274,679	1,503,570	0	27,959,559	100.0	XXX	XXX	26,815,910	1,143,649
11.09 Line 11.08 as a % of Col. 7	11.5	42.3	36.3	4.6	5.4	0.0	100.0	XXX	XXX	XXX	95.9	4.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,033,646	11,543,242	7,490,087	796,544	1,608,305	XXX	XXX	XXX	23,471,824	73.4	22,525,705	946,119
12.02 Residential Mortgage-Backed Securities	729,404	1,989,296	977,377	524,170	40,205	XXX	XXX	XXX	4,260,452	13.3	4,260,452	
12.03 Commercial Mortgage-Backed Securities	8,509	392,272	2,497,491			XXX	XXX	XXX	2,898,272	9.1	2,601,902	296,370
12.04 Other Loan-Backed and Structured Securities	569,023	642,067	124,550			XXX	XXX	XXX	1,335,640	4.2	961,333	374,306
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	3,340,581	14,566,878	11,089,505	1,320,714	1,648,510	0	XXX	XXX	31,966,188	100.0	30,349,393	1,616,795
12.09 Line 12.08 as a % of Col. 9	10.5	45.6	34.7	4.1	5.2	0.0	XXX	XXX	100.0	XXX	94.9	5.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,481,410	9,627,210	6,740,228	1,169,301	1,498,800	XXX	21,516,949	77.0	22,525,705	70.5	21,516,949	XXX
13.02 Residential Mortgage-Backed Securities	528,021	1,249,964	399,841	105,378	4,771	XXX	2,287,976	8.2	4,260,452	13.3	2,287,976	XXX
13.03 Commercial Mortgage-Backed Securities	27,055	514,777	2,047,909			XXX	2,589,741	9.3	2,601,902	8.1	2,589,741	XXX
13.04 Other Loan-Backed and Structured Securities	103,203	318,043				XXX	421,245	1.5	961,333	3.0	421,245	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	3,139,689	11,709,994	9,187,978	1,274,679	1,503,570	0	26,815,910	95.9	30,349,393	94.9	26,815,910	XXX
13.09 Line 13.08 as a % of Col. 7	11.7	43.7	34.3	4.8	5.6	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	11.2	41.9	32.9	4.6	5.4	0.0	95.9	XXX	XXX	XXX	95.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		97,761	698,332			XXX	796,093	2.8	946,119	3.0	XXX	796,093
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities			246,721			XXX	246,721	0.9	296,370	0.9	XXX	246,721
14.04 Other Loan-Backed and Structured Securities	69,496	24,433	6,906			XXX	100,835	0.4	374,306	1.2	XXX	100,835
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	69,496	122,193	951,959	0	0	0	1,143,649	4.1	1,616,795	5.1	XXX	1,143,649
14.09 Line 14.08 as a % of Col. 7	6.1	10.7	83.2	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	0.2	0.4	3.4	0.0	0.0	0.0	4.1	XXX	XXX	XXX	XXX	4.1

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	3,689,712		3,689,712	
2. Cost of cash equivalents acquired	36,060,112		36,060,112	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	28,398,137		28,398,137	
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)	11,351,688	0	11,351,688	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	11,351,688	0	11,351,688	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
2 story & basement brick office building and 2 additions, (50' x 120') and (35' x 70'), occupied by reporting entity		De Witt	IA	03/08/1924	08/26/2019	5,184,109		1,635,433	870,000	115,232			(115,232)			299,000
Empty Lot		De Witt	IA	12/29/2005	08/26/2019	25,000		25,000					0			541
Empty Lot		De Witt	IA	02/14/2011	08/26/2019	30,201		21,751					0			556
0599999. Total - Properties Held for Sale						5,239,309	0	1,682,184	870,000	115,232	0	0	(115,232)	0	0	300,097
0699999. Totals						5,239,309	0	1,682,184	870,000	115,232	0	0	(115,232)	0	0	300,097

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		2,173,742	2,219,970	2,219,970	(46,984)					93,212		0.200
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		2,345,158	2,396,158	2,396,158	(44,405)					95,405		1.490
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									4,518,900	4,616,128	4,616,128	(91,389)	0	0	0	0	188,617	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	IMARC LLC 90% Membership		DeWitt	IA	Formed Partnership		01/01/1999		900	24,031	24,031	18,089							90.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									900	24,031	24,031	18,089	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									4,518,900	4,616,128	4,616,128	(91,389)	0	0	0	0	188,617	0	XXX
4999999. Subtotal - Affiliated									900	24,031	24,031	18,089	0	0	0	0	0	0	XXX
5099999. Totals									4,519,800	4,640,159	4,640,159	(73,300)	0	0	0	0	188,617	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.			93,212		0.200
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007.			95,405		1.490
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	188,617	0	XXX
4899999. Subtotal - Unaffiliated							0	188,617	0	XXX
5099999. Totals							0	188,617	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																					
912828 S2 7	UNITED STATES TREASURY	SD			1.A	2,100,663	100.500	2,110,500	2,100,000	2,100,072		(143)			1.125	1.118	JD	65	23,625	09/26/2016.	06/30/2021.
0199999. U.S. Government - Issuer Obligations						2,100,663	XXX	2,110,500	2,100,000	2,100,072	0	(143)	0	0	XXX	XXX	XXX	65	23,625	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202C R2 1	G2 002305 - RMBS			4	1.A	1,077	115.199	1,241	1,077	1,077					8.000	7.899	MON	7	86	09/03/1996.	10/20/2026.
36202C UV 3	G2 002396 - RMBS			4	1.A	895	114.924	1,029	895	895					7.500	7.407	MON	6	67	03/07/1997.	03/20/2027.
36202C UW 1	G2 002397 - RMBS			4	1.A	488	111.651	532	477	476		(0)			8.000	7.991	MON	3	38	03/12/1997.	03/20/2027.
36210Y ZT 5	GN 506654 - RMBS			4	1.A	8,160	114.149	9,541	8,359	8,317		3			6.000	6.189	MON	42	501	04/07/1999.	04/15/2029.
36225B EA 2	GN 781029 - RMBS			4	1.A	35,909	114.610	39,126	34,138	35,045		(150)			6.500	5.324	MON	185	2,217	04/07/2005.	05/15/2029.
36241K MU 9	GN 782171 - RMBS			4	1.A	86,726	114.564	98,404	85,894	86,538		(95)			5.000	4.738	MON	358	4,282	12/05/2008.	11/15/2035.
38377R VK 8	GNR 2010-166 GP - CMO/RMBS			4	1.A	51,237	102.897	49,951	48,545	49,348		(464)			3.000	1.752	MON	121	1,449	04/20/2012.	04/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						184,494	XXX	199,824	179,385	181,696	0	(706)	0	0	XXX	XXX	XXX	722	8,640	XXX	XXX
0599999. Total - U.S. Government						2,285,157	XXX	2,310,324	2,279,385	2,281,768	0	(850)	0	0	XXX	XXX	XXX	787	32,265	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1.C FE	282,703	110.519	276,298	250,000	265,126		(6,504)			5.000	2.224	AO	3,125	12,500	03/29/2018.	10/01/2027.
452152 MK 4	ILLINOIS ST				1.F FE	140,738	106.126	132,658	125,000	128,272		(1,981)			5.000	3.290	FA	2,604	6,250	01/28/2014.	08/01/2022.
57582R G3 4	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	50,000	104.654	52,327	50,000	50,000					2.514	2.514	JJ	601		06/26/2020.	07/01/2041.
594612 EY 5	MICHIGAN ST			2	1.C FE	50,000	101.446	50,723	50,000	50,000					2.500	2.500	MN	316		09/23/2020.	05/15/2040.
68609T A6 5	OREGON ST			1,2	1.B FE	50,000	101.264	50,632	50,000	50,000					2.419	2.419	FA	554		07/09/2020.	08/01/2043.
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	111,209	112.145	112,145	100,000	105,850		(1,995)			5.000	2.802	AO	1,056	5,000	03/29/2018.	10/15/2032.
70914P VU 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	117,082	116.281	116,281	100,000	106,455		(1,749)			5.000	3.017	JD	222	5,000	05/14/2014.	06/15/2029.
93974D BE 7	WASHINGTON ST			2	1.B FE	111,977	111.566	111,566	100,000	106,003		(2,219)			5.000	2.583	FA	2,083	5,000	03/29/2018.	08/01/2033.
93974D HF 8	WASHINGTON ST			2	1.B FE	113,797	115.851	115,851	100,000	108,091		(2,126)			5.000	2.620	FA	2,083	5,000	03/29/2018.	08/01/2032.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,027,505	XXX	1,018,480	925,000	969,798	0	(16,573)	0	0	XXX	XXX	XXX	12,645	38,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,027,505	XXX	1,018,480	925,000	969,798	0	(16,573)	0	0	XXX	XXX	XXX	12,645	38,750	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
016730 DB 6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	80,872	89.595	89,595	100,000	80,890		18				3.425	FA			05/06/2020.	08/01/2047.
102475 JL 5	BOWIE MD			2	1.A FE	75,000	111.312	83,484	75,000	75,000					3.000	3.000	JJ	1,125	1,425	10/30/2019.	07/01/2040.
249002 BR 6	DENTON TEX INDPT SCH DIST			2	1.A FE	59,810	117.223	58,612	50,000	53,944		(1,023)			5.000	2.699	FA	944	2,500	11/05/2014.	08/15/2028.
368079 GF 0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1.D FE	115,322	119.913	119,913	100,000	107,669		(1,530)			5.000	3.188	FA	2,083	5,000	07/29/2015.	08/01/2032.
421110 U3 9	HAYS TEX CONS INDPT SCH DIST			2	1.A FE	121,130	114.879	114,879	100,000	107,587		(2,310)			5.000	2.460	FA	1,889	5,000	09/30/2014.	02/15/2026.
529063 VT 3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	50,748	102.578	51,289	50,000	50,709		(38)			2.300	2.108	FA	479	102	07/08/2020.	02/01/2037.
592112 MY 9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	61,084	109.502	54,751	50,000	52,514		(1,213)			5.000	2.410	JJ	1,250	2,500	04/17/2013.	01/01/2026.
59333R DG 6	MIAMI-DADE CNTY FLA SCH DIST			2	1.D FE	185,904	109.919	181,366	165,000	174,566		(4,197)			5.000	2.284	MS	2,429	8,250	03/29/2018.	03/15/2026.
613681 U7 8	MONTGOMERY CNTY TEX			2	1.B FE	90,261	114.607	85,955	75,000	80,526		(1,660)			5.000	2.560	MS	1,250	3,750	09/17/2014.	03/01/2026.
720424 A7 5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	50,000	103.659	51,830	50,000	50,000					2.357	2.357	JD	98	422	07/09/2020.	12/01/2039.
783244 ET 9	RUTHERFORD CNTY TENN			2	1.B FE	115,264	119.620	119,620	100,000	109,580		(2,110)			5.000	2.602	AO	1,250	5,000	03/29/2018.	04/01/2028.
839278 KF 4	SOUTH PASADENA CALIF UNI SCH DIST			2	1.C FE	152,589	103.213	154,820	150,000	152,370		(219)			3.404	3.192	FA	2,128	3,248	01/24/2020.	08/01/2049.
882723 B4 0	TEXAS ST			2	1.A FE	100,390	110.700	110,700	100,000	100,258		(49)			3.311	3.252	AO	828	3,311	03/29/2018.	10/01/2028.
882830 BH 4	TEXAS TRANSN COMMN			1,2	1.A FE	75,000	100.547	75,410	75,000	75,000					2.472	2.472	AO	464	288	07/16/2020.	10/01/2044.

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
93974C 6K 1	WASHINGTON ST			2	1.B FE	59,749	109.879	54,940	50,000	52,611		(1,207)			5.000	2.415	FA	1,042	2,500	09/10/2014	02/01/2025
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,393,121	XXX	1,407,163	1,290,000	1,323,224	0	(15,540)	0	0	XXX	XXX	XXX	17,259	43,297	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,393,121	XXX	1,407,163	1,290,000	1,323,224	0	(15,540)	0	0	XXX	XXX	XXX	17,259	43,297	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																					
04048R NQ 5	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	59,154	118.644	59,322	50,000	54,620		(951)			5.000	2.800	JJ	1,250	2,500	12/02/2015	07/01/2031
04048R NS 1	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	58,560	117.950	58,975	50,000	54,334		(888)			5.000	2.930	JJ	1,250	2,500	12/02/2015	07/01/2033
04048R NU 6	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	58,108	117.620	58,810	50,000	54,114		(841)			5.000	3.030	JJ	1,250	2,500	12/02/2015	07/01/2035
040654 XH 3	ARIZONA ST TRANSN BRD HWY REV			2	1.A Z	60,669	107.132	53,566	50,000	51,866		(1,207)			5.000	2.450	JJ	1,250	2,500	01/17/2013	07/01/2028
040654 XM 2	ARIZONA ST TRANSN BRD HWY REV			2	1.C FE	91,003	107.210	80,408	75,000	77,800		(1,810)			5.000	2.450	JJ	1,875	3,750	01/17/2013	07/01/2028
040654 YD 1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	50,000	107.295	53,648	50,000	50,000					3.166	3.166	JJ	792	611	01/10/2020	07/01/2038
047870 NB 2	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	114,581	120.407	120,407	100,000	107,105		(1,507)			5.000	3.229	MN	833	5,000	09/01/2015	11/01/2033
074561 QK 0	BEAUMONT TEX WTRWKS & SWR SYS REV			2	1.C FE	58,501	120.796	60,398	50,000	58,362		(138)			4.000	2.080	MS	344		10/08/2020	09/01/2040
101029 RK 4	BOSTON MASS WTR & SWR COMMN REV IAM COML			2	1.B FE	59,270	108.778	54,389	50,000	52,000		(1,052)			5.000	2.745	MN	417	2,500	06/11/2013	11/01/2024
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	200,000	104.303	208,606	200,000	200,000					3.477	3.477	AO	1,739	5,988	11/01/2019	10/01/2043
13077D AQ 5	CALIFORNIA ST UNIV REV			2	1.D FE	118,724	126.417	126,417	100,000	112,318		(1,753)			5.000	2.859	MN	833	5,000	02/09/2017	11/01/2031
160131 CX 4	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	59,347	112.933	56,467	50,000	53,173		(1,033)			5.000	2.720	JD	208	2,500	07/23/2014	12/01/2026
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1.C FE	170,945	117.841	176,762	150,000	160,605		(2,070)			5.000	3.349	MS	2,500	7,500	07/23/2015	09/01/2040
167593 HH 8	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	48,750	103.580	51,790	50,000	49,129		78			4.000	4.235	JJ	1,000	2,000	09/21/2015	01/01/2030
172311 QE 5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	75,000	104.010	78,008	75,000	75,000					2.726	2.726	JD	170	858	06/18/2020	12/01/2046
196707 F5 7	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			1	1.C FE	72,917	109.025	81,769	75,000	73,008		79			2.950	3.143	MS	738	1,807	10/29/2019	03/01/2039
20774Y PS 0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			2	1.F FE	279,593	111.826	279,565	250,000	259,545		(3,153)			5.000	3.570	MN	2,083	12,500	12/03/2013	11/01/2026
220245 L9 3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	100,000	102.122	102,122	100,000	100,000					2.859	2.859	JJ	1,318		07/01/2020	07/15/2043
249182 FF 8	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	104,193	108.638	108,638	100,000	101,021		(513)			5.000	4.425	MN	639	5,000	12/11/2013	11/15/2027
25484J CU 2	DISTRICT COLUMBIA UNIV REV			2	1.G FE	59,214	123.686	61,843	50,000	55,957		(859)			5.000	2.901	AO	625	2,500	01/06/2017	04/01/2028
29508R JS 6	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1.B FE	61,261	127.858	63,929	50,000	57,828		(1,071)			5.000	2.440	MS	833	2,500	08/25/2017	09/01/2031
29508R KM 7	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1.B FE	60,620	126.660	63,330	50,000	57,405		(1,009)			5.000	2.567	MS	833	2,500	08/25/2017	09/01/2033
359900 8X 8	FULTON CNTY GA DEV AUTH REV			1	1.B FE	59,681	129.039	64,520	50,000	59,473		(207)			4.234	3.179	MN	353	2,117	01/16/2020	11/01/2047
368497 GX 5	GEISINGER AUTH PA HEALTH SYS REV			2	1.E FE	106,381	101.881	101,881	100,000	100,321		(753)			5.000	4.210	JD	417	5,000	06/01/2011	06/01/2024
41401P CP 6	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.D FE	54,390	116.713	58,357	50,000	53,179		(412)			4.000	2.970	MN	256	2,000	12/06/2017	11/15/2032
41401P CR 2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.D FE	80,917	116.146	87,110	75,000	79,290		(553)			4.000	3.070	MN	383	3,000	12/06/2017	11/15/2034
45470R DN 3	INDIANA FIN AUTH HWY REV			2	1.B FE	61,506	126.921	63,461	50,000	58,104		(1,064)			5.000	2.438	JD	208	2,500	08/24/2017	06/01/2031
45470R DR 4	INDIANA FIN AUTH HWY REV			2	1.B FE	121,098	125.531	125,531	100,000	114,905		(1,942)			5.000	2.628	JD	417	5,000	08/24/2017	06/01/2034
45505M AN 6	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1.D FE	90,623	103.643	77,732	75,000	76,510		(1,982)			5.250	2.510	AO	984	3,938	04/02/2013	10/01/2024
469494 AU 2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1.D FE	57,044	118.569	59,285	50,000	53,544		(705)			5.000	3.320	FA	1,042	2,500	08/31/2015	08/01/2035
534272 A2 5	LINCOLN NEB ELEC SYS REV			2	1.C FE	86,324	108.016	81,012	75,000	77,132		(1,231)			5.000	3.230	MS	1,250	3,750	07/13/2012	09/01/2037
544445 BT 5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	85,934	121.006	90,755	75,000	81,685		(1,125)			5.000	3.181	MN	479	3,750	01/06/2017	05/15/2029
54466H DP 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1.B FE	58,787	124.365	62,183	50,000	55,305		(894)			5.000	2.870	JD	208	2,500	12/02/2016	06/01/2028
54628C MW 9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	50,000	101.276	50,638	50,000	50,000					2.587	2.587	FA	478		07/31/2020	02/01/2043
546540 LF 0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.F FE	57,532	111.858	55,929	50,000	52,084		(788)			5.000	3.251	JJ	1,250	2,500	04/17/2013	07/01/2031
546540 MN 2	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.F FE	59,573	113.926	56,963	50,000	53,745		(1,006)			5.000	2.741	JJ	1,250	2,500	09/25/2014	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
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	124,856	128.020	128,020	100,000	124,351		(505)			5.000	2.120	MN	1,056		10/02/2020.	05/15/2045.
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	225,000	105.089	236,450	225,000	225,000					3.273	3.273	MN	1,227	6,996	11/01/2019.	05/01/2039.
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	51,632	107.574	53,787	50,000	51,499		(133)			3.395	3.004	AO	358	1,532	02/04/2020.	10/15/2040.
576000 ZW 6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	100,749	103.853	103,853	100,000	100,734		(15)			2.950	2.860	MN	680		09/30/2020.	05/15/2043.
581714 VU 3	MC KINNEY TEX WTRWKS & SWR REV			2	1.B FE	212,340	125.842	220,224	175,000	200,206		(3,721)			5.000	2.480	MS	2,576	8,750	07/27/2017.	03/15/2030.
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV			2	1.C FE	64,795	132.073	66,037	50,000	64,502		(293)			5.000	1.750	AO	528		09/24/2020.	10/01/2045.
591745 S8 8	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.D FE	58,611	111.728	55,864	50,000	52,652		(1,010)			5.000	2.789	JJ	1,250	2,500	06/10/2014.	07/01/2026.
592030 E4 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	287,533	118.918	297,295	250,000	273,860		(5,086)			5.000	2.671	MN	1,597	12,500	03/29/2018.	05/15/2031.
592190 MG 4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	60,555	117.521	58,761	50,000	55,458		(1,135)			5.000	2.425	JJ	1,250	2,500	04/15/2016.	07/01/2027.
592481 FJ 9	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1.B FE	86,639	111.189	83,392	75,000	78,213		(1,311)			5.000	3.081	MN	625	3,750	12/06/2013.	05/01/2024.
592481 FK 6	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1.B FE	85,721	111.189	83,392	75,000	77,973		(1,210)			5.000	3.221	MN	625	3,750	12/06/2013.	05/01/2025.
592481 HF 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1.B FE	89,685	119.324	89,493	75,000	82,229		(1,557)			5.000	2.631	MN	625	3,750	12/02/2015.	05/01/2032.
592646 6Q 1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	289,503	115.409	288,523	250,000	265,940		(3,951)			5.000	3.181	AO	3,125	12,500	05/30/2014.	10/01/2026.
59333P B6 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	117,994	107.634	107,634	100,000	103,584		(1,976)			5.000	2.881	AO	1,250	5,000	12/03/2012.	10/01/2023.
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	231,256	113.311	226,622	200,000	213,204		(3,278)			5.000	3.119	AO	2,500	10,000	01/15/2015.	10/01/2034.
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	158,010	107.891	161,837	150,000	157,767		(241)			3.490	2.811	AO	1,309	2,448	09/29/2020.	10/01/2042.
593791 GW 0	MIAMI UNIV OHIO GEN RCPTS			2	1.D FE	170,190	116.135	174,203	150,000	161,943		(3,066)			5.000	2.702	MS	2,500	7,500	03/29/2018.	09/01/2029.
594615 FM 3	MICHIGAN ST BLDG AUTH REV			2	1.D FE	90,188	123.501	92,626	75,000	84,310		(1,471)			5.000	2.670	AO	792	3,750	10/27/2016.	10/15/2031.
594615 HY 5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	50,000	102.368	51,184	50,000	50,000					2.705	2.705	AO	286	105	09/11/2020.	10/15/2040.
594654 HG 3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	101,677	103.669	103,669	100,000	101,529		(148)			3.430	3.210	JD	286	3,725	01/28/2020.	12/01/2044.
60416S 5D 8	MINNESOTA ST HSG FIN AGY			2	1.B FE	70,000	99.965	69,976	70,000	70,000					3.237	3.237	JJ	1,133	893	01/24/2020.	01/01/2040.
60416S 5E 6	MINNESOTA ST HSG FIN AGY			2	1.B FE	40,000	99.828	39,931	40,000	40,000					3.337	3.337	JJ	667	586	01/24/2020.	01/01/2044.
61212L PB 9	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.E FE	55,903	112.294	56,147	50,000	51,932		(629)			5.000	3.571	MN	319	2,500	12/17/2013.	11/15/2026.
61212L PD 5	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.E FE	169,878	111.894	167,841	150,000	160,480		(3,485)			5.000	2.463	MN	958	7,500	03/29/2018.	11/15/2028.
64972F L2 0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	72,088	158.909	79,455	50,000	71,297		(679)			6.011	3.241	JD	134	3,006	10/28/2019.	06/15/2042.
64989K GR 1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	72,648	157.723	78,862	50,000	72,031		(616)			5.985	3.242	MN	382	2,993	01/13/2020.	11/15/2043.
64990C 3H 2	NEW YORK STATE DORMITORY AUTHORITY			2	1.E FE	5,490	103.299	5,165	5,000	5,042		(55)			5.000	3.837	AO	63	250	05/19/2011.	10/01/2022.
64990E CK 1	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	85,550	109.011	81,758	75,000	77,637		(1,290)			5.000	3.130	JD	167	3,750	04/16/2014.	12/15/2028.
64990E MU 8	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	58,907	114.069	57,035	50,000	53,235		(978)			5.000	2.820	FA	944	2,500	10/02/2014.	02/15/2030.
658207 ZV 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	50,000	105.827	52,914	50,000	50,000					3.000	3.000	JJ	921		05/07/2020.	07/01/2046.
660043 DT 4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,645	108.027	54,014	50,000	52,421		(224)			3.796	3.137	JD	158	1,945	01/30/2020.	06/01/2044.
663903 JQ 6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	100,000	107.084	107,084	100,000	100,000					3.200	3.200	MN	409	2,489	01/23/2020.	11/15/2044.
665250 CR 5	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1.G FE	55,436	112.888	56,444	50,000	53,334		(512)			4.000	2.770	JD	167	2,000	08/24/2016.	12/01/2032.
67756D JR 8	OHIO ST HIGHER EDL FAC COMMN REV			2	1.E FE	60,363	121.098	60,549	50,000	56,451		(996)			5.000	2.630	JD	208	2,500	10/26/2016.	12/01/2030.
67760H NH 0	OHIO ST TPK COMMN TPK REV			2	1.C FE	75,435	102.898	77,174	75,000	75,402		(33)			3.196	3.128	FA	906	1,212	02/06/2020.	02/15/2048.
681810 LJ 4	OMAHA NEB SAN SEW REV			2	1.C FE	55,289	116.561	58,281	50,000	53,133		(549)			4.000	2.711	AO	500	2,000	10/26/2016.	04/01/2030.
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	117,596	115.379	115,379	100,000	109,313		(3,064)			5.500	2.184	JD	458	5,500	03/29/2018.	12/01/2032.
709224 2R 9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	50,000	103.400	51,700	50,000	50,000					3.337	3.337	JD	139	1,395	01/16/2020.	12/01/2039.
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	75,000	102.920	77,190	75,000	75,000					3.579	3.579	JD	224	2,871	10/25/2019.	12/01/2043.
73358W AJ 3	PORT AUTH N Y & N J				1.D FE	383,074	133.349	500,059	375,000	379,980		(416)			6.040	5.847	JD	1,888	22,650	04/06/2011.	12/01/2029.

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
73358W KN 3	PORT AUTH N Y & N J				1.D FE	97,928	101.736	101,736	100,000	99,464		571			2.250	2.848	JD	188	2,250	03/29/2018.	12/01/2021.
73358W TU 8	PORT AUTH N Y & N J			2	1.D FE	85,557	114.063	85,547	75,000	79,312		(1,092)			5.000	3.320	MS	1,250	3,750	10/01/2014.	09/01/2032.
76221U CZ 7	RHODE ISLAND CLEAN WTR FIN AGY WTR POLLU			2	1.A FE	84,842	114.535	85,901	75,000	80,281		(1,039)			4.000	2.421	AO	750	3,000	05/13/2016.	10/01/2031.
76221U DA 1	RHODE ISLAND CLEAN WTR FIN AGY WTR POLLU			2	1.A FE	112,589	113.687	113,687	100,000	106,766		(1,329)			4.000	2.480	AO	1,000	4,000	05/13/2016.	10/01/2032.
762232 BW 5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	60,866	128.418	64,209	50,000	60,290		(575)			5.000	2.520	MN	319	1,160	05/06/2020.	05/15/2035.
768874 SG 5	RIVERSIDE CALIF ELEC REV			1	1.D FE	109,383	168.677	126,508	75,000	106,100		(970)			7.605	4.432	AO	1,426	5,704	05/24/2017.	10/01/2040.
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	100,000	110.466	110,466	100,000	100,000					3.818	3.818	FA	1,442	1,050	04/23/2020.	02/15/2038.
786087 CJ 3	SACRAMENTO CALIF WASTEWTR REV			1,2	1.C FE	50,000	102.130	51,065	50,000	50,000					2.798	2.798	MS	466	233	06/19/2020.	09/01/2042.
786089 JR 4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	50,000	106.086	53,043	50,000	50,000					3.180	3.180	MS	530	508	04/24/2020.	09/01/2042.
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1.C FE	99,726	107.779	107,779	100,000	99,855		47			3.203	3.256	JD	267	3,203	03/29/2018.	12/01/2023.
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV			2	1.C FE	113,890	114.028	114,028	100,000	107,582		(2,340)			5.000	2.433	FA	2,083	5,000	03/29/2018.	02/01/2028.
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV			2	1.C FE	113,657	113.929	113,929	100,000	107,459		(2,300)			5.000	2.473	FA	2,083	5,000	03/29/2018.	02/01/2029.
837227 V5 3	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE	57,445	112.364	56,182	50,000	52,302		(843)			5.000	3.131	FA	1,042	2,500	04/02/2014.	08/01/2026.
83756C FR 1	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	26,842	104.621	26,155	25,000	25,606		(202)			4.000	3.099	MN	167	1,103	04/08/2014.	11/01/2044.
880461 2D 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	75,000	101.491	76,118	75,000	75,000					3.104	3.104	JJ	1,067		07/01/2020.	07/01/2040.
88278P TQ 7	TEXAS ST UNIV SYS FING REV			2	1.C FE	113,215	113.995	113,995	100,000	107,348		(2,178)			5.000	2.593	MS	1,472	5,000	03/29/2018.	03/15/2029.
88278P ZM 9	TEXAS ST UNIV SYS FING REV			2	1.C FE	75,000	106.566	79,925	75,000	75,000					3.289	3.289	MS	726	2,015	10/25/2019.	03/15/2040.
882854 WT 5	TEXAS WTR DEV BRD REV			2	1.A FE	105,806	115.560	115,560	100,000	103,029		(576)			4.000	3.310	AO	844	4,000	10/07/2015.	10/15/2032.
89602N ZJ 6	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.D FE	142,780	108.493	135,616	125,000	129,281		(2,193)			5.000	3.100	MN	799	6,250	04/09/2014.	11/15/2027.
91412G DZ 5	UNIVERSITY CALIF REVS			1	1.D FE	68,660	145.285	72,643	50,000	68,224		(436)			5.946	3.670	MN	380	2,973	01/14/2020.	05/15/2045.
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	104,217	107.000	107,000	100,000	103,879		(338)			3.504	3.001	MN	584	2,706	02/11/2020.	11/01/2044.
914468 CH 4	UNIVERSITY MINN SPL PURP REV			2	1.C FE	107,364	100.340	100,340	100,000	100,000		(1,868)			5.000	5.000	FA	2,083	5,000	03/29/2018.	08/01/2025.
914692 U6 3	UNIVERSITY N MEX UNIV REVS				1.D FE	59,972	106.514	53,257	50,000	52,003		(1,381)			5.000	2.110	JD	208	2,500	11/14/2014.	06/01/2022.
914716 WV 3	UNIVERSITY N C CHARLOTTE REV			2	1.E FE	111,470	105.936	105,936	100,000	103,669		(2,881)			5.000	2.006	AO	1,250	5,000	03/29/2018.	04/01/2030.
91476P NY 0	UNIVERSITY OKLA REVS			2	1.E FE	56,117	116.273	58,137	50,000	53,095		(625)			5.000	3.501	JJ	1,250	2,500	09/11/2015.	07/01/2033.
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	59,804	115.867	57,934	50,000	54,015		(1,006)			5.000	2.731	AO	625	2,500	09/19/2014.	10/01/2025.
915200 UL 1	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	59,278	115.513	57,757	50,000	53,812		(952)			5.000	2.841	AO	625	2,500	09/19/2014.	10/01/2026.
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y			2	1.A FE	168,349	113.612	170,418	150,000	158,917		(2,867)			5.000	2.880	JD	333	7,500	03/29/2018.	12/15/2030.
92778V BL 1	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1.B FE	117,250	119.278	119,278	100,000	110,620		(2,455)			5.000	2.263	FA	2,083	5,000	03/29/2018.	02/01/2031.
928075 JL 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	50,000	100.402	50,201	50,000	50,000					2.449	2.449	JJ	500		07/22/2020.	07/01/2040.
92812V D8 6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	75,000	106.972	80,229	75,000	75,000					3.741	3.741	JD	234	1,434	05/21/2020.	06/01/2050.
92812V K6 2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	50,000	101.498	50,749	50,000	50,000					2.956	2.956	MS	345		09/25/2020.	09/01/2045.
92818N HZ 4	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.A FE	75,000	108.666	81,500	75,000	75,000					3.320	3.320	MN	415	2,359	10/30/2019.	11/01/2042.
940093 7A 9	WASHINGTON ST UNIV REVS			2	1.E FE	59,101	117.484	58,742	50,000	54,167		(911)			5.000	2.900	AO	625	2,500	02/12/2015.	04/01/2029.
940093 7B 7	WASHINGTON ST UNIV REVS			2	1.E FE	88,292	117.065	87,799	75,000	81,094		(1,330)			5.000	2.950	AO	938	3,750	02/12/2015.	04/01/2030.
940094 CM 5	WASHINGTON ST UNIV REVS			2	1.A Z	72,844	115.137	74,839	65,000	69,402		(210)			5.000	2.803	AO	813		03/29/2018.	04/01/2031.
940094 DA 0	WASHINGTON ST UNIV REVS			2	1.E FE	39,224	113.124	39,593	35,000	37,370		(688)			5.000	2.803	AO	438	1,750	03/29/2018.	04/01/2031.
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1.E FE	114,934	115.525	115,525	100,000	108,633		(2,336)			5.000	2.413	JJ	2,500	5,000	03/29/2018.	07/01/2029.
956724 AR 9	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1.E FE	114,809	115.488	115,488	100,000	108,570		(2,318)			5.000	2.431	JJ	2,500	5,000	03/29/2018.	07/01/2030.

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
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						10,738,631	XXX	11,013,149	9,640,000	10,244,253	0	(113,616)	0	0	XXX	XXX	XXX	103,596	388,860	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3131XT N6 3	FH ZM0413 - RMBS			4	1.A	48,639	108.553	51,033	47,012	48,298		(9)			3.500	2.552	MON	137	1,645	12/04/2015.	11/01/2045.
31329K X3 3	FH ZA2498 - RMBS			4	1.A	151,491	106.101	160,083	150,878	151,305		30			3.500	3.331	MON	440	5,281	05/24/2018.	03/01/2038.
3132A5 AY 1	FH ZS4523 - RMBS			4	1.A	119,571	108.357	128,899	118,958	119,362		(12)			3.500	3.357	MON	347	4,164	08/06/2013.	07/01/2043.
3132A7 UG 4	FH ZS6883 - RMBS			4	1.A	24,412	108.817	25,236	23,191	23,926		(120)			3.500	1.932	MON	68	812	02/21/2014.	12/01/2028.
3132DV 7B 5	FH SD8090 - RMBS			4	1.A	226,280	103.888	228,162	219,623	226,050		(230)			2.000	1.346	MON	366	1,098	08/28/2020.	09/01/2050.
3133A8 MR 5	FH QB2168 - RMBS			4	1.A	124,961	103.888	125,468	120,772	124,800		(161)			2.000	1.253	MON	201	805	08/11/2020.	08/01/2050.
3136A5 YC 4	FNR 2012-30 ED - CMO/RMBS			4	1.A	41,906	102.839	42,224	41,059	41,263		(234)			2.500	1.996	MON	86	1,023	04/19/2012.	04/25/2031.
3136A8 UN 8	FNR 2012-99 EC - CMO/RMBS			4	1.A	71,465	103.060	72,120	69,978	70,491		(142)			2.000	1.613	MON	117	1,397	09/18/2012.	02/25/2041.
3136AE LE 5	FNR 2013-58 KJ - CMO/RMBS			4	1.A	48,141	102.695	48,514	47,240	47,671		(138)			3.000	2.528	MON	118	1,414	11/15/2013.	02/25/2043.
3137A5 SG 0	FHR 3786 HE - CMO/RMBS			4	1.A	19,932	100.897	19,398	19,226	19,291		(86)			2.500	1.697	MON	40	469	04/12/2012.	03/15/2038.
3137AM K7 1	FHR 4020 EJ - CMO/RMBS			4	1.A	59,522	107.398	60,521	56,352	58,730		(595)			3.000	1.760	MON	141	1,685	09/24/2012.	02/15/2042.
3138LV H4 8	FN AO4750 - RMBS			4	1.A	216,244	105.405	231,091	219,241	216,759		441			2.500	2.935	MON	457	5,475	03/29/2018.	10/01/2027.
3138WB BF 1	FN AS1837 - RMBS			4	1.A	130,783	109.057	136,344	125,020	129,577		(1,211)			4.000	2.825	MON	417	4,990	04/24/2014.	02/01/2044.
31403D YB 9	FN 746006 - RMBS			4	1.A	25,554	99.887	24,647	24,675	24,668		(1,038)			2.393	2.387	MON	49	960	03/24/2004.	12/01/2033.
31407P CV 8	FN 836284 - RMBS			4	1.A	6,464	116.928	7,751	6,629	6,431		10			5.500	6.421	MON	30	364	07/22/2008.	10/01/2035.
3140Q9 NW 9	FN CA2204 - RMBS			4	1.A	345,816	108.415	360,605	332,616	350,269		3,737			4.500	2.595	MON	1,247	14,968	02/13/2019.	08/01/2048.
3140X4 H2 5	FN FM1148 - RMBS			4	1.A	105,631	105.582	108,642	102,898	105,958		207			3.500	2.182	MON	300	3,601	06/26/2019.	12/01/2048.
3140X8 KJ 5	FN FM4796 - RMBS			4	1.A	233,983	104.580	234,759	224,478	233,926		(57)			2.000	1.105	MON	374		11/20/2020.	11/01/2050.
31410L UV 2	FN 890796 - RMBS			4	1.A	108,030	108.086	114,161	105,620	107,504		(431)			3.500	2.859	MON	308	3,696	01/17/2018.	12/01/2045.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						2,108,827	XXX	2,179,657	2,055,467	2,106,280	0	(38)	0	0	XXX	XXX	XXX	5,243	53,847	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	113,351	118.619	118,619	100,000	108,685		(1,744)			5.000	2.960	FA	2,083	5,000	03/29/2018.	08/01/2032.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						113,351	XXX	118,619	100,000	108,685	0	(1,744)	0	0	XXX	XXX	XXX	2,083	5,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						12,960,808	XXX	13,311,425	11,795,467	12,459,218	0	(115,398)	0	0	XXX	XXX	XXX	110,922	447,707	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC.			1,2	2.B FE	99,825	111.409	111,409	100,000	99,916		18			3.600	3.621	MN	470	3,600	05/05/2015.	05/14/2025.
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1.G FE	48,359	106.924	53,462	50,000	48,963		308			2.900	3.608	FA	544	1,450	01/02/2019.	02/16/2024.
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.A FE	212,296	124.177	248,354	200,000	210,750		(270)			4.625	4.257	FA	3,854	9,250	07/30/2014.	02/01/2044.
04351L AB 6	ASCENSION HEALTH ALLIANCE			1	1.C FE	49,118	128.930	64,465	50,000	49,179		18			3.945	4.048	MN	252	1,973	05/23/2017.	11/15/2046.
06051G FB 0	BANK OF AMERICA CORP				1.F FE	206,380	110.833	221,666	200,000	204,100		(1,252)			4.125	3.413	JJ	3,644	8,250	02/21/2019.	01/22/2024.
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1.F FE	237,353	113.846	284,615	250,000	239,859		1,156			3.705	4.359	AO	1,724	9,263	10/10/2018.	04/24/2028.
125523 AH 3	CIGNA CORP			1,2	2.B FE	74,900	120.869	90,652	75,000	74,925		8			4.375	4.390	AO	693	3,281	09/06/2018.	10/15/2028.
126650 CL 2	CVS HEALTH CORP			1,2	2.B FE	49,497	113.251	56,626	50,000	49,746		50			3.875	3.998	JJ	866	1,938	07/13/2015.	07/20/2025.
20030N BH 3	COMCAST CORP			1	1.G FE	250,378	125.506	313,765	250,000	250,279		(19)			4.250	4.237	JJ	4,899	10,625	05/15/2014.	01/15/2033.
20030N CT 6	COMCAST CORP			1,2	1.G FE	99,950	120.377	120,377	100,000	99,960		4			4.150	4.156	AO	876	4,150	10/02/2018.	10/15/2028.
22170Q AA 8	COTTAGE HEALTH CREDIT GROUP			1,2	1.D FE	50,000	112.665	56,333	50,000	50,000					3.304	3.304	MN	275	1,248	01/21/2020.	11/01/2049.
224044 CE 5	COX COMMUNICATIONS INC			1,2	2.B FE	47,201	111.521	55,761	50,000	48,627		299			3.850	4.595	FA	802	1,925	10/05/2015.	02/01/2025.
254687 DD 5	WALT DISNEY CO			1,2	1.G FE	99,761	113.190	113,190	100,000	99,877		25			3.700	3.728	AO	781	3,700	10/14/2015.	10/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
25470D BE 8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	99,810	112.353	112,353	100,000	99,914		17			3.950	3.971	JD	176	3,950	05/18/2015.	06/15/2025.
26442U AG 9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	249,953	117.044	292,610	250,000	249,967		4			3.700	3.702	MS	3,083	9,250	08/06/2018.	09/01/2028.
26443C AA 1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.C FE	150,000	122.881	184,322	150,000	150,000					3.920	3.920	JD	490	5,880	06/01/2017.	06/01/2047.
26824K AA 2	AIRBUS FINANCE BV		C	1	1.F FE	48,411	104.975	52,488	50,000	49,134		358			2.700	3.494	AO	278	1,350	12/10/2018.	04/17/2023.
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	149,481	122.247	183,371	150,000	149,716		50			5.875	5.921	AO	1,860	8,813	10/01/2015.	10/15/2025.
29273R BD 0	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	87,516	109.700	109,700	100,000	93,612		1,310			4.050	5.785	MS	1,193	4,050	10/05/2015.	03/15/2025.
30231G BH 4	EXXON MOBIL CORP			1,2	1.C FE	200,000	109.450	218,900	200,000	200,000					2.992	2.992	MS	1,695	2,992	03/17/2020.	03/19/2025.
35137L AG 0	FOX CORP			1,2	2.B FE	50,000	110.134	55,067	50,000	50,000					4.030	4.029	JJ	873	1,008	01/15/2019.	01/25/2024.
35137L AM 7	FOX CORP			1,2	2.B FE	49,922	109.121	54,561	50,000	49,933		11			3.050	3.084	AO	356	763	03/31/2020.	04/07/2025.
377372 AL 1	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	250,520	107.136	267,840	250,000	250,271		(108)			3.375	3.327	MN	1,078	8,438	07/20/2018.	05/15/2023.
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	224,616	107.748	242,433	225,000	224,746		66			3.000	3.034	JD	563	6,750	03/27/2019.	06/01/2024.
38145G AH 3	GOLDMAN SACHS GROUP INC			1,2	1.G FE	199,482	112.264	224,528	200,000	199,674		49			3.500	3.531	MN	875	7,000	11/10/2016.	11/16/2026.
42824C BF 5	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	149,726	113.510	170,265	150,000	149,765		40			4.650	4.696	AO	1,744	3,333	04/06/2020.	10/01/2024.
494550 AT 3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	46,020	125.582	62,791	50,000	46,668		139			5.800	6.527	MS	854	2,900	09/02/2015.	03/15/2035.
49456B AG 6	KINDER MORGAN INC			1,2	2.B FE	88,429	123.238	123,238	100,000	90,393		420			5.300	6.350	JD	442	5,300	09/09/2015.	12/01/2034.
50077L AD 8	KRAFT HEINZ FOODS CO			1,2	3.A FE	95,015	104.427	104,427	100,000	96,838		520			3.000	3.649	JD	250	3,000	04/25/2017.	06/01/2026.
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	449,082	112.384	505,728	450,000	449,300		122			3.400	3.433	MS	4,803	15,300	03/05/2019.	03/08/2026.
58933Y AJ 4	MERCK & CO INC			1	1.E FE	247,048	130.062	325,155	250,000	247,447		68			4.150	4.221	MN	1,239	10,375	05/14/2014.	05/18/2043.
641062 AF 1	NESTLE HOLDINGS INC			1,2	1.D FE	248,795	117.311	293,278	250,000	249,032		107			3.625	3.683	MS	2,442	9,063	09/17/2018.	09/24/2028.
666807 BJ 0	NORTHROP GRUMMAN CORP			1,2	2.B FE	99,973	121.926	121,926	100,000	99,985		0			3.850	3.851	AO	813	3,850	02/03/2015.	04/15/2045.
66989H AG 3	NOVARTIS CAPITAL CORP			1	1.D FE	99,429	109.701	109,701	100,000	99,635		101			3.400	3.517	MN	519	3,400	12/10/2018.	05/06/2024.
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	49,977	117.529	58,765	50,000	49,981		2			3.700	3.706	MN	236	1,850	08/07/2018.	11/15/2028.
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	199,618	109.783	219,566	200,000	199,691		51			2.600	2.630	JJ	2,282	5,200	07/18/2019.	07/23/2026.
69351U AN 3	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	99,428	134.811	134,811	100,000	99,525		13			5.200	5.238	JJ	2,398	5,200	07/12/2011.	07/15/2041.
70213H AE 8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	100,000	110.217	110,217	100,000	100,000					3.192	3.192	JJ	1,596	1,348	01/22/2020.	07/01/2049.
717081 ES 8	PFIZER INC			1,2	1.F FE	124,936	107.881	134,851	125,000	124,958		12			2.950	2.961	MS	1,086	3,688	03/04/2019.	03/15/2024.
731572 AB 9	RALPH LAUREN CORP			1,2	1.G FE	49,498	108.275	54,138	50,000	49,523		25			2.950	3.067	JD	66	787	06/01/2020.	06/15/2030.
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.
84756N AD 1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	99,765	111.639	111,639	100,000	99,915		24			4.750	4.779	MS	1,399	4,750	09/16/2013.	03/15/2024.
89236T FS 9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	199,946	108.538	217,076	200,000	199,966		10			3.350	3.356	JJ	3,220	6,700	01/03/2019.	01/08/2024.
893526 DJ 9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	276,295	137.521	343,803	250,000	271,584		(619)			6.100	5.378	JD	1,271	15,250	07/12/2011.	06/01/2040.
90331H NV 1	US BANK NA			2	1.D FE	249,750	107.379	268,448	250,000	249,867		49			3.400	3.422	JJ	3,707	8,500	07/19/2018.	07/24/2023.
904764 BC 0	UNILEVER CAPITAL CORP			1,2	1.E FE	198,044	115.824	231,648	200,000	198,462		184			3.500	3.622	MS	1,925	7,000	09/04/2018.	03/22/2028.
91324P DK 5	UNITEDHEALTH GROUP INC			1	1.F FE	301,050	118.897	356,691	300,000	300,849		(97)			3.850	3.806	JD	513	11,550	09/26/2018.	06/15/2028.
91324P DM 1	UNITEDHEALTH GROUP INC			1	1.F FE	49,876	109.452	54,726	50,000	49,924		23			3.500	3.554	FA	661	1,750	12/13/2018.	02/15/2024.
92343V EU 4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	108,822	118.909	129,611	109,000	108,868		12			4.016	4.032	JD	340	4,377	02/28/2019.	12/03/2029.
931142 CB 7	WALMART INC				1.C FE	114,514	145.601	145,601	100,000	111,269		(547)			5.250	4.212	MS	1,750	5,250	04/23/2014.	09/01/2035.
949746 RW 3	WELLS FARGO & CO				1.F FE	93,792	110.060	110,060	100,000	95,704		717			3.000	3.905	AO	575	3,000	03/29/2018.	04/22/2026.
949746 SH 5	WELLS FARGO & CO				1.F FE	239,538	110.797	276,993	250,000	243,431		1,005			3.000	3.504	AO	1,417	7,500	11/29/2016.	10/23/2026.
95101V AB 5	WESLEYAN UNIVERSITY			1,2	1.C FE	50,000	94.521	47,261	50,000	50,000					3.369	3.369	JJ	842	772	01/09/2020.	07/01/2050.

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
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,663,049	XXX	8,901,410	7,684,000	7,675,695	0	4,486	0	0	XXX	XXX	XXX	73,631	281,010	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05550M AS 3	BBCMS 2019-C3 A3 - CMBS			4	1.A FE	328,228	111.765	363,236	325,000	327,672		(373)			3.319	3.197	MON	899	10,787	05/17/2019.	05/17/2052.
12624P AE 5	COMM 2012-CCRE3 A3 - CMBS			4	1.A FE	144,403	102.524	150,384	146,682	145,714		494			2.822	3.211	MON	345	4,139	03/29/2018.	10/17/2045.
23305Y AD 1	DBUBS 2011-LC3 A4 - CMBS			4	1.A FE	25,821	100.437	25,679	25,567	25,552		(28)			4.551	4.429	MON	97	1,199	08/11/2011.	08/12/2044.
23312L AS 7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	161,361	110.633	165,950	150,000	156,336		(1,191)			3.276	2.385	MON	410	4,914	07/28/2016.	05/12/2049.
23312V AF 3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	245,876	109.206	273,014	250,000	246,721		489			2.890	3.150	MON	602	7,225	03/29/2018.	08/12/2049.
36252R AJ 8	GSMS 2014-GC18 A3 - CMBS			4	1.A FE	139,118	103.971	141,477	136,074	137,572		(683)			3.801	3.280	MON	431	5,172	03/29/2018.	01/11/2047.
36260J AD 9	GSMS 2019-GC39 A4 - CMBS			4	1.A FE	772,457	115.337	865,024	750,000	769,162		(2,075)			3.567	3.223	MON	2,229	26,753	05/09/2019.	05/10/2052.
90276Y AE 3	UBSCM 2019-C16 A4 - CMBS			4	1.A FE	231,748	114.106	256,739	225,000	230,680		(633)			3.605	3.254	MON	676	8,111	03/27/2019.	04/17/2052.
95000G AX 2	WFCM 2016-BNK1 A2 - CMBS			4	1.A FE	138,273	105.136	157,704	150,000	141,975		1,462			2.399	3.551	MON	300	3,599	03/29/2018.	08/17/2049.
95001R AW 9	WFCM 2018-C48 A4 - CMBS			4	1.A FE	201,998	117.545	235,090	200,000	201,501		(290)			4.037	3.906	MON	673	8,074	12/07/2018.	01/17/2052.
95001X BA 3	WFCM 2019-C50 A4 - CMBS			4	1.A FE	454,471	111.285	500,783	450,000	453,575		(600)			3.466	3.332	MON	1,300	15,597	04/29/2019.	05/17/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,843,754	XXX	3,135,079	2,808,323	2,836,462	0	(3,428)	0	0	XXX	XXX	XXX	7,961	95,569	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14314R AD 4	CARMX 2017-4 A4 - ABS			4	1.A FE	147,545	101.460	152,190	150,000	149,363		689			2.330	2.815	MON	155	3,495	03/29/2018.	05/15/2023.
17305E GM 1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	149,930	107.222	160,833	150,000	149,946		(9)			3.290	3.305	MN	521	4,935	06/13/2018.	05/23/2025.
29366A AA 2	ELL I A1 - ABS			4	1.A FE	13,249	100.529	13,321	13,251	13,251		0			2.040	2.041	JD	23	148	09/15/2011.	09/01/2023.
82653E AA 5	SRFC 2019-1 A - RMBS			4	1.A FE	42,087	103.674	43,633	42,087	42,086		(0)			3.200	3.222	MON	41	1,347	03/12/2019.	01/22/2036.
92348R AB 4	VZOT 2017-3 A1B - RMBS			4	1.A FE		100.003	0							0.422		MON			10/11/2017.	04/20/2022.
92349F AB 9	VZOT 2018-1 A1B - RMBS			4	1.A FE	58,749	100.044	58,774	58,749	58,749					0.412		MON	7	539	03/06/2018.	09/20/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						411,558	XXX	428,752	414,087	413,395	0	680	0	0	XXX	XXX	XXX	747	10,463	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						10,918,361	XXX	12,465,241	10,906,410	10,925,551	0	1,738	0	0	XXX	XXX	XXX	82,339	387,043	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						22,922,969	XXX	24,450,702	21,639,000	22,313,041	0	(141,387)	0	0	XXX	XXX	XXX	207,195	775,542	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,293,320	XXX	2,379,481	2,234,852	2,287,976	0	(744)	0	0	XXX	XXX	XXX	5,965	62,487	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,843,754	XXX	3,135,079	2,808,323	2,836,462	0	(3,428)	0	0	XXX	XXX	XXX	7,961	95,569	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						524,909	XXX	547,371	514,087	522,080	0	(1,064)	0	0	XXX	XXX	XXX	2,831	15,463	XXX	XXX
8399999. Grand Total - Bonds						28,584,952	XXX	30,512,632	27,196,262	27,959,559	0	(146,623)	0	0	XXX	XXX	XXX	223,951	949,062	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 8,795,561	1B 2,923,276	1C 3,265,109	1D 4,082,842	1E 2,184,860	1F 3,759,498	1G 1,057,258
2A 840,834	2B 759,958	2C 193,526				
3A 96,838	3B 0	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 Administra-tive 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 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD.			224.000	9,961	44.470	9,961	9,153		251		(1,888)		(1,888)		10/09/2018.	
001084 10 2	AGCO ORD.			20.000	2,062	103.090	2,062	1,361		13		517		517		03/19/2019.	
00123Q 10 4	AGNC INVESTMENT REIT ORD.			140.000	2,184	15.600	2,184	2,556	17	224		(291)		(291)		10/09/2018.	
00130H 10 5	THE AES CORPORATION.			208.000	4,888	23.500	4,888	2,352		104		1,499		1,499		04/17/2020.	
00206R 10 2	AT&T ORD.			1,938.000	55,737	28.760	55,737	54,890		3,960		(19,445)		(19,445)		04/17/2020.	
002824 10 0	ABBOTT LABORATORIES ORD.			438.998	48,066	109.490	48,066	13,037		632		9,935		9,935		02/10/2016.	
00287Y 10 9	ABBVIE ORD.			478.000	51,218	107.150	51,218	31,010		2,030		9,349		9,349		04/17/2020.	
003654 10 0	ABIOMED ORD.			11.000	3,566	324.200	3,566	2,853				1,690		1,690		04/22/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD.			27.000	1,357	50.260	1,357	755				460		460		08/14/2019.	
004225 10 8	ACADIA PHARMACEUTICALS ORD.			33.000	1,764	53.460	1,764	1,805				(41)		(41)		07/15/2020.	
00434H 10 8	ACCELERON PHARMA ORD.			16.000	2,047	127.940	2,047	1,589				458		458		07/15/2020.	
00507V 10 9	ACTIVISION BLIZZARD ORD.			201.000	18,663	92.850	18,663	9,653		72		6,532		6,532		04/17/2020.	
00508Y 10 2	ACUITY BRANDS ORD.			12.000	1,453	121.090	1,453	1,513		6		(203)		(203)		10/09/2018.	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD.			24.000	1,419	59.130	1,419	1,175				244		244		10/20/2020.	
00724F 10 1	ADOBE ORD.			123.000	61,515	500.120	61,515	17,781				20,948		20,948		10/09/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD.			21.000	3,308	157.510	3,308	3,396	5	17		(56)		(56)		10/09/2018.	
00766T 10 0	AECOM ORD.			47.000	2,340	49.780	2,340	1,521				313		313		10/09/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD.			307.000	28,155	91.710	28,155	7,900				13,731		13,731		07/15/2020.	
00846U 10 1	AGILENT TECHNOLOGIES ORD.			82.000	9,716	118.490	9,716	4,144		59		2,721		2,721		03/19/2019.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD.			16.000	693	43.330	693	798				(71)		(71)		06/28/2019.	
00912X 30 2	AIR LEASE CL A ORD.			29.000	1,288	44.420	1,288	1,264	5	17		(90)		(90)		10/09/2018.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.			65.000	17,759	273.220	17,759	8,323	87	337		2,485		2,485		10/09/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD.			49.000	5,145	104.990	5,145	2,434				912		912		10/09/2018.	
011659 10 9	ALASKA AIR GROUP ORD.			14.000	728	52.000	728	823		5		(221)		(221)		05/15/2018.	
012653 10 1	ALBEMARLE ORD.			33.000	4,868	147.520	4,868	2,479	13	43		2,458		2,458		12/16/2019.	
013872 10 6	ALCOA ORD.			0.997	23	23.050	23	18				2		2		06/05/2013.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD.			31.000	5,525	178.220	5,525	3,761	34	130		516		516		10/09/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD.			56.000	8,749	156.240	8,749	6,634				2,693		2,693		10/09/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD.			21.000	11,222	534.380	11,222	5,433				5,362		5,362		04/22/2019.	
017175 10 0	ALLEGHANY ORD.			5.000	3,018	603.690	3,018	3,220		75		(979)		(979)		10/09/2018.	
018581 10 8	ALLIANCE DATA SYSTEMS ORD.			6.000	445	74.100	445	1,385		8		(229)		(229)		06/27/2018.	
018802 10 8	ALLIANT ENERGY ORD.			68.000	3,501	51.480	3,501	2,999		103		(222)		(222)		10/09/2018.	
020002 10 1	ALLSTATE ORD.			83.000	9,124	109.930	9,124	7,425	55	176		(209)		(209)		10/09/2018.	
02005N 10 0	ALLY FINANCIAL ORD.			124.000	4,422	35.660	4,422	3,316		94		632		632		10/09/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD.			27.000	3,509	129.970	3,509	2,206				400		400		10/09/2018.	
02079K 10 7	ALPHABET CL C ORD.			78.000	136,647	1,751.880	136,647	58,445				32,359		32,359		08/14/2019.	
02079K 30 5	ALPHABET CL A ORD.			79.000	138,459	1,752.640	138,459	34,522				32,647		32,647		12/16/2019.	
02156B 10 3	ALTERYX CL A ORD.			13.000	1,583	121.790	1,583	1,577				6		6		04/17/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
02156K 10 3	ALTICE USA CL A ORD			99.000	3,749	37.870	3,749	2,411				1,042		1,042		06/28/2019.	
02209S 10 3	ALTRIA GROUP ORD			486.000	19,926	41.000	19,926	21,781	418	1,643		(4,330)		(4,330)		10/09/2018.	
023135 10 6	AMAZON COM ORD			112.000	364,776	3,256.930	364,776	133,485				154,917		154,917		10/20/2020.	
023436 10 8	AMEDISYS ORD			9.000	2,640	293.330	2,640	2,468				172		172		12/15/2020.	
023586 10 0	AMERCO ORD			3.000	1,362	453.960	1,362	1,154		9		234		234		10/15/2019.	
023608 10 2	AMEREN ORD			72.000	5,620	78.060	5,620	4,776		144		91		91		10/09/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			131.000	2,066	15.770	2,066	3,645		9		(1,237)		(1,237)		12/15/2020.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			40.000	1,711	42.770	1,711	1,656		75		(170)		(170)		10/09/2018.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			145.000	12,077	83.290	12,077	9,305		412		(1,627)		(1,627)		10/09/2018.	
025816 10 9	AMERICAN EXPRESS ORD			178.000	21,522	120.910	21,522	13,348		306		(637)		(637)		10/09/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			21.000	1,840	87.620	1,840	2,353		81		(463)		(463)		10/09/2018.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			76.000	2,280	30.000	2,280	1,601	4	15		288		288		10/09/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			222.000	8,405	37.860	8,405	9,818		284		(2,990)		(2,990)		10/09/2018.	
03027X 10 0	AMERICAN TOWER REIT			112.000	25,140	224.460	25,140	10,527	136	485		(600)		(600)		06/28/2019.	
030420 10 3	AMERICAN WATER WORKS ORD			53.000	8,134	153.470	8,134	4,801		114		1,623		1,623		10/09/2018.	
03064D 10 8	AMERICOLD REALTY ORD			60.000	2,240	37.330	2,240	2,046	13	25		194		194		04/17/2020.	
03073E 10 5	AMERISOURCEBERGEN ORD			47.000	4,595	97.760	4,595	2,948		80		599		599		03/19/2019.	
03076C 10 6	AMERIPRISE FINANCE ORD			25.000	4,858	194.330	4,858	584		102		694		694		03/28/2007.	
031100 10 0	AMETEK ORD			67.000	8,103	120.940	8,103	4,895		48		1,420		1,420		10/09/2018.	
031162 10 0	AMGEN ORD			154.000	35,408	229.920	35,408	20,040		986		(1,717)		(1,717)		12/16/2019.	
032095 10 1	AMPHENOL CL A ORD			76.000	9,939	130.770	9,939	2,489	22	76		1,713		1,713		10/15/2019.	
032654 10 5	ANALOG DEVICES ORD			96.000	14,182	147.730	14,182	6,545		238		2,773		2,773		10/09/2018.	
03272L 10 8	ANAPLAN ORD			25.000	1,796	71.850	1,796	1,262				486		486		06/28/2019.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			373.000	3,152	8.450	3,152	3,805	82	351		(362)		(362)		10/09/2018.	
03662Q 10 5	ANSYS ORD			25.000	9,095	363.800	9,095	4,146				2,660		2,660		10/09/2018.	
036752 10 3	ANTHEM ORD			67.000	21,513	321.090	21,513	10,803		255		1,277		1,277		10/09/2018.	
03676B 10 2	ANTERO MIDSTREAM ORD			70.000	540	7.710	540	474		86		58	49	8		10/15/2019.	
037411 10 5	APACHE ORD			92.000	1,305	14.180	1,305	2,955		30		(1,050)		(1,050)		12/16/2019.	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD			45.000	237	5.271	237	2,190		1,708		(1,953)		(1,953)		11/13/2020.	
03750L 10 9	APARTMENT INCOME REIT ORD			45.000	1,728	38.410	1,728	1,708				21		21		12/15/2020.	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD			52.000	2,547	48.980	2,547	2,670		52		(123)		(123)		07/15/2020.	
037833 10 0	APPLE ORD			4,258.000	564,994	132.690	564,994	92,205		3,438		(284,315)		(284,315)		12/18/2018.	
038222 10 5	APPLIED MATERIAL ORD			245.000	21,144	86.300	21,144	5,810		213		6,189		6,189		10/09/2018.	
038336 10 3	APTARGROUP ORD			19.000	2,601	136.890	2,601	2,009		27		404		404		10/09/2018.	
03852U 10 6	ARAMARK ORD			72.000	2,771	38.480	2,771	3,000		32		(354)		(354)		10/09/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			171.000	8,620	50.410	8,620	6,044		246		694		694		10/15/2019.	
040413 10 6	ARISTA NETWORKS ORD			17.000	4,940	290.570	4,940	4,057				1,482		1,482		10/09/2018.	
042735 10 0	ARROW ELECTRONICS ORD			26.000	2,530	97.300	2,530	1,850				327		327		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
044186 10 4	ASHLAND GLOBAL ORD			19.000	1,505	79.200	1,505	1,515		21		51		51		10/09/2018.	
045327 10 3	ASPEN TECHNOLOGY ORD			21.000	2,735	130.250	2,735	2,233				196		196		10/09/2018.	
045487 10 5	ASSOCIATED BANCORP ORD			50.000	853	17.050	853	1,327		36		(250)		(250)		10/09/2018.	
049560 10 5	ATMOS ENERGY ORD			32.000	3,054	95.430	3,054	3,099		75		(526)		(526)		10/09/2018.	
052769 10 6	AUTODESK ORD			63.000	19,236	305.340	19,236	6,064				7,678		7,678		10/09/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			114.000	20,087	176.200	20,087	10,680	106	415		650		650		10/09/2018.	
053332 10 2	AUTOZONE ORD			7.000	8,298	1,185.440	8,298	2,729				375		375		04/17/2020.	
05338G 10 6	AVALARA ORD			24.000	3,957	164.890	3,957	3,007				950		950		07/15/2020.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			41.000	6,578	160.430	6,578	5,101	65	258		(2,020)		(2,020)		10/09/2018.	
05352A 10 0	AVANTOR ORD			140.000	3,941	28.150	3,941	2,716				915		915		10/20/2020.	
053611 10 9	AVERY DENNISON ORD			17.000	2,637	155.110	2,637	707		40		413		413		04/25/2013.	
053807 10 3	AVNET ORD			35.000	1,229	35.120	1,229	1,456		29		(256)		(256)		10/09/2018.	
05464C 10 1	AXON ENTERPRISE ORD			20.000	2,451	122.530	2,451	2,126				325		325		10/20/2020.	
05605H 10 0	BWX TECHNOLOGIES ORD			30.000	1,808	60.280	1,808	1,807		23		(54)		(54)		10/09/2018.	
05722G 10 0	BAKER HUGHES CL A ORD			188.000	3,920	20.850	3,920	5,520		135		(899)		(899)		10/15/2019.	
058498 10 6	BALL ORD			80.000	7,454	93.180	7,454	766		48		2,281		2,281		03/03/2009.	
060505 10 4	BANK OF AMERICA ORD			1,974.000	59,832	30.310	59,832	38,982		1,421		(9,692)		(9,692)		12/18/2018.	
064058 10 0	BANK OF NEW YORK MELLON ORD			217.000	9,209	42.440	9,209	8,184		269		(1,712)		(1,712)		10/09/2018.	
06417N 10 3	BANK OZK ORD			36.000	1,126	31.270	1,126	1,377		39		28		28		10/09/2018.	
071813 10 9	BAXTER INTERNATIONAL ORD			123.000	9,870	80.240	9,870	5,518	30	114		(416)		(416)		06/28/2019.	
075887 10 9	BECTON DICKINSON ORD			67.000	16,765	250.220	16,765	12,513		214		(1,457)		(1,457)		10/09/2018.	
084423 10 2	WR BERKLEY ORD			42.000	2,790	66.420	2,790	2,222		20		(113)		(113)		10/09/2018.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			509.000	118,022	231.870	118,022	72,354				2,733		2,733		10/15/2019.	
08579W 10 3	BERRY GLOBAL GROUP ORD			39.000	2,191	56.190	2,191	1,757				339		339		10/09/2018.	
086516 10 1	BEST BUY ORD			61.000	6,087	99.790	6,087	3,200	39	131		731		731		10/09/2018.	
08862E 10 9	BEYOND MEAT ORD			15.000	1,875	125.000	1,875	1,138				737		737		04/17/2020.	
090043 10 0	BILL COM HOLDINGS ORD			17.000	2,321	136.500	2,321	1,955				365		365		10/20/2020.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			7.000	4,081	582.940	4,081	2,188				1,490		1,490		06/28/2019.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			52.000	4,560	87.690	4,560	5,423				163		163		10/09/2018.	
09062X 10 3	BIOGEN ORD			42.000	10,284	244.860	10,284	7,530				(2,179)		(2,179)		10/09/2018.	
09073M 10 4	BIO TECHNE ORD			11.000	3,493	317.550	3,493	2,074		14		1,078		1,078		10/09/2018.	
09215C 10 5	BLACK KNIGHT ORD			42.000	3,711	88.350	3,711	2,098				1,003		1,003		10/09/2018.	
09247X 10 1	BLACKROCK ORD			39.000	28,140	721.540	28,140	14,456		508		8,039		8,039		07/15/2020.	
093671 10 5	H&R BLOCK ORD			39.000	619	15.860	619	464	10	41		(297)		(297)		03/28/2007.	
09609G 10 0	BLUEBIRD BIO ORD			16.000	692	43.270	692	2,180				(712)		(712)		10/09/2018.	
097023 10 5	BOEING ORD			146.000	31,253	214.060	31,253	33,102		277		(14,394)		(14,394)		04/17/2020.	
09857L 10 8	BOOKING HOLDINGS ORD			11.000	24,500	2,227.270	24,500	12,272				1,909		1,909		10/09/2018.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			41.000	3,574	87.180	3,574	2,033		51		658		658		10/09/2018.	
099724 10 6	BORGWARNER ORD			62.000	2,396	38.640	2,396	1,883		42		(294)		(294)		01/19/2016.	

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
100557 10 7	BOSTON BEER CL A ORD			3.000	2,983	994.290	2,983	2,754				229		229		10/20/2020.	
101121 10 1	BOSTON PROPERTIES REIT ORD			46.000	4,348	94.530	4,348	5,535	45	180		(1,993)		(1,993)		10/09/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			350.000	12,583	35.950	12,583	6,759				(3,245)		(3,245)		10/09/2018.	
105368 20 3	BRANDYWINE REALTY REIT ORD			53.000	631	11.910	631	751		40		(204)		(204)		08/14/2019.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			17.000	2,941	172.990	2,941	1,967				386		386		10/09/2018.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			35.996	1,303	36.205	1,303	1,480				(109)		(109)		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			599.000	37,156	62.030	37,156	29,288	294	1,078		(1,294)		(1,294)		11/20/2019.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			89.000	1,473	16.550	1,473	1,439		51		(450)		(450)		10/09/2018.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			34.000	5,209	153.200	5,209	4,270	20	75		1,008		1,008		10/09/2018.	
11135F 10 1	BROADCOM ORD			104.000	45,536	437.850	45,536	17,334		1,388		12,670		12,670		10/09/2018.	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD			36.000	538	14.940	538	727		48		(126)		(126)		08/27/2018.	
115236 10 1	BROWN & BROWN ORD			68.000	3,224	47.410	3,224	1,994		24		539		539		10/09/2018.	
115637 20 9	BROWN FORMAN CL B ORD			57.000	4,528	79.430	4,528	1,147	10	40		674		674		10/19/2011.	
116794 10 8	BRUKER ORD			33.000	1,786	54.130	1,786	1,814				(27)		(27)		12/15/2020.	
117043 10 9	BRUNSWICK ORD			26.000	1,982	76.240	1,982	1,580		26		423		423		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			33.000	3,072	93.100	3,072	3,347		51		(884)		(884)		10/09/2018.	
12504L 10 9	CBRE GROUP CL A ORD			72.000	4,516	62.720	4,516	2,583				103		103		12/16/2019.	
12508E 10 1	CDK GLOBAL ORD			38.000	1,970	51.830	1,970	1,897		23		(108)		(108)		10/15/2019.	
12514G 10 8	CDW ORD			44.000	5,799	131.790	5,799	3,717		68		(486)		(486)		10/09/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			50.000	1,936	38.710	1,936	618		60		(452)		(452)		03/03/2009.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			41.000	3,849	93.870	3,849	3,947	21	63		642		642		10/09/2018.	
125523 10 0	CIGNA ORD			94.000	19,569	208.180	19,569	12,572		4		347		347		04/22/2019.	
12572Q 10 5	CME GROUP CL A ORD			92.000	16,749	182.050	16,749	9,690	230	543		(1,718)		(1,718)		10/09/2018.	
125896 10 0	CMS ENERGY ORD			75.000	4,576	61.010	4,576	888		122		(137)		(137)		03/28/2007.	
126408 10 3	CSX ORD			198.000	17,969	90.750	17,969	8,731		206		3,641		3,641		10/09/2018.	
126650 10 0	CVS HEALTH ORD			331.000	22,607	68.300	22,607	19,635		662		(1,983)		(1,983)		06/28/2019.	
12685J 10 5	CABLE ONE ORD			2.000	4,455	2,227.720	4,455	4,308				147		147		12/15/2020.	
127055 10 1	CABOT ORD			17.000	763	44.880	763	746		24		(45)		(45)		10/15/2019.	
127097 10 3	CABOT OIL & GAS ORD			41.000	667	16.280	667	402		16		(46)		(46)		03/28/2011.	
127190 30 4	CACI INTERNATIONAL CL A ORD			8.000	1,995	249.330	1,995	1,656				(5)		(5)		08/14/2019.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			82.000	11,187	136.430	11,187	3,388				5,500		5,500		10/09/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			26.000	2,598	99.920	2,598	2,454	22	86		(161)		(161)		10/09/2018.	
134429 10 9	CAMPBELL SOUP ORD			25.000	1,209	48.350	1,209	791		35		(27)		(27)		01/26/2012.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			120.000	11,862	98.850	11,862	8,828		120		(487)		(487)		10/09/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			91.000	4,874	53.560	4,874	4,655	44	176		271		271		10/09/2018.	
142339 10 0	CARLISLE COMPANIES ORD			18.000	2,811	156.180	2,811	1,951		37		(102)		(102)		10/09/2018.	
143130 10 2	CARMAX ORD			30.000	2,834	94.460	2,834	1,045				204		204		02/23/2011.	

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
143658 30 0	CARNIVAL ORD			102.000	2,209	21.660	2,209	3,965		51		(2,975)		(2,975)		08/14/2019.	
14448C 10 4	CARRIER GLOBAL ORD			206.997	7,806	37.710	7,806	2,254	25	33		5,552		5,552		08/25/2011.	
146229 10 9	CARTERS ORD			14.000	1,317	94.070	1,317	1,377		8		(214)		(214)		10/09/2018.	
146869 10 2	CARVANA CL A ORD			12.000	2,874	239.540	2,874	751				1,770		1,770		06/28/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			11.000	1,965	178.620	1,965	1,366		14		216		216		10/09/2018.	
148806 10 2	CATALENT ORD			43.000	4,475	104.070	4,475	1,892				2,054		2,054		10/09/2018.	
149123 10 1	CATERPILLAR ORD			146.000	26,575	182.020	26,575	15,261		602		5,014		5,014		10/09/2018.	
150870 10 3	CELANESE ORD			40.000	5,198	129.940	5,198	4,080		99		273		273		10/09/2018.	
15135B 10 1	CENTENE ORD			145.000	8,704	60.030	8,704	9,196				(616)		(616)		06/28/2019.	
15189T 10 7	CENTERPOINT ENERGY ORD			144.000	3,116	21.640	3,116	4,052		107		(811)		(811)		10/09/2018.	
156700 10 6	LUMEN TECHNOLOGIES ORD			241.998	2,359	9.750	2,359	3,540		242		(837)		(837)		04/22/2019.	
15677J 10 8	CERIDIAN HCM HOLDING ORD			28.000	2,984	106.560	2,984	1,765				1,083		1,083		12/16/2019.	
156782 10 4	CERNER ORD			93.000	7,299	78.480	7,299	4,452	20	67		473		473		10/09/2018.	
15912K 10 0	CHANGE HEALTHCARE ORD			76.000	1,417	18.650	1,417	1,395				23		23		12/15/2020.	
159864 10 7	CHRLS RIVER LABS ORD			14.000	3,498	249.860	3,498	1,795				1,359		1,359		10/09/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			40.000	26,462	661.550	26,462	5,791				7,059		7,059		02/08/2016.	
163092 10 9	CHEGG ORD			37.000	3,342	90.330	3,342	2,623				719		719		07/15/2020.	
16359R 10 3	CHEMED ORD			5.000	2,663	532.610	2,663	2,115		7		467		467		08/14/2019.	
163851 10 8	CHEMOURS ORD			53.000	1,314	24.790	1,314	1,883		53		355		355		10/09/2018.	
16411R 20 8	CHENIERE ENERGY ORD			68.000	4,082	60.030	4,082	4,487				(71)		(71)		10/09/2018.	
165167 74 3	CHESAPEAKE ENERGY ORD			1.000	2	1.520	2	976				90		90		10/09/2018.	
166764 10 0	CHEVRON ORD			512.000	43,238	84.450	43,238	50,082		2,576		(19,793)		(19,793)		10/15/2019.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			7.000	9,707	1,386.710	9,707	3,628				3,847		3,847		04/22/2019.	
171340 10 2	CHURCH AND DWIGHT ORD			72.000	6,281	87.230	6,281	4,279		69		1,216		1,216		10/09/2018.	
171779 30 9	CIENA ORD			43.000	2,273	52.850	2,273	1,769				437		437		06/28/2019.	
171798 10 1	CIMAREX ENERGY ORD			28.000	1,050	37.510	1,050	2,641		24		(419)		(419)		04/05/2016.	
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	2,621	87.370	2,621	933	18	71		(533)		(533)		01/23/2013.	
17275R 10 2	CISCO SYSTEMS ORD			1,123.000	50,254	44.750	50,254	37,774		1,606		(3,605)		(3,605)		10/09/2018.	
172908 10 5	CINTAS ORD			20.000	7,069	353.460	7,069	2,868		70		1,688		1,688		12/16/2019.	
172967 42 4	CITIGROUP ORD			552.000	34,036	61.660	34,036	20,050		1,126		(10,063)		(10,063)		02/10/2016.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			140.000	5,006	35.760	5,006	4,138		218		(679)		(679)		10/09/2018.	
177376 10 0	CITRIX SYSTEMS ORD			21.000	2,732	130.100	2,732	1,188		29		403		403		04/23/2015.	
184496 10 7	CLEAN HARBORS ORD			6.000	457	76.100	457	505				(58)		(58)		12/16/2019.	
189054 10 9	CLOROX ORD			38.000	7,673	201.920	7,673	4,742		165		1,838		1,838		10/09/2018.	
18915M 10 7	CLOUDFLARE CL A ORD			34.000	2,579	75.850	2,579	1,961				617		617		10/20/2020.	
191216 10 0	COCA-COLA ORD			1,018.000	55,827	54.840	55,827	37,321		1,652		(194)		(194)		04/17/2020.	
192422 10 3	COGNEX ORD			49.000	3,934	80.285	3,934	2,388		109		1,188		1,188		10/09/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			145.000	11,883	81.950	11,883	6,658		128		2,890		2,890		10/09/2018.	
192479 10 3	COHERENT ORD			8.000	1,200	150.020	1,200	1,095				(131)		(131)		08/14/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
194014 10 6	COLFAX ORD			28.000	1,071	38.240	1,071	715				52		52		08/14/2019.	
194162 10 3	COLGATE PALMOLIVE ORD			218.000	18,641	85.510	18,641	9,426		382		3,634		3,634		10/09/2018.	
20030N 10 1	COMCAST CL A ORD			1,172.000	61,413	52.400	61,413	18,271		1,055		8,708		8,708		12/16/2019.	
200340 10 7	COMERICA ORD			19.000	1,061	55.860	1,061	886	13	51		(302)		(302)		10/09/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			30.000	1,971	65.700	1,971	1,693		31		17		17		10/09/2018.	
205887 10 2	CONAGRA BRANDS ORD			122.000	4,424	36.260	4,424	3,267		111		246		246		04/22/2019.	
20602D 10 1	CONCENTRIX ORD			13.000	1,283	98.700	1,283	1,266				17		17		12/15/2020.	
20605P 10 1	CONCHO RESOURCES ORD			63.000	3,676	58.350	3,676	5,568		46		(961)		(961)		04/17/2020.	
20825C 10 4	CONOCOPHILLIPS ORD			289.000	11,557	39.990	11,557	18,173		488		(7,237)		(7,237)		10/09/2018.	
209115 10 4	CONSOLIDATED EDISON ORD			92.000	6,649	72.270	6,649	6,164		282		(1,674)		(1,674)		10/09/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			42.000	9,200	219.050	9,200	4,804		126		1,231		1,231		12/16/2019.	
212015 10 1	CONTINENTAL RESOURCES ORD			26.000	424	16.300	424	736		1		(468)		(468)		10/15/2019.	
216648 40 2	COOPER ORD			13.000	4,723	363.320	4,723	3,705		1		546		546		08/14/2019.	
217204 10 6	COPART ORD			48.000	6,108	127.250	6,108	3,411				1,743		1,743		10/15/2019.	
21871D 10 3	CORELOGIC ORD			21.000	1,624	77.320	1,624	1,659				(35)		(35)		12/15/2020.	
219350 10 5	CORNING ORD			196.000	7,056	36.000	7,056	5,351		172		1,350		1,350		10/09/2018.	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			34.000	887	26.080	887	960	9	37		(112)		(112)		08/14/2019.	
22052L 10 4	CORTEVA ORD			189.000	7,318	38.720	7,318	5,047		98		1,731		1,731		10/09/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			116.000	43,706	376.780	43,706	17,993		1,479		9,612		9,612		10/09/2018.	
22160N 10 9	COSTAR GROUP ORD			11.000	10,167	924.280	10,167	4,222				3,586		3,586		10/09/2018.	
222070 20 3	COTY CL A ORD			109.000	765	7.020	765	1,250		14		(461)		(461)		03/19/2019.	
22266L 10 6	COUPA SOFTWARE ORD			18.000	6,100	338.910	6,100	2,279				3,468		3,468		06/28/2019.	
222795 50 2	COUSINS PROPERTIES REIT ORD			44.000	1,474	33.500	1,474	1,591	13	52		(339)		(339)		06/28/2019.	
225447 10 1	CREE ORD			27.000	2,859	105.900	2,859	1,312				1,613		1,613		10/15/2019.	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			35.000	7,414	211.820	7,414	3,556				3,858		3,858		07/15/2020.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			122.000	19,421	159.190	19,421	11,221		601		2,079		2,079		10/09/2018.	
228368 10 6	CROWN HOLDINGS ORD			38.000	3,808	100.200	3,808	1,853				1,051		1,051		10/09/2018.	
229663 10 9	CUBESMART REIT ORD			55.000	1,849	33.610	1,849	1,548	19	73		117		117		10/09/2018.	
229899 10 9	CULLEN FROST BANKERS ORD			17.000	1,483	87.230	1,483	1,806		48		(179)		(179)		10/09/2018.	
231021 10 6	CUMMINS ORD			45.000	10,220	227.100	10,220	4,991		238		2,166		2,166		10/09/2018.	
231561 10 1	CURTISS WRIGHT ORD			13.000	1,513	116.350	1,513	1,658		9		(319)		(319)		10/09/2018.	
23283R 10 0	CYRUSONE REIT ORD			30.000	2,195	73.150	2,195	1,875	15	60		232		232		10/09/2018.	
23331A 10 9	D R HORTON ORD			103.000	7,099	68.920	7,099	2,566		75		1,666		1,666		03/19/2019.	
233331 10 7	DTE ENERGY ORD			53.000	6,435	121.410	6,435	3,554	58	178		11		11		04/17/2020.	
23355L 10 6	DXC TECHNOLOGY ORD			68.995	1,777	25.750	1,777	2,600		29		(817)		(817)		06/28/2019.	
235851 10 2	DANAHER ORD			166.000	36,875	222.140	36,875	11,318	30	118		11,398		11,398		10/09/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			21.000	2,502	119.120	2,502	1,168		25		212		212		12/16/2019.	
23804L 10 3	DATADOG CL A ORD			48.000	4,725	98.440	4,725	4,154				571		571		07/15/2020.	

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
23918K 10 8	DAVITA ORD			20.000	2,348	117.400	2,348	504				847		847		12/17/2008.	
244199 10 5	DEERE ORD			69.000	18,564	269.050	18,564	5,985	52	210		6,610		6,610		10/09/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			67.000	4,910	73.290	4,910	4,020				928		928		10/20/2020.	
247361 70 2	DELTA AIR LINES ORD			171.000	6,876	40.210	6,876	6,808		69		(3,124)		(3,124)		10/09/2018.	
24906P 10 9	DENTSPLY SIRONA ORD			64.000	3,351	52.360	3,351	2,289	6	26		(271)		(271)		10/09/2018.	
25179M 10 3	DEVON ENERGY ORD			105.000	1,660	15.810	1,660	3,166		71		(1,067)		(1,067)		02/09/2018.	
252131 10 7	DEXCOM ORD			26.000	9,613	369.720	9,613	3,185				3,925		3,925		10/09/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			44.999	2,178	48.400	2,178	6,063		68		(2,001)		(2,001)		10/09/2018.	
253868 10 3	DIGITAL REALTY REIT ORD			61.000	8,510	139.510	8,510	6,506	68	271		1,206		1,206		10/09/2018.	
254687 10 6	WALT DISNEY ORD			483.000	87,510	181.180	87,510	27,080		390		17,925		17,925		12/15/2020.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			82.000	7,423	90.530	7,423	1,517		144		468		468		05/26/2017.	
25470F 10 4	DISCOVERY SRS A ORD			30.000	903	30.090	903	469				(80)		(80)		03/03/2010.	
25470F 30 2	DISCOVERY SRS C ORD			106.000	2,776	26.190	2,776	2,425				(456)		(456)		10/15/2019.	
25470M 10 9	DISH NETWORK CL A ORD			72.000	2,328	32.340	2,328	2,200				(225)		(225)		12/03/2019.	
256163 10 6	DOCUSIGN ORD			46.000	10,226	222.300	10,226	2,287				6,817		6,817		06/28/2019.	
256677 10 5	DOLLAR GENERAL ORD			68.000	14,300	210.300	14,300	5,656		95		3,694		3,694		10/09/2018.	
256746 10 8	DOLLAR TREE ORD			69.000	7,455	108.040	7,455	5,193				965		965		10/09/2018.	
25746U 10 9	DOMINION ENERGY ORD			218.000	16,394	75.200	16,394	13,645		752		(1,661)		(1,661)		12/18/2018.	
25754A 20 1	DOMINOS PIZZA ORD			11.000	4,218	383.460	4,218	3,126		34		986		986		10/09/2018.	
257651 10 9	DONALDSON ORD			38.000	2,123	55.880	2,123	2,151		32		(66)		(66)		10/09/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			47.000	1,371	29.180	1,371	1,763	13	53		(692)		(692)		10/09/2018.	
260003 10 8	DOVER ORD			43.000	5,429	126.250	5,429	3,013		85		473		473		03/19/2019.	
260557 10 3	DOW ORD			189.000	10,490	55.500	10,490	8,351		529		146		146		10/09/2018.	
26210C 10 4	DROPBOX CL A ORD			64.000	1,420	22.190	1,420	1,603				274		274		06/28/2019.	
264411 50 5	DUKE REALTY REIT ORD			105.000	4,197	39.970	4,197	3,006		101		557		557		10/09/2018.	
26441C 20 4	DUKE ENERGY ORD			209.000	19,136	91.560	19,136	14,752		798		73		73		10/09/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			189.000	13,440	71.110	13,440	12,088		227		1,306		1,306		10/09/2018.	
268150 10 9	DYNATRACE ORD			41.000	1,774	43.270	1,774	1,058				716		716		04/17/2020.	
26875P 10 1	EOG RESOURCES ORD			154.000	7,680	49.870	7,680	10,221		218		(5,219)		(5,219)		10/15/2019.	
26884L 10 9	EQT ORD			78.000	991	12.710	991	1,889		2		141		141		10/09/2018.	
26884U 10 9	EPR PROPERTIES REIT ORD			22.000	715	32.500	715	1,504		42		(839)		(839)		10/09/2018.	
26969P 10 8	EAGLE MATERIALS ORD			14.000	1,419	101.350	1,419	1,153		3		150		150		08/14/2019.	
277432 10 0	EASTMAN CHEMICAL ORD			42.000	4,212	100.280	4,212	2,212	29	111		883		883		02/10/2016.	
278265 10 3	EATON VANCE COM NON VTG ORD			34.000	2,310	67.930	2,310	1,718		196		722		722		10/09/2018.	
278642 10 3	EBAY ORD			206.000	10,352	50.250	10,352	3,169		132		2,913		2,913		10/09/2018.	
278768 10 6	ECHOSTAR CL A ORD			15.000	318	21.190	318	539				(332)		(332)		06/28/2019.	
278865 10 0	ECOLAB ORD			67.000	14,496	216.360	14,496	4,628	32	111		1,843		1,843		04/17/2020.	
281020 10 7	EDISON INTERNATIONAL ORD			93.000	5,842	62.820	5,842	5,596	62	237		(1,171)		(1,171)		10/09/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			168.000	15,327	91.230	15,327	5,997				(11,873)		(11,873)		03/19/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
28414H 10 3	ELANCO ANIMAL HEALTH ORD			96.000	2,944	30.670	2,944	2,875				117		117		06/28/2019.	
285512 10 9	ELECTRONIC ARTS ORD			76.000	10,914	143.600	10,914	5,643		13		2,743		2,743		10/09/2018.	
291011 10 4	EMERSON ELECTRIC ORD			157.000	12,618	80.370	12,618	10,303		315		645		645		10/09/2018.	
29261A 10 0	ENCOMPASS HEALTH ORD			29.000	2,398	82.690	2,398	2,232	8	32		389		389		10/09/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD			18.000	759	42.180	759	854		22		(145)		(145)		12/18/2018.	
29355A 10 7	ENPHASE ENERGY ORD			28.000	4,913	175.470	4,913	1,573				3,340		3,340		07/15/2020.	
29362U 10 4	ENTEGRIS ORD			39.000	3,748	96.100	3,748	2,032		10		1,723		1,723		04/17/2020.	
29364G 10 3	ENTERGY ORD			54.000	5,391	99.840	5,391	5,002		176		(517)		(517)		04/17/2020.	
29414B 10 4	EPAM SYSTEMS ORD			15.000	5,375	358.350	5,375	1,934				2,193		2,193		10/09/2018.	
29415F 10 4	ENVISTA HOLDINGS ORD			50.000	1,687	33.730	1,687	1,611				76		76		12/15/2020.	
294429 10 5	EQUIFAX ORD			36.000	6,942	192.840	6,942	4,334		56		1,898		1,898		12/16/2019.	
29444U 70 0	EQUINIX REIT ORD			24.000	17,140	714.180	17,140	10,997		223		2,236		2,236		10/20/2020.	
29452E 10 1	EQUITABLE HOLDINGS ORD			76.000	1,946	25.600	1,946	1,517		50		62		62		08/14/2019.	
294600 10 1	EQUITRANS MIDSTREAM ORD			62.000	498	8.040	498	1,570		56		(330)		(330)		10/09/2018.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			50.000	3,168	63.360	3,168	2,381	17	67		(352)		(352)		10/09/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			106.000	6,284	59.280	6,284	6,805	64	252		(2,294)		(2,294)		10/09/2018.	
29530P 10 2	ERIE INDEMNITY CL A ORD			8.000	1,965	245.600	1,965	2,034		47		637		637		06/28/2019.	
29670G 10 2	ESSENTIAL UTILITIES ORD			53.000	2,508	47.320	2,508	2,000		51		20		20		10/09/2018.	
297178 10 5	ESSEX PROPERTY REIT ORD			20.000	4,748	237.420	4,748	4,961	42	164		(1,269)		(1,269)		10/09/2018.	
29786A 10 6	ETSY ORD			31.000	5,515	177.910	5,515	1,902				4,142		4,142		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			13.000	1,425	109.640	1,425	1,002		31		453		453		08/14/2019.	
29978A 10 4	EVERBRIDGE ORD			11.000	1,640	149.070	1,640	1,537				102		102		12/15/2020.	
30034W 10 6	EVERGY ORD			80.000	4,441	55.510	4,441	4,511		164		(766)		(766)		10/09/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			91.000	7,872	86.510	7,872	5,339		145		65		65		12/15/2020.	
30063P 10 5	EXACT SCIENCES ORD			35.000	4,637	132.490	4,637	2,452				1,400		1,400		10/09/2018.	
30161N 10 1	EXELON ORD			283.000	11,962	42.270	11,962	10,002		433		(934)		(934)		10/09/2018.	
30161Q 10 4	EXELIXIS ORD			86.000	1,726	20.070	1,726	1,503				211		211		10/09/2018.	
30212P 30 3	EXPEDIA GROUP ORD			36.000	4,766	132.400	4,766	3,336		12		873		873		10/09/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			52.000	4,946	95.110	4,946	2,921		54		889		889		12/18/2018.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			36.000	4,171	115.860	4,171	3,136		130		369		369		10/09/2018.	
30231G 10 2	EXXON MOBIL ORD			1,148.000	47,321	41.220	47,321	45,239		3,675		3,826	31,185	(27,359)		10/20/2020.	
302445 10 1	FLIR SYSTEMS ORD			40.000	1,753	43.830	1,753	2,334		27		(330)		(330)		10/09/2018.	
302491 30 3	FMC ORD			27.000	3,103	114.930	3,103	1,566	13	48		408		408		12/16/2019.	
302520 10 1	FNB ORD			95.000	903	9.500	903	1,218		46		(304)		(304)		10/09/2018.	
30303M 10 2	FACEBOOK CL A ORD			635.000	173,457	273.160	173,457	80,082				43,506		43,506		04/17/2020.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			11.000	3,658	332.500	3,658	2,445		33		706		706		10/09/2018.	
303250 10 4	FAIR ISAAC ORD			9.000	4,599	511.040	4,599	1,942				1,227		1,227		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
31188V 10 0	FASTLY CL A ORD			23.000	2,010	87.370	2,010	1,826				183		183		07/15/2020.	
311900 10 4	FASTENAL ORD			175.000	8,545	48.830	8,545	4,160		245		2,079		2,079		12/16/2019.	
313747 20 6	FEDERAL REIT ORD			22.000	1,873	85.120	1,873	2,730	23	93		(959)		(959)		10/09/2018.	
31428X 10 6	FEDEX ORD			62.000	16,096	259.620	16,096	9,090		202		6,721		6,721		06/28/2019.	
315616 10 2	F5 NETWORKS ORD			8.000	1,408	175.940	1,408	937				290		290		07/16/2015.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			157.997	22,350	141.460	22,350	8,512		221		374		374		10/15/2019.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			78.000	3,049	39.090	3,049	3,035		105		(488)		(488)		10/09/2018.	
316773 10 0	FIFTH THIRD BANCORP ORD			193.000	5,321	27.570	5,321	3,867	52	203		(612)		(612)		10/15/2019.	
31816Q 10 1	FIREEYE ORD			61.000	1,407	23.060	1,407	922				398		398		10/15/2019.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			32.000	1,652	51.630	1,652	1,668		57		(214)		(214)		10/09/2018.	
320517 10 5	FIRST HORIZON ORD			95.000	1,212	12.760	1,212	1,631	14	56		(361)		(361)		10/09/2018.	
32051X 10 8	FIRST HAWAIIAN ORD			41.000	967	23.580	967	1,021		43		(216)		(216)		08/14/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			47.000	6,906	146.930	6,906	4,132		37		1,386		1,386		01/16/2018.	
336433 10 7	FIRST SOLAR ORD			21.000	2,077	98.920	2,077	1,171				902		902		10/15/2019.	
337738 10 8	FISERV ORD			147.000	16,737	113.860	16,737	8,630				(260)		(260)		10/09/2018.	
337932 10 7	FIRSTENERGY ORD			143.000	4,377	30.610	4,377	5,148		223		(2,573)		(2,573)		10/09/2018.	
33829M 10 1	FIVE BELOW ORD			13.000	2,275	174.980	2,275	1,560				613		613		06/28/2019.	
338307 10 1	FIVE9 ORD			19.000	3,314	174.400	3,314	2,124				1,189		1,189		07/15/2020.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			26.000	7,094	272.830	7,094	5,560				(387)		(387)		10/09/2018.	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			21.000	1,950	92.850	1,950	902				883		883		08/14/2019.	
34354P 10 5	FLOWSERVE ORD			39.000	1,437	36.850	1,437	1,305	8	31		(504)		(504)		12/18/2018.	
344849 10 4	FOOT LOCKER ORD			21.000	849	40.440	849	657		20		30		30		10/18/2017.	
345370 86 0	FORD MOTOR ORD			1,143.000	10,047	8.790	10,047	7,558		171		(583)		(583)		10/09/2018.	
34959E 10 9	FORTINET ORD			41.000	6,090	148.530	6,090	3,385				1,713		1,713		10/09/2018.	
34959J 10 8	FORTIVE ORD			76.000	5,382	70.820	5,382	2,596		5		2,787		2,787		08/14/2019.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			42.000	3,600	85.720	3,600	2,099		40		856		856		10/09/2018.	
35137L 10 5	FOX CL A ORD			101.000	2,941	29.120	2,941	4,074		46		(803)		(803)		03/19/2019.	
35137L 20 4	FOX CORPORATION ORD			47.000	1,357	28.880	1,357	1,859		22		(353)		(353)		03/19/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			91.000	2,274	24.990	2,274	2,782	25	98		(90)		(90)		10/09/2018.	
35671D 85 7	FREEPORT MCMORAN ORD			384.000	9,992	26.020	9,992	4,466		19		4,954		4,954		10/09/2018.	
35905A 10 9	FRONTDOOR ORD			11.000	552	50.210	552	504				31		31		12/16/2019.	
363576 10 9	ARTHUR J GALLAGHER ORD			53.000	6,557	123.710	6,557	3,843		95		1,509		1,509		10/09/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			59.000	2,502	42.400	2,502	2,058		148		(38)		(38)		10/09/2018.	
364760 10 8	GAP ORD			25.000	505	20.190	505	526		6		63		63		12/28/2009.	
366651 10 7	GARTNER ORD			26.000	4,165	160.190	4,165	3,836				158		158		10/09/2018.	
368736 10 4	GENERAC HOLDINGS ORD			16.000	3,639	227.410	3,639	3,396				242		242		10/20/2020.	
369550 10 8	GENERAL DYNAMICS ORD			77.000	11,459	148.820	11,459	7,550		333		(2,120)		(2,120)		12/18/2018.	
369604 10 3	GENERAL ELECTRIC ORD			2,430.000	26,244	10.800	26,244	28,230	24	88		42		42		10/20/2020.	
370334 10 4	GENERAL MILLS ORD			174.000	10,231	58.800	10,231	7,055		345		912		912		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
37045V 10 0	GENERAL MOTORS ORD			338.000	14,074	41.640	14,074	10,791		128		1,704		1,704		10/09/2018.	
371901 10 9	GENTEX ORD			79.000	2,680	33.930	2,680	1,582		38		391		391		10/09/2018.	
372460 10 5	GENUINE PARTS ORD			42.000	4,218	100.430	4,218	3,801	33	132		(244)		(244)		10/09/2018.	
375558 10 3	GILEAD SCIENCES ORD			333.000	19,401	58.260	19,401	16,108		906		(2,238)		(2,238)		12/16/2019.	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD			18.000	780	43.310	780	1,061				(282)		(282)		10/20/2020.	
37940X 10 2	GLOBAL PAYMENTS ORD			78.000	16,803	215.420	16,803	7,781		61		2,563		2,563		04/22/2019.	
379577 20 8	GLOBUS MEDICAL CL A ORD			24.000	1,565	65.220	1,565	1,518				48		48		12/15/2020.	
37959E 10 2	GLOBE LIFE ORD			28.000	2,659	94.960	2,659	547		21		(288)		(288)		03/28/2007.	
380237 10 7	GODADDY CL A ORD			47.000	3,899	82.950	3,899	3,557				706		706		10/09/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			83.000	21,888	263.710	21,888	15,300		415		2,804		2,804		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			49.000	3,545	72.350	3,545	2,095		34		997		997		10/09/2018.	
384802 10 4	WW GRAINGER ORD			14.000	5,717	408.340	5,717	2,769		83		977		977		08/14/2019.	
38526M 10 6	GRAND CANYON EDUCATION ORD			14.000	1,304	93.110	1,304	1,617				(38)		(38)		10/09/2018.	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			91.000	1,542	16.940	1,542	1,197	7	27		26		26		10/09/2018.	
400110 10 2	GRUBHUB ORD			26.000	1,931	74.270	1,931	2,028				666		666		06/28/2019.	
40131M 10 9	GUARDANT HEALTH ORD			22.000	2,835	128.880	2,835	2,332				585		585		12/15/2020.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			24.000	3,090	128.730	3,090	2,257				455		455		10/09/2018.	
40412C 10 1	HCA HEALTHCARE ORD			68.000	11,183	164.460	11,183	7,580	18	29		1,132		1,132		10/09/2018.	
40434L 10 5	HP ORD			392.000	9,639	24.590	9,639	7,163	76	276		1,584		1,584		10/09/2018.	
405024 10 0	HAEMONETICS ORD			16.000	1,900	118.750	1,900	1,902				(2)		(2)		12/15/2020.	
405217 10 0	HAIN CELESTIAL GROUP ORD			28.000	1,124	40.150	1,124	590				397		397		08/14/2019.	
406216 10 1	HALLIBURTON ORD			207.000	3,912	18.900	3,912	5,997		65		(1,153)		(1,153)		04/22/2019.	
410345 10 2	HANESBRANDS ORD			105.000	1,531	14.580	1,531	1,951		63		(28)		(28)		08/22/2018.	
410867 10 5	HANOVER INSURANCE GROUP ORD			13.000	1,520	116.920	1,520	1,563		34		(257)		(257)		10/09/2018.	
412822 10 8	HARLEY DAVIDSON ORD			49.000	1,798	36.700	1,798	2,083		22		(24)		(24)		10/09/2018.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			105.000	5,143	48.980	5,143	4,337	34	134		(1,238)		(1,238)		10/20/2016.	
418056 10 7	HASBRO ORD			30.000	2,806	93.540	2,806	2,871		82		(362)		(362)		08/14/2019.	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			32.000	1,132	35.390	1,132	1,197		42		(367)		(367)		12/18/2018.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			61.000	1,680	27.540	1,680	1,634		77		(167)		(167)		10/09/2018.	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			139.000	4,202	30.230	4,202	3,684		206		(589)		(589)		12/18/2018.	
422806 20 8	HEICO CL A ORD			23.000	2,692	117.060	2,692	1,610		4		633		633		10/09/2018.	
423452 10 1	HELMERICH AND PAYNE ORD			32.000	741	23.160	741	1,608		61		(713)		(713)		12/18/2018.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			23.000	3,726	161.990	3,726	3,602		40		375		375		10/09/2018.	
427866 10 8	HERSHEY FOODS ORD			42.000	6,398	152.330	6,398	3,383		132		225		225		10/09/2018.	
42809H 10 7	HESS ORD			78.000	4,118	52.790	4,118	4,648		78		(1,094)		(1,094)		10/09/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			351.000	4,159	11.850	4,159	3,688	42	168		(1,408)		(1,408)		10/09/2018.	
428291 10 8	HEXCEL ORD			26.000	1,261	48.490	1,261	1,690		4		(645)		(645)		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
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			30.000	1,189	39.630	1,189	1,403		58		(278)		(278)		10/09/2018	
431475 10 2	HILL ROM HOLDINGS ORD			20.000	1,959	97.970	1,959	1,771		18		(311)		(311)		10/09/2018	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			70.000	7,788	111.260	7,788	5,268		11		25		25		10/09/2018	
436106 10 8	HOLLYFRONTIER ORD			48.000	1,241	25.850	1,241	3,269		67		(1,193)		(1,193)		10/09/2018	
436440 10 1	HOLOGIC ORD			69.000	5,025	72.830	5,025	2,909				1,423		1,423		10/15/2019	
437076 10 2	HOME DEPOT ORD			282.000	74,905	265.620	74,905	34,016		1,692		13,322		13,322		04/22/2019	
438516 10 6	HONEYWELL INTERNATIONAL ORD			185.000	39,350	212.700	39,350	13,224		672		6,605		6,605		01/04/2017	
440452 10 0	HORMEL FOODS ORD			80.000	3,729	46.610	3,729	3,258		74		120		120		10/09/2018	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			223.000	3,262	14.630	3,262	2,813		44		19		19		04/17/2020	
44267D 10 7	HOWARD HUGHES ORD			12.000	947	78.930	947	1,537				(574)		(574)		08/14/2019	
443201 10 8	HOWMET AEROSPACE ORD			127.000	3,609	28.420	3,609	2,196				1,413		1,413		10/09/2018	
443510 60 7	HUBBELL ORD			16.000	2,509	156.790	2,509	2,016		59		144		144		10/09/2018	
443573 10 0	HUBSPOT ORD			10.000	3,964	396.440	3,964	1,670				2,379		2,379		10/15/2019	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			46.000	1,105	24.020	1,105	1,506		46		(627)		(627)		10/09/2018	
444859 10 2	HUMANA ORD			34.000	13,949	410.270	13,949	4,587	21	82		1,488		1,488		12/16/2019	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			26.000	3,553	136.650	3,553	3,073		28		517		517		10/09/2018	
446150 10 4	HUNTINGTON BANCSHARES ORD			321.000	4,054	12.630	4,054	4,959	48	193		(786)		(786)		10/09/2018	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			13.000	2,216	170.480	2,216	3,365		55		(1,045)		(1,045)		10/09/2018	
447011 10 7	HUNTSMAN ORD			64.000	1,609	25.140	1,609	1,538		42		63		63		10/09/2018	
44891N 10 9	IAC INTERACTIVE ORD			22.000	4,166	189.350	4,166	1,415				2,751		2,751		10/09/2018	
449253 10 3	IAA ORD			40.000	2,599	64.980	2,599	1,425				717		717		10/09/2018	
44930G 10 7	ICU MEDICAL ORD			5.000	1,072	214.490	1,072	763				137		137		10/15/2019	
44980X 10 9	IPG PHOTONICS ORD			5.000	1,119	223.790	1,119	827				394		394		08/08/2018	
45073V 10 8	ITT ORD			26.000	2,003	77.020	2,003	1,467		18		81		81		10/09/2018	
451107 10 6	IDACORP ORD			16.000	1,536	96.030	1,536	1,680		44		(172)		(172)		08/14/2019	
45167R 10 4	IDEX ORD			23.000	4,582	199.200	4,582	3,299		46		626		626		10/09/2018	
45168D 10 4	IDEXX LABORATORIES ORD			22.000	10,997	499.870	10,997	4,707				5,252		5,252		10/09/2018	
452308 10 9	ILLINOIS TOOL ORD			80.000	16,310	203.880	16,310	8,500	91	287		1,592		1,592		12/15/2020	
452327 10 9	ILLUMINA ORD			38.000	14,060	370.000	14,060	9,896				1,454		1,454		10/09/2018	
45337C 10 2	INCYTE ORD			43.000	3,740	86.980	3,740	3,100				(15)		(15)		10/15/2019	
45687V 10 6	INGERSOLL RAND ORD			108.000	4,928	45.630	4,928	2,166				2,762		2,762		04/17/2020	
457187 10 2	INGREDION ORD			21.000	1,652	78.670	1,652	2,155	13	53		(300)		(300)		10/09/2018	
45772F 10 7	INPHI ORD			14.000	2,247	160.480	2,247	1,696				551		551		10/20/2020	
45784P 10 1	INSULET ORD			18.000	4,601	255.630	4,601	1,636				1,520		1,520		10/09/2018	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			19.000	1,233	64.920	1,233	1,156				126		126		08/14/2019	
458140 10 0	INTEL ORD			1,151.000	57,343	49.820	57,343	37,999		1,519		(11,545)		(11,545)		10/15/2019	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			21.000	1,280	60.950	1,280	1,138		8		301		301		06/28/2019	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			144.000	16,602	115.290	16,602	7,669		173		3,275		3,275		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
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			231.000	29,078	125.880	29,078	29,168		1,504		(1,885)		(1,885)		10/09/2018.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			30.000	3,265	108.840	3,265	3,722	23	91		(605)		(605)		03/19/2019.	
460146 10 3	INTERNATIONAL PAPER ORD			101.000	5,022	49.720	5,022	2,658		207		371		371		10/15/2019.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			76.000	1,788	23.520	1,788	301		78		32		32		03/28/2007.	
461202 10 3	INTUIT ORD			72.000	27,349	379.850	27,349	10,746		157		8,490		8,490		10/09/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD			31.000	25,361	818.100	25,361	12,011				6,496		6,496		12/15/2020.	
46187W 10 7	INVITATION HOMES ORD			168.000	4,990	29.700	4,990	3,964		89		447		447		04/17/2020.	
462222 10 0	IONIS PHARMACEUTICALS ORD			37.000	2,092	56.540	2,092	1,661				(143)		(143)		10/09/2018.	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			41.000	1,902	46.400	1,902	1,237				665		665		07/15/2020.	
46266C 10 5	IQVIA HOLDINGS ORD			44.000	7,883	179.170	7,883	5,396				1,085		1,085		04/22/2019.	
46284V 10 1	IRON MOUNTAIN ORD			84.000	2,476	29.480	2,476	2,469	52	208		(201)		(201)		12/18/2018.	
46590V 10 0	JBG SMITH PROPERTIES ORD			37.000	1,157	31.270	1,157	1,178	8			(21)		(21)		12/15/2020.	
46625H 10 0	JPMORGAN CHASE ORD			802.000	101,910	127.070	101,910	31,988		2,813		(9,386)		(9,386)		12/15/2020.	
466313 10 3	JABIL ORD			39.000	1,659	42.530	1,659	1,608				50		50		12/15/2020.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			18.000	1,961	108.960	1,961	668		14		344		344		08/26/2015.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			56.000	1,378	24.600	1,378	952		34		181		181		06/14/2016.	
477143 10 1	JETBLUE AIRWAYS ORD			92.000	1,338	14.540	1,338	1,600				(385)		(385)		10/09/2018.	
478160 10 4	JOHNSON & JOHNSON ORD			693.000	109,064	157.380	109,064	74,602		2,758		7,976		7,976		12/16/2019.	
48020Q 10 7	JONES LANG LASALLE ORD			14.000	2,077	148.370	2,077	1,876				(360)		(360)		10/09/2018.	
48203R 10 4	JUNIPER NETWORKS ORD			60.000	1,351	22.510	1,351	1,178		48		(127)		(127)		03/28/2007.	
482480 10 0	KLA ORD			46.000	11,910	258.910	11,910	3,511		161		3,714		3,714		10/09/2018.	
48251W 10 4	KKR AND CO ORD			140.000	5,669	40.490	5,669	4,865		38		804		804		07/15/2020.	
485170 30 2	KANSAS CITY SOUTHERN ORD			30.000	6,124	204.130	6,124	3,016	13	48		1,529		1,529		10/09/2018.	
487836 10 8	KELLOGG ORD			74.000	4,605	62.230	4,605	4,239		169		(513)		(513)		03/19/2019.	
49271V 10 0	KEURIG DR PEPPER ORD			118.000	3,777	32.010	3,777	3,332		19		445		445		12/15/2020.	
493267 10 8	KEYCORP ORD			310.000	5,087	16.410	5,087	4,013		229		(1,187)		(1,187)		10/09/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			55.000	7,265	132.090	7,265	3,546				1,620		1,620		10/09/2018.	
49427F 10 8	KILROY REALTY REIT ORD			29.000	1,665	57.400	1,665	2,091	15	57		(769)		(769)		10/09/2018.	
494368 10 3	KIMBERLY CLARK ORD			75.000	10,112	134.830	10,112	5,201	80	318		(204)		(204)		05/09/2012.	
49446R 10 9	KIMCO REALTY REIT ORD			54.000	811	15.010	811	764		44		(308)		(308)		03/27/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			489.000	6,685	13.670	6,685	7,032		507		(1,972)	1,696	(3,668)		10/09/2018.	
497266 10 6	KIRBY ORD			17.000	881	51.830	881	1,428				(641)		(641)		10/09/2018.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			38.000	1,589	41.820	1,589	1,260		12		227		227		03/19/2019.	
500255 10 4	KOHL'S ORD			50.000	2,035	40.690	2,035	2,259		35		(513)		(513)		10/15/2019.	
500754 10 6	KRAFT HEINZ ORD			154.000	5,338	34.660	5,338	5,046		246		390		390		04/22/2019.	
501044 10 1	KROGER ORD			188.000	5,971	31.760	5,971	2,954		128		521		521		08/14/2019.	
501797 10 4	L BRANDS ORD			71.000	2,640	37.190	2,640	1,735		8		679		679		10/20/2020.	
501889 20 8	LKQ ORD			92.000	3,242	35.240	3,242	2,736				(42)		(42)		10/09/2018.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			25.000	2,606	104.220	2,606	1,591		25		299		299		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
502431 10 9	L3HARRIS TECHNOLOGIES ORD			56.000	10,585	189.020	10,585	7,575		190		(496)		(496)		08/14/2019.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			29.000	5,903	203.550	5,903	4,553				997		997		10/09/2018.	
512807 10 8	LAM RESEARCH ORD			39.000	18,419	472.270	18,419	3,512	51	185		7,015		7,015		10/09/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			24.000	1,997	83.220	1,997	1,822		60		(145)		(145)		10/09/2018.	
513272 10 4	LAMB WESTON HOLDINGS ORD			35.003	2,756	78.740	2,756	1,773		32		(255)		(255)		12/16/2019.	
517834 10 7	LAS VEGAS SANDS ORD			88.000	5,245	59.600	5,245	5,130		70		(831)		(831)		10/09/2018.	
518439 10 4	ESTEE LAUDER CL A ORD			55.000	14,640	266.190	14,640	5,533		82		3,281		3,281		10/09/2018.	
521865 20 4	LEAR ORD			19.000	3,022	159.030	3,022	2,673		19		415		415		10/09/2018.	
524660 10 7	LEGGETT & PLATT ORD			38.000	1,683	44.300	1,683	1,535	15	61		(248)		(248)		10/09/2018.	
525327 10 2	LEIDOS HOLDINGS ORD			41.000	4,310	105.120	4,310	2,756		56		296		296		10/09/2018.	
526057 10 4	LENNAR CL A ORD			83.000	6,327	76.230	6,327	3,520		52		1,697		1,697		10/09/2018.	
526107 10 7	LENNOX INTERNATIONAL ORD			10.000	2,740	273.970	2,740	2,112	8	31		300		300		10/09/2018.	
530307 10 7	LIBERTY BROADBAND SRS A ORD			7.000	1,103	157.580	1,103	720				231		231		06/28/2019.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			47.000	7,443	158.370	7,443	3,922				2,217		2,217		10/09/2018.	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			25.000	1,080	43.190	1,080	945				(129)		(129)		06/28/2019.	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			56.000	2,437	43.510	2,437	2,227				(78)		(78)		06/04/2020.	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			57.000	2,428	42.600	2,428	2,000				(192)		(192)		10/09/2018.	
53223X 10 7	LIFE STORAGE ORD			14.000	1,671	119.390	1,671	1,396		60		156		156		12/18/2018.	
532457 10 8	ELI LILLY ORD			226.000	38,158	168.840	38,158	18,996		669		8,455		8,455		10/09/2018.	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			18.000	2,093	116.250	2,093	1,619	9	35		351		351		10/09/2018.	
534187 10 9	LINCOLN NATIONAL ORD			40.000	2,012	50.310	2,012	1,206		64		(348)		(348)		06/14/2016.	
537008 10 4	LITTELFUSE ORD			7.000	1,783	254.660	1,783	1,294		13		444		444		10/15/2019.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			40.000	2,939	73.480	2,939	2,617				80		80		04/22/2019.	
539830 10 9	LOCKHEED MARTIN ORD			62.000	22,009	354.980	22,009	11,059		608		(2,133)		(2,133)		12/16/2019.	
540424 10 8	LOEWS ORD			81.000	3,647	45.020	3,647	2,908		20		(605)		(605)		02/10/2016.	
548661 10 7	LOWE'S COMPANIES ORD			204.000	32,744	160.510	32,744	14,763		459		8,313		8,313		10/09/2018.	
550021 10 9	LULULEMON ATHLETICA ORD		C	28.000	9,745	348.030	9,745	4,207				3,258		3,258		10/09/2018.	
55024U 10 9	LUMENTUM HOLDINGS ORD			24.000	2,275	94.800	2,275	2,034				241		241		10/20/2020.	
55087P 10 4	LYFT CL A ORD			55.000	2,702	49.130	2,702	1,593				1,109		1,109		04/17/2020.	
55261F 10 4	M&T BANK ORD			25.000	3,183	127.300	3,183	1,934		110		(1,061)		(1,061)		10/30/2008.	
552690 10 9	MDU RESOURCES GROUP ORD			56.000	1,475	26.340	1,475	1,467	12	46		(189)		(189)		10/09/2018.	
552848 10 3	MGIC INVESTMENT ORD			106.000	1,330	12.550	1,330	1,277		25		(172)		(172)		08/14/2019.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			146.000	4,600	31.510	4,600	4,032		23		(257)		(257)		10/09/2018.	
55306N 10 4	MKS INSTRUMENTS ORD			15.000	2,257	150.450	2,257	1,136		12		607		607		10/09/2018.	
553530 10 6	MSC INDUSTRIAL CL A ORD			14.000	1,181	84.390	1,181	917		161		83		83		08/14/2019.	
55354G 10 0	MSCI ORD			25.000	11,163	446.530	11,163	4,174		73		4,709		4,709		10/09/2018.	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			22.000	826	37.550	826	852		22		(116)		(116)		10/15/2019.	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			5.000	921	184.100	921	1,046				(125)		(125)		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
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD			5.000	525	105.040	525	411				114		114		10/09/2018.	
562750 10 9	MANHATTAN ASSOCIATES ORD			19.000	1,998	105.180	1,998	1,317				483		483		06/28/2019.	
56418H 10 0	MANPOWERGROUP ORD			18.000	1,623	90.180	1,623	1,409		41		(125)		(125)		10/09/2018.	
565849 10 6	MARATHON OIL ORD			106.000	707	6.670	707	1,911		8		(732)		(732)		10/09/2018.	
56585A 10 2	MARATHON PETROLEUM ORD			171.000	7,073	41.360	7,073	5,557		397		(3,230)		(3,230)		04/22/2019.	
570535 10 4	MARKEL ORD			3.000	3,100	1,033.300	3,100	3,575				(330)		(330)		10/09/2018.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			10.000	5,706	570.560	5,706	1,887		24		1,915		1,915		10/09/2018.	
571748 10 2	MARSH & MCLENNAN ORD			150.000	17,550	117.000	17,550	5,794		276		839		839		10/25/2013.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			84.000	11,081	131.920	11,081	7,660		40		(1,639)		(1,639)		10/09/2018.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			18.000	5,111	283.970	5,111	3,053		40		78		78		10/09/2018.	
574599 10 6	MASCO ORD			58.000	3,186	54.930	3,186	1,046		32		403		403		04/25/2013.	
574795 10 0	MASIMO ORD			14.000	3,757	268.380	3,757	2,083				1,544		1,544		06/28/2019.	
57636Q 10 4	MASTERCARD CL A ORD			235.000	83,881	356.940	83,881	30,551		367		14,186		14,186		04/17/2020.	
57667L 10 7	MATCH GROUP ORD			61.000	9,223	151.190	9,223	4,108				5,115		5,115		04/17/2020.	
577081 10 2	MATTEL ORD			101.000	1,762	17.450	1,762	1,285				394		394		12/18/2018.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			81.000	7,181	88.650	7,181	4,282		117		2,198		2,198		10/09/2018.	
579780 20 6	MCCORMICK ORD			70.000	6,692	95.600	6,692	3,499	24	87		(1,690)		(1,690)		10/09/2018.	
580135 10 1	MCDONALD'S ORD			199.000	42,701	214.580	42,701	23,783		987		3,572		3,572		04/17/2020.	
58155Q 10 3	MCKESSON ORD			42.000	7,305	173.920	7,305	3,119	18	69		1,495		1,495		10/09/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			106.000	2,310	21.790	2,310	1,549	29	113		72		72		10/09/2018.	
58933Y 10 5	MERCK & CO ORD			669.000	54,724	81.800	54,724	36,345	410	1,516		(5,593)		(5,593)		12/15/2020.	
59156R 10 8	METLIFE ORD			203.000	9,531	46.950	9,531	5,932		369		(816)		(816)		02/10/2016.	
592688 10 5	METTLER TOLEDO ORD			7.000	7,978	1,139.680	7,978	4,112				2,425		2,425		10/09/2018.	
594918 10 4	MICROSOFT ORD			1,973.000	438,835	222.420	438,835	114,297		4,112		127,267		127,267		04/17/2020.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			67.000	9,253	138.110	9,253	3,543		99		2,237		2,237		10/09/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			281.000	21,126	75.180	21,126	7,457				6,013		6,013		10/09/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			33.000	4,181	126.690	4,181	3,298		132		(171)		(171)		10/09/2018.	
596278 10 1	MIDDLEBY ORD			16.000	2,063	128.920	2,063	1,948				310		310		10/09/2018.	
60770K 10 7	MODERNA ORD			80.000	8,358	104.470	8,358	3,008				5,078		5,078		07/15/2020.	
608190 10 4	MOHAWK INDUSTRIES ORD			18.000	2,537	140.950	2,537	2,460				82		82		12/18/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			17.000	3,616	212.680	3,616	2,442				1,309		1,309		10/09/2018.	
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD			25.000	1,130	45.190	1,130	1,175		14		(218)		(218)		03/28/2007.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			362.000	21,166	58.470	21,166	11,855	114	424		1,227		1,227		10/09/2018.	
60937P 10 6	MONGODB CL A ORD			12.000	4,308	359.040	4,308	1,813				2,495		2,495		04/17/2020.	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			11.000	4,029	366.230	4,029	1,284	6	21		2,070		2,070		10/09/2018.	
61174X 10 9	MONSTER BEVERAGE ORD			116.000	10,728	92.480	10,728	6,242				3,356		3,356		10/09/2018.	
615369 10 5	MOODYS ORD			43.000	12,480	290.240	12,480	5,069		93		2,263		2,263		04/17/2020.	
617446 44 8	MORGAN STANLEY ORD			397.000	27,206	68.530	27,206	9,424		433		8,853		8,853		10/20/2020.	
61945C 10 3	MOSAIC ORD			57.000	1,312	23.010	1,312	1,140		11		78		78		08/28/2017.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
620076 30 7	MOTOROLA SOLUTIONS ORD			42.000	7,143	170.060	7,143	3,190	30	108		375		375		10/15/2019.	
626717 10 2	MURPHY OIL ORD			47.000	569	12.100	569	1,594		29		(691)		(691)		10/09/2018.	
62886E 10 8	NCR ORD			39.000	1,465	37.570	1,465	1,302				164		164		12/15/2020.	
629377 50 8	NRG ENERGY ORD			50.000	1,878	37.550	1,878	624		60		(110)		(110)		12/29/2016.	
62944T 10 5	NVR ORD			1.000	4,080	4,079.860	4,080	2,734				271		271		03/19/2019.	
631103 10 8	NASDAQ ORD			33.000	4,380	132.740	4,380	2,787		64		846		846		10/09/2018.	
636180 10 1	NATL FUEL GAS ORD			24.000	987	41.130	987	1,119	11	42		(130)		(130)		08/14/2019.	
636518 10 2	NATIONAL INSTRUMENTS ORD			32.000	1,406	43.940	1,406	1,467		33		51		51		10/09/2018.	
637071 10 1	NOV ORD			112.000	1,538	13.730	1,538	3,172		6		(1,268)		(1,268)		12/18/2018.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			45.000	1,841	40.920	1,841	2,036		93		(572)		(572)		10/09/2018.	
640268 10 8	NEKTAR THERAPEUTICS ORD			45.000	765	17.000	765	1,947				(206)		(206)		12/18/2018.	
64110D 10 4	NETAPP ORD			76.000	5,034	66.240	5,034	4,033		146		303		303		10/09/2018.	
64110L 10 6	NETFLIX ORD			111.000	60,021	540.730	60,021	23,613				23,912		23,912		04/17/2020.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			26.000	2,492	95.850	2,492	2,837				(303)		(303)		10/09/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			98.000	974	9.940	974	1,765	20	78		(605)		(605)		10/09/2018.	
64829B 10 0	NEW RELIC ORD			15.000	981	65.400	981	922				(5)		(5)		10/15/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			140.000	1,477	10.550	1,477	1,480		95		(206)		(206)		10/09/2018.	
650111 10 7	NEW YORK TIMES CL A ORD			48.000	2,485	51.770	2,485	1,566		11		941		941		06/28/2019.	
651229 10 6	NEWELL BRANDS ORD			128.000	2,717	21.230	2,717	2,397		118		257		257		10/09/2018.	
651639 10 6	NEWMONT ORD			210.000	12,577	59.890	12,577	5,697		218		3,452		3,452		04/22/2019.	
65249B 10 9	NEWS CL A ORD			90.000	1,617	17.970	1,617	374		18		345		345		07/01/2013.	
65249B 20 8	NEWS CL B ORD			37.000	657	17.770	657	504		7		121		121		10/15/2019.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			13.000	1,419	109.190	1,419	1,267		29		(105)		(105)		10/15/2019.	
65339F 10 1	NEXTERA ENERGY ORD			484.000	37,341	77.150	37,341	14,259		678		(37,087)		(37,087)		10/09/2018.	
654106 10 3	NIKE CL B ORD			322.000	45,553	141.470	45,553	16,478		404		12,932		12,932		10/09/2018.	
65473P 10 5	NISOURCE ORD			106.000	2,432	22.940	2,432	2,172		89		(519)		(519)		12/18/2018.	
655663 10 2	NORDSON ORD			16.000	3,215	200.950	3,215	2,133	6	24		610		610		10/09/2018.	
655664 10 0	NORDSTROM ORD			34.000	1,061	31.210	1,061	2,088		13		(330)		(330)		10/09/2018.	
655844 10 8	NORFOLK SOUTHERN ORD			67.000	15,920	237.610	15,920	8,224		252		2,913		2,913		10/09/2018.	
665859 10 4	NORTHERN TRUST ORD			58.000	5,402	93.140	5,402	4,923	41	162		(760)		(760)		10/09/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			40.000	12,189	304.720	12,189	7,121		227		(1,570)		(1,570)		04/22/2019.	
668771 10 8	NORTONLIFELOCK ORD			153.000	3,179	20.780	3,179	3,266		1,913		(725)		(725)		04/22/2019.	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			17.000	929	54.630	929	1,042		26		232		232		12/18/2018.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			83.000	3,659	44.090	3,659	1,230				2,180		2,180		10/09/2018.	
670346 10 5	NUCOR ORD			93.000	4,947	53.190	4,947	5,579	38	150		(287)		(287)		10/09/2018.	
67059N 10 8	NUTANIX CL A ORD			42.000	1,339	31.870	1,339	1,089				26		26		06/28/2019.	
67066G 10 4	NVIDIA ORD			156.000	81,463	522.200	81,463	26,729		97		43,285		43,285		12/15/2020.	
670837 10 3	OGE ENERGY ORD			58.000	1,848	31.860	1,848	2,176		91		(731)		(731)		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
67103H 10 7	O'REILLY AUTOMOTIVE ORD			19.000	8,599	452.570	8,599	3,261				272		272		10/15/2019.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			222.000	3,843	17.310	3,843	6,477	1	117		(2,090)		(2,090)		12/15/2020.	
679295 10 5	OKTA CL A ORD			30.000	7,628	254.260	7,628	2,776				3,460		3,460		12/15/2020.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			28.000	5,465	195.180	5,465	2,770		17		1,516		1,516		10/09/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			82.000	1,616	19.710	1,616	1,786		69		(218)		(218)		10/09/2018.	
680665 20 5	OLIN ORD			48.000	1,179	24.560	1,179	1,157		38		351		351		10/09/2018.	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			15.000	1,227	81.770	1,227	1,307				247		247		06/28/2019.	
681919 10 6	OMNICOM GROUP ORD			65.000	4,054	62.370	4,054	4,178	42	169		(1,212)		(1,212)		10/09/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			57.000	2,070	36.320	2,070	1,887		153		(344)		(344)		10/09/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			123.000	4,026	32.730	4,026	2,074				1,027		1,027		10/09/2018.	
682680 10 3	ONEOK ORD			119.000	4,567	38.380	4,567	3,270		445		(731)	3,707	(4,438)		10/09/2018.	
68389X 10 5	ORACLE ORD			533.000	34,480	64.690	34,480	15,907		512		6,241		6,241		10/09/2018.	
688239 20 1	OSHKOSH ORD			21.000	1,807	86.070	1,807	1,422		26		(180)		(180)		10/09/2018.	
68902V 10 7	OTIS WORLDWIDE ORD			103.000	6,967	67.645	6,967	3,420		62		3,548		3,548		08/25/2011.	
690742 10 1	OWENS CORNIING ORD			32.000	2,424	75.760	2,424	1,672		31		340		340		10/09/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			131.000	19,519	149.000	19,519	8,036		603		(1,393)		(1,393)		10/21/2014.	
693506 10 7	PPG INDUSTRIES ORD			70.000	10,095	144.220	10,095	5,125		147		751		751		10/09/2018.	
69351T 10 6	PPL ORD			204.000	5,753	28.200	5,753	6,000	85	338		(1,567)		(1,567)		10/09/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			13.000	1,631	125.440	1,631	1,207				186		186		08/14/2019.	
69355F 10 2	PPD ORD			49.000	1,677	34.220	1,677	1,813				(136)		(136)		10/20/2020.	
693656 10 0	PVH ORD			10.000	939	93.890	939	749		0		(113)		(113)		02/05/2016.	
69370C 10 0	PTC ORD			25.000	2,990	119.610	2,990	2,482				1,118		1,118		10/09/2018.	
693718 10 8	PACCAR ORD			77.000	6,644	86.280	6,644	3,809	54	276		553		553		12/16/2019.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			27.000	3,724	137.910	3,724	2,515	27	85		700		700		10/09/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			35.000	889	25.400	889	1,680		47		(450)		(450)		10/09/2018.	
69553P 10 0	PAGERDUTY ORD			21.000	876	41.700	876	942				(67)		(67)		12/15/2020.	
697435 10 5	PALO ALTO NETWORKS ORD			26.000	9,240	355.390	9,240	5,521				3,228		3,228		10/09/2018.	
700517 10 5	PARK HOTELS RESORTS ORD			58.000	995	17.150	995	1,799		58		(506)		(506)		10/09/2018.	
701094 10 4	PARKER HANNIFIN ORD			38.000	10,352	272.410	10,352	2,323		134		2,530		2,530		08/25/2011.	
701877 10 2	PARSLEY ENERGY CL A ORD			81.000	1,150	14.200	1,150	1,326		16		(382)		(382)		08/14/2019.	
704326 10 7	PAYCHEX ORD			93.000	8,666	93.180	8,666	6,173		231		755		755		10/09/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			14.000	6,332	452.250	6,332	1,887				2,625		2,625		10/09/2018.	
70438V 10 6	PAYLOCITY HOLDING ORD			10.000	2,059	205.910	2,059	1,930				129		129		10/20/2020.	
70450Y 10 3	PAYPAL HOLDINGS ORD			309.000	72,368	234.200	72,368	17,894				37,490		37,490		10/20/2020.	
70614W 10 0	PELOTON INTERACTIVE ORD			30.000	4,552	151.720	4,552	1,866				2,686		2,686		07/15/2020.	
70975L 10 7	PENUMBRA ORD			9.000	1,575	175.000	1,575	1,440				97		97		06/28/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			108.000	1,396	12.930	1,396	1,819		77		(429)		(429)		10/09/2018.	
713448 10 8	PEPSICO ORD			371.000	55,019	148.300	55,019	32,668	379	1,429		4,337		4,337		04/17/2020.	
714046 10 9	PERKINELMER ORD			32.000	4,592	143.500	4,592	2,840		9		1,485		1,485		10/09/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
717081 10 3	PFIZER ORD.			1,434.000	52,786	36.810	52,786	29,394				23,391		23,391		10/21/2014.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.			405.000	33,530	82.790	33,530	29,661	486	1,908		(932)		(932)		12/16/2019.	
718546 10 4	PHILLIPS 66 ORD.			111.000	7,763	69.940	7,763	5,507		400		(4,603)		(4,603)		06/28/2019.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD.			21.000	1,352	64.400	1,352	1,260		13		8		8		10/09/2018.	
723484 10 1	PINNACLE WEST ORD.			10.000	800	79.950	800	526		32		(100)		(100)		01/23/2013.	
72352L 10 6	PINTEREST CL A ORD.			105.000	6,920	65.900	6,920	2,590				4,330		4,330		07/15/2020.	
723787 10 7	PIONEER NATURAL RESOURCE ORD.			49.000	5,581	113.890	5,581	6,919	27	102		(1,837)		(1,837)		10/09/2018.	
72703H 10 1	PLANET FITNESS CL A ORD.			21.000	1,630	77.630	1,630	1,278				62		62		10/15/2019.	
731068 10 2	POLARIS INDUSTRIES ORD.			17.000	1,620	95.280	1,620	1,622		42		(109)		(109)		10/09/2018.	
73278L 10 5	POOL ORD.			11.000	4,098	372.500	4,098	1,669		25		1,761		1,761		10/09/2018.	
733174 70 0	POPULAR ORD.			29.000	1,633	56.320	1,633	1,508	12	39		(70)		(70)		10/09/2018.	
737446 10 4	POST HOLDINGS ORD.			19.000	1,919	101.010	1,919	1,807				(154)		(154)		10/09/2018.	
74144T 10 8	T ROWE PRICE GROUP ORD.			59.000	8,932	151.390	8,932	4,338		212		1,743		1,743		10/15/2019.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.			45.000	2,232	49.610	2,232	1,657		101		(243)		(243)		02/05/2016.	
742718 10 9	PROCTER & GAMBLE ORD.			634.000	88,215	139.140	88,215	47,234		1,977		9,028		9,028		12/16/2019.	
743315 10 3	PROGRESSIVE ORD.			169.000	16,711	98.880	16,711	10,487		448		4,477		4,477		10/09/2018.	
74340W 10 3	PROLOGIS REIT.			212.000	21,128	99.660	21,128	11,640		492		2,998		2,998		10/09/2018.	
743424 10 3	PROOFPOINT ORD.			14.000	1,910	136.410	1,910	1,334				303		303		10/09/2018.	
743606 10 5	PROSPERITY BANCSHARES ORD.			19.000	1,318	69.360	1,318	1,350	9	35		(48)		(48)		10/09/2018.	
744320 10 2	PRUDENTIAL FINANCIAL ORD.			103.000	8,041	78.070	8,041	7,808		453		(1,614)		(1,614)		10/09/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD.			147.000	8,570	58.300	8,570	7,617		288		(110)		(110)		10/09/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD.			35.000	8,083	230.930	8,083	2,711		280		629		629		10/30/2008.	
745867 10 1	PULTEGROUP ORD.			75.000	3,234	43.120	3,234	1,790	11	36		324		324		10/09/2018.	
74624M 10 2	PURE STORAGE CL A ORD.			68.000	1,537	22.610	1,537	1,038				374		374		06/28/2019.	
74736K 10 1	QORVO ORD.			30.000	4,988	166.270	4,988	2,312				1,863		1,863		04/17/2020.	
747525 10 3	QUALCOMM ORD.			296.000	45,093	152.340	45,093	15,833		761		18,977		18,977		10/09/2018.	
74762E 10 2	QUANTA SERVICES ORD.			23.000	1,656	72.020	1,656	497	1	5		720		720		11/19/2015.	
74834L 10 0	QUEST DIAGNOSTICS ORD.			32.000	3,813	119.170	3,813	2,607		46		201		201		12/15/2020.	
74838J 10 1	QUIDEL ORD.			11.000	1,976	179.650	1,976	2,649				(673)		(673)		07/15/2020.	
74915M 10 0	QURATE RETAIL SRS A ORD.			124.000	1,360	10.970	1,360	1,842		186		(482)		(482)		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.			38.000	3,450	90.780	3,450	2,252		55		533		533		10/09/2018.	
751212 10 1	RALPH LAUREN CL A ORD.			16.000	1,660	103.740	1,660	1,543		22		(216)		(216)		12/18/2018.	
754730 10 9	RAYMOND JAMES ORD.			38.000	3,635	95.670	3,635	3,604		56		236		236		10/09/2018.	
754907 10 3	RAYONIER REIT ORD.			36.000	1,058	29.380	1,058	947		39		(122)		(122)		08/14/2019.	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD.			371.997	26,601	71.510	26,601	18,823		530		7,779		7,779		10/09/2018.	
75606N 10 9	REALPAGE ORD.			23.000	2,007	87.240	2,007	1,353				770		770		06/28/2019.	
756109 10 4	REALTY INCOME REIT ORD.			84.000	5,222	62.170	5,222	4,540	20	235		(963)		(963)		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
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			8.000	989	123.620	989	1,236				(247)		(247)		07/15/2020.	
758750 10 3	REGAL BELOIT ORD			12.000	1,474	122.810	1,474	866	4	14		446		446		10/15/2019.	
758849 10 3	REGENCY CENTERS REIT ORD			52.000	2,373	45.630	2,373	2,639	11	34		(389)		(389)		12/15/2020.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			23.000	11,112	483.110	11,112	7,726				2,475		2,475		10/09/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			190.000	3,063	16.120	3,063	1,568	29	118		(198)		(198)		07/25/2016.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			18.000	2,086	115.900	2,086	2,627		50		(849)		(849)		10/09/2018.	
759509 10 2	RELIANCE STEEL ORD			20.000	2,395	119.750	2,395	1,687		50		(0)		(0)		10/09/2018.	
759916 10 9	REPLIGEN ORD			13.000	2,491	191.630	2,491	1,662				829		829		07/15/2020.	
760759 10 0	REPUBLIC SERVICES ORD			31.000	2,985	96.300	2,985	1,177	13	51		207		207		03/19/2019.	
761152 10 7	RESMED ORD			41.000	8,715	212.560	8,715	4,313		64		2,361		2,361		10/09/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			1.000	21	21.260	21	7				9		9		08/26/2005.	
76680R 20 6	RINGCENTRAL CL A ORD			19.000	7,200	378.970	7,200	1,554				3,996		3,996		10/09/2018.	
770323 10 3	ROBERT HALF ORD			35.000	2,187	62.480	2,187	2,383		48		(23)		(23)		10/09/2018.	
773903 10 9	ROCKWELL AUTOMAT ORD			31.000	7,775	250.810	7,775	3,231		117		1,894		1,894		04/17/2020.	
77543R 10 2	ROKU CL A ORD			27.000	8,965	332.020	8,965	3,141				4,784		4,784		12/15/2020.	
775711 10 4	ROLLINS ORD			55.000	2,149	39.070	2,149	1,428		14		721		721		04/17/2020.	
776696 10 6	ROPER TECHNOLOGIES ORD			29.000	12,502	431.090	12,502	6,328		59		2,229		2,229		10/09/2018.	
778296 10 3	ROSS STORES ORD			102.000	12,527	122.810	12,527	6,653		29		652		652		10/09/2018.	
780287 10 8	ROYAL GOLD ORD			14.000	1,489	106.360	1,489	1,142		16		(222)		(222)		12/18/2018.	
783549 10 8	RYDER SYSTEM ORD			15.000	926	61.760	926	706		34		112		112		08/14/2019.	
78409V 10 4	S&P GLOBAL ORD			63.000	20,710	328.730	20,710	7,379		169		3,508		3,508		10/09/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			33.000	9,310	282.130	9,310	5,143		61		1,358		1,358		10/09/2018.	
784117 10 3	SEI INVESTMENTS ORD			39.000	2,241	57.470	2,241	2,272	14	27		(312)		(312)		10/09/2018.	
78440X 10 1	SL GREEN RLTY REIT ORD			16.000	953	59.580	953	1,404	32	57		(517)		(517)		02/05/2016.	
78442P 10 6	SLM ORD			127.000	1,574	12.390	1,574	1,365		15		442		442		10/09/2018.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			60.000	4,365	72.750	4,365	3,186		32		681		681		10/09/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			15.000	5,817	387.830	5,817	3,709				2,052		2,052		03/19/2019.	
78573M 10 4	SABRE ORD			74.000	889	12.020	889	1,811		10		(771)		(771)		10/09/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			13.000	1,125	86.510	1,125	1,659				186		186		10/09/2018.	
79466L 30 2	SALESFORCE.COM ORD			229.000	50,959	222.530	50,959	21,355				13,336		13,336		12/15/2020.	
803607 10 0	SAREPTA THERAPEUTICS ORD			18.000	3,069	170.490	3,069	2,325				746		746		10/09/2018.	
806407 10 2	HENRY SCHEIN ORD			44.000	2,942	66.860	2,942	2,870				6		6		10/09/2018.	
806857 10 8	SCHLUMBERGER ORD			367.000	8,012	21.830	8,012	12,157	54	305		(3,716)		(3,716)		10/20/2020.	
808513 10 5	CHARLES SCHWAB ORD			380.000	20,155	53.040	20,155	12,944		186		2,555		2,555		10/20/2020.	
810186 10 6	SCOTTS MIRACLE GRO ORD			10.000	1,991	199.140	1,991	1,899				93		93		12/15/2020.	
81181C 10 4	SEAGEN ORD			31.000	5,429	175.140	5,429	2,320				1,887		1,887		10/09/2018.	
81211K 10 0	SEALED AIR ORD			46.000	2,106	45.790	2,106	1,725		29		274		274		10/09/2018.	
816851 10 9	SEMPRA ENERGY ORD			71.000	9,046	127.410	9,046	5,778	74	291		(1,709)		(1,709)		12/16/2019.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			50.000	2,455	49.100	2,455	2,211		39		154		154		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
81762P 10 2	SERVICENOW ORD			51.000	28,072	550.430	28,072	9,252				13,674		13,674		10/09/2018.	
824348 10 6	SHERWIN WILLIAMS ORD			24.000	17,638	734.910	17,638	7,403		129		3,633		3,633		10/09/2018.	
82669G 10 4	SIGNATURE BANK ORD			15.000	2,029	135.290	2,029	1,746		34		(20)		(20)		10/09/2018.	
828806 10 9	SIMON PROP GRP REIT ORD			85.000	7,249	85.280	7,249	8,606	111	291		(4,047)		(4,047)		12/15/2020.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			420.000	2,675	6.370	2,675	2,570		23		(328)		(328)		04/22/2019.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			24.000	818	34.100	818	1,212		6		(264)		(264)		10/15/2019.	
830566 10 5	SKECHERS USA CL A ORD			39.000	1,402	35.940	1,402	1,228				(283)		(283)		06/28/2019.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			44.000	6,727	152.880	6,727	3,591		83		1,408		1,408		10/15/2019.	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			98.000	4,206	42.916	4,206	3,095				1,111		1,111		07/15/2020.	
831865 20 9	A O SMITH ORD			41.000	2,248	54.820	2,248	2,045		40		294		294		10/09/2018.	
83200N 10 3	SMARTSHEET CL A ORD			22.000	1,524	69.290	1,524	895				536		536		10/15/2019.	
832696 40 5	JM SMUCKER ORD			23.000	2,659	115.600	2,659	1,371		82		264		264		03/03/2010.	
833034 10 1	SNAP ON ORD			7.000	1,198	171.140	1,198	566		31		12		12		01/23/2013.	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD		C	14.000	4,468	319.120	4,468	2,387				2,081		2,081		07/15/2020.	
835495 10 2	SONOCO PRODUCTS ORD			28.000	1,659	59.250	1,659	1,504		48		(69)		(69)		10/09/2018.	
842587 10 7	SOUTHERN ORD			296.000	18,183	61.430	18,183	12,777		752		(672)		(672)		10/09/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			183.000	8,530	46.610	8,530	6,809		41		(433)		(433)		10/20/2020.	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			11.000	843	76.660	843	541		18		136		136		09/27/2019.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			30.000	1,173	39.090	1,173	2,654	0	5		(1,014)		(1,014)		10/09/2018.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			25.000	1,004	40.170	1,004	926	16	63		(225)		(225)		12/18/2018.	
848637 10 4	SPLUNK ORD			42.000	7,135	169.890	7,135	4,376				845		845		10/09/2018.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			36.000	724	20.100	724	846				27		27		12/18/2018.	
852234 10 3	SQUARE CL A ORD			95.000	20,676	217.640	20,676	8,587				14,045		14,045		07/15/2020.	
854502 10 1	STANLEY BLACK AND DECKER ORD			25.000	4,464	178.560	4,464	1,264		70		321		321		11/17/2009.	
855244 10 9	STARBUCKS ORD			324.000	34,662	106.980	34,662	10,541		544		6,175		6,175		10/09/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			76.000	1,467	19.300	1,467	1,623	36	146		(423)		(423)		10/09/2018.	
857477 10 3	STATE STREET ORD			109.000	7,933	72.780	7,933	8,505	57	227		(689)		(689)		10/09/2018.	
858119 10 0	STEEL DYNAMICS ORD			66.000	2,433	36.870	2,433	2,959	17	65		187		187		10/09/2018.	
858912 10 8	STERICYCLE ORD			24.000	1,664	69.330	1,664	1,016				132		132		12/18/2018.	
85917A 10 0	STERLING BAN ORD			65.000	1,169	17.980	1,169	1,453		18		(202)		(202)		10/09/2018.	
862121 10 0	STORE CAPITAL ORD			54.000	1,835	33.980	1,835	1,538	19	76		(176)		(176)		10/09/2018.	
863667 10 1	STRYKER ORD			86.000	21,073	245.040	21,073	10,321	54	198		3,019		3,019		10/09/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD			24.000	3,647	151.950	3,647	2,439	19	75		44		44		10/09/2018.	
871607 10 7	SYNOPSYS ORD			43.000	11,147	259.240	11,147	3,665				5,162		5,162		10/09/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			33.000	1,068	32.370	1,068	1,503	11	43		(225)		(225)		10/09/2018.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			172.000	5,970	34.710	5,970	4,968		151		(224)		(224)		10/09/2018.	
87166B 10 2	SYNEOS HEALTH CL A ORD			21.000	1,431	68.130	1,431	1,252				179		179		10/20/2020.	
871829 10 7	SYSCO ORD			139.000	10,322	74.260	10,322	8,296		250		(1,568)		(1,568)		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
872307 10 3	TCF FINANCIAL ORD			24.000	888	37.000	888	1,148		34		(234)		(234)		10/09/2018.	
872540 10 9	TJX ORD			310.000	21,170	68.290	21,170	4,401		71		2,241		2,241		12/21/2012.	
872590 10 4	T MOBILE US ORD			145.000	19,553	134.850	19,553	11,564				7,056		7,056		10/20/2020.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			33.000	6,857	207.790	6,857	4,042				2,817		2,817		10/09/2018.	
875372 20 3	TANDEM DIABETES CARE ORD			19.000	1,818	95.680	1,818	1,857				(40)		(40)		07/15/2020.	
876030 10 7	TAPESTRY ORD			85.000	2,642	31.080	2,642	2,541		29		349		349		10/15/2019.	
87612E 10 6	TARGET ORD			127.000	22,419	176.530	22,419	9,267		340		6,137		6,137		10/09/2018.	
87612G 10 1	TARGA RESOURCES ORD			72.000	1,899	26.380	1,899	1,225		15		692	152	540		07/15/2020.	
87918A 10 5	TELADOC HEALTH ORD			32.000	6,399	199.960	6,399	6,668				(269)		(269)		07/15/2020.	
879360 10 5	TELEDYNE TECH ORD			10.000	3,920	391.980	3,920	2,375				454		454		10/09/2018.	
879369 10 6	TELEFLEX ORD			13.000	5,350	411.570	5,350	3,247		18		457		457		10/09/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			30.000	557	18.570	557	912		20		(206)		(206)		06/28/2019.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			52.000	1,404	27.000	1,404	983				(174)		(174)		08/14/2019.	
88025U 10 9	10X GENOMICS CL A ORD			17.000	2,407	141.600	2,407	1,526				881		881		07/15/2020.	
88076W 10 3	TERADATA ORD			34.000	764	22.470	764	937				(146)		(146)		12/18/2018.	
880770 10 2	TERADYNE ORD			43.000	5,156	119.900	5,156	1,462		17		2,223		2,223		10/09/2018.	
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD			40.000	2,041	51.020	2,041	1,910				494		494		03/19/2019.	
88160R 10 1	TESLA ORD			195.000	137,606	705.670	137,606	13,448				97,719		97,719		07/15/2020.	
882508 10 4	TEXAS INSTRUMENTS ORD			243.000	39,884	164.130	39,884	15,985		904		8,709		8,709		09/12/2018.	
883203 10 1	TEXTRON ORD			41.000	1,982	48.330	1,982	1,441	1	3		153		153		08/25/2016.	
88339J 10 5	TRADE DESK CL A ORD			10.000	8,010	801.000	8,010	2,669				5,052		5,052		10/20/2020.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			102.000	47,510	465.780	47,510	10,022	22	87		14,373		14,373		02/10/2016.	
885160 10 1	THOR INDUSTRIES ORD			14.000	1,302	92.990	1,302	1,110	6	23		262		262		10/09/2018.	
88579Y 10 1	3M ORD			141.000	24,645	174.790	24,645	21,109		829		(230)		(230)		10/09/2018.	
886547 10 8	TIFFANY ORD			36.000	4,732	131.450	4,732	3,344		104		(79)		(79)		10/09/2018.	
887389 10 4	TIMKEN ORD			20.000	1,547	77.360	1,547	799		23		421		421		08/14/2019.	
889478 10 3	TOLL BROTHERS ORD			41.000	1,782	43.470	1,782	1,300		18		162		162		10/09/2018.	
891092 10 8	TORO ORD			30.000	2,845	94.840	2,845	1,685	8	30		455		455		10/09/2018.	
892356 10 6	TRACTOR SUPPLY ORD			35.000	4,920	140.580	4,920	2,928		53		1,650		1,650		10/09/2018.	
892672 10 6	TRADEWEB MARKETS CL A ORD			26.000	1,624	62.450	1,624	1,709				(85)		(85)		12/15/2020.	
893641 10 0	TRANSDIGM GROUP ORD			14.000	8,664	618.850	8,664	4,929		455		824		824		10/09/2018.	
89400J 10 7	TRANSUNION ORD			53.000	5,259	99.220	5,259	3,801		16		721		721		10/09/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			50.000	7,019	140.370	7,019	2,871		169		171		171		12/16/2019.	
89469A 10 4	TREEHOUSE FOODS ORD			16.000	680	42.490	680	828				(96)		(96)		12/18/2018.	
89531P 10 5	TREX ORD			36.000	3,014	83.720	3,014	2,376				638		638		07/15/2020.	
896239 10 0	TRIMBLE ORD			72.000	4,807	66.770	4,807	2,970				1,806		1,806		10/09/2018.	
896522 10 9	TRINITY INDUSTRIES ORD			42.000	1,108	26.390	1,108	1,182		32		178		178		10/09/2018.	
896945 20 1	TRIPADVISOR ORD			30.000	863	28.780	863	1,336				(48)		(48)		12/18/2018.	
89832Q 10 9	TRUIST FINANCIAL ORD			374.000	17,926	47.930	17,926	14,653		673		(3,138)		(3,138)		08/14/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
90138F 10 2	TWILIO CL A ORD			37.000	12,525	338.500	12,525	4,335				7,710		7,710		10/20/2020.	
90184L 10 2	TWITTER ORD			207.000	11,209	54.150	11,209	6,076				4,575		4,575		10/09/2018.	
90214J 10 1	2U ORD			16.000	640	40.010	640	602				256		256		06/28/2019.	
902252 10 5	TYLER TECHNOLOGIES ORD			11.000	4,802	436.520	4,802	2,418				1,502		1,502		10/09/2018.	
902494 10 3	TYSON FOODS CL A ORD			85.000	5,477	64.440	5,477	4,894		145		(2,261)		(2,261)		10/09/2018.	
902653 10 4	UDR REIT ORD			77.000	2,959	38.430	2,959	3,105		110		(637)		(637)		10/09/2018.	
902681 10 5	UGI ORD			50.000	1,748	34.960	1,748	2,779	17	66		(510)		(510)		10/09/2018.	
902973 30 4	US BANCORP ORD			368.000	17,145	46.590	17,145	16,484	155	618		(4,674)		(4,674)		10/09/2018.	
90353T 10 0	UBER TECHNOLOGIES ORD			359.000	18,309	51.000	18,309	10,676				7,784		7,784		07/15/2020.	
90384S 30 3	ULTA BEAUTY ORD			16.000	4,595	287.160	4,595	3,981				544		544		10/09/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			64.000	969	15.140	969	1,334		54		(164)		(164)		10/09/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			56.000	962	17.170	962	1,420				(248)		(248)		06/28/2019.	
904311 20 6	UNDER ARMOUR CL C ORD			23.000	342	14.880	342	300				(99)		(99)		01/30/2018.	
907818 10 8	UNION PACIFIC ORD			181.000	37,688	208.220	37,688	17,735		702		4,965		4,965		08/14/2019.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			71.000	3,071	43.250	3,071	4,142				(3,184)		(3,184)		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			178.000	29,975	168.400	29,975	15,129		719		9,139		9,139		10/09/2018.	
911363 10 9	UNITED RENTAL ORD			20.000	4,638	231.910	4,638	1,596				1,303		1,303		08/14/2019.	
912008 10 9	US FOODS ORD			62.000	2,065	33.310	2,065	1,831				(532)		(532)		10/09/2018.	
91307C 10 2	UNITED THERAPEUTICS ORD			12.000	1,821	151.790	1,821	1,502				765		765		10/09/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			250.000	87,670	350.680	87,670	42,404		1,200		14,203		14,203		04/17/2020.	
91347P 10 5	UNIVERSAL DISPLAY ORD			12.000	2,758	229.800	2,758	1,396		7		285		285		10/09/2018.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			24.000	3,300	137.500	3,300	3,062		5		(143)		(143)		10/09/2018.	
91529Y 10 6	UNUM ORD			60.000	1,376	22.940	1,376	2,347		68		(373)		(373)		10/09/2018.	
918204 10 8	VF ORD			94.000	8,029	85.410	8,029	2,010		181		(1,340)		(1,340)		04/09/2012.	
91879Q 10 9	VAIL RESORTS ORD			11.000	3,069	278.960	3,069	2,699		39		430		430		10/09/2018.	
91913Y 10 0	VALERO ENERGY ORD			103.000	5,827	56.570	5,827	7,493		404		(3,819)		(3,819)		12/16/2019.	
92047W 10 1	VALVOLINE ORD			57.000	1,319	23.140	1,319	1,249		26		99		99		10/15/2019.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			21.000	3,675	175.010	3,675	1,034				693		693		07/23/2010.	
922475 10 8	VEEVA SYSTEMS ORD			35.000	9,529	272.250	9,529	3,301				4,606		4,606		10/09/2018.	
92276F 10 0	VENTAS REIT ORD			104.000	5,100	49.040	5,100	5,336	47	258		(905)		(905)		10/09/2018.	
92339V 30 8	VEREIT ORD			56.000	2,116	37.790	2,116	2,030	4	121		(476)		(476)		10/09/2018.	
92343E 10 2	VERISIGN ORD			27.000	5,843	216.400	5,843	3,382				640		640		10/09/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			1,075.000	63,156	58.750	63,156	47,756		2,658		(2,849)		(2,849)		10/15/2019.	
92345Y 10 6	VERISK ANALYTICS ORD			46.000	9,549	207.590	9,549	3,849		50		2,680		2,680		08/02/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			65.000	15,362	236.340	15,362	9,409				1,130		1,130		10/09/2018.	
92552V 10 0	VIASAT ORD			16.000	522	32.650	522	1,293				(649)		(649)		06/28/2019.	
92556H 20 6	VIACOMCBS CL B ORD			130.000	4,844	37.260	4,844	3,567	31	125		(614)		(614)		04/22/2019.	
92556V 10 6	VIATRIS ORD			335.000	6,278	18.740	6,278	6,282				(4)		(4)		12/16/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
925652 10 9	VICI PPTYS ORD			108.000	2,754	25.500	2,754	2,323	36	132		(5)		(5)		10/09/2018.	
92826C 83 9	VISA CL A ORD			452.000	98,866	218.730	98,866	43,450		551		13,935		13,935		10/15/2019.	
92840M 10 2	VISTRA ORD			119.000	2,340	19.660	2,340	3,013		64		(396)		(396)		10/09/2018.	
928563 40 2	VMWARE CL A ORD			20.000	2,805	140.260	2,805	2,977				(231)		(231)		10/09/2018.	
928881 10 1	VONTIER ORD			30.000	1,003	33.420	1,003	498				505		505		08/14/2019.	
929042 10 9	VORNADO REALTY REIT ORD			50.000	1,867	37.340	1,867	3,523		217		(1,458)		(1,458)		10/09/2018.	
929089 10 0	VOYA FINANCIAL ORD			46.000	2,705	58.810	2,705	2,376		28		(100)		(100)		10/09/2018.	
929160 10 9	VULCAN MATERIALS ORD			38.000	5,636	148.310	5,636	3,820		52		164		164		10/09/2018.	
92936U 10 9	W P CAREY REIT ORD			53.000	3,741	70.580	3,741	3,383	55	173		(114)		(114)		04/17/2020.	
92939U 10 6	WEC ENERGY GROUP ORD			92.000	8,467	92.030	8,467	5,439		233		(18)		(18)		10/09/2018.	
929740 10 8	WABTEC ORD			54.000	3,953	73.200	3,953	4,817		26		(248)		(248)		10/15/2019.	
931142 10 3	WALMART ORD			361.000	52,038	144.150	52,038	28,211	191	761		8,953		8,953		12/15/2020.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			205.000	8,175	39.880	8,175	10,702		379		(3,911)		(3,911)		10/09/2018.	
94106L 10 9	WASTE MANAGEMENT ORD			107.000	12,619	117.930	12,619	7,765		233		425		425		10/09/2018.	
941848 10 3	WATERS ORD			13.000	3,216	247.420	3,216	1,311				179		179		12/16/2019.	
942622 20 0	WATSCO ORD			9.000	2,039	226.550	2,039	1,553		62		418		418		10/09/2018.	
94419L 10 1	WAYFAIR CL A ORD			16.000	3,613	225.810	3,613	2,044				2,167		2,167		10/09/2018.	
947890 10 9	WEBSTER FINANCIAL ORD			26.000	1,096	42.150	1,096	1,618		42		(291)		(291)		10/09/2018.	
949746 10 1	WELLS FARGO ORD			1,072.000	32,353	30.180	32,353	34,782		1,143		(20,799)		(20,799)		10/20/2020.	
95040Q 10 4	WELLTOWER ORD			108.000	6,979	64.620	6,979	5,580		292		(1,853)		(1,853)		10/09/2018.	
955306 10 5	WEST PHARM SVC ORD			21.000	5,950	283.310	5,950	2,495		14		2,793		2,793		10/09/2018.	
957638 10 9	WESTERN ALLIANCE ORD			28.000	1,679	59.950	1,679	1,609		28		83		83		10/09/2018.	
958102 10 5	WESTERN DIGITAL ORD			87.000	4,819	55.390	4,819	3,766		87		(703)		(703)		10/09/2018.	
959802 10 9	WESTERN UNION ORD			66.000	1,448	21.940	1,448	1,124		59		(319)		(319)		07/30/2014.	
96145D 10 5	WESTROCK ORD			76.000	3,308	43.530	3,308	2,094		81		47		47		08/14/2019.	
96208T 10 4	WEX ORD			12.000	2,442	203.530	2,442	2,257				(71)		(71)		10/09/2018.	
962166 10 4	WEYERHAEUSER REIT			224.000	7,511	33.530	7,511	5,213		114		746		746		03/19/2019.	
963320 10 6	WHIRLPOOL ORD			12.000	2,166	180.490	2,166	1,057		58		396		396		01/23/2013.	
969457 10 0	WILLIAMS ORD			310.000	6,216	20.050	6,216	6,436		496		616	1,753	(1,138)		10/09/2018.	
969904 10 1	WILLIAMS SONOMA ORD			24.000	2,444	101.840	2,444	1,478		47		682		682		10/09/2018.	
97650W 10 8	WINTRUST FINANCIAL ORD			16.000	977	61.090	977	1,396		18		(157)		(157)		10/09/2018.	
980745 10 3	WOODWARD ORD			16.000	1,944	121.530	1,944	1,710		8		49		49		10/15/2019.	
98138H 10 1	WORKDAY CL A ORD			42.000	10,064	239.610	10,064	5,531				3,157		3,157		10/09/2018.	
98212B 10 3	WPX ENERGY ORD			116.000	945	8.150	945	2,349				(648)		(648)		10/09/2018.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			28.000	1,664	59.440	1,664	621		16		(94)		(94)		01/26/2012.	
983134 10 7	WYNN RESORTS ORD			30.000	3,385	112.830	3,385	3,315		30		(781)		(781)		10/09/2018.	
983793 10 0	XPO LOGISTICS ORD			24.000	2,861	119.200	2,861	1,229				948		948		03/19/2019.	
98389B 10 0	XCEL ENERGY ORD			138.000	9,200	66.670	9,200	6,168	59	192		312		312		04/17/2020.	

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
983919 10 1	XILINX ORD			67.000	9,499	141.770	9,499	4,027		92		3,162		3,162		04/17/2020.	
98419M 10 0	XYLEM ORD			52.000	5,293	101.790	5,293	3,870		54		1,196		1,196		10/09/2018.	
98421M 10 6	XEROX HOLDINGS ORD			65.000	1,507	23.190	1,507	1,704	16	65		(889)		(889)		10/09/2018.	
988498 10 1	YUM BRANDS ORD			92.000	9,988	108.560	9,988	5,858		173		720		720		10/09/2018.	
98850P 10 9	YUM CHINA ORD		C	108.000	6,166	57.090	6,166	3,616		26		981		981		10/09/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			15.000	5,765	384.330	5,765	2,361				1,933		1,933		10/09/2018.	
98936J 10 1	ZENDESK ORD			30.000	4,294	143.120	4,294	1,899				1,995		1,995		10/09/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			17.000	2,311	135.940	2,311	526				1,533		1,533		10/15/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			35.000	4,543	129.800	4,543	1,381				2,935		2,935		10/09/2018.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			59.000	9,091	154.090	9,091	6,455	14	57		260		260		10/09/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			30.000	1,303	43.440	1,303	787		41		(254)		(254)		07/25/2016.	
98978V 10 3	ZOETIS CL A ORD			137.000	22,674	165.500	22,674	8,634		110		4,542		4,542		10/09/2018.	
98980G 10 2	ZSCALER ORD			15.000	2,996	199.710	2,996	1,150				2,298		2,298		06/28/2019.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			46.000	15,517	337.320	15,517	11,575				3,942		3,942		07/15/2020.	
98986T 10 8	ZYNGA CL A ORD			255.000	2,517	9.870	2,517	1,563				956		956		06/28/2019.	
G01767 10 5	ALKERMES ORD		C	44.000	878	19.950	878	1,901				(20)		(20)		10/09/2018.	
G0176J 10 9	ALLEGION ORD		C	25.000	2,910	116.380	2,910	680		32		(204)		(204)		12/12/2013.	
G0250X 10 7	AMCOR ORD		C	421.000	4,955	11.770	4,955	4,517		98		438		438		07/15/2020.	
G02602 10 3	AMDOCS ORD			35.000	2,483	70.930	2,483	2,193	11	23		289		289		04/17/2020.	
G0403H 10 8	AON CL A ORD		C	61.000	12,887	211.270	12,887	5,910		109		182		182		08/14/2019.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	113.000	4,076	36.070	4,076	3,263				(771)		(771)		10/09/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	31.000	976	31.490	976	1,325		25		(543)		(543)		10/09/2018.	
G06242 10 4	ATLASSIAN CL A ORD		C	35.000	8,185	233.870	8,185	4,055				3,115		3,115		10/20/2020.	
G0684D 10 7	ATHENE HOLDING CL A ORD		C	34.000	1,467	43.140	1,467	1,763				(132)		(132)		10/09/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	24.000	1,209	50.390	1,209	1,383	10	39		(217)		(217)		10/09/2018.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			61.000	1,742	28.550	1,742	1,723				(113)		(113)		07/28/2016.	
G1151C 10 1	ACCENTURE CL A ORD		C	159.000	41,532	261.210	41,532	20,648		522		8,052		8,052		10/09/2018.	
G16962 10 5	BUNGE ORD			41.000	2,689	65.580	2,689	2,867		82		329		329		10/09/2018.	
G1890L 10 7	CAPRI HOLDINGS LTD		C	44.000	1,848	42.000	1,848	2,009				169		169		12/16/2019.	
G29183 10 3	EATON ORD		C	108.000	12,975	120.140	12,975	8,220		315		2,745		2,745		10/09/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	11.000	2,575	234.090	2,575	2,421		68		(470)		(470)		12/18/2018.	
G3922B 10 7	GENPACT ORD		C	52.000	2,151	41.360	2,151	2,014		20		(42)		(42)		10/15/2019.	
G4412G 10 1	HERBALIFE NUTRITION ORD			33.000	1,586	48.050	1,586	1,657				13		13		04/22/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		C	55.000	4,023	73.150	4,023	1,323				2,032		2,032		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		C	111.000	9,971	89.830	9,971	5,615		75		1,607		1,607		10/09/2018.	
G491BT 10 8	INVESCO ORD			118.000	2,057	17.430	2,057	2,589		91		(65)		(65)		10/09/2018.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	16.000	2,641	165.050	2,641	1,935				252		252		10/15/2019.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		C	197.004	9,178	46.590	9,178	5,572	51	205		1,158		1,158		10/09/2018.	
G5494J 10 3	LINDE ORD		C	133.000	35,047	263.510	35,047	13,802		512		6,731		6,731		09/20/2016.	

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
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	159.000	7,559	47.540	7,559	2,938	10	38		3,336		3,336		10/09/2018	
G5960L 10 3	MEDTRONIC ORD		C	350.000	40,999	117.140	40,999	26,698	203	784		1,292		1,292		12/29/2016	
G6095L 10 9	APTIV ORD		C	77.000	10,032	130.290	10,032	4,662		17		2,720		2,720		10/09/2018	
G6518L 10 8	NIELSEN HOLDINGS ORD			104.000	2,170	20.870	2,170	2,798		25		59		59		10/09/2018	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			64.000	1,628	25.430	1,628	3,040				(2,111)		(2,111)		12/18/2018	
G6674U 10 8	NOVOCURE ORD		C	26.000	4,499	173.040	4,499	1,652				2,847		2,847		07/15/2020	
G6700G 10 7	NVENT ELECTRIC ORD		C	47.000	1,095	23.290	1,095	761		33		(108)		(108)		12/18/2018	
G7496G 10 3	RENAISSANCERE ORD		C	11.000	1,824	165.820	1,824	1,525		15		(332)		(332)		10/09/2018	
G7S00T 10 4	PENTAIR ORD		C	21.000	1,115	53.090	1,115	449		16		152		152		10/31/2012	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		C	48.000	2,532	52.740	2,532	2,194				(54)		(54)		10/09/2018	
G8473T 10 0	STERIS ORD		C	24.000	4,549	189.540	4,549	2,585		37		891		891		10/09/2018	
G85158 10 6	STONECO CL A ORD		C	49.000	4,112	83.920	4,112	1,960				2,152		2,152		07/15/2020	
G8994E 10 3	TRANE TECHNOLOGIES ORD		C	46.000	6,674	145.080	6,674	1,281		98		5,393		5,393		02/23/2011	
G96629 10 3	WILLIS TOWERS WATSON ORD		C	38.000	8,006	210.680	8,006	5,356	27	102		332		332		10/09/2018	
G97822 10 3	PERRIGO ORD		C	37.000	1,655	44.720	1,655	2,266		33		(257)		(257)		12/18/2018	
H1467J 10 4	CHUBB ORD		C	117.000	18,009	153.920	18,009	10,955	91	358		(204)		(204)		10/09/2018	
H2906T 10 9	GARMIN ORD		C	18.000	2,154	119.660	2,154	919		43		398		398		03/30/2017	
L44385 10 9	GLOBANT ORD		C	12.000	2,611	217.610	2,611	2,352				260		260		10/20/2020	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		C	34.000	10,698	314.660	10,698	5,694				4,904		4,904		12/15/2020	
N14506 10 4	ELASTIC ORD		C	16.000	2,338	146.130	2,338	964				1,374		1,374		04/17/2020	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD			65.000	5,958	91.660	5,958	5,003		273		(183)		(183)		10/15/2019	
N72482 12 3	QIAGEN ORD		C	64.000	3,382	52.850	3,382	2,277				1,219		1,219		10/09/2018	
P31076 10 5	COPA HOLDINGS CL A ORD		C	9.000	695	77.230	695	905		7		(278)		(278)		10/15/2019	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD			42.000	3,137	74.690	3,137	4,672		66		(2,470)		(2,470)		10/09/2018	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,392,830	XXX	9,392,830	5,006,624	6,804	137,023	0	975,208	38,542	936,666	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
850580 $0 1	SPRINGBROOK COUNTRY CLUB			2.000	4,000	2,000.000	4,000	4,000						0		04/28/2003	
22768* 10 6	CROSSROADS UNLIMITED CO			311.000	62,508	200.990	62,508	35,065						0		12/28/2005	
62989* 10 5	NAMIC INSURANCE COMPANY, INC			30.000	9,442	314.720	9,442	1,500				(72)		(72)		01/01/1996	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					75,949	XXX	75,949	40,565	0	0	0	(72)	0	(72)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
46226@ 10 9	IOWA AMERICAN INSURANCE CO. IA			1,000,000.000	8,814,735	8.858	8,814,735	8,002,572				611,059		611,059		11/30/2004	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					8,814,735	XXX	8,814,735	8,002,572	0	0	0	611,059	0	611,059	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			38,352.755	1,522,221	39.690	1,522,221	1,428,106		13,749		108,114		108,114		11/16/2020	
04314H 85 7	ARTISAN:INTL VAL INST			88,032.885	3,508,991	39.860	3,508,991	3,175,534		34,527		250,013		250,013		11/19/2015	
464287 65 5	ISHARES:RUSS 2000 ETF			3,284.000	643,861	196.060	643,861	529,381		6,714		99,801		99,801		10/09/2018	
9499999. Total - Common Stocks - Mutual Funds					5,675,073	XXX	5,675,073	5,133,020	0	54,990	0	457,928	0	457,928	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799999. Total - Common Stock					23,958,587	XXX	23,958,587	18,182,781	6,804	192,013	0	2,044,123	38,542	2,005,581	0	XXX	XXX
9899999. Total Common and Preferred Stock					23,958,587	XXX	23,958,587	18,182,781	6,804	192,013	0	2,044,123	38,542	2,005,581	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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
57582R G3 4	MASSACHUSETTS (COMMONWEALTH OF)		06/26/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,000	50,000	
594612 EY 5	MICHIGAN ST		09/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,000	50,000	
68609T A6 5	OREGON ST		07/09/2020	CITIGROUP GLOBAL MARKETS INC.		50,000	50,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions						150,000	150,000	0
Bonds - U.S. Political Subdivisions of States								
016730 DB 6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS		05/06/2020	PERSHING DIV OF DLJ SEC LNDING		80,872	100,000	
529063 VT 3	LEXINGTON CNTY S C SCH DIST NO 001		07/08/2020	PERSHING DIV OF DLJ SEC LNDING		50,748	50,000	35
720424 A7 5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS		50,000	50,000	
839278 KF 4	SOUTH PASADENA CALIF UNI SCH DIST		01/24/2020	Stifel Nicolaus & Co.		152,589	150,000	652
882830 BH 4	TEXAS TRANSN COMMN		07/16/2020	MORGAN STANLEY CO.		75,000	75,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						409,209	425,000	688
Bonds - U.S. Special Revenue and Special Assessment								
040654 YD 1	ARIZONA ST TRANSN BRD HWY REV		02/01/2020	JP MORGAN SECURITIES LLC		50,000	50,000	
074561 QK 0	BEAUMONT TEX WTRWKS & SWR SYS REV		10/08/2020	RAYMOND JAMES & ASSOCIATES		58,501	50,000	
172311 QE 5	CINCINNATI OHIO WTR SYS REV		06/18/2020	MORGAN STANLEY CO.		75,000	75,000	
220245 L9 3	CORPUS CHRISTI TEX UTIL SYS REV		07/01/2020	CITIGROUP GLOBAL MARKETS INC.		100,000	100,000	
3132DV 7B 5	FH SD8090 - RMBS		08/28/2020	GOLDMAN		231,083	224,284	162
3133A8 MR 5	FH QB2168 - RMBS		08/11/2020	CANTOR FITZGERALD + CO.		129,336	125,000	83
3140X8 KJ 5	FN FM4796 - RMBS		11/20/2020	SUNTRUST CAPITAL MARKETS, INC.		233,983	224,478	162
359900 8X 8	FULTON CNTY GA DEV AUTH REV		01/16/2020	FTN FINANCIAL		59,681	50,000	470
54628C MW 9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		07/31/2020	JP MORGAN SECURITIES LLC		50,000	50,000	
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		10/02/2020	GOLDMAN		124,856	100,000	
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		02/04/2020	Jefferies		51,632	50,000	358
576000 ZW 6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		09/30/2020	Jefferies		100,749	100,000	
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV		09/24/2020	NATL FINANCIAL SERVICES CORP (NFS)		64,795	50,000	
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV		09/29/2020	Various		107,945	100,000	713
594615 HY 5	MICHIGAN ST BLDG AUTH REV		09/11/2020	Jefferies		50,000	50,000	
594654 HG 3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/28/2020	CREWS & ASSOCIATES, INC.		101,677	100,000	858
60416S 5D 8	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		75,000	75,000	
60416S 5E 6	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		50,000	50,000	
64989K GR 1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		01/13/2020	CITIGROUP GLOBAL MARKETS INC.		72,648	50,000	499
658207 ZV 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		05/07/2020	RBC CAPITAL MARKETS		50,000	50,000	
660043 DT 4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/30/2020	FTN FINANCIAL		52,645	50,000	374
663903 JQ 6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		01/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		100,000	100,000	
67760H NH 0	OHIO ST TPK COMMN TPK REV		02/06/2020	CITIGROUP GLOBAL MARKETS INC.		75,435	75,000	
709224 2R 9	PENNSYLVANIA ST TPK COMMN TPK REV		01/16/2020	MORGAN STANLEY CO.		50,000	50,000	
762232 BW 5	RHODE ISLAND ST COMM CORP REV		05/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		60,866	50,000	
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG		04/23/2020	RAYMOND JAMES & ASSOCIATES		100,000	100,000	
786087 CJ 3	SACRAMENTO CALIF WASTEWTR REV		06/19/2020	GOLDMAN		50,000	50,000	
786089 JR 4	SACRAMENTO CALIF WTR REV		04/24/2020	GOLDMAN		50,000	50,000	
880461 2D 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		07/01/2020	RBC CAPITAL MARKETS		75,000	75,000	
91412G DZ 5	UNIVERSITY CALIF REVS		01/14/2020	CITIGROUP GLOBAL MARKETS INC.		68,660	50,000	504
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV		02/11/2020	Various		104,217	100,000	195
928075 JL 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV		07/22/2020	JP MORGAN SECURITIES LLC		50,000	50,000	
92812V D8 6	VIRGINIA ST HSG DEV AUTH		05/21/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		75,000	75,000	
92812V K6 2	VIRGINIA ST HSG DEV AUTH		09/25/2020	RAYMOND JAMES & ASSOCIATES		50,000	50,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
940094 CM 5	WASHINGTON ST UNIV REVS		11/03/2020	Various		69,613	65,000	289
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,868,318	2,713,762	4,667
Bonds - Industrial and Miscellaneous								
22170Q AA 8	COTTAGE HEALTH CREDIT GROUP		01/21/2020	MORGAN STANLEY CO		50,000	50,000	
30231G BH 4	EXXON MOBIL CORP		03/17/2020	BANC OF AMERICA/FIXED INCOME		200,000	200,000	
35137L AG 0	FOX CORP		04/03/2020	GOLDMAN		50,000	50,000	381
35137L AM 7	FOX CORP		03/31/2020	Citigroup (SSB)		49,922	50,000	
42824C BF 5	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	Citigroup (SSB)		149,726	150,000	
70213H AE 8	PARTNERS HEALTHCARE SYSTEM INC		01/22/2020	JP MORGAN SECURITIES LLC		100,000	100,000	
731572 AB 9	RALPH LAUREN CORP		06/01/2020	BANC OF AMERICA/FIXED INCOME		49,498	50,000	
95101V AB 5	WESLEYAN UNIVERSITY		01/09/2020	GOLDMAN		50,000	50,000	
3899999. Total - Bonds - Industrial and Miscellaneous						699,145	700,000	381
8399997. Total - Bonds - Part 3						4,126,671	3,988,762	5,735
8399998. Total - Bonds - Summary Item from Part 5						189,473	185,114	477
8399999. Total - Bonds						4,316,144	4,173,876	6,212
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
74915M 30 8	QURATE RETAIL 8 0 PRF		09/15/2020	ITG INC	3.720	745		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						745	XXX	0
8999997. Total - Preferred Stocks - Part 3						745	XXX	0
8999999. Total - Preferred Stocks						745	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00130H 10 5	THE AES CORPORATION		04/17/2020	ITG INC	108.000	1,399	XXX	
00206R 10 2	AT&T ORD		04/17/2020	ITG INC	68.000	2,103	XXX	
00287Y 10 9	ABBVIE ORD		05/08/2020	ITG INC	95.878	8,036	XXX	
004225 10 8	ACADIA PHARMACEUTICALS ORD		07/15/2020	ITG INC	33.000	1,805	XXX	
00434H 10 8	ACCELERON PHARMA ORD		07/15/2020	ITG INC	16.000	1,589	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		04/17/2020	ITG INC	26.000	1,732	XXX	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD		10/20/2020	ITG INC	24.000	1,175	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		07/15/2020	ITG INC	41.000	2,225	XXX	
02156B 10 3	ALTERYX CL A ORD		04/17/2020	ITG INC	13.000	1,577	XXX	
023135 10 6	AMAZON COM ORD		10/20/2020	ITG INC	4.000	10,293	XXX	
023436 10 8	AMEDISYS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	9.000	2,468	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	39.000	664	XXX	
03064D 10 8	AMERICOLD REALTY ORD		04/17/2020	ITG INC	60.000	2,046	XXX	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	GOLDMAN	45.227	2,204	XXX	
03750L 10 9	APARTMENT INCOME REIT ORD		12/15/2020	CORPORATE ACTION	45.000	1,708	XXX	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		07/15/2020	ITG INC	52.000	2,670	XXX	
053332 10 2	AUTOZONE ORD		04/17/2020	ITG INC	2.000	1,967	XXX	
05338G 10 6	AVALARA ORD		07/15/2020	ITG INC	24.000	3,007	XXX	
05352A 10 0	AVANTOR ORD		10/20/2020	ITG INC	68.000	1,719	XXX	
05464C 10 1	AXON ENTERPRISE ORD		10/20/2020	ITG INC	20.000	2,126	XXX	
08862E 10 9	BEYOND MEAT ORD		04/17/2020	ITG INC	15.000	1,138	XXX	
090043 10 0	BILL COM HOLDINGS ORD		10/20/2020	ITG INC	17.000	1,955	XXX	
09247X 10 1	BLACKROCK ORD		07/15/2020	ITG INC	8.000	4,517	XXX	
097023 10 5	BOEING ORD		04/17/2020	ITG INC	11.000	1,669	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
100557	10	7	BOSTON BEER CL A ORD		10/20/2020	ITG INC	3.000	2,754	XXX	
116794	10	8	BRUKER ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	33.000	1,814	XXX	
12685J	10	5	CABLE ONE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	2.000	4,308	XXX	
14448C	10	4	CARRIER GLOBAL ORD		04/03/2020	Various	206.997	2,254	XXX	
15135B	10	1	CENTENE ORD		01/23/2020	Various	40.560	2,759	XXX	
15912K	10	0	CHANGE HEALTHCARE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	76.000	1,395	XXX	
163092	10	9	CHEGG ORD		07/15/2020	ITG INC	37.000	2,623	XXX	
166764	10	0	CHEVRON ORD		10/05/2020	ITG INC	17.031	3,386	XXX	
18915M	10	7	CLOUDFLARE CL A ORD		10/20/2020	ITG INC	34.000	1,961	XXX	
191216	10	0	COCA-COLA ORD		04/17/2020	ITG INC	43.000	2,055	XXX	
20602D	10	1	CONCENTRIX ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	13.000	1,266	XXX	
20605P	10	1	CONCHO RESOURCES ORD		04/17/2020	ITG INC	24.000	1,221	XXX	
21871D	10	3	CORELOGIC ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	21.000	1,659	XXX	
22788C	10	5	CROWDSTRIKE HOLDINGS CL A ORD		07/15/2020	ITG INC	35.000	3,556	XXX	
233331	10	7	DTE ENERGY ORD		04/17/2020	ITG INC	18.000	1,878	XXX	
23804L	10	3	DATADOG CL A ORD		07/15/2020	ITG INC	48.000	4,154	XXX	
24703L	20	2	DELL TECHNOLOGIES CL C ORD		10/20/2020	ITG INC	29.000	2,030	XXX	
254687	10	6	WALT DISNEY ORD		12/15/2020	Various	40.000	5,514	XXX	
268150	10	9	DYNATRACE ORD		04/17/2020	ITG INC	41.000	1,058	XXX	
278865	10	0	ECOLAB ORD		04/17/2020	ITG INC	16.000	2,811	XXX	
29355A	10	7	ENPHASE ENERGY ORD		07/15/2020	ITG INC	32.000	1,798	XXX	
29362U	10	4	ENTEGRIS ORD		04/17/2020	ITG INC	29.000	1,524	XXX	
29364G	10	3	ENTERGY ORD		04/17/2020	ITG INC	28.000	2,793	XXX	
29415F	10	4	ENVISTA HOLDINGS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	50.000	1,611	XXX	
29444U	70	0	EQUINIX REIT ORD		10/20/2020	ITG INC	4.000	3,230	XXX	
29978A	10	4	EVERBRIDGE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	11.000	1,537	XXX	
30040W	10	8	EVERSOURCE ENERGY ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	36.000	3,128	XXX	
30231G	10	2	EXXON MOBIL ORD		10/20/2020	ITG INC	166.000	6,156	XXX	
30303M	10	2	FACEBOOK CL A ORD		04/17/2020	ITG INC	14.000	2,490	XXX	
31188V	10	0	FASTLY CL A ORD		07/15/2020	ITG INC	23.000	1,826	XXX	
338307	10	1	FIVE9 ORD		07/15/2020	ITG INC	19.000	2,124	XXX	
34959J	10	8	FORTIVE ORD		10/09/2020	ITG INC	76.000	2,596	XXX	
368736	10	4	GENERAC HOLDINGS ORD		10/20/2020	ITG INC	16.000	3,396	XXX	
369604	10	3	GENERAL ELECTRIC ORD		10/20/2020	ITG INC	240.000	1,762	XXX	
37890U	10	8	GLOBAL BLOOD THERAPEUTICS ORD		10/20/2020	ITG INC	18.000	1,061	XXX	
379577	20	8	GLOBUS MEDICAL CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	24.000	1,518	XXX	
40131M	10	9	GUARDANT HEALTH ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	12.000	1,469	XXX	
405024	10	0	HAEMONETICS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	16.000	1,902	XXX	
44107P	10	4	HOST HOTELS & RESORTS REIT ORD		04/17/2020	ITG INC	125.000	1,425	XXX	
443201	10	8	HOWMET AEROSPACE ORD WI		04/01/2020	Various	127.000	2,196	XXX	
44891N	10	9	IAC INTERACTIVE ORD		07/01/2020	ITG INC	22.000	1,415	XXX	
452308	10	9	ILLINOIS TOOL ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	14.000	2,863	XXX	
45687V	10	6	INGERSOLL RAND ORD		04/17/2020	ITG INC	108.590	2,171	XXX	
45772F	10	7	INPHI ORD		10/20/2020	ITG INC	14.000	1,696	XXX	
46120E	60	2	INTUITIVE SURGICAL ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	2,313	XXX	
46187W	10	7	INVITATION HOMES ORD		04/17/2020	ITG INC	79.000	1,875	XXX	
462260	10	0	IOVANCE BIOTHERAPEUTICS ORD		07/15/2020	ITG INC	41.000	1,237	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
46590V 10 0	JBG SMITH PROPERTIES ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	37.000	1,178	XXX	
46625H 10 0	JPMORGAN CHASE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	27.000	3,261	XXX	
466313 10 3	JABIL ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	39.000	1,608	XXX	
48251W 10 4	KKR AND CO ORD		07/15/2020	ITG INC	140.000	4,865	XXX	
49271V 10 0	KEURIG DR PEPPER ORD		12/15/2020	Various	118.000	3,332	XXX	
501797 10 4	L BRANDS ORD		10/20/2020	ITG INC	43.000	1,454	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		12/18/2020	ITG INC	17.400	1,489	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		06/04/2020	Not Available	8.000	204	XXX	
55024U 10 9	LUMENTUM HOLDINGS ORD		10/20/2020	ITG INC	24.000	2,034	XXX	
55087P 10 4	LYFT CL A ORD		04/17/2020	ITG INC	55.000	1,593	XXX	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		04/17/2020	GOLDMAN	5.000	1,046	XXX	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD		04/17/2020	GOLDMAN	5.000	411	XXX	
57636Q 10 4	MASTERCARD CL A ORD		04/17/2020	ITG INC	11.000	2,811	XXX	
57667L 10 7	MATCH GROUP ORD		07/01/2020	ITG INC	61.485	4,147	XXX	
580135 10 1	MCDONALD'S ORD		04/17/2020	ITG INC	13.000	2,374	XXX	
58933Y 10 5	MERCK & CO ORD		12/15/2020	Various	72.000	5,894	XXX	
594918 10 4	MICROSOFT ORD		04/17/2020	ITG INC	56.000	9,916	XXX	
60770K 10 7	MODERNA ORD		07/15/2020	ITG INC	28.000	2,262	XXX	
60937P 10 6	MONGODB CL A ORD		04/17/2020	ITG INC	12.000	1,813	XXX	
615369 10 5	MOODYS ORD		04/17/2020	ITG INC	6.000	1,433	XXX	
617446 44 8	MORGAN STANLEY ORD		10/20/2020	ITG INC	116.944	4,037	XXX	
62886E 10 8	NCR ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	39.000	1,302	XXX	
64110L 10 6	NETFLIX ORD		04/17/2020	ITG INC	2.000	840	XXX	
67066G 10 4	NVIDIA ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	5.000	2,648	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	149.000	2,925	XXX	
679295 10 5	OKTA CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	5.000	1,283	XXX	
68902V 10 7	OTIS WORLDWIDE ORD		04/03/2020	Various	103.498	3,437	XXX	
69355F 10 2	PPD ORD		10/20/2020	ITG INC	49.000	1,813	XXX	
69553P 10 0	PAGERDUTY ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	21.000	942	XXX	
70438V 10 6	PAYLOCITY HOLDING ORD		10/20/2020	ITG INC	10.000	1,930	XXX	
70450Y 10 3	PAYPAL HOLDINGS ORD		10/20/2020	ITG INC	15.000	3,076	XXX	
70614W 10 0	PELOTON INTERACTIVE ORD		07/15/2020	ITG INC	30.000	1,866	XXX	
713448 10 8	PEPSICO ORD		04/17/2020	ITG INC	20.000	2,711	XXX	
717081 10 3	PFIZER ORD		11/16/2020	Various	1,434.000	29,394	XXX	
72352L 10 6	PINTEREST CL A ORD		07/15/2020	ITG INC	105.000	2,590	XXX	
74340W 10 3	PROLOGIS REIT		02/04/2020	GOLDMAN	29.700	1,879	XXX	
74736K 10 1	QORVO ORD		04/17/2020	ITG INC	12.000	1,033	XXX	
74834L 10 0	QUEST DIAGNOSTICS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	11.000	1,370	XXX	
74838J 10 1	QUIDEL ORD		07/15/2020	ITG INC	11.000	2,649	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020	ITG INC	124.000	1,842	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020	ITG INC	372.768	18,890	XXX	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD		07/15/2020	ITG INC	8.000	1,236	XXX	
758849 10 3	REGENCY CENTERS REIT ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	33.000	1,563	XXX	
759916 10 9	REPLIGEN ORD		07/15/2020	ITG INC	13.000	1,662	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD		04/17/2020	ITG INC	11.000	1,827	XXX	
77543R 10 2	ROKU CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	967	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
775711 10 4	ROLLINS ORD.		04/17/2020	ITG INC.	37.000	1,441	XXX	
79466L 30 2	SALESFORCE.COM ORD.		12/15/2020	Various.	19.000	3,469	XXX	
806857 10 8	SCHLUMBERGER ORD.		10/20/2020	ITG INC.	123.000	1,919	XXX	
808513 10 5	CHARLES SCHWAB ORD.		10/20/2020	ITG INC.	162.863	7,273	XXX	
810186 10 6	SCOTTS MIRACLE GRO ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	10.000	1,899	XXX	
828806 10 9	SIMON PROP GRP REIT ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	23.000	2,060	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.		07/15/2020	ITG INC.	98.000	3,095	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD.	C.	07/15/2020	ITG INC.	14.000	2,387	XXX	
844741 10 8	SOUTHWEST AIRLINES ORD.		10/20/2020	ITG INC.	68.000	2,755	XXX	
852234 10 3	SQUARE CL A ORD.		07/15/2020	ITG INC.	12.000	1,438	XXX	
87166B 10 2	SYNEOS HEALTH CL A ORD.		10/20/2020	ITG INC.	21.000	1,252	XXX	
872590 10 4	T MOBILE US ORD.		10/20/2020	Various.	56.435	5,552	XXX	
875372 20 3	TANDEM DIABETES CARE ORD.		07/15/2020	ITG INC.	19.000	1,857	XXX	
87612G 10 1	TARGA RESOURCES ORD.		07/15/2020	ITG INC.	71.000	1,318	XXX	
87918A 10 5	TELADOC HEALTH ORD.		07/15/2020	ITG INC.	32.472	6,772	XXX	
88025U 10 9	10X GENOMICS CL A ORD.		07/15/2020	ITG INC.	17.000	1,526	XXX	
88160R 10 1	TESLA ORD.		07/15/2020	ITG INC.	5.000	4,512	XXX	
88339J 10 5	TRADE DESK CL A ORD.		10/20/2020	ITG INC.	1.000	620	XXX	
892672 10 6	TRADEWEB MARKETS CL A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	26.000	1,709	XXX	
89531P 10 5	TREX ORD.		07/15/2020	ITG INC.	18.000	2,376	XXX	
90138F 10 2	TWILIO CL A ORD.		10/20/2020	ITG INC.	17.000	2,848	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD.		07/15/2020	ITG INC.	323.000	9,455	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD.		04/17/2020	ITG INC.	7.000	2,030	XXX	
91533B 10 0	UPJOHN INC.		11/16/2020	Various.	177.929	1,614	XXX	
92556V 10 6	VIATRIS ORD.		11/16/2020	ITG INC.	158.000	4,700	XXX	
928881 10 1	VONTIER ORD.		10/09/2020	ITG INC.	30.400	509	XXX	
92936U 10 9	W P CAREY REIT ORD.		04/17/2020	ITG INC.	23.000	1,454	XXX	
931142 10 3	WALMART ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	7.000	1,016	XXX	
949746 10 1	WELLS FARGO ORD.		10/20/2020	ITG INC.	147.000	3,387	XXX	
98389B 10 0	XCEL ENERGY ORD.		04/17/2020	ITG INC.	50.000	3,301	XXX	
983919 10 1	XILINX ORD.		04/17/2020	ITG INC.	24.000	2,133	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD.		07/15/2020	ITG INC.	46.000	11,575	XXX	
G0250X 10 7	AMCOR ORD.	C.	07/15/2020	ITG INC.	421.000	4,517	XXX	
G02602 10 3	AMDOCS ORD.		04/17/2020	ITG INC.	35.000	2,193	XXX	
G06242 10 4	ATLASSIAN CL A ORD.	C.	10/20/2020	ITG INC.	9.000	1,942	XXX	
G6674U 10 8	NOVOCURE ORD.	C.	07/15/2020	ITG INC.	30.000	1,906	XXX	
G85158 10 6	STONECO CL A ORD.	C.	07/15/2020	ITG INC.	49.000	1,960	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD.	C.	03/02/2020	Various.	46.000	1,281	XXX	
L44385 10 9	GLOBANT ORD.	C.	10/20/2020	ITG INC.	12.000	2,352	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD.	C.	12/15/2020	CITIGROUP GLOBAL MARKETS INC.	4.000	1,308	XXX	
N14506 10 4	ELASTIC ORD.	C.	04/17/2020	ITG INC.	16.000	964	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.						437,869	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV.		11/16/2020	Not Available.	371.798	13,749	XXX	
9499999. Total - Common Stocks - Mutual Funds.						13,749	XXX	0
9799997. Total - Common Stocks - Part 3.						451,618	XXX	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
9799998. Total - Common Stocks - Summary Item from Part 5						112,368	XXX	
9799999. Total - Common Stocks						563,986	XXX	0
9899999. Total - Preferred and Common Stocks						564,731	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						4,880,875	XXX	6,212

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																				
36202C R2 1	G2 002305 - RMBS		12/01/2020.	Paydown		313	313	313	313				0		313		0	0	13	10/20/2026.
36202C UV 3	G2 002396 - RMBS		12/01/2020.	Paydown		279	279	279	279				0		279			0	13	03/20/2027.
36202C UW 1	G2 002397 - RMBS		12/01/2020.	Paydown		112	111	114	111		0		0		111		0	0	5	03/20/2027.
36210Y ZT 5	GN 506654 - RMBS		12/01/2020.	Paydown		1,254	1,254	1,224	1,247		7		7		1,254		0	0	42	04/15/2029.
36225B EA 2	GN 781029 - RMBS		12/01/2020.	Paydown		8,571	8,571	9,016	8,837		(265)		(265)		8,571			0	314	05/15/2029.
36241K MU 9	GN 782171 - RMBS		12/01/2020.	Paydown		25,420	25,420	25,666	25,638		(219)		(219)		25,420		0	0	724	11/15/2035.
38377R VK 8	GNR 2010-166 GP - CMO/RMBS		12/01/2020.	Paydown		26,372	26,372	27,835	27,061		(689)		(689)		26,372			0	428	04/20/2039.
912810 FR 4	UNITED STATES TREASURY		10/08/2020.	WELLS FARGO SECURITIES LLC		47,927	41,270	49,068	47,092	(4,655)	(712)		(5,367)		41,725		6,201	6,201	1,200	01/15/2025.
912828 4H 0	UNITED STATES TREASURY		10/08/2020.	BNP Paribas		21,868	20,879	19,966	20,644	(642)	17		(624)		20,020		1,848	1,848	128	04/15/2023.
912828 K3 3	UNITED STATES TREASURY		04/15/2020.	Maturity @ 100.00		71,695	71,695	67,266	71,521	(5,465)	(96)		(5,561)		65,959		5,736	5,736	45	04/15/2020.
912828 MF 4	UNITED STATES TREASURY		01/15/2020.	Maturity @ 100.00		23,795	23,795	23,445	23,815	(1,821)	(15)		(1,836)		21,978		1,817	1,817	164	01/15/2020.
912828 PP 9	UNITED STATES TREASURY		10/08/2020.	WELLS FARGO SECURITIES LLC		59,611	59,271	58,773	60,582	(5,730)	(430)		(6,159)		54,422		5,188	5,188	816	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY		10/08/2020.	WELLS FARGO SECURITIES LLC		21,966	21,882	20,461	21,822	(1,662)	(64)		(1,726)		20,096		1,870	1,870	27	04/15/2021.
912828 QV 5	UNITED STATES TREASURY		10/08/2020.	WELLS FARGO SECURITIES LLC		58,403	57,527	53,429	57,243	(4,232)	(78)		(4,310)		52,933		5,470	5,470	440	07/15/2021.
912828 TE 0	UNITED STATES TREASURY		10/08/2020.	RBC CAPITAL MARKETS		69,481	67,657	59,445	67,231	(6,064)	238		(5,826)		61,405		8,076	8,076	104	07/15/2022.
912828 UH 1	UNITED STATES TREASURY		10/08/2020.	BNP Paribas		69,567	67,406	58,371	66,577	(6,031)	297		(5,734)		60,843		8,725	8,725	103	01/15/2023.
912828 X3 9	UNITED STATES TREASURY		10/08/2020.	RBC CAPITAL MARKETS		48,870	48,128	45,208	47,409	(1,954)	117		(1,837)		45,573		3,298	3,298	59	04/15/2022.
912828 XL 9	UNITED STATES TREASURY		10/08/2020.	WELLS FARGO SECURITIES LLC		47,512	43,407	41,248	43,358	(2,240)	(39)		(2,279)		41,079		6,433	6,433	201	07/15/2025.
912828 YT 1	UNITED STATES TREASURY		01/13/2020.	NOMURA SECURITIES INTL INC		349,356	350,000	349,113	349,129		16		16		349,145		212	212	645	11/30/2021.
0599999.	Total - Bonds - U.S. Government					952,371	935,237	910,239	939,907	(40,495)	(1,915)	0	(42,410)	0	897,498	0	54,873	54,873	5,470	XXX
Bonds - U.S. Political Subdivisions of States																				
64966J AS 5	NEW YORK N Y		10/09/2020.	JP MORGAN SECURITIES LLC		50,386	50,000	51,767	50,215		(184)		(184)		50,031		354	354	2,889	12/01/2031.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					50,386	50,000	51,767	50,215	0	(184)	0	(184)	0	50,031	0	354	354	2,889	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
18085P PJ 7	CLARK CNTY NEV ARPT REV		10/06/2020.	Jefferies		54,361	50,000	56,588	52,262		(559)		(559)		51,703		2,658	2,658	3,174	07/01/2025.
196632 E2 5	COLORADO SPRINGS COLO UTILS REV		10/09/2020.	NATL FINANCIAL SERVICES CORP (NFS)		250,980	250,000	270,375	256,858		(6,171)		(6,171)		250,687		293	293	11,424	11/15/2024.
199112 JB 0	COLUMBUS GA BLDG AUTH LEASE REV		01/01/2020.	Call @ 100.00		250,000	250,000	250,403	250,000				0		250,000			0	7,344	01/01/2029.
25477G ED 3	DISTRICT COLUMBIA INCOME TAX REV		06/01/2020.	Call @ 100.00		100,000	100,000	107,553	100,410		(410)		(410)		100,000			0	2,500	12/01/2028.
3131XK FB 0	FH ZL3762 - RMBS		10/09/2020.	Various		474,485	451,107	442,585	442,206		2,071		2,071		444,277		30,208	30,208	10,281	09/01/2042.
3131XT N6 3	FH ZM0413 - RMBS		12/01/2020.	Paydown		20,684	20,684	21,399	21,253		(569)		(569)		20,684			0	434	11/01/2045.
31329K X3 3	FH ZA2498 - RMBS		12/01/2020.	Paydown		90,372	90,372	90,739	90,610		(238)		(238)		90,372		0	0	1,941	03/01/2038.
3132A4 7A 0	FH ZS4489 - RMBS		10/09/2020.	Various		765,242	728,203	714,448	714,221		3,620		3,620		717,841		47,401	47,401	17,513	06/01/2042.
3132A5 AY 1	FH ZS4523 - RMBS		12/01/2020.	Paydown		42,239	42,239	42,457	42,386		(148)		(148)		42,239		0	0	947	07/01/2043.
3132A7 UG 4	FH ZS6883 - RMBS		12/01/2020.	Paydown		8,137	8,137	8,565	8,437		(300)		(300)		8,137			0	161	12/01/2028.
3132DV 7B 5	FH SD8090 - RMBS		12/01/2020.	Paydown		4,661	4,661	4,803			(141)		(141)		4,661			0	16	09/01/2050.
3133A8 MR 5	FH QB2168 - RMBS		12/01/2020.	Paydown		4,228	4,228	4,375			(147)		(147)		4,228			0	19	08/01/2050.
3136A5 YC 4	FNR 2012-30 ED - CMO/RMBS		12/01/2020.	Paydown		27,159	27,159	27,720	27,449		(290)		(290)		27,159			0	422	04/25/2031.
3136A8 UN 8	FNR 2012-99 EC - CMO/RMBS		12/01/2020.	Paydown		24,595	24,595	25,118	24,826		(230)		(230)		24,595		0	0	275	02/25/2041.
3136AE LE 5	FNR 2013-58 KJ - CMO/RMBS		12/01/2020.	Paydown		18,046	18,046	18,390	18,264		(217)		(217)		18,046			0	266	02/25/2043.
3137A5 SG 0	FHR 3786 HE - CMO/RMBS		12/01/2020.	Paydown		23,944	23,944	24,823	24,133		(189)		(189)		23,944			0	315	03/15/2038.

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
3137AM K7 1	FHR 4020 EJ - CMO/RMBS		12/01/2020.	Paydown		17,105	17,105	18,067	18,007		(903)		(903)		17,105		(0)	(0)	300	02/15/2042.
3138LV H4 8	FN AO4750 - RMBS		12/01/2020.	Paydown		57,553	57,553	56,766	56,786		767		767		57,553			0	997	10/01/2027.
3138WB BF 1	FN AS1837 - RMBS		12/01/2020.	Paydown		53,337	53,337	55,795	55,798		(2,461)		(2,461)		53,337		0	0	1,303	02/01/2044.
31403D YB 9	FN 746006 - RMBS		12/01/2020.	Paydown		1,642	1,642	1,700	1,710		(69)		(69)		1,642			0	35	12/01/2033.
31407P CV 8	FN 836284 - RMBS		12/01/2020.	Paydown		3,423	3,423	3,338	3,315		108		108		3,423		(0)	(0)	92	10/01/2035.
3140F1 YB 2	FN BC6105 - RMBS		10/09/2020.	Various		447,287	423,975	424,746	424,832		(458)		(458)		424,375		22,912	22,912	12,046	06/01/2046.
3140Q9 NW 9	FN CA2204 - RMBS		12/01/2020.	Paydown		371,243	371,243	385,977	386,776		(15,533)		(15,533)		371,243		(0)	(0)	8,897	08/01/2048.
3140X4 H2 5	FN FM1148 - RMBS		12/01/2020.	Paydown		94,061	94,061	96,559	96,669		(2,608)		(2,608)		94,061		0	0	1,943	12/01/2048.
31410L UV 2	FN 890796 - RMBS		12/01/2020.	Paydown		35,026	35,026	35,825	35,793		(768)		(768)		35,026		0	0	796	12/01/2045.
442435 YV 9	HOUSTON TEX UTIL SYS REV		10/09/2020.	NATL FINANCIAL SERVICES CORP (NFS)		351,372	350,000	346,500	347,406		104		104		347,509		3,863	3,863	15,993	11/15/2033.
60416S 5D 8	MINNESOTA ST HSG FIN AGY		06/02/2020.	Call @ 100.00		5,000	5,000	5,000					0		5,000			0	4	01/01/2040.
60416S 5E 6	MINNESOTA ST HSG FIN AGY		10/05/2020.	Call @ 100.00		10,000	10,000	10,000					0		10,000			0	128	01/01/2044.
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY		10/09/2020.	PERSHING DIV OF DLJ SEC LNDING		99,437	95,000	104,306	96,850		(814)		(814)		96,036		3,401	3,401	4,922	10/01/2022.
70917R H2 4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		07/23/2020.	Call @ 100.00		100,000	100,000	106,743	101,406		(1,406)		(1,406)		100,000			0	2,949	06/15/2021.
709223 G9 6	PENNSYLVANIA ST TPK COMMN TPK REV		10/09/2020.	NATL FINANCIAL SERVICES CORP (NFS)		125,906	125,000	142,318	127,415		(2,066)		(2,066)		125,349		557	557	6,521	12/01/2036.
721876 RJ 1	PIMA CNTY ARIZ SWR REV		10/09/2020.	MORGAN STANLEY CO		51,623	50,000	57,125	51,456		(755)		(755)		50,701		922	922	3,215	07/01/2026.
812643 PA 6	SEATTLE WASH MUN LT & PWR REV		02/01/2020.	Call @ 100.00		5,000	5,000	6,044	5,012		(12)		(12)		5,000			0	125	02/01/2022.
812643 PE 8	SEATTLE WASH MUN LT & PWR REV		02/01/2020.	Call @ 100.00		45,000	45,000	54,392	45,111		(111)		(111)		45,000			0	1,125	02/01/2022.
83756C FR 1	SOUTH DAKOTA HSG DEV AUTH		07/15/2020.	Call @ 100.00		10,000	10,000	10,737	10,323		(29)		(29)		10,294		(294)	(294)	109	11/01/2044.
91428L JE 7	UNIVERSITY HAWAII REV		10/01/2020.	Maturity @ 100.00		100,000	100,000	99,941	99,982		18		18		100,000			0	2,504	10/01/2020.
92817L LJ 0	VIRGINIA ST RES AUTH CLEAN WTR REV		10/01/2020.	Call @ 100.00		150,000	150,000	172,325	152,036		(2,036)		(2,036)		150,000			0	7,500	10/01/2023.
940093 6H 5	WASHINGTON ST UNIV REVS		11/03/2020.	Various		69,613	65,000	72,844	70,684		(1,071)		(1,071)		69,613			0	3,539	04/01/2031.
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		10/09/2020.	CITIGROUP GLOBAL MARKETS INC.		100,499	100,000	96,643	98,518		865		865		99,383		1,116	1,116	1,540	05/01/2021.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,463,258	4,360,738	4,474,029	4,359,200	0	(33,155)	0	(33,155)	0	4,350,221	0	113,037	113,037	133,614	XXX
Bonds - Industrial and Miscellaneous																				
037833 CC 2	APPLE INC.		10/13/2020.	PERSHING DIV OF DLJ SEC LNDING		100,928	100,000	95,782	97,944		1,006		1,006		98,951		1,977	1,977	1,856	08/04/2021.
037833 DM 9	APPLE INC.		10/13/2020.	US BANCORP INVESTMENTS INC.		262,038	250,000	249,430	249,464		87		87		249,550		12,487	12,487	4,925	09/11/2024.
05531F AV 5	TRUIST FINANCIAL CORP.		10/13/2020.	MORGAN STANLEY CO.		100,851	100,000	101,404	100,394		(243)		(243)		100,151		700	700	1,908	05/10/2021.
17275R BJ 0	CISCO SYSTEMS INC.		10/13/2020.	GOLDMAN		202,700	200,000	192,738	196,321		1,661		1,661		197,982		4,718	4,718	3,957	09/20/2021.
23305Y AD 1	DBUBS 2011-LC3 A4 - CMBS		12/01/2020.	Paydown		7,372	7,372	7,446	7,376		(4)		(4)		7,372			0	239	08/12/2044.
24422E RE 1	JOHN DEERE CAPITAL CORP.		10/13/2020.	MARKETAXESS CORPORATION		51,386	50,000	51,409	50,680		(347)		(347)		50,333		1,052	1,052	2,454	07/12/2021.
254683 CE 3	DCENT 2018-2 A - ABS		10/09/2020.	BANC OF AMERICA/FIXED INCOME		300,211	300,000	300,000	300,000				0		300,000		211	211	2,714	08/15/2025.
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/03/2020.	PERSHING DIV OF DLJ SEC LNDING		163,100	150,000	146,744	147,042		67		67		147,109		15,991	15,991	1,155	12/01/2026.
29366A AA 2	ELL I A1 - ABS		12/01/2020.	Paydown		28,005	28,005	28,000	28,004		1		1		28,005		(0)	(0)	562	09/01/2023.
35137L AB 1	FOX CORP		04/03/2020.	Various		50,000	50,000	50,000	50,000				0		50,000			0	1,388	01/25/2024.
36252R AJ 8	GSMS 14GC18 A3 - CMBS		01/01/2020.	Paydown		855	855	874	868		(14)		(14)		855			0	3	01/11/2047.
438516 BW 5	HONEYWELL INTERNATIONAL INC.		10/13/2020.	MARKETAXESS CORPORATION		320,049	300,000	299,379	299,426		94		94		299,520		20,529	20,529	8,184	08/15/2024.
44930U AE 6	HART 2016-A A4 - ABS		04/15/2020.	Paydown		25,529	25,529	25,526	25,529		0		0		25,529		0	0	73	05/16/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46625H HU 7	JPMORGAN CHASE & CO.	..	10/15/2020.	Maturity @ 100.00		100,000	100,000	96,345	99,636		364		364		100,000			0	4,250	10/15/2020.
46625H HZ 6	JPMORGAN CHASE & CO.	..	09/16/2020.	Not Available		154,268	150,000	152,735	150,455		(239)		(239)		150,216		4,051	4,051	5,993	05/10/2021.
617446 7P 8	MORGAN STANLEY	..	07/24/2020.	Maturity @ 100.00		100,000	100,000	100,577	100,044		(44)		(44)		100,000			0	5,500	07/24/2020.
617459 AD 4	MSC 2011-C2 A4 - CMBS	..	11/30/2020.	Various		50,207	50,000	51,344	50,137		(155)		(155)		49,983		225	225	2,289	06/17/2044.
65478W AE 5	NAROT 2016-C A4 - ABS	..	10/15/2020.	Paydown		150,000	150,000	145,472	149,009		991		991		150,000		0	0	1,065	01/17/2023.
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC	C	06/26/2020.	Call @ 102.11		102,107	100,000	102,821	100,912		(570)		(570)		100,342		1,765	1,765	4,013	01/15/2021.
82653E AA 5	SRFC 2019-1 A - RMBS	..	12/20/2020.	Paydown		23,319	23,319	23,319	23,319		0		0		23,319		(0)	(0)	368	01/22/2036.
89236T EU 5	TOYOTA MOTOR CREDIT CORP	..	10/13/2020.	WELLS FARGO SECURITIES LLC		101,307	100,000	99,960	99,982		11		11		99,993		1,314	1,314	2,966	04/13/2021.
89237K AE 3	TAOT 16A A4 - ABS	..	01/15/2020.	Paydown		36,543	36,543	36,016	36,482		61		61		36,543			0	45	09/15/2021.
92348R AB 4	VZOT 2017-3 A1B - RMBS	..	12/20/2020.	Paydown		58,901	58,901	58,901	58,901				0		58,901		0	0	352	04/20/2022.
92349F AB 9	VZOT 2018-1 A1B - RMBS	..	12/21/2020.	Paydown		191,251	191,251	191,251	191,251				0		191,251			0	1,443	09/20/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,680,926	2,621,776	2,607,471	2,613,178	0	2,728	0	2,728	0	2,615,906	0	65,020	65,020	57,701	XXX
8399997.	Total - Bonds - Part 4					8,146,940	7,967,751	8,043,506	7,962,500	(40,495)	(32,526)	0	(73,020)	0	7,913,657	0	233,284	233,284	199,675	XXX
8399998.	Total - Bonds - Summary Item from Part 5					196,365	185,114	189,473			(475)		(475)		188,998		7,367	7,367	2,576	XXX
8399999.	Total - Bonds					8,343,306	8,152,865	8,232,980	7,962,500	(40,495)	(33,001)	0	(73,496)	0	8,102,655	0	240,651	240,651	202,251	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00287Y 10 9	ABBVIE ORD	..	05/08/2020.	CORPORATE ACTION	0.878	74	XXX	83	78	5			5		83		(9)	(9)	2	XXX
013872 10 6	ALCOA ORD	..	07/15/2020.	ITG INC.	54.000	666	XXX	1,918	1,162	757			757		1,918		(1,252)	(1,252)		XXX
020002 10 1	ALLSTATE ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	19.000	2,021	XXX	1,909	2,137	(228)			(228)		1,909		112	112	40	XXX
02079K 10 7	ALPHABET CL C ORD	..	10/20/2020.	ITG INC.	2.000	3,149	XXX	2,724	2,674	50			50		2,724		425	425		XXX
03674X 10 6	ANTERO RESOURCES ORD	..	10/20/2020.	ITG INC.	72.000	275	XXX	621	205	415			415		621		(346)	(346)		XXX
03676B 10 2	ANTERO MIDSTREAM ORD	..	12/29/2020.	WELLS FARGO SECURITIES	10,300.000	77,595	XXX	69,612	78,177	31,332		39,896	(8,565)		69,612		7,983	7,983	12,669	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD	..	12/01/2020.	CORPORATE ACTION	0.227	9	XXX	14					0		14		(5)	(5)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD	..	12/01/2020.	Adjustment	45.000	1,863	XXX	1,863	2,324	(461)			(461)		1,863			0	424	XXX
037833 10 0	APPLE ORD	..	10/20/2020.	ITG INC.	144.000	34,870	XXX	24,843	(504,564)	529,407			529,407		24,843		10,027	10,027	118	XXX
038222 10 5	APPLIED MATERIAL ORD	..	04/17/2020.	ITG INC.	50.000	2,642	XXX	1,787	3,052	(1,266)			(1,266)		1,787		856	856	11	XXX
03965L 10 0	HOWMET AEROSPACE ORD	..	04/01/2020.	Various	127.000	2,865	XXX	2,865	3,908	(1,043)			(1,043)		2,865			0	3	XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT	..	12/29/2020.	UBS SECURITIES LLC	1,900.000	19,860	XXX	22,401	29,659	4,328		11,586	(7,258)		22,401		(2,541)	(2,541)	2,641	XXX
060505 10 4	BANK OF AMERICA ORD	..	07/15/2020.	ITG INC.	245.000	5,996	XXX	7,348	8,629	(1,281)			(1,281)		7,348		(1,352)	(1,352)	88	XXX
086516 10 1	BEST BUY ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	10.000	1,024	XXX	714	878	(165)			(165)		714		310	310	22	XXX
09062X 10 3	BIOGEN ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	7.000	1,737	XXX	2,412	2,077	335			335		2,412		(675)	(675)		XXX
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD.	C	04/17/2020.	ITG INC.	0.999	37	XXX	69	42	27			27		69		(32)	(32)	1	XXX
125581 80 1	CIT GROUP ORD	..	07/15/2020.	ITG INC.	34.000	687	XXX	1,741	1,551	190			190		1,741		(1,054)	(1,054)	24	XXX
127097 10 3	CABOT OIL & GAS ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	86.000	1,483	XXX	2,118	1,497	620			620		2,118		(634)	(634)	34	XXX
127686 10 3	CAESARS ENTERTAINMENT ORD	..	07/21/2020.	CORPORATE ACTION	174.000	2,159	XXX	1,691	2,366	(675)			(675)		1,691		468	468		XXX
15135B 10 1	CENTENE ORD	..	02/01/2020.	Adjustment	0.560	36	XXX	40	40				0		40		(4)	(4)		XXX
156727 10 9	CERENCE ORD	..	10/20/2020.	ITG INC.	10.375	579	XXX	192	235	(43)			(43)		192		387	387		XXX
15872M 10 4	CHAMPIONX ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	23.000	335	XXX	582	777	(195)			(195)		582		(247)	(247)		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	4.000	2,619	XXX	741	1,940	(1,199)			(1,199)		741		1,878	1,878		XXX
16411R 20 8	CHENIERE ENERGY ORD	..	12/29/2020.	UBS SECURITIES LLC	125.000	7,437	XXX	7,719	7,634	85			85		7,719		(282)	(282)		XXX
165167 74 3	CHESAPEAKE ENERGY ORD	..	04/15/2020.	CORPORATE ACTION	0.315	10	XXX	307	306	1			1		307		(297)	(297)		XXX
166764 10 0	CHEVRON ORD	..	10/05/2020.	CORPORATE ACTION	0.031	2	XXX	6					0		6		(4)	(4)		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
16934Q 20 8	CHIMERA INVESTMENT REIT		07/15/2020.	ITG INC.	58.000	534	XXX	1,161	1,192	(31)			(31)		1,161		(627)	(627)	75	XXX
17243V 10 2	CINEMARK HOLDINGS ORD		10/20/2020.	ITG INC.	32.000	277	XXX	1,253	1,083	170			170		1,253		(977)	(977)	12	XXX
172967 42 4	CITIGROUP ORD		12/15/2020.	Various	88.000	4,594	XXX	3,337	7,030	(3,693)			(3,693)		3,337		1,258	1,258	114	XXX
19626G 10 8	COLONY CAPITAL CL A ORD		10/20/2020.	ITG INC.	143.000	452	XXX	838	679	159			159		838		(386)	(386)	31	XXX
198287 20 3	COLUMBIA PROPERTY REIT ORD		07/15/2020.	ITG INC.	34.000	427	XXX	659	711	(52)			(52)		659		(232)	(232)	21	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/01/2020.	Adjustment	0.450	28	XXX	25	17	9			9		25		3	3	0	XXX
22304C 10 0	COVETRUS ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	18.000	529	XXX	791	238	554			554		791		(262)	(262)		XXX
232806 10 9	CYPRESS SEMICONDUCTOR ORD		04/16/2020.	CORPORATE ACTION	105.000	2,504	XXX	1,437	2,450	(1,012)			(1,012)		1,437		1,067	1,067	23	XXX
235851 10 2	DANAHER ORD		10/20/2020.	ITG INC.	15.000	3,427	XXX	1,601	2,302	(701)			(701)		1,601		1,825	1,825	11	XXX
23918K 10 8	DAVITA ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	17.000	1,914	XXX	965	1,276	(311)			(311)		965		950	950		XXX
244199 10 5	DEERE ORD		10/20/2020.	ITG INC.	13.000	3,119	XXX	1,956	2,252	(296)			(296)		1,956		1,163	1,163	40	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	19.000	1,610	XXX	1,129	1,612	(483)			(483)		1,129		481	481	33	XXX
25754A 20 1	DOMINOS PIZZA ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	2.000	775	XXX	568	588	(19)			(19)		568		207	207	6	XXX
257559 20 3	DOMTAR ORD		07/15/2020.	ITG INC.	19.000	408	XXX	644	727	(83)			(83)		644		(235)	(235)	17	XXX
265504 10 0	DUNKIN BRANDS GROUP ORD		12/16/2020.	Not Available	25.000	2,663	XXX	1,835	1,889	(53)			(53)		1,835		827	827	20	XXX
269246 40 1	E TRADE FINANCIAL ORD		10/02/2020.	Various	45.000	403	XXX	403	2,042	(1,639)			(1,639)		403			0	19	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD		06/01/2020.	Various			XXX		(14,135)	14,135			14,135					0		XXX
292505 10 4	OVINTIV INC		01/27/2020.	Various	154.000	1,621	XXX	1,621	936	685			685		1,621			0		XXX
29250N 10 5	ENBRIDGE ORD	C	12/29/2020.	UBS SECURITIES LLC	225.000	7,212	XXX	8,036	8,948	(912)			(912)		8,036		(824)	(824)	448	XXX
29273V 10 0	ENERGY TRANSFER UNT		12/29/2020.	UBS SECURITIES LLC	14,534.000	89,830	XXX	93,308	186,471	61,308		154,471	(93,163)		93,308		(3,479)	(3,479)	15,515	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/29/2020.	UBS SECURITIES LLC	13,399.500	48,605	XXX	40,065	82,139	93,459		135,534	(42,074)		40,065		8,540	8,540	6,281	XXX
29355A 10 7	ENPHASE ENERGY ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	4.000	642	XXX	225					0		225		417	417		XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	6,750.000	132,475	XXX	118,530	190,080	(3,653)		67,897	(71,550)		118,530		13,945	13,945	12,015	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD		12/29/2020.	WELLS FARGO SECURITIES	800.000	6,144	XXX	17,449	10,688	6,761			6,761		17,449		(11,305)	(11,305)	720	XXX
30231G 10 2	EXXON MOBIL ORD		07/15/2020.	ITG INC.	118.000	5,244	XXX	10,209	8,234	1,975			1,975		10,209		(4,965)	(4,965)	205	XXX
343412 10 2	FLUOR ORD		07/15/2020.	ITG INC.	42.000	519	XXX	1,522	793	729			729		1,522		(1,003)	(1,003)	8	XXX
34959J 10 8	FORTIVE ORD		10/09/2020.	Various	76.000	3,104	XXX	3,104	5,806	(2,701)			(2,701)		3,104			0	16	XXX
35671D 85 7	FREEPORT MCMORAN ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	40.000	975	XXX	528	525	3			3		528		448	448	2	XXX
36164V 30 5	GCI LIBERTY CL A ORD		12/18/2020.	Various	30.000	1,489	XXX	1,489	2,126	(637)			(637)		1,489			0		XXX
371927 10 4	GENESIS ENERGY CL A UNT		12/29/2020.	UBS SECURITIES LLC	4,700.000	28,299	XXX	25,145	96,256	41,674		112,785	(71,111)		25,145		3,154	3,154	4,700	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		07/15/2020.	ITG INC.	70.000	685	XXX	1,377	1,089	288			288		1,377		(692)	(692)	11	XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD		12/24/2020.	CORPORATE ACTION	55.000	3,080	XXX	2,262	2,212	50			50		2,262		818	818		XXX
44919P 50 8	MATCH GROUP, INC		07/01/2020.	Various	22.000	4,437	XXX	4,437	5,480	(1,043)			(1,043)		4,437			0		XXX
45168D 10 4	IDEXX LABORATORIES ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	4.000	1,864	XXX	896	1,045	(149)			(149)		896		968	968		XXX
452308 10 9	ILLINOIS TOOL ORD		07/15/2020.	ITG INC.	32.000	5,837	XXX	4,380	5,748	(1,368)			(1,368)		4,380		1,457	1,457	103	XXX
45687V 10 6	INGERSOLL RAND INC		03/02/2020.	CORPORATE ACTION	0.590	13	XXX	5					0		5		7	7		XXX
46625H 10 0	JPMORGAN CHASE ORD		07/15/2020.	ITG INC.	54.000	5,353	XXX	5,394	7,528	(2,134)			(2,134)		5,394		(41)	(41)	123	XXX
48238T 10 9	KAR AUCTION SERVICES ORD		07/15/2020.	ITG INC.	40.000	543	XXX	868	872	(4)			(4)		868		(324)	(324)	15	XXX
494368 10 3	KIMBERLY CLARK ORD		07/15/2020.	ITG INC.	26.000	3,756	XXX	1,968	3,576	(1,609)			(1,609)		1,968		1,788	1,788	82	XXX
49456B 10 1	KINDER MORGAN CL P ORD		12/29/2020.	Citigroup Global Markets Inc. NY	3,600.000	49,049	XXX	51,768	76,212	(8,577)		15,867	(24,444)		51,768		(2,719)	(2,719)	3,735	XXX
500688 10 6	KOSMOS ENERGY ORD		10/20/2020.	ITG INC.	110.000	123	XXX	701	627	74			74		701		(577)	(577)	5	XXX
512807 10 8	LAM RESEARCH ORD		04/17/2020.	ITG INC.	7.000	1,937	XXX	1,011	2,047	(1,035)			(1,035)		1,011		926	926	16	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
524901 10 5	LEGG MASON ORD		07/31/2020.	CORPORATE ACTION	25.000	1,250	XXX	957	898	59			59		957		293	293	30	XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD		12/18/2020.	CORPORATE ACTION	0.400	62	XXX	34					0		34		28	28		XXX
531172 10 4	LIBERTY PROPERTY REIT ORD		02/04/2020.	Various	44.000	1,879	XXX	1,879	2,642	(763)			(763)		1,879			0	18	XXX
54142L 10 9	LOGMEIN ORD		08/31/2020.	CORPORATE ACTION	14.998	1,291	XXX	1,182	1,286	(104)			(104)		1,182		109	109		XXX
55272X 10 2	MFA FINANCIAL REIT ORD		10/20/2020.	ITG INC	135.000	386	XXX	971	1,033	(62)			(62)		971		(584)	(584)	34	XXX
55336V 10 0	MPLX COM UNT		12/29/2020.	RBC CAPITAL MARKETS	4,175.000	89,605	XXX	76,277	106,296	32,469		62,487	(30,018)		76,277		13,328	13,328	11,481	XXX
554382 10 1	MACERICH REIT ORD		10/20/2020.	ITG INC	39.000	279	XXX	2,070	1,050	1,020			1,020		2,070		(1,791)	(1,791)	55	XXX
55616P 10 4	MACYS ORD		10/20/2020.	ITG INC	23.000	147	XXX	635	391	244			244		635		(488)	(488)	17	XXX
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		04/17/2020.	Various	5.000	1,457	XXX	1,457	1,471	(14)			(14)		1,457			0		XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	1,600.000	67,691	XXX	60,816	100,592	10,770		50,546	(39,776)		60,816		6,875	6,875	6,576	XXX
57667L 10 7	MATCH GROUP ORD		06/30/2020.	Adjustment	0.485	4	XXX	39					0		39		(35)	(35)		XXX
579780 20 6	MCCORMICK ORD		12/01/2020.	Various			XXX		(2,441)	2,441			2,441					0		XXX
58155Q 10 3	MCKESSON ORD		04/17/2020.	ITG INC	16.000	2,248	XXX	2,190	2,213	(24)			(24)		2,190		59	59	13	XXX
58502B 10 6	MEDNAX ORD		07/15/2020.	ITG INC	25.000	459	XXX	529	695	(166)			(166)		529		(70)	(70)		XXX
58933Y 10 5	MERCK & CO ORD		10/20/2020.	ITG INC	47.000	3,690	XXX	3,930	2,819	(219)			(219)		3,930		(240)	(240)	95	XXX
59156R 10 8	METLIFE ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	44.000	2,040	XXX	1,464	2,243	(779)			(779)		1,464		576	576	80	XXX
594918 10 4	MICROSOFT ORD		07/15/2020.	ITG INC	34.000	7,008	XXX	6,020					0		6,020		988	988	17	XXX
617446 44 8	MORGAN STANLEY ORD		10/02/2020.	ITG INC	79.944	4,047	XXX	1,843	4,087	(2,244)			(2,244)		1,843		2,204	2,204	56	XXX
63938C 10 8	NAVIENT ORD		07/15/2020.	ITG INC	55.000	389	XXX	663	752	(90)			(90)		663		(273)	(273)	18	XXX
65339F 10 1	NEXTERA ENERGY ORD		10/27/2020.	Various			XXX		(45,126)	45,126			45,126					0		XXX
654106 10 3	NIKE CL B ORD		01/02/2020.	ITG INC			XXX						0					0	4	XXX
655044 10 5	NOBLE ENERGY ORD		10/05/2020.	Various	143.000	3,386	XXX	3,386	3,552	(166)			(166)		3,386			0	23	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/20/2020.	ITG INC	154.000	1,690	XXX	10,453	6,346	4,107			4,107		10,453		(8,763)	(8,763)	246	XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD		03/25/2020.	Adjustment	0.500	62	XXX	49	(344)	393			393		49		13	13	0	XXX
682680 10 3	ONEOK ORD		12/29/2020.	UBS SECURITIES LLC	625.000	23,710	XXX	17,175	47,294	(7,941)		22,178	(30,119)		17,175		6,535	6,535	2,338	XXX
68389X 10 5	ORACLE ORD		04/17/2020.	ITG INC	108.000	5,866	XXX	5,279	5,722	(443)			(443)		5,279		587	587	52	XXX
68902V 10 7	OTIS WORLDWIDE ORD		04/03/2020.	CORPORATE ACTION	0.498	24	XXX	18					0		18		6	6		XXX
69318G 10 6	PBF ENERGY CL A ORD		10/20/2020.	ITG INC	34.000	192	XXX	1,768	1,067	701			701		1,768		(1,575)	(1,575)	10	XXX
703481 10 1	PATTERSON UTI ENERGY ORD		10/20/2020.	ITG INC	63.000	169	XXX	1,131	662	470			470		1,131		(962)	(962)	5	XXX
715347 10 0	PERSPECTA ORD		04/17/2020.	ITG INC	0.998	20	XXX	5	26	(21)			(21)		5		15	15	0	XXX
717081 10 3	PFIZER ORD		11/16/2020.	Adjustment	1,434.000	31,008	XXX	31,008	56,184	(25,176)			(25,176)		31,008			0	2,180	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		12/29/2020.	UBS SECURITIES LLC	1,100.000	28,986	XXX	29,612	67,804	(12,822)		25,370	(38,192)		29,612		(626)	(626)	3,850	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/29/2020.	UBS SECURITIES LLC	5,400.000	46,103	XXX	38,232	99,306	29,729		90,803	(61,074)		38,232		7,871	7,871	4,860	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/29/2020.	UBS SECURITIES LLC	5,300.000	46,226	XXX	38,743	100,435	26,906		88,598	(61,692)		38,743		7,483	7,483	4,770	XXX
74340W 10 3	PROLOGIS REIT		02/04/2020.	CORPORATE ACTION	0.700	67	XXX	47	62	(15)			(15)		47		20	20		XXX
747525 10 3	QUALCOMM ORD		10/20/2020.	ITG INC	18.000	2,321	XXX	1,346	1,588	(242)			(242)		1,346		975	975	35	XXX
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020.	Various	124.000	2,587	XXX	2,587	1,045	1,541			1,541		2,587			0	186	XXX
74915M 30 8	QURATE RETAIL INC		09/15/2020.	ADJUSTMENT	0.720	72	XXX	144					0		144		(72)	(72)		XXX
75281A 10 9	RANGE RESOURCES ORD		07/15/2020.	ITG INC	62.000	414	XXX	739	301	439			439		739		(325)	(325)		XXX
755111 50 7	RAYTHEON ORD		04/03/2020.	Various	71.000	11,045	XXX	11,045	15,602	(4,557)			(4,557)		11,045			0	67	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020.	CORPORATE ACTION	0.771	37	XXX	68					0		68		(30)	(30)		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		07/15/2020.	ITG INC	35.000	440	XXX	541	418	123			123		541		(101)	(101)		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
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD		10/20/2020.	ITG INC	64.000	353	XXX	753	858	(105)			(105)		753		(399)	(399)	24	XXX
775711 10 4	ROLLINS ORD		12/11/2020.	Not Available	0.500	19	XXX	13					0		13		6	6	0	XXX
78573L 10 6	SABRA HEALTH CARE REIT ORD		04/17/2020.	ITG INC	0.997	13	XXX	13	21	(9)			(9)		13		0	0	0	XXX
806857 10 8	SCHLUMBERGER ORD		12/15/2020.	Various	123.000	2,375	XXX	7,514	4,945	2,569			2,569		7,514		(5,139)	(5,139)	139	XXX
808513 10 5	CHARLES SCHWAB ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	86.863	4,456	XXX	4,533	4,131	401			401		4,533		(76)	(76)	62	XXX
81761L 10 2	SERVICE PROPERTIES TRUST ORD		10/20/2020.	ITG INC	48.000	384	XXX	1,337	1,168	169			169		1,337		(954)	(954)	27	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	2,650.000	26,556	XXX	27,534	53,557	24,432		50,455	(26,023)		27,534		(977)	(977)	4,876	XXX
828806 10 9	SIMON PROP GRP REIT ORD		10/20/2020.	ITG INC	30.000	1,948	XXX	5,253	4,469	785			785		5,253		(3,306)	(3,306)	141	XXX
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD		10/20/2020.	ITG INC	18.000	339	XXX	965	600	365			365		965		(627)	(627)	11	XXX
85207U 10 5	SPRINT ORD		04/01/2020.	Various	170.000	1,117	XXX	1,117	886	231			231		1,117			0		XXX
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/06/2020.	Various	82.000	4,351	XXX	4,351	4,075	276			276		4,351			0	76	XXX
872590 10 4	T MOBILE US ORD		04/01/2020.	CORPORATE ACTION	0.435	36	XXX	30	34	(4)			(4)		30		6	6		XXX
87612G 10 1	TARGA RESOURCES ORD		12/29/2020.	Various	3,263.000	82,845	XXX	58,088	133,228	6,991		82,131	(75,140)		58,088		24,757	24,757	3,929	XXX
876664 10 3	TAUBMAN CNTR REIT ORD		12/29/2020.	CORPORATE ACTION	17.000	731	XXX	682	529	153			153		682		49	49	11	XXX
87807B 10 7	TC ENERGY ORD	C	12/29/2020.	UBS SECURITIES LLC	175.000	7,202	XXX	8,945	12,103	(3,158)			(3,158)		8,945		(1,742)	(1,742)	310	XXX
87918A 10 5	TELADOC HEALTH ORD		11/02/2020.	CORPORATE ACTION	0.472	84	XXX	104					0		104		(20)	(20)		XXX
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD		11/24/2020.	Various			XXX		(447)	447			447					0		XXX
880770 10 2	TERADYNE ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	11.000	1,324	XXX	374	750	(376)			(376)		374		950	950	4	XXX
88160R 10 1	TESLA ORD		08/31/2020.	Various			XXX		(21,151)	21,151			21,151					0		XXX
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		10/20/2020.	ITG INC	14.000	527	XXX	1,151	795	356			356		1,151		(624)	(624)		XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		07/15/2020.	ITG INC	81.000	413	XXX	1,064	1,184	(121)			(121)		1,064		(651)	(651)	48	XXX
912909 10 8	US STEEL ORD		10/20/2020.	ITG INC	51.000	458	XXX	1,469	582	888			888		1,469		(1,011)	(1,011)	2	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		04/03/2020.	Adjustment	206.997	13,536	XXX	13,536	31,000	(17,463)			(17,463)		13,536		(0)	(0)	152	XXX
92339V 30 8	VEREIT ORD		12/18/2020.	CORPORATE ACTION	0.600	23	XXX	22	23	(1)			(1)		22		1	1		XXX
92556V 10 6	VIATRIS ORD		11/17/2020.	CORPORATE ACTION	0.929	15	XXX	32					0		32		(17)	(17)		XXX
928881 10 1	VONTIER ORD		10/09/2020.	CORPORATE ACTION	0.400	12	XXX	11					0		11		1	1		XXX
92927K 10 2	WABCO HOLDINGS ORD	C	05/29/2020.	CORPORATE ACTION	15.000	2,048	XXX	1,725	2,033	(307)			(307)		1,725		322	322		XXX
94106L 10 9	WASTE MANAGEMENT ORD		10/20/2020.	ITG INC	19.000	2,185	XXX	1,734	2,165	(431)			(431)		1,734		451	451	31	XXX
94946T 10 6	WELLCARE HEALTH ORD		01/23/2020.	Various	12.000	4,199	XXX	3,421	3,963	(542)			(542)		3,421		778	778		XXX
949746 10 1	WELLS FARGO ORD		04/17/2020.	ITG INC	103.000	2,895	XXX	5,515	5,541	(27)			(27)		5,515		(2,620)	(2,620)	53	XXX
95082P 10 5	WESCO INTL ORD		07/15/2020.	ITG INC	13.000	526	XXX	552	772	(220)			(220)		552		(26)	(26)		XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		12/29/2020.	Citigroup Global Markets Inc. NY	2,649.625	36,317	XXX	24,032	52,171	41,578		69,717	(28,139)		24,032		12,285	12,285	4,121	XXX
969457 10 0	WILLIAMS ORD		12/29/2020.	RBC CAPITAL MARKETS	6,300.000	126,569	XXX	130,788	149,436	34,421		53,069	(18,648)		130,788		(4,219)	(4,219)	10,080	XXX
983793 10 0	XPO LOGISTICS ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	13.000	1,568	XXX	666	1,036	(370)			(370)		666		902	902		XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD		03/10/2020.	CORPORATE ACTION	58.000	2,030	XXX	1,905	2,010	(105)			(105)		1,905		125	125		XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020.	Adjustment	83.000	16,020	XXX	14,480	15,867	(1,387)			(1,387)		14,480		1,540	1,540	123	XXX
G4474Y 21 4	JANUS HENDERSON GROUP ORD	C	07/15/2020.	ITG INC	49.000	1,030	XXX	1,049	1,198	(150)			(150)		1,049		(18)	(18)	35	XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020.	Various	46.000	1,651	XXX	1,651	6,114	(4,463)			(4,463)		1,651			0		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/15/2020.	CITIGROUP GLOBAL MARKETS INC	53.000	2,434	XXX	1,856	2,158	(302)			(302)		1,856		578	578	55	XXX
G54050 10 2	LAZARD CL A ORD	C	03/05/2020.	ITG INC	32.000	1,127	XXX	1,030	1,279	(248)			(248)		1,030		97	97	15	XXX
G6674U 10 8	NOVOCURE ORD	C	12/15/2020.	CITIGROUP GLOBAL MARKETS INC	4.000	642	XXX	254					0		254		388	388		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
H8817H 10 0	TRANSOCEAN ORD	C	10/20/2020.	ITG INC	125.000	101	XXX	1,774	860	914			914		1,774		(1,672)	(1,672)		XXX
N59465 10 9	VIATRIS ORD	..	11/16/2020.	Various	158.000	4,700	XXX	4,700	3,176	1,524			1,524		4,700			0		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,340,048	XXX	1,263,572	1,429,259	959,385	0	1,133,389	(174,004)	0	1,263,572	0	76,476	76,476	121,944	XXX
9799997.	Total - Common Stocks - Part 4					1,340,048	XXX	1,263,572	1,429,259	959,385	0	1,133,389	(174,004)	0	1,263,572	0	76,476	76,476	121,944	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					140,917	XXX	112,368					0		112,368		28,549	28,549	3,576	XXX
9799999.	Total - Common Stocks					1,480,966	XXX	1,375,940	1,429,259	959,385	0	1,133,389	(174,004)	0	1,375,940	0	105,025	105,025	125,519	XXX
9899999.	Total - Preferred and Common Stocks					1,480,966	XXX	1,375,940	1,429,259	959,385	0	1,133,389	(174,004)	0	1,375,940	0	105,025	105,025	125,519	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					9,824,271	XXX	9,608,920	9,391,759	918,890	(33,001)	1,133,389	(247,500)	0	9,478,595	0	345,676	345,676	327,771	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																				
384802 AE 4	W W GRAINGER INC.		03/09/2020	JP MORGAN SECURITIES LLC.	10/13/2020	MARKETAXESS CORPORATION.	85,000	86,313	89,046	86,157		(156)		(156)			2,889	2,889	1,000	66
531229 12 8	LIBERTY MEDIA RTS.		05/28/2020	Various.	06/04/2020	Various.	8							0				0		
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION		07/06/2020	Various.	09/17/2020	Adjustment.			70					0			70	70		
872590 11 2	T MOBILE US SUBSRTS.		06/24/2020	Various.	07/22/2020	ITG INC.	106		11					0			11	11		
91533B AB 6	UPJOHN INC.		06/17/2020	GOLDMAN.	10/13/2020	JP MORGAN SECURITIES LLC.	50,000	49,890	51,174	49,897		7		7			1,277	1,277	259	
92826C AD 4	VISA INC.		03/16/2020	BANC OF AMERICA/FIXED INCOME.	10/13/2020	JP MORGAN SECURITIES LLC.	50,000	53,270	56,064	52,944		(326)		(326)			3,120	3,120	1,317	411
3899999.	Total - Bonds - Industrial and Miscellaneous.						185,114	189,473	196,365	188,998	0	(475)	0	(475)	0	0	7,367	7,367	2,576	477
8399998.	Total - Bonds.						185,114	189,473	196,365	188,998	0	(475)	0	(475)	0	0	7,367	7,367	2,576	477
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	Various.	11.000	341	341	341				0				0		
03966V 10 7	ARCONIC ORD.		04/01/2020	Various.	07/15/2020	ITG INC.	31.750	669	507	669				0			(162)	(162)		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.		09/30/2020	Various.	12/29/2020	UBS SECURITIES LLC.	500.000	4,414	5,226	4,414				0			812	812	313	
29273V 10 0	ENERGY TRANSFER UNT.		09/30/2020	WELLS FARGO SECURITIES.	12/29/2020	UBS SECURITIES LLC.	566.000	3,170	3,498	3,170				0			329	329	86	
452907 10 8	IMMUNOMEDICS ORD.		07/15/2020	ITG INC.	10/23/2020	CORPORATE ACTION.	64.000	2,634	5,632	2,634				0			2,998	2,998		
49456B 10 1	KINDER MORGAN CL P ORD.		09/30/2020	Citigroup Global Markets Inc. NY.	12/29/2020	Citigroup Global Markets Inc. NY.	200.000	2,506	2,725	2,506				0			219	219	53	
539183 10 3	LIVONGO HEALTH ORD.		07/15/2020	ITG INC.	10/30/2020	Adjustment.	16.000	1,700	1,767	1,700				0			68	68	113	
55336V 10 0	MPLX COM UNT.		09/30/2020	MORGAN STANLEY CO.	12/29/2020	RBC CAPITAL MARKETS.	1,100.000	17,726	23,609	17,726				0			5,882	5,882	756	
554382 10 1	MACERICH REIT ORD.		05/12/2020	CORPORATE ACTION.	10/20/2020	ITG INC.	2.000	15	14	15				0			(0)	(0)	0	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/30/2020	MORGAN STANLEY CO.	12/29/2020	UBS SECURITIES LLC.	850.000	29,742	35,961	29,742				0			6,219	6,219	873	
57665R 10 6	MATCH GROUP ORD.		04/17/2020	ITG INC.	06/30/2020	Various.	14.000	1,125	1,167	1,125				0			42	42		
69047Q 10 2	OVINTIV ORD.		01/27/2020	GOLDMAN.	10/20/2020	ITG INC.	30.000	1,621	287	1,621				0			(1,334)	(1,334)	8	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT.		09/30/2020	RBC CAPITAL MARKETS.	12/29/2020	UBS SECURITIES LLC.	500.000	11,774	13,176	11,774				0			1,402	1,402	438	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		09/30/2020	J.P. MORGAN SECURITIES LLC.	12/29/2020	UBS SECURITIES LLC.	600.000	3,626	5,123	3,626				0			1,496	1,496	108	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD.		09/30/2020	J.P. MORGAN SECURITIES LLC.	12/29/2020	UBS SECURITIES LLC.	500.000	3,101	4,361	3,101				0			1,260	1,260	90	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT.		09/30/2020	WELLS FARGO SECURITIES.	12/29/2020	UBS SECURITIES LLC.	1,450.000	13,910	14,531	13,910				0			620	620	667	
87612G 10 1	TARGA RESOURCES ORD.		09/30/2020	WELLS FARGO SECURITIES.	12/29/2020	RBC CAPITAL MARKETS.	700.000	10,164	18,014	10,164				0			7,850	7,850	70	
G6674U 10 8	NOVOCURE ORD.	C	10/20/2020	ITG INC.	12/15/2020	CITIGROUP GLOBAL MARKETS INC.	31.000	4,132	4,979	4,132				0			847	847		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.							112,368	140,917	112,368	0	0	0	0	0	0	28,549	28,549	3,576	0
9799998.	Total - Common Stocks.							112,368	140,917	112,368	0	0	0	0	0	0	28,549	28,549	3,576	0
9899999.	Total - Preferred and Common Stocks.							112,368	140,917	112,368	0	0	0	0	0	0	28,549	28,549	3,576	0
9999999.	Total - Bonds, Preferred and Common Stocks.							301,841	337,283	301,366	0	(475)	0	(475)	0	0	35,917	35,917	6,152	477

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
46226@ 10 9	IOWA AMERICAN INSURANCE COMPANY		31577	42-1019089	8bi	NO		8,814,735		1,000,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	8,814,735	0	XXX	XXX
1899999. Total - Common Stocks							0	8,814,735	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	8,814,735	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.

2. Total amount of intangible assets nonadmitted $..........0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....5,875 Book/Adjusted Carrying Value $.....5,875

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 DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
FIRST CENTRAL STATE BANK	Dewitt, Iowa					(2,200,619)	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			8,226	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(2,192,393)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,192,393)	XXX
0599999. Total Cash		XXX	XXX	0	0	(2,192,393)	XXX

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

1. January	(2,764,739)	4. April	(1,810,811)	7. July	(3,807,990)	10. October	(2,954,301)
2. February	(376,325)	5. May	(2,277,240)	8. August	(6,796,408)	11. November	(1,798,791)
3. March	(1,238,948)	6. June	(1,449,386)	9. September	(5,351,456)	12. December	(2,192,393)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2020	0.010		11,351,685	13	1
60934N 20 3	FEDERATED HRMS I PO IS		02/18/2014	0.070		3		
8699999. Total - All Other Money Market Mutual Funds						11,351,688	13	1
8899999. Total - Cash Equivalents						11,351,688	13	1

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	B	Property and Casualty			2,100,072	2,110,500
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property and Casualty	2,747,531	3,079,047		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,747,531	3,079,047	2,100,072	2,110,500

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