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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

WILSON MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 19950 | Employer's ID Number..... 39-0739760

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

Incorporated/Organized..... January 1, 1872 | Commenced Business..... May 1, 1872

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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	1,108,658	1.9	1,108,658		1,108,658	1.9
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	465,763	0.8	465,763		465,763	0.8
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	2,161,307	3.7	2,161,307		2,161,307	3.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	15,636,338	27.0	15,636,338		15,636,338	27.0
1.06 Industrial and Miscellaneous	14,792,164	25.5	14,792,164		14,792,164	25.5
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	34,164,231	59.0	34,164,231	0	34,164,231	59.0
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)	6,858,973	11.8	6,858,973		6,858,973	11.8
3.02 Industrial and Miscellaneous Other (Unaffiliated)	1,813,898	3.1	1,813,898		1,813,898	3.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds	4,326,138	7.5	4,326,138		4,326,138	7.5
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	12,999,008	22.4	12,999,008	0	12,999,008	22.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total 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	3,985,768	6.9	3,937,005		3,937,005	6.8
5.04 Total Real Estate	3,985,768	6.9	3,937,005	0	3,937,005	6.8
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	94,660	0.2	94,660		94,660	0.2
6.02 Cash Equivalents (Schedule E, Part 2)	3,809,433	6.6	3,809,433		3,809,433	6.6
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	3,904,093	6.7	3,904,093	0	3,904,093	6.7
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	2,895,810	5.0	2,895,810		2,895,810	5.0
10. Receivables for Securities	5,000	0.0	5,000		5,000	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	57,953,911	100.0	57,905,147	0	57,905,147	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,410,489
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		23,498
5.	Deduct amounts received on disposals, Part 3, Column 15		254,685
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	190,716	
	8.2 Totals, Part 3, Column 9	2,818	193,534
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		3,985,768
10.	Deduct total nonadmitted amounts		48,768
11.	Statement value at end of current period (Line 9 minus Line 10)		3,937,000

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		2,834,260
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)	118,290	118,290
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	(56,740)	
	5.2 Totals, Part 3, Column 9		(56,740)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,895,810
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,895,810

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		45,809,935
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,193,432
3.	Accrual of discount		25,311
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	8,954	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,285,958	
	4.4 Part 4, Column 11	637,146	1,932,058
5.	Total gain (loss) on disposals, Part 4, Column 19		59,006
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		6,861,119
7.	Deduct amortization of premium		255,926
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	9,365	
	9.4 Part 4, Column 13	730,093	739,458
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)		47,163,239
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		47,163,239

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,108,658	1,126,838	1,048,537	1,087,924
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,108,658	1,126,838	1,048,537	1,087,924
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	465,763	495,585	481,409	450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,161,307	2,291,253	2,300,912	2,100,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	15,636,338	16,472,901	16,167,792	14,912,030
Industrial and Miscellaneous,	8. United States	13,642,630	15,035,725	13,673,524	13,614,869
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	217,267	275,042	221,036	200,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	932,267	1,011,070	932,970	925,000
	11. Totals	14,792,164	16,321,837	14,827,530	14,739,869
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	34,164,231	36,708,414	34,826,179	33,289,823
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	12,768,918	12,768,918	7,402,830	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	6,961	6,961	2,814	
	22. Other Countries	223,130	223,130	129,065	
	23. Totals	12,999,008	12,999,008	7,534,709	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	12,999,008	12,999,008	7,534,709	
	26. Total Stocks	12,999,008	12,999,008	7,534,709	
	27. Total Bonds and Stocks	47,163,239	49,707,422	42,360,887	

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	444,972	585,618	69,486	8,577	5	XXX	1,108,658	3.2	1,427,153	4.3	1,108,658	
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	444,972	585,618	69,486	8,577	5	XXX	1,108,658	3.2	1,427,153	4.3	1,108,658	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	99,488	159,076	207,199			XXX	465,763	1.4	420,801	1.3	465,763	
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	99,488	159,076	207,199	0	0	XXX	465,763	1.4	420,801	1.3	465,763	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	452,138	1,234,746	393,533		80,890	XXX	2,161,307	6.3	2,519,070	7.5	2,161,307	
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	452,138	1,234,746	393,533	0	80,890	XXX	2,161,307	6.3	2,519,070	7.5	2,161,307	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,956,061	7,456,924	5,380,493	774,508	68,352	XXX	15,636,338	45.8	14,034,248	42.0	15,636,338	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,956,061	7,456,924	5,380,493	774,508	68,352	XXX	15,636,338	45.8	14,034,248	42.0	15,636,338	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,404,842	6,666,833	4,241,632	522,136	604,753	XXX	13,440,197	39.3	13,956,175	41.7	12,576,514	863,683
6.2 NAIC 2	179,984	473,814	378,548	217,267	102,354	XXX	1,351,967	4.0	1,080,187	3.2	1,351,967	
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,584,826	7,140,647	4,620,179	739,404	707,107	XXX	14,792,164	43.3	15,036,362	45.0	13,928,481	863,683
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) 4,357,501	16,103,197	10,292,343	1,305,222	754,000	0	32,812,263	96.0	XXX	XXX	31,948,580	863,683
11.2 NAIC 2	(d) 179,984	473,814	378,548	217,267	102,354	0	1,351,967	4.0	XXX	XXX	1,351,967	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	4,537,485	16,577,011	10,670,891	1,522,489	856,355	0	(b) 34,164,231	100.0	XXX	XXX	33,300,547	863,683
11.8 Line 11.7 as a % of Col. 7	13.3	48.5	31.2	4.5	2.5	0.0	100.0	XXX	XXX	XXX	97.5	2.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,160,036	15,892,862	11,231,434	1,575,053	498,064		XXX	XXX	32,357,448	96.8	30,849,609	1,507,839
12.2 NAIC 2		330,028	429,990		320,168		XXX	XXX	1,080,187	3.2	1,080,187	
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	3,160,036	16,222,891	11,661,424	1,575,053	818,232	0	XXX	XXX	(b) 33,437,635	100.0	31,929,796	1,507,839
12.8 Line 12.7 as a % of Col. 9	9.5	48.5	34.9	4.7	2.4	0.0	XXX	XXX	100.0	XXX	95.5	4.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	4,283,650	15,970,038	9,843,897	1,305,222	545,774		31,948,580	93.5	30,849,609	92.3	31,948,580	XXX
13.2 NAIC 2	179,984	473,814	378,548	217,267	102,354		1,351,967	4.0	1,080,187	3.2	1,351,967	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	4,463,634	16,443,852	10,222,445	1,522,489	648,128	0	33,300,547	97.5	31,929,796	95.5	33,300,547	XXX
13.8 Line 13.7 as a % of Col. 7	13.4	49.4	30.7	4.6	1.9	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	13.1	48.1	29.9	4.5	1.9	0.0	97.5	XXX	XXX	XXX	97.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	73,851	133,159	448,446		208,227		863,683	2.5	1,507,839	4.5	XXX	863,683
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	73,851	133,159	448,446	0	208,227	0	863,683	2.5	1,507,839	4.5	XXX	863,683
14.8 Line 14.7 as a % of Col. 7	8.6	15.4	51.9	0.0	24.1	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	1.3	0.0	0.6	0.0	2.5	XXX	XXX	XXX	XXX	2.5

(a) Includes $.....710,917 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....273,170 current year of bonds with Z designations and $.....168,213 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	361,919	416,058				XXX	777,977	2.3	1,005,303	3.0	777,977	
1.02 Residential Mortgage-Backed Securities	83,053	169,560	69,486	8,577	5	XXX	330,681	1.0	421,850	1.3	330,681	
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	444,972	585,618	69,486	8,577	5	XXX	1,108,658	3.2	1,427,153	4.3	1,108,658	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	99,488	159,076	207,199			XXX	465,763	1.4	420,801	1.3	465,763	
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	99,488	159,076	207,199	0	0	XXX	465,763	1.4	420,801	1.3	465,763	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	452,138	1,234,746	393,533		80,890	XXX	2,161,307	6.3	2,519,070	7.5	2,161,307	
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	452,138	1,234,746	393,533	0	80,890	XXX	2,161,307	6.3	2,519,070	7.5	2,161,307	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	861,282	4,358,830	4,347,180	503,403	60,943	XXX	10,131,638	29.7	8,230,532	24.6	10,131,638	
5.02 Residential Mortgage-Backed Securities	1,094,779	2,747,954	1,033,313	271,105	7,409	XXX	5,154,559	15.1	5,443,949	16.3	5,154,559	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	2,455	0.0		
5.04 Other Loan-Backed and Structured Securities		350,140				XXX	350,140	1.0	357,313	1.1	350,140	
5.05 Totals	1,956,061	7,456,924	5,380,493	774,508	68,352	XXX	15,636,338	45.8	14,034,248	42.0	15,636,338	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	430,174	4,538,123	2,561,188	739,404	707,107	XXX	8,975,995	26.3	8,086,697	24.2	8,381,277	594,718
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities		1,076,998	2,051,539			XXX	3,128,537	9.2	3,141,710	9.4	2,975,771	152,766
6.04 Other Loan-Backed and Structured Securities	1,154,653	1,525,527	7,453			XXX	2,687,632	7.9	3,807,956	11.4	2,571,433	116,199
6.05 Totals	1,584,826	7,140,647	4,620,179	739,404	707,107	XXX	14,792,164	43.3	15,036,362	45.0	13,928,481	863,683
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	2,205,001	10,706,832	7,509,100	1,242,807	848,941	XXX	22,512,680	65.9	XXX	XXX	21,917,962	594,718
11.02 Residential Mortgage-Backed Securities	1,177,832	2,917,514	1,102,799	279,682	7,414	XXX	5,485,241	16.1	XXX	XXX	5,485,241	0
11.03 Commercial Mortgage-Backed Securities	0	1,076,998	2,051,539	0	0	XXX	3,128,537	9.2	XXX	XXX	2,975,771	152,766
11.04 Other Loan-Backed and Structured Securities	1,154,653	1,875,667	7,453	0	0	XXX	3,037,772	8.9	XXX	XXX	2,921,574	116,199
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	4,537,485	16,577,011	10,670,891	1,522,489	856,355	0	34,164,231	100.0	XXX	XXX	33,300,547	863,683
11.09 Line 11.08 as a % of Col. 7	13.3	48.5	31.2	4.5	2.5	0.0	100.0	XXX	XXX	XXX	97.5	2.5
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,419,865	9,075,225	7,941,035	1,050,103	776,175	XXX	XXX	XXX	20,262,402	60.6	19,568,457	693,945
12.02 Residential Mortgage-Backed Securities	1,030,927	2,929,799	1,344,820	518,195	42,057	XXX	XXX	XXX	5,865,799	17.5	5,865,799	
12.03 Commercial Mortgage-Backed Securities	2,455	788,367	2,353,343			XXX	XXX	XXX	3,144,165	9.4	2,990,947	153,218
12.04 Other Loan-Backed and Structured Securities	706,789	3,429,499	22,226	6,755		XXX	XXX	XXX	4,165,269	12.5	3,504,593	660,676
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	3,160,036	16,222,891	11,661,424	1,575,053	818,232	0	XXX	XXX	33,437,635	100.0	31,929,796	1,507,839
12.09 Line 12.08 as a % of Col. 9	9.5	48.5	34.9	4.7	2.4	0.0	XXX	XXX	100.0	XXX	95.5	4.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	2,205,001	10,608,568	7,220,872	1,242,807	640,714	XXX	21,917,962	64.2	19,568,457	58.5	21,917,962	XXX
13.02 Residential Mortgage-Backed Securities	1,177,832	2,917,514	1,102,799	279,682	7,414	XXX	5,485,241	16.1	5,865,799	17.5	5,485,241	XXX
13.03 Commercial Mortgage-Backed Securities		1,076,998	1,898,773			XXX	2,975,771	8.7	2,990,947	8.9	2,975,771	XXX
13.04 Other Loan-Backed and Structured Securities	1,080,802	1,840,772				XXX	2,921,574	8.6	3,504,593	10.5	2,921,574	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	4,463,634	16,443,852	10,222,445	1,522,489	648,128	0	33,300,547	97.5	31,929,796	95.5	33,300,547	XXX
13.09 Line 13.08 as a % of Col. 7	13.4	49.4	30.7	4.6	1.9	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	13.1	48.1	29.9	4.5	1.9	0.0	97.5	XXX	XXX	XXX	97.5	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		98,264	288,228		208,227	XXX	594,718	1.7	693,945	2.1	XXX	594,718
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities			152,766			XXX	152,766	0.4	153,218	0.5	XXX	152,766
14.04 Other Loan-Backed and Structured Securities	73,851	34,895	7,453			XXX	116,199	0.3	660,676	2.0	XXX	116,199
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	73,851	133,159	448,446	0	208,227	0	863,683	2.5	1,507,839	4.5	XXX	863,683
14.09 Line 14.08 as a % of Col. 7	8.6	15.4	51.9	0.0	24.1	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	1.3	0.0	0.6	0.0	2.5	XXX	XXX	XXX	XXX	2.5

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,526,291		2,526,291	
2. Cost of cash equivalents acquired	26,121,730		26,121,730	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	24,838,588		24,838,588	
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)	3,809,433	0	3,809,433	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	3,809,433	0	3,809,433	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																
Home Office Building Land and Improvements		Sheboygan	WI	01/01/1986	10/08/2019	7,131,204		3,985,768	3,937,000	190,716			(190,716)			145,339
0599999. Total - Properties Held for Sale						7,131,204	0	3,985,768	3,937,000	190,716	0	0	(190,716)	0	0	145,339
0699999. Totals						7,131,204	0	3,985,768	3,937,000	190,716	0	0	(190,716)	0	0	145,339

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Farm house 5521 S Business Drive .46 acres land....	Sheboygan...............	WI...	08/06/2020.	Shawn P. Theis..	132,640	....	114,924	1,636	....	....	.............(1,636)	....	....	131,264	....	13,819	13,819	1,690	....
Farm house 5523 S Business Drive 4.54 acres land..	Sheboygan...............	WI...	08/06/2020.	Shawn P. Theis..	124,715	....	113,742	1,182	....	....	.............(1,182)	....	....	123,421	....	9,679	9,679	1,690	....
0199999. Total - Property Disposed.....................					257,355	0	228,666	2,818	0	0	.............(2,818)	0	0	254,685	0	23,498	23,498	3,380	0
0399999. Totals.....................					257,355	0	228,666	2,818	0	0	.............(2,818)	0	0	254,685	0	23,498	23,498	3,380	0

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	PA	Aberdeen Asset Management Inc.		08/24/2017		1,358,589	1,387,481	1,387,481	(29,365)					58,257		0.130
	Crescenta Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		1,475,671	1,508,329	1,508,329	(27,375)					60,033		0.940
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									2,834,260	2,895,810	2,895,810	(56,740)	0	0	0	0	118,290	0	XXX
4899999. Subtotal - Unaffiliated									2,834,260	2,895,810	2,895,810	(56,740)	0	0	0	0	118,290	0	XXX
5099999. Totals									2,834,260	2,895,810	2,895,810	(56,740)	0	0	0	0	118,290	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		5	6	7	8	9	10	11
		3	4							
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.			58,257		0.130
	Crescenta Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007.			60,033		0.940
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	118,290	0	XXX
4899999. Subtotal - Unaffiliated							0	118,290	0	XXX
5099999. Totals							0	118,290	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FR 4	UNITED STATES TREASURY				1.A	58,097	116.846	64,563	55,255	58,624	649	(820)			2.375	0.698	JJ	606	1,294	11/04/2015.	01/15/2025.
912828 PP 9	UNITED STATES TREASURY				1.A	58,773	100.023	59,530	59,516	60,724	699	(557)			1.125	0.098	JJ	309	660	06/14/2013.	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY				1.A	57,004	100.346	60,634	60,425	60,454	710	(100)			0.125	(0.050)	AO	16	75	06/08/2017.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY	SD			1.A	213,574	101.301	234,064	231,058	240,742	2,712	167			0.625	0.705	JJ	667	1,424	11/23/2011.	07/15/2021.
912828 TE 0	UNITED STATES TREASURY				1.A	97,949	103.092	110,894	107,568	107,709	1,264	(31)			0.125	0.094	JJ	62	133	01/28/2015.	07/15/2022.
912828 UH 1	UNITED STATES TREASURY				1.A	93,821	103.878	111,323	107,167	108,006	1,258	452			0.125	0.595	JJ	62	132	08/06/2013.	01/15/2023.
912828 X3 9	UNITED STATES TREASURY				1.A	30,227	102.098	32,794	32,120	32,154	377	(26)			0.125	0.037	AO	9	40	06/08/2017.	04/15/2022.
912828 XL 9	UNITED STATES TREASURY				1.A	100,088	109.827	120,315	109,550	109,564	1,286	(5)			0.375	0.370	JJ	190	406	05/16/2016.	07/15/2025.
0199999. U.S. Government - Issuer Obligations						709,532	XXX	794,117	762,659	777,977	8,954	(919)	0	0	XXX	XXX	XXX	1,921	4,165	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1.A	96,074	107.632	101,069	93,902	95,733		(184)			4.000	2.974	MON	313	3,756	07/25/2018.	07/20/2048.
36213N HJ 8	GN 559233 - RMBS			4	1.A	242,931	100.125	231,652	231,363	234,948		(376)			7.400	6.903	MON	1,427	17,120	04/18/2002.	04/15/2032.
0299999. U.S. Government - Residential Mortgage-Backed Securities						339,005	XXX	332,721	325,265	330,681	0	(560)	0	0	XXX	XXX	XXX	1,740	20,876	XXX	XXX
0599999. Total - U.S. Government						1,048,537	XXX	1,126,838	1,087,924	1,108,658	8,954	(1,480)	0	0	XXX	XXX	XXX	3,661	25,041	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1.C FE	169,622	110.519	165,779	150,000	159,076		(3,902)			5.000	2.224	AO	1,875	7,500	03/29/2018.	10/01/2027.
13063B PX 4	CALIFORNIA ST			2	1.C FE	99,394	103.344	103,344	100,000	99,488		14			5.000	5.040	AO	1,250	5,000	07/24/2013.	10/01/2041.
13063C ZY 9	CALIFORNIA ST	SD		2	1.C FE	162,393	116.090	174,135	150,000	157,199		(1,149)			4.000	3.070	MS	2,000	5,974	03/10/2016.	09/01/2032.
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.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						481,409	XXX	495,585	450,000	465,763	0	(5,038)	0	0	XXX	XXX	XXX	5,726	18,474	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						481,409	XXX	495,585	450,000	465,763	0	(5,038)	0	0	XXX	XXX	XXX	5,726	18,474	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.
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	85,693	115.975	86,981	75,000	81,281		(1,057)			4.000	2.367	JJ	1,500	3,000	08/04/2016.	07/01/2032.
199492 PD 5	COLUMBUS OHIO			2	1.A FE	53,051	114.225	57,113	50,000	51,514		(308)			4.000	3.271	JJ	1,000	2,000	08/20/2015.	07/01/2033.
199492 QV 4	COLUMBUS OHIO			2	1.A FE	183,043	109.963	192,435	175,000	179,337		(876)			3.000	2.430	FA	1,983	5,250	07/21/2016.	08/15/2029.
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1.A FE	273,908	101.381	253,453	250,000	251,052		(8,511)			6.450	2.957	FA	6,092	16,125	03/29/2018.	02/15/2035.
358775 4X 9	FRISCO TEX			2	1.A FE	277,590	105.367	263,418	250,000	258,206		(7,160)			5.000	2.026	FA	4,722	12,500	03/29/2018.	02/15/2024.
447726 PF 1	HURON VALLEY MICH SCH DIST				1.C FE	55,412	101.486	50,743	50,000	50,218		(645)			5.000	3.660	MN	417	2,500	07/21/2011.	05/01/2021.
49474F QV 5	KING CNTY WASH			2	1.A FE	135,711	117.654	147,068	125,000	132,246		(1,011)			4.000	3.000	JD	417	5,000	06/02/2017.	06/01/2035.
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.
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.
682745 3P 7	ONONDAGA CNTY N Y			2	1.C FE	167,282	101.588	152,382	150,000	150,868		(2,571)			5.000	3.227	MN	1,250	7,500	12/13/2013.	05/01/2026.
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	79,869	113.691	85,268	75,000	77,380		(474)			4.000	3.249	FA	1,250	3,000	04/16/2015.	08/01/2033.
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	53,067	113.243	56,622	50,000	51,501		(299)			4.000	3.289	FA	833	2,000	04/16/2015.	08/01/2034.
806640 VV 7	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D			2	1.A FE	77,090	105.194	78,896	75,000	75,315		(278)			5.000	4.598	FA	1,271	3,750	08/08/2013.	02/01/2041.
850000 2F 6	SPRING TEX INDPT SCH DIST			2	1.C FE	117,165	116.411	116,411	100,000	106,782		(1,747)			5.000	3.010	FA	1,889	5,000	06/25/2014.	08/15/2025.
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.
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1.A FE	59,713	116.333	58,167	50,000	53,817		(989)			5.000	2.770	FA	944	2,500	06/24/2014.	08/15/2026.

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	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.
971567 QF 2	WILMINGTON DEL			2	1.C FE	120,531	121.601	121,601	100,000	110,636		(2,040)			5.000	2.640	MN	833	5,000	11/06/2015.	11/01/2028.
971567 QG 0	WILMINGTON DEL			2	1.C FE	89,745	121.388	91,041	75,000	82,655		(1,465)			5.000	2.730	MN	625	3,750	11/06/2015.	11/01/2029.
971567 QL 9	WILMINGTON DEL			2	1.C FE	58,547	120.275	60,138	50,000	54,465		(848)			5.000	3.000	MN	417	2,500	11/06/2015.	11/01/2033.
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	56,869	124.661	62,331	50,000	54,297		(680)			5.000	3.323	MS	833	2,500	12/02/2016.	09/01/2027.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,300,912	XXX	2,291,253	2,100,000	2,161,307	0	(33,845)	0	0	XXX	XXX	XXX	29,511	90,516	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						2,300,912	XXX	2,291,253	2,100,000	2,161,307	0	(33,845)	0	0	XXX	XXX	XXX	29,511	90,516	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
01179R EE 9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	106,216	114.211	102,790	90,000	96,101		(1,677)			5.000	2.900	JD	375	4,500	06/18/2014.	06/01/2026.
040484 MS 3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1.D FE	57,242	116.441	58,221	50,000	53,465		(718)			5.000	3.300	JD	208	2,500	04/22/2015.	06/01/2040.
047870 MY 3	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	148,675	119.387	149,234	125,000	135,985		(2,354)			5.000	2.830	MN	1,042	6,250	03/23/2015.	11/01/2030.
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.
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	249,993	104.303	260,758	250,000	249,991		(1)			3.477	3.477	AO	2,173	7,485	11/05/2019.	10/01/2043.
15567R BW 2	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			2	1.B FE	119,907	123.382	123,382	100,000	119,584		(323)			4.000	1.800	AO	689		10/15/2020.	10/01/2038.
160131 CX 4	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	89,020	112.933	84,700	75,000	79,760		(1,550)			5.000	2.720	JD	313	3,750	07/23/2014.	12/01/2026.
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	280,003	113.774	284,435	250,000	265,990		(5,207)			5.000	2.703	JD	1,042	12,500	03/29/2018.	12/01/2030.
161045 LQ 0	CHARLOTTE N C WTR & SWR SYS REV			2	1.A FE	206,049	104.359	182,628	175,000	178,148		(3,348)			5.000	2.991	JD	729	8,750	07/21/2011.	12/01/2022.
167727 VX 1	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.G FE	271,770	122.037	305,093	250,000	267,657		(1,559)			5.480	4.516	JJ	6,850	13,700	03/29/2018.	01/01/2030.
186427 CW 8	CLEVELAND OHIO WTR REV			2	1.C FE	264,590	111.318	278,295	250,000	257,921		(2,492)			4.000	2.890	JJ	5,000	10,000	03/29/2018.	01/01/2031.
186427 CX 6	CLEVELAND OHIO WTR REV			2	1.C FE	78,270	111.318	83,489	75,000	76,250		(389)			4.000	3.411	JJ	1,500	3,000	04/15/2015.	01/01/2032.
196707 JW 4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.C FE	167,157	105.597	158,396	150,000	155,223		(4,407)			5.000	1.956	MS	2,500	7,500	03/29/2018.	03/01/2027.
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.C FE	283,428	110.388	275,970	250,000	265,116		(6,773)			5.000	2.124	MS	4,167	12,500	03/29/2018.	03/01/2029.
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.C FE	283,428	110.388	275,970	250,000	265,116		(6,773)			5.000	2.124	MS	4,167	12,500	03/29/2018.	03/01/2033.
20281P JN 3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	282,868	117.115	292,788	250,000	271,046		(4,403)			5.000	2.952	JD	1,042	12,500	03/29/2018.	06/01/2032.
20281P KV 3	COMMONWEALTH FING AUTH PA REV				1.E FE	109,354	117.620	117,620	100,000	109,124		(230)			3.657	2.982	JD	305	1,829	06/01/2020.	06/01/2038.
207758 NX 7	CONNECTICUT ST SPL TAX OBLIG REV			2	1.E FE	56,114	109.214	54,607	50,000	51,515		(720)			5.000	3.420	JJ	1,250	2,500	12/03/2013.	01/01/2026.
220245 L8 5	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	51,300	101.952	50,976	50,000	51,250		(50)			2.809	2.482	JJ	620		08/12/2020.	07/15/2040.
220245 L9 3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	75,000	102.122	76,592	75,000	75,000					2.859	2.859	JJ	989		07/01/2020.	07/15/2043.
231266 GY 7	CURATORS UNIV MO SYS FACS REV			2	1.B FE	63,483	104.001	57,201	55,000	55,797		(932)			5.000	3.219	MN	458	2,750	07/20/2011.	11/01/2023.
235036 V9 8	DALLAS FORT WORTH TEX INTL ARPT REV			2	1.F FE	58,967	112.045	56,023	50,000	53,594		(1,209)			5.250	2.600	MN	438	2,625	04/29/2016.	11/01/2029.
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.
25484J DH 0	DISTRICT COLUMBIA UNIV REV			2	1.G FE	234,724	119.961	239,922	200,000	223,240		(2,780)			5.000	2.949	AO	2,500	10,000	06/01/2017.	04/01/2036.
414005 WJ 3	HARRIS CNTY TEX IAM COML PAPER NTS 3/A2			2	1.C FE	58,308	123.883	61,942	50,000	55,132		(826)			5.000	3.002	FA	944	2,500	12/20/2016.	08/15/2029.
48507T FX 6	KANSAS CITY MO SAN SWR SYS REV			2	1.C FE	105,195	110.892	110,892	100,000	102,525		(581)			4.000	3.321	JJ	2,000	4,000	01/28/2016.	01/01/2040.
485429 Z7 2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	62,407	135.946	67,973	50,000	62,220		(186)			4.927	3.435	AO	520	1,232	05/28/2020.	04/15/2045.
495289 D9 8	KING CNTY WASH SWR REV			2	1.B FE	78,804	107.210	80,408	75,000	75,755		(477)			5.000	4.300	JJ	1,875	3,750	09/12/2013.	01/01/2030.
495289 X4 7	KING CNTY WASH SWR REV			2	1.B FE	58,221	116.757	58,379	50,000	53,684		(854)			5.000	3.030	JJ	1,250	2,500	04/15/2015.	07/01/2038.
495289 X8 8	KING CNTY WASH SWR REV			2	1.B FE	87,462	116.929	87,697	75,000	80,584		(1,295)			5.000	3.010	JJ	1,875	3,750	04/17/2015.	07/01/2036.
534272 D7 1	LINCOLN NEB ELEC SYS REV			2	1.C FE	89,417	121.454	91,091	75,000	82,009		(1,389)			5.000	2.845	MS	1,250	3,750	04/15/2015.	09/01/2033.
544445 BT 5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	114,578	121.006	121,006	100,000	108,913		(1,501)			5.000	3.181	MN	639	5,000	01/06/2017.	05/15/2029.

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
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
545149 KG 0	LOS ANGELES CNTY CALIF SANTN DISTS FING			2	1.E FE	135,945	115.525	144,406	125,000	131,751		(1,064)			4.000	2.971	AO	1,250	5,000	10/13/2016	10/01/2032
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
546486 AV 3	LOUISIANA ST HWY IMPT REV			2	1.D FE	105,410	110.332	110,332	100,000	101,613		(611)			5.000	4.300	JD	222	5,000	12/11/2013	06/15/2033
546540 RE 7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	75,000	106.199	79,649	75,000	75,000					2.596	2.596	JJ	974	1,044	12/06/2019	07/01/2027
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
56185P CF 8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	87,138	123.819	92,864	75,000	82,943		(1,136)			5.000	3.121	AO	938	3,750	02/02/2017	10/01/2028
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	250,000	105.089	262,723	250,000	250,000					3.273	3.273	MN	1,364	7,773	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	75,562	103.853	77,890	75,000	75,550		(11)			2.950	2.860	MN	510		09/30/2020	05/15/2043
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
590494 AX 8	MESA ARIZ EXCISE TAX REV			2	1.D FE	52,853	107.132	53,566	50,000	50,568		(360)			5.000	4.210	JJ	1,250	2,500	10/09/2013	07/01/2032
592190 MG 4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	96,888	117.521	94,017	80,000	88,732		(1,815)			5.000	2.425	JJ	2,000	4,000	04/15/2016	07/01/2027
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	57,814	113.311	56,656	50,000	53,301		(819)			5.000	3.119	AO	625	2,500	01/15/2015	10/01/2034
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	107,945	107.891	107,891	100,000	107,710		(235)			3.490	2.503	AO	873	873	09/29/2020	10/01/2042
59334P JT 5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	72,797	101.069	75,802	75,000	72,814		17			2.600	2.781	JJ	639		10/01/2020	07/01/2042
594612 DJ 9	MICHIGAN ST				1.F FE	86,381	126.490	94,868	75,000	82,319		(1,051)			5.000	3.250	MS	1,104	3,750	12/02/2016	03/15/2027
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 FN 1	MICHIGAN ST BLDG AUTH REV	SD		2	1.D FE	185,832	123.692	185,538	150,000	171,464		(3,430)			5.000	2.341	AO	1,583	7,500	07/25/2016	10/15/2032
594654 HG 3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	76,258	103.669	77,752	75,000	76,147		(111)			3.430	3.210	JD	214	2,794	01/28/2020	12/01/2044
60416S 5D 8	MINNESOTA ST HSG FIN AGY			2	1.B FE	60,000	99.965	59,979	60,000	60,000					3.237	3.237	JJ	2,023	802	01/24/2020	01/01/2040
63968A P2 5	NEBRASKA PUB PWR DIST REV			2	1.E FE	87,251	122.314	91,736	75,000	82,183		(1,316)			5.000	2.927	JJ	1,875	3,750	12/20/2016	01/01/2027
64989K LJ 3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	50,000	107.108	53,554	50,000	50,000					2.818	2.818	MN	180	716	04/30/2020	11/15/2039
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY			2	1.A Z	181,163	103.618	170,970	165,000	166,398		(1,815)			5.000	3.837	AO	2,063	8,250	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK STATE DORMITORY AUTHORITY			2	1.E FE	10,980	103.299	10,330	10,000	10,085		(110)			5.000	3.837	AO	125	500	05/19/2011	10/01/2022
64990G JY 9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	54,108	111.596	55,798	50,000	53,880		(227)			4.294	3.242	JJ	1,074	1,074	05/29/2020	07/01/2044
650035 ZA 9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	57,511	109.919	54,960	50,000	52,060		(893)			5.000	3.050	MS	736	2,500	05/06/2014	03/15/2028
660043 DS 6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,423	109.474	54,737	50,000	52,219		(204)			3.696	3.093	JD	154	1,894	02/05/2020	06/01/2039
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
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
686543 TX 7	ORLANDO & ORANGE CNTY EXPWY AUTH FLA EXP			2	1.E FE	86,927	110.821	83,116	75,000	78,310		(1,253)			5.000	3.150	JJ	1,875	3,750	05/20/2013	07/01/2029
709223 2E 0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	180,621	109.004	163,506	150,000	156,335		(3,183)			5.000	2.721	JD	625	7,500	07/27/2012	12/01/2026
721876 RJ 1	PIMA CNTY ARIZ SWR REV			2	1.C FE	57,125	102.359	51,180	50,000	50,493		(963)			5.000	3.000	JJ	1,250	2,500	05/29/2013	07/01/2026
73358W EX 8	PORT AUTH N Y & N J			2	1.D FE	165,611	103.456	155,184	150,000	151,761		(2,179)			5.000	3.470	AO	1,583	7,500	12/11/2013	10/15/2023
73358W TM 6	PORT AUTH N Y & N J				1.D FE	58,899	112.018	56,009	50,000	52,922		(1,046)			5.000	2.710	MS	833	2,500	11/12/2014	09/01/2023
73358W YF 5	PORT AUTH N Y & N J			2	1.D FE	258,185	118.440	266,490	225,000	242,317		(3,298)			5.000	3.250	AO	2,375	11,250	11/05/2015	10/15/2030
73474T AT 7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	125,000	104.389	130,486	125,000	125,000					2.543	2.543	MS	1,060	583	06/12/2020	09/01/2040
74265L M6 2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1.C FE	76,422	120.699	78,454	65,000	72,396		(1,171)			5.000	2.840	AO	813	3,250	06/01/2017	10/01/2038
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

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
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	75,000	110.466	82,850	75,000	75,000					3.818	3.818	FA	1,082	787	04/23/2020	02/15/2038
786089 JR 4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	75,000	106.086	79,565	75,000	75,000					3.180	3.180	MS	795	762	04/24/2020	09/01/2042
795576 FP 7	SALT LAKE CITY UTAH ARPT REV			2	1.F FE	115,469	122.368	122,368	100,000	110,297		(1,402)			5.000	3.231	JJ	2,500	5,000	02/09/2017	07/01/2030
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1.B FE	57,280	118.682	59,341	50,000	53,507		(727)			5.000	3.280	JD	208	2,500	05/26/2015	12/01/2035
79765R 4U 0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	50,000	109.985	54,993	50,000	50,000					2.593	2.592	MN	216	1,052	12/13/2019	11/01/2029
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	125,000	108.850	136,063	125,000	125,000					2.803	2.802	MN	584	2,842	12/13/2019	11/01/2031
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	106.746	53,373	50,000	54,705		(187)			3.303	2.129	MN	275	1,340	08/06/2020	11/01/2039
80168A DF 1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	100,000	101.873	101,873	100,000	100,000					2.967	2.967	JD	247	387	10/01/2020	06/01/2050
837227 7M 3	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE	51,087	109.017	54,509	50,000	50,998		(89)			3.390	3.123	FA	706	848	02/06/2020	08/01/2039
837227 7N 1	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE	51,123	107.103	53,552	50,000	51,031		(91)			3.500	3.223	FA	729	875	02/06/2020	08/01/2043
882117 2L 7	TEXAS A & M UNIV PERM UNIV FD			2	1.A FE	176,964	121.511	182,267	150,000	167,300		(3,587)			5.250	2.523	JJ	3,938	7,875	03/29/2018	07/01/2031
88278P TQ 7	TEXAS ST UNIV SYS FING REV			2	1.C FE	169,823	113.995	170,993	150,000	161,022		(3,267)			5.000	2.593	MS	2,208	7,500	03/29/2018	03/15/2029
89602N E9 1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.E FE	91,694	110.036	82,527	75,000	79,233		(1,713)			5.000	2.531	MN	479	3,750	01/11/2013	11/15/2025
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
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	89,705	115.867	86,900	75,000	81,023		(1,509)			5.000	2.731	AO	938	3,750	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
917567 EY 1	UTAH TRAN AUTH SALES TAX REV			1,2	1.E FE	50,546	108.477	54,239	50,000	50,498		(46)			3.393	3.264	JD	75	1,786	12/12/2019	12/15/2036
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
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	70,088	103.679	72,667	70,088	70,088					2.750	2.740	MON	161	1,920	04/25/2013	04/25/2042
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
928172 7B 5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	53,235	112.427	56,214	50,000	53,154		(81)			3.273	2.850	FA	682	445	04/28/2020	08/01/2040
940093 7A 9	WASHINGTON ST UNIV REVS			2	1.E FE	206,852	117.484	205,597	175,000	189,584		(3,187)			5.000	2.900	AO	2,188	8,750	02/12/2015	04/01/2029
940093 7B 7	WASHINGTON ST UNIV REVS			2	1.E FE	100,065	117.065	99,505	85,000	91,907		(1,507)			5.000	2.950	AO	1,063	4,250	02/12/2015	04/01/2030
940094 CM 5	WASHINGTON ST UNIV REVS			2	1.A Z	112,068	115.137	115,137	100,000	106,773		(324)			5.000	2.803	AO	1,250		03/29/2018	04/01/2031
940094 DA 0	WASHINGTON ST UNIV REVS			2	1.E FE	56,034	113.124	56,562	50,000	53,386		(983)			5.000	2.803	AO	625	2,500	03/29/2018	04/01/2031
956704 XE 5	WEST VIRGINIA UNIV REVS			2	1.D FE	230,866	103.603	207,206	200,000	203,228		(4,226)			5.000	2.800	AO	2,500	10,000	11/14/2013	10/01/2022
97712D QR 0	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.B FE	217,044	113.410	226,820	200,000	209,853		(1,668)			4.000	3.000	MN	1,022	7,974	06/09/2016	11/15/2039
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						10,635,231	XXX	10,780,140	9,580,088	10,131,638	0	(114,300)	0	0	XXX	XXX	XXX	113,083	366,555	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																					
3131X6 JS 0	FH ZK2973 - RMBS			4	1.A	24,616	105.949	26,031	24,570	24,549		(3)			3.500	3.420	MON	72	860	01/26/2011	02/01/2026
3131XJ DM 1	FH ZL2808 - RMBS			4	1.A	28,089	107.982	29,358	27,188	28,021		0			3.500	2.559	MON	79	952	02/23/2012	03/01/2042
3131XQ TK 2	FH ZL8654 - RMBS			4	1.A	26,650	109.655	27,539	25,114	26,827		(81)			4.000	1.933	MON	84	1,005	11/05/2014	11/01/2044
3131Y0 2A 9	FH ZM6169 - RMBS			4	1.A	142,551	108.898	148,473	136,342	142,182		713			4.500	2.929	MON	511	6,135	04/26/2018	04/01/2048
31329K X3 3	FH ZA2498 - RMBS			4	1.A	75,746	106.101	80,042	75,439	75,652		15			3.500	3.331	MON	220	2,640	05/24/2018	03/01/2038
3132A1 XW 9	FH ZS1593 - RMBS			4	1.A	8,470	117.560	9,372	7,972	8,452		(44)			5.500	3.267	MON	37	438	02/26/2010	08/01/2037
3132A4 NN 4	FH ZS3997 - RMBS			4	1.A	39,585	111.508	41,654	37,355	39,151		(140)			4.000	2.479	MON	125	1,494	09/26/2014	08/01/2044
3132A5 E8 4	FH ZS4659 - RMBS			4	1.A	535,657	106.916	561,810	525,468	534,648		698			3.500	2.863	MON	1,533	18,391	03/30/2018	04/01/2046
3132A9 MU 8	FH ZS8471 - RMBS			4	1.A	20,327	104.529	20,467	19,581	19,957		(52)			2.500	1.597	MON	41	490	09/11/2012	09/01/2027
3132A9 R3 3	FH ZS8606 - RMBS			4	1.A	563,923	105.142	594,079	565,025	563,489		21			3.000	3.045	MON	1,413	16,951	03/29/2018	04/01/2031
3132DV 7B 5	FH SD8090 - RMBS			4	1.A	351,991	103.888	354,918	341,635	351,634		(357)			2.000	1.346	MON	569	1,708	08/28/2020	09/01/2050

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
3133A8 MR 5	FH QB2168 - RMBS			4	1.A	524,838	103.888	526,964	507,243	524,161		(677)			2.000	1.253	MON	845	3,382	08/11/2020.	08/01/2050.
3136AE PS 0	FNR 2013-63 PD - CMO/RMBS			4	1.A	50,436	102.599	53,244	51,895	50,906		44			2.000	2.610	MON	86	1,035	10/31/2013.	05/25/2043.
3136AE ZQ 3	FNR 2013-56 P - CMO/RMBS			4	1.A	77,655	105.013	82,502	78,563	77,821		7			2.500	2.721	MON	164	1,959	11/12/2013.	06/25/2043.
31371N XK 6	FN 257282 - RMBS			4	1.A	7,940	111.783	8,965	8,020	7,960		8			5.500	5.758	MON	37	440	07/21/2008.	07/01/2028.
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.
3138AB NC 9	FN AH9386 - RMBS			4	1.A	123,230	109.705	130,902	119,321	122,644		(250)			4.000	3.137	MON	398	4,772	03/29/2018.	04/01/2041.
3138EN HG 7	FN AL5630 - RMBS			4	1.A	36,085	110.043	37,418	34,003	35,407		(392)			4.000	2.685	MON	113	1,357	08/27/2014.	08/01/2044.
3138X3 BX 9	FN AU3653 - RMBS			4	1.A	56,412	109.707	58,862	53,654	55,489		(376)			4.000	2.979	MON	179	2,146	11/01/2013.	09/01/2043.
3138XW AM 0	FN AW6311 - RMBS			4	1.A	20,195	110.189	21,108	19,156	19,968		(236)			4.000	2.656	MON	64	766	07/24/2014.	06/01/2044.
3138XX H7 4	FN AW7453 - RMBS			4	1.A	28,125	110.190	29,096	26,405	27,742		(376)			4.000	2.421	MON	88	1,056	10/14/2014.	09/01/2044.
3138Y6 MY 7	FN AX4874 - RMBS			4	1.A	55,178	109.820	57,167	52,055	53,649		(618)			3.500	2.455	MON	152	1,822	01/15/2015.	12/01/2044.
3140FP C9 8	FN BE3695 - RMBS			4	1.A	162,788	106.227	169,275	159,352	163,264		386			3.500	2.506	MON	465	5,577	05/30/2019.	06/01/2047.
3140FP DG 1	FN BE3702 - RMBS			4	1.A	302,942	107.821	311,545	288,946	300,485		(857)			4.000	2.512	MON	963	11,554	12/06/2017.	06/01/2047.
3140JQ TE 3	FN BN7748 - RMBS			4	1.A	271,620	107.651	281,430	261,428	270,730		(458)			3.500	2.089	MON	763	9,150	09/27/2019.	09/01/2049.
3140QA NN 6	FN CA3096 - RMBS			4	1.A	366,403	108.216	378,217	349,502	371,050		4,148			4.500	2.197	MON	1,311	15,728	03/22/2019.	02/01/2049.
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.
3140X4 M4 5	FN FM1278 - RMBS			4	1.A	117,478	106.630	122,417	114,805	117,333		14			3.000	2.180	MON	287	3,444	07/30/2019.	07/01/2034.
3140X7 4F 3	FN FM4421 - RMBS			4	1.A	893,618	104.862	896,177	854,625	893,533		(85)			2.000	0.988	MON	1,424		12/09/2020.	10/01/2035.
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.
31418R P7 0	FN AD4045 - RMBS			4	1.A	15,098	116.021	16,864	14,535	15,103		(68)			5.000	3.851	MON	61	724	04/27/2010.	04/01/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						5,161,240	XXX	5,318,095	5,006,942	5,154,559	0	674	0	0	XXX	XXX	XXX	12,730	123,741	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																					
040588 F4 2	ARIZONA ST CTFS PARTN				1.D FE	87,398	117.512	88,134	75,000	81,292		(1,580)			5.000	2.634	AO	938	3,750	12/20/2016.	10/01/2024.
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1.D FE	283,923	114.613	286,533	250,000	268,848		(5,593)			5.000	2.533	MS	3,681	12,500	03/29/2018.	03/15/2026.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						371,321	XXX	374,667	325,000	350,140	0	(7,173)	0	0	XXX	XXX	XXX	4,618	16,250	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						16,167,792	XXX	16,472,901	14,912,030	15,636,338	0	(120,798)	0	0	XXX	XXX	XXX	130,430	506,546	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
009279 AC 4	AIRBUS SE		C	1,2	1.F FE	208,854	116.104	232,208	200,000	208,227		(189)			3.950	3.701	AO	1,778	7,900	06/15/2017.	04/10/2047.
010392 FQ 6	ALABAMA POWER CO			1,2	1.E FE	194,866	102.475	204,950	200,000	198,338		1,294			2.450	3.137	MS	1,239	4,900	03/29/2018.	03/30/2022.
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	193,396	114.094	228,188	200,000	195,174		664			3.300	3.731	MN	1,063	6,600	03/29/2018.	05/03/2027.
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1.G FE	244,945	106.924	267,310	250,000	247,072		875			2.900	3.297	FA	2,719	7,250	01/02/2019.	02/16/2024.
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	99,833	113.273	113,273	100,000	99,908		16			3.650	3.670	FA	1,521	3,650	01/13/2016.	02/01/2026.
05531F BH 5	TRUIST FINANCIAL CORP			2	1.G FE	49,958	106.509	53,255	50,000	49,969		8			2.500	2.518	FA	521	1,257	07/23/2019.	08/01/2024.
05567L T3 1	BNP PARIBAS SA		C		1.D FE	51,232	100.132	50,066	50,000	50,006		(155)			5.000	4.678	JJ	1,153	2,500	06/03/2011.	01/15/2021.
06051G EU 9	BANK OF AMERICA CORP				1.F FE	198,832	106.021	212,042	200,000	199,485		241			3.300	3.433	JJ	3,117	6,600	03/29/2018.	01/11/2023.
06051G FB 0	BANK OF AMERICA CORP				1.F FE	101,710	110.833	110,833	100,000	100,599		(181)			4.125	3.915	JJ	1,822	4,125	02/14/2014.	01/22/2024.
06406F AD 5	BANK OF NEW YORK MELLON CORP			2	1.E FE	187,816	104.754	209,508	200,000	193,779		2,227			2.200	3.450	FA	1,650	4,400	03/29/2018.	08/16/2023.
110122 DC 9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	201,637	114.079	228,158	200,000	201,041		(217)			3.875	3.740	FA	2,928	7,750	06/15/2017.	08/15/2025.
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	196,224	113.226	226,452	200,000	197,236		376			3.250	3.491	JD	289	6,500	03/29/2018.	06/15/2027.
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.

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
126650 DC 1	CVS HEALTH CORP			1	2.B FE	79,959	100.548	80,438	80,000	79,997		14			3.350	3.368	MS	834	2,680	03/06/2018	03/09/2021
143499 AB 7	CARNEGIE INSTITUTION OF WASHINGTON			1,2	1.C FE	50,000	102.171	51,086	50,000	50,000					3.224	3.224	JJ	806	99	06/03/2020	07/01/2049
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	185,906	108.662	217,324	200,000	190,126		1,575			2.400	3.374	FA	1,893	4,800	03/29/2018	08/09/2026
20030N BH 3	COMCAST CORP			1	1.G FE	241,138	125.506	313,765	250,000	243,537		396			4.250	4.531	JJ	4,899	10,625	02/20/2014	01/15/2033
208251 AE 8	CONOCOPHILLIPS CO			1	1.F FE	242,725	140.136	266,258	190,000	214,607		(2,346)			6.950	5.020	AO	2,788	13,205	06/17/2003	04/15/2029
22160K AL 9	COSTCO WHOLESALE CORP			1,2	1.D FE	48,703	107.597	53,799	50,000	49,252		207			2.750	3.221	MN	164	1,375	04/06/2018	05/18/2024
25179M AV 5	DEVON ENERGY CORP			1,2	2.C FE	99,955	117.534	117,534	100,000	99,974		4			5.850	5.856	JD	260	5,850	12/10/2015	12/15/2025
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
254687 FN 1	WALT DISNEY CO			1	1.G FE	49,973	110.859	55,430	50,000	49,977		4			3.350	3.362	MS	451	842	03/19/2020	03/24/2025
26441C AP 0	DUKE ENERGY CORP			1,2	2.A FE	102,584	131.827	131,827	100,000	102,354		(51)			4.800	4.638	JD	213	4,800	12/01/2015	12/15/2045
26442C AQ 7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	72,761	104.365	78,274	75,000	73,959		451			2.500	3.158	MS	552	1,875	04/05/2018	03/15/2023
26824K AA 2	AIRBUS FINANCE BV		C	1	1.F FE	96,815	104.975	104,975	100,000	98,264		717			2.700	3.495	AO	555	2,700	12/10/2018	04/17/2023
26875P AU 5	EOG RESOURCES INC			1,2	1.G FE	49,980	121.536	60,768	50,000	49,981		1			4.375	4.380	AO	462	1,100	04/08/2020	04/15/2030
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	49,827	122.247	61,124	50,000	49,905		17			5.875	5.921	AO	620	2,938	10/01/2015	10/15/2025
341081 FZ 5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	149,847	108.825	163,238	150,000	149,869		22			2.850	2.872	AO	1,069	2,185	03/24/2020	04/01/2025
35137L AM 7	FOX CORP			1,2	2.B FE	74,883	109.121	81,841	75,000	74,899		16			3.050	3.084	AO	534	1,144	03/31/2020	04/07/2025
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	376,215	107.748	404,055	375,000	375,824		(238)			3.000	2.929	JD	938	11,250	03/27/2019	06/01/2024
38141G RD 8	GOLDMAN SACHS GROUP INC				1.G FE	97,624	106.713	106,713	100,000	99,380		284			3.625	3.942	JJ	1,601	3,625	01/30/2014	01/22/2023
38141G XM 1	GOLDMAN SACHS GROUP INC			1,2,5	1.G FE	100,000	101.099	101,099	100,000	100,000					1.093	1.093	JD	67		12/04/2020	12/09/2026
384802 AE 4	W W GRAINGER INC			1,2	1.G FE	101,304	105.322	105,322	100,000	101,094		(210)			1.850	1.569	FA	699	868	03/09/2020	02/15/2025
42824C BF 5	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	49,909	113.510	56,755	50,000	49,922		13			4.650	4.696	AO	581	1,111	04/06/2020	10/01/2024
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	199,586	106.563	213,126	200,000	199,697		79			2.300	2.344	FA	1,738	4,689	07/30/2019	08/15/2024
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	99,072	96.467	96,467	100,000	99,080		8			2.667	2.712	AO	1,030		08/17/2020	10/01/2050
46625H JT 8	JPMORGAN CHASE & CO				1.F FE	99,753	110.044	110,044	100,000	99,914		26			3.875	3.905	FA	1,615	3,875	01/30/2014	02/01/2024
46647P BT 2	JPMORGAN CHASE & CO			1,2,5	1.F FE	200,000	101.130	202,260	200,000	200,000					1.045	1.045	MN	244		11/12/2020	11/19/2026
494550 BT 2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	99,494	100.000	100,000	100,000	99,987		80			3.500	3.582	MS	1,167	3,500	02/19/2014	03/01/2021
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
59217G CK 3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	185,060	111.704	223,408	200,000	188,228		1,503			3.000	4.009	MS	1,700	6,000	11/05/2018	09/19/2027
595620 AQ 8	MIDAMERICAN ENERGY CO			1,2	1.E FE	49,984	112.100	56,050	50,000	49,989		2			3.100	3.104	MN	258	1,550	01/23/2017	05/01/2027
61746B DJ 2	MORGAN STANLEY			1	1.F FE	98,690	107.217	107,217	100,000	99,647		155			3.750	3.923	FA	1,313	3,750	01/30/2014	02/25/2023
631005 BJ 3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	100,000	113.413	113,413	100,000	100,000					3.395	3.395	AO	773	1,698	04/07/2020	04/09/2030
654106 AF 0	NIKE INC			1,2	1.E FE	46,220	109.369	54,685	50,000	47,087		444			2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
65473P AJ 4	NISOURCE INC			1,2	2.B FE	49,816	115.717	57,859	50,000	49,827		12			3.600	3.644	MN	300	990	04/07/2020	05/01/2030
666807 BS 0	NORTHROP GRUMMAN CORP			1,2	2.B FE	149,399	124.125	186,188	150,000	149,444		46			4.400	4.449	MN	1,100	3,997	03/19/2020	05/01/2030
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	199,906	117.529	235,058	200,000	199,925		8			3.700	3.706	MN	946	7,400	08/07/2018	11/15/2028
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	249,523	109.783	274,458	250,000	249,614		64			2.600	2.630	JJ	2,853	6,500	07/18/2019	07/23/2026
713448 EQ 7	PEPSICO INC			1,2	1.E FE	449,681	106.819	480,686	450,000	449,728		48			2.250	2.265	MS	2,869	5,063	03/17/2020	03/19/2025
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
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
85771P AN 2	EQUINOR ASA		C	1	1.D FE	199,854	109.883	219,766	200,000	199,947		16			3.700	3.709	MS	2,467	7,400	11/05/2013	03/01/2024

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
883556 CG 5	THERMO FISHER SCIENTIFIC INC.			1,2	2.A FE	50,000	124.977	62,489	50,000	50,000					4.497	4.497	MS	600	1,124	03/23/2020	03/25/2030
89236T FS 9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,973	108.538	108,538	100,000	99,983		5			3.350	3.356	JJ	1,610	3,350	01/03/2019	01/08/2024
893526 DJ 9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	221,036	137.521	275,042	200,000	217,267		(496)			6.100	5.378	JD	1,017	12,200	07/12/2011	06/01/2040
907818 DN 5	UNION PACIFIC CORP			1,2	2.A FE	49,011	104.687	52,344	50,000	49,531		195			2.750	3.179	AO	290	1,375	04/04/2018	04/15/2023
911312 BX 3	UNITED PARCEL SERVICE INC			1,2	1.G FE	99,895	112.979	112,979	100,000	99,911		16			3.900	3.923	AO	975	2,026	03/19/2020	04/01/2025
91324P DK 5	UNITEDHEALTH GROUP INC			1	1.F FE	250,875	118.897	297,243	250,000	250,707		(81)			3.850	3.806	JD	428	9,625	09/26/2018	06/15/2028
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	54,411	118.909	64,211	54,000	54,351		(33)			4.016	3.927	JD	169	2,169	02/28/2019	12/03/2029
92826C AD 4	VISA INC			1,2	1.D FE	53,270	112.185	56,093	50,000	52,822		(448)			3.150	1.890	JD	74	1,575	03/16/2020	12/14/2025
931142 CB 7	WALMART INC				1.C FE	286,843	145.601	364,003	250,000	278,599		(1,390)			5.250	4.197	MS	4,375	13,125	05/01/2014	09/01/2035
931427 AH 1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	49,293	110.526	55,263	50,000	49,674		76			3.800	3.983	MN	227	1,900	07/27/2015	11/18/2024
94974B EV 8	WELLS FARGO & CO				1.F FE	206,004	101.056	202,112	200,000	200,183		(728)			4.600	4.221	AO	2,300	9,200	08/23/2011	04/01/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						8,992,535	XXX	10,137,591	8,949,000	8,975,995	0	5,581	0	0	XXX	XXX	XXX	79,918	283,689	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
08162B BD 3	BMARK 2019-B11 A4 - CMBS			4	1.A FE	252,498	113.752	284,379	250,000	252,057		(306)			3.280	3.153	MON	683	8,201	05/22/2019	05/17/2052
17325G AD 8	CGCMT 2016-C3 A4 - CMBS			4	1.A FE	325,875	111.417	362,107	325,000	324,788		(47)			3.154	3.159	MON	854	10,251	08/08/2018	11/18/2049
17326F AD 9	CGCMT 2017-C4 A4 - CMBS			4	1.A FE	122,769	113.683	142,104	125,000	123,254		209			3.471	3.718	MON	362	4,339	08/10/2018	10/17/2050
36252R AJ 8	GSMS 2014-GC18 A3 - CMBS			4	1.A FE	788,335	103.971	801,703	771,086	779,577		(3,869)			3.801	3.280	MON	2,442	29,309	03/29/2018	01/11/2047
61766E BE 4	MSBAM 2016-C29 A4 - CMBS			4	1.A FE	261,250	110.700	276,750	250,000	256,131		(1,154)			3.325	2.799	MON	693	8,313	05/04/2016	05/17/2049
95000A AU 1	WFCM 2015-P2 A4 - CMBS			4	1.A FE	208,547	113.606	227,212	200,000	204,859		(958)			3.809	3.260	MON	635	7,618	12/13/2016	12/17/2048
95000M BP 5	WFCM 2016-C36 A4 - CMBS			4	1.A FE	231,743	108.560	244,260	225,000	229,021		(688)			3.065	2.721	MON	575	6,896	10/21/2016	11/18/2059
95000P AE 4	WFCM 2016-C37 A5 - CMBS			4	1.A FE	154,493	114.586	171,879	150,000	152,766		(452)			3.794	3.444	MON	474	5,691	12/09/2016	12/15/2049
95001J AW 7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	302,984	116.035	348,104	300,000	302,066		(424)			3.948	3.823	MON	987	11,844	04/30/2018	05/17/2051
95001W BA 5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	504,989	115.503	577,516	500,000	504,019		(563)			3.760	3.643	MON	1,567	18,800	02/21/2019	03/15/2052
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						3,153,482	XXX	3,436,014	3,096,086	3,128,537	0	(8,252)	0	0	XXX	XXX	XXX	9,272	111,262	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AN 4	AMXCA 2019-2 A - ABS			4	1.A FE	224,987	103.129	232,039	225,000	224,994		4			2.670	2.687	MON	267	6,008	04/22/2019	11/15/2024
14041N FU 0	COMET 2019-2 A - ABS			4	1.A FE	199,950	102.427	204,854	200,000	199,971		16			1.720	1.735	MON	153	3,440	08/28/2019	08/15/2024
14042W AC 4	COPAR 2019-1 A3 - ABS			4	1.A FE	149,970	101.713	152,569	150,000	149,989		12			2.510	2.532	MON	167	3,765	05/21/2019	11/15/2023
14314R AD 4	CARMX 2017-4 A4 - ABS			4	1.A FE	836,086	101.460	862,410	850,000	846,390		3,902			2.330	2.815	MON	880	19,805	03/29/2018	05/15/2023
17305E GF 6	CCCIT 2017-A7 A7 - ABS			4	1.A FE	250,840	100.439	251,096	250,000	246,569		(2,649)			0.522	1.387	MON	87	2,650	03/23/2018	08/08/2024
17305E GM 1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	124,941	107.222	134,028	125,000	124,955		(7)			3.290	3.305	MN	434	4,113	06/13/2018	05/23/2025
29366A AA 2	ELL I A1 - ABS			4	1.A FE	26,498	100.529	26,642	26,502	26,502		0			2.040	2.041	JD	45	295	09/15/2011	09/01/2023
34528Q FZ 2	FORDF 2018-1 A2 - ABS			4	1.A FE	250,000	100.073	250,184	250,000	250,000					0.439	0.446	MON	52	2,339	03/13/2018	05/15/2023
34528Q GD 0	FORDF 2018-2 A - ABS			4	1.A FE	149,973	106.005	159,008	150,000	149,987		8			3.170	3.195	MON	211	4,755	03/13/2018	03/15/2025
36257A AD 3	GMALT 2019-2 A3 - ABS			4	1.A FE	52,078	100.553	52,367	52,079	52,079		1			2.670	2.687	MON	42	1,391	04/30/2019	03/21/2022
82652K AA 2	SRFC 171 A - RMBS			4	1.F FE	15,364	101.772	15,637	15,365	15,364		(0)			2.910	2.932	MON	14	444	03/13/2017	03/20/2034
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

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
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.
98162V AD 1	WOART 2019-B A3 - ABS			4	1.A FE	299,993	101.663	304,990	300,000	299,997		3			2.590	2.605	MON	345	7,770	05/07/2019.	07/15/2024.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,681,513	XXX	2,748,232	2,694,782	2,687,632	0	1,290	0	0	XXX	XXX	XXX	2,747	58,660	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						14,827,530	XXX	16,321,837	14,739,869	14,792,164	0	(1,381)	0	0	XXX	XXX	XXX	91,937	453,611	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						23,119,618	XXX	24,498,686	21,841,747	22,512,680	8,954	(148,521)	0	0	XXX	XXX	XXX	230,158	763,399	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						5,500,245	XXX	5,650,816	5,332,207	5,485,241	0	113	0	0	XXX	XXX	XXX	14,469	144,617	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						3,153,482	XXX	3,436,014	3,096,086	3,128,537	0	(8,252)	0	0	XXX	XXX	XXX	9,272	111,262	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						3,052,834	XXX	3,122,899	3,019,782	3,037,772	0	(5,883)	0	0	XXX	XXX	XXX	7,365	74,910	XXX	XXX
8399999. Grand Total - Bonds						34,826,179	XXX	36,708,414	33,289,823	34,164,231	8,954	(162,542)	0	0	XXX	XXX	XXX	261,264	1,094,187	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	13,829,218	1B	1,434,251	1C	3,781,271	1D	3,741,431	1E	3,312,432	1F	4,479,158	1G	2,234,501
2A	623,317	2B	628,676	2C	99,974								
3A	0	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 Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
									0								0			
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	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 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 D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			164.000	7,293	44.470	7,293	6,420		184		(1,383)		(1,383)		12/18/2018.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			100.000	1,560	15.600	1,560	1,807	12	160		(208)		(208)		10/10/2018.	
00130H 10 5	THE AES CORPORATION			151.000	3,549	23.500	3,549	2,116		87		544		544		10/15/2019.	
00164V 10 3	AMC NETWORKS CL A ORD			10.000	358	35.770	358	585				(37)		(37)		04/22/2019.	
00206R 10 2	AT&T ORD			1,382.000	39,746	28.760	39,746	39,715		2,469		(11,879)		(11,879)		10/20/2020.	
002824 10 0	ABBOTT LABORATORIES ORD			347.999	38,102	109.490	38,102	11,693		501		7,875		7,875		03/03/2014.	
00287Y 10 9	ABBVIE ORD			332.000	35,574	107.150	35,574	21,901		1,430		6,444		6,444		10/10/2018.	
003654 10 0	ABIOMED ORD			10.000	3,242	324.200	3,242	1,762				1,536		1,536		12/16/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			20.000	1,005	50.260	1,005	731				341		341		10/10/2018.	
004225 10 8	ACADIA PHARMACEUTICALS ORD			25.000	1,337	53.460	1,337	1,367				(31)		(31)		07/15/2020.	
00434H 10 8	ACCELERON PHARMA ORD			15.000	1,919	127.940	1,919	1,690				229		229		10/20/2020.	
00507V 10 9	ACTIVISION BLIZZARD ORD			159.000	14,763	92.850	14,763	10,111		65		5,315		5,315		10/10/2018.	
00508Y 10 2	ACUITY BRANDS ORD			10.000	1,211	121.090	1,211	1,213		5		(169)		(169)		10/10/2018.	
00724F 10 1	ADOBE ORD			90.000	45,011	500.120	45,011	14,210				15,328		15,328		10/10/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			16.000	2,520	157.510	2,520	2,164	4	13		(42)		(42)		10/10/2018.	
00766T 10 0	AECOM ORD			35.000	1,742	49.780	1,742	1,118				233		233		10/10/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			227.000	20,818	91.710	20,818	5,782				10,114		10,114		07/15/2020.	
008252 10 8	AFFILIATED MANAGERS GROUP ORD			15.000	1,526	101.700	1,526	1,909		5		254		254		10/10/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			71.000	8,413	118.490	8,413	3,617		51		2,356		2,356		12/18/2018.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			10.000	433	43.330	433	452				(44)		(44)		12/16/2019.	
00912X 30 2	AIR LEASE CL A ORD			25.000	1,111	44.420	1,111	936	4	15		(78)		(78)		04/22/2019.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			49.000	13,388	273.220	13,388	6,606	66	254		1,873		1,873		10/10/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			37.000	3,885	104.990	3,885	1,857				689		689		10/10/2018.	
011659 10 9	ALASKA AIR GROUP ORD			9.000	468	52.000	468	556		3		(142)		(142)		06/14/2016.	
012653 10 1	ALBEMARLE ORD			26.000	3,836	147.520	3,836	2,078	10	40		1,936		1,936		10/15/2019.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			29.000	5,168	178.220	5,168	4,159	32	80		623		623		04/17/2020.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			46.000	7,187	156.240	7,187	5,330				2,212		2,212		10/10/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			17.000	9,084	534.380	9,084	4,259				4,341		4,341		10/10/2018.	
018802 10 8	ALLIANT ENERGY ORD			59.000	3,037	51.480	3,037	2,836		74		(86)		(86)		04/17/2020.	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			25.000	1,078	43.130	1,078	1,245		17		(130)		(130)		10/10/2018.	
020002 10 1	ALLSTATE ORD			61.000	6,706	109.930	6,706	4,172	41	129		(154)		(154)		10/10/2018.	
02005N 10 0	ALLY FINANCIAL ORD			90.000	3,209	35.660	3,209	2,366		68		459		459		10/10/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			20.000	2,599	129.970	2,599	1,620				296		296		10/10/2018.	
02079K 10 7	ALPHABET CL C ORD			60.000	105,113	1,751.880	105,113	46,983				25,180		25,180		04/17/2020.	
02079K 30 5	ALPHABET CL A ORD			60.000	105,158	1,752.640	105,158	29,508				25,122		25,122		04/17/2020.	
02156B 10 3	ALTERYX CL A ORD			15.000	1,827	121.790	1,827	1,637				326		326		06/28/2019.	
02156K 10 3	ALTICE USA CL A ORD			75.000	2,840	37.870	2,840	1,979				790		790		08/14/2019.	
02209S 10 3	ALTRIA GROUP ORD			365.000	14,965	41.000	14,965	13,001	314	724		(1,760)		(1,760)		12/15/2020.	

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
023135 10 6	AMAZON COM ORD			82.000	267,068	3,256.930	267,068	93,096				115,545		115,545		12/16/2019.	
023436 10 8	AMEDISYS ORD			10.000	2,933	293.330	2,933	2,489				445		445		10/20/2020.	
023608 10 2	AMEREN ORD			26.000	2,030	78.060	2,030	861		52		33		33		02/25/2013.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			100.000	1,577	15.770	1,577	1,698				(121)		(121)		12/15/2020.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			30.000	1,283	42.770	1,283	1,226		56		(128)		(128)		10/10/2018.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			106.000	8,829	83.290	8,829	7,216		301		(1,189)		(1,189)		10/10/2018.	
025816 10 9	AMERICAN EXPRESS ORD			133.000	16,081	120.910	16,081	9,194		229		(476)		(476)		10/10/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			15.000	1,314	87.620	1,314	1,637		58		(330)		(330)		10/10/2018.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			55.000	1,650	30.000	1,650	1,148	3	11		208		208		10/10/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			171.000	6,474	37.860	6,474	6,491		142		(1,554)		(1,554)		12/15/2020.	
03027X 10 0	AMERICAN TOWER REIT			94.000	21,099	224.460	21,099	9,212	114	407		(504)		(504)		10/10/2018.	
030420 10 3	AMERICAN WATER WORKS ORD			37.000	5,678	153.470	5,678	4,385		37		544		544		12/15/2020.	
03064D 10 8	AMERICOLD REALTY ORD			45.000	1,680	37.330	1,680	1,459	9	37		102		102		06/28/2019.	
03073E 10 5	AMERISOURCEBERGEN ORD			18.000	1,760	97.760	1,760	321		31		229		229		03/28/2007.	
03076C 10 6	AMERIPRISE FINANCE ORD			18.000	3,498	194.330	3,498	756		74		500		500		10/19/2011.	
031100 10 0	AMETEK ORD			52.000	6,289	120.940	6,289	3,375		37		1,102		1,102		10/10/2018.	
031162 10 0	AMGEN ORD			109.000	25,061	229.920	25,061	14,033		698		(1,215)		(1,215)		10/10/2018.	
032095 10 1	AMPHENOL CL A ORD			64.000	8,369	130.770	8,369	4,371	19	64		1,443		1,443		10/10/2018.	
032654 10 5	ANALOG DEVICES ORD			80.000	11,818	147.730	11,818	5,188		198		2,311		2,311		10/10/2018.	
03272L 10 8	ANAPLAN ORD			20.000	1,437	71.850	1,437	1,107				389		389		08/14/2019.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			270.000	2,282	8.450	2,282	2,732	59	254		(262)		(262)		10/10/2018.	
03662Q 10 5	ANSYS ORD			18.000	6,548	363.800	6,548	3,938				1,867		1,867		04/17/2020.	
036752 10 3	ANTHEM ORD			49.000	15,733	321.090	15,733	8,129		186		934		934		10/10/2018.	
037411 10 5	APACHE ORD			51.000	723	14.180	723	718		3		22		22		07/15/2020.	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD			13.000	69	5.271	69	677		493		(609)		(609)		11/13/2020.	
03750L 10 9	APARTMENT INCOME REIT ORD			13.000	499	38.410	499	493				6		6		12/15/2020.	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD			40.000	1,959	48.980	1,959	2,054		40		(94)		(94)		07/15/2020.	
037833 10 0	APPLE ORD			3,117.000	413,595	132.690	413,595	71,662		2,517		(198,949)		(198,949)		12/18/2018.	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			50.000	646	12.910	646	845		15		(167)		(167)		10/10/2018.	
038222 10 5	APPLIED MATERIAL ORD			170.000	14,671	86.300	14,671	4,190		148		4,294		4,294		10/10/2018.	
038336 10 3	APTARGROUP ORD			15.000	2,053	136.890	2,053	1,536		22		319		319		10/10/2018.	
03852U 10 6	ARAMARK ORD			55.000	2,116	38.480	2,116	2,219		24		(271)		(271)		10/10/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			78.000	3,932	50.410	3,932	2,956		112		317		317		10/10/2018.	
03966V 10 7	ARCONIC ORD			11.000	328	29.800	328	216				112		112		08/08/2018.	
040413 10 6	ARISTA NETWORKS ORD			15.000	4,359	290.570	4,359	3,387				1,308		1,308		10/10/2018.	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD			10.000	744	74.390	744	749		8		(196)		(196)		03/20/2019.	
042735 10 0	ARROW ELECTRONICS ORD			20.000	1,946	97.300	1,946	1,371				251		251		10/10/2018.	
044186 10 4	ASHLAND GLOBAL ORD			15.000	1,188	79.200	1,188	1,156		17		40		40		10/10/2018.	

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
045327 10 3	ASPEN TECHNOLOGY ORD			15.000	1,954	130.250	1,954	1,517				140		140		10/10/2018.	
045487 10 5	ASSOCIATED BANCORP ORD			40.000	682	17.050	682	1,052		29		(200)		(200)		10/10/2018.	
04621X 10 8	ASSURANT ORD			7.000	954	136.220	954	251		18		36		36		08/24/2010.	
049560 10 5	ATMOS ENERGY ORD			25.000	2,386	95.430	2,386	2,401		59		(411)		(411)		10/10/2018.	
052769 10 6	AUTODESK ORD			49.000	14,962	305.340	14,962	5,253				5,972		5,972		10/10/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			94.000	16,563	176.200	16,563	9,160	87	342		536		536		10/10/2018.	
053332 10 2	AUTOZONE ORD			7.000	8,298	1,185.440	8,298	4,679				(41)		(41)		10/10/2018.	
05338G 10 6	AVALARA ORD			20.000	3,298	164.890	3,298	2,506				792		792		07/15/2020.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			33.000	5,294	160.430	5,294	5,479	52	208		(1,626)		(1,626)		10/10/2018.	
05352A 10 0	AVANTOR ORD			95.000	2,674	28.150	2,674	1,805				869		869		07/15/2020.	
053611 10 9	AVERY DENNISON ORD			20.000	3,102	155.110	3,102	2,010		47		486		486		10/10/2018.	
053807 10 3	AVNET ORD			25.000	878	35.120	878	998		21		(183)		(183)		10/10/2018.	
05464C 10 1	AXON ENTERPRISE ORD			15.000	1,838	122.530	1,838	1,594				244		244		10/20/2020.	
05541T 10 1	BGC PARTNERS CL A ORD			65.000	260	4.000	260	356		11		(126)		(126)		04/22/2019.	
05605H 10 0	BWX TECHNOLOGIES ORD			25.000	1,507	60.280	1,507	1,455		19		(45)		(45)		10/10/2018.	
05722G 10 0	BAKER HUGHES CL A ORD			145.000	3,023	20.850	3,023	4,043		104		(693)		(693)		10/15/2019.	
058498 10 6	BALL ORD			71.000	6,616	93.180	6,616	2,805		43		2,024		2,024		10/10/2018.	
060505 10 4	BANK OF AMERICA ORD			1,433.000	43,434	30.310	43,434	26,867		789		(2,574)		(2,574)		12/15/2020.	
062540 10 9	BANK OF HAWAII ORD			10.000	766	76.620	766	799		27		(185)		(185)		03/20/2019.	
064058 10 0	BANK OF NEW YORK MELLON ORD			155.000	6,578	42.440	6,578	6,001		118		(627)		(627)		12/15/2020.	
06417N 10 3	BANK OZK ORD			30.000	938	31.270	938	1,141		32		23		23		10/10/2018.	
06652K 10 3	BANKUNITED ORD			25.000	870	34.780	870	869		23		(45)		(45)		03/20/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			105.000	8,425	80.240	8,425	4,835	26	98		(355)		(355)		10/10/2018.	
075887 10 9	BECTON DICKINSON ORD			56.000	14,012	250.220	14,012	10,352		179		(1,218)		(1,218)		10/10/2018.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			358.000	83,009	231.870	83,009	51,196				1,943		1,943		12/15/2020.	
08579W 10 3	BERRY GLOBAL GROUP ORD			30.000	1,686	56.190	1,686	1,317				261		261		10/10/2018.	
086516 10 1	BEST BUY ORD			52.000	5,189	99.790	5,189	2,679	29	112		623		623		10/10/2018.	
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			15.000	2,048	136.500	2,048	1,722				325		325		10/20/2020.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			5.000	2,915	582.940	2,915	1,565				1,065		1,065		03/20/2019.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			40.000	3,508	87.690	3,508	3,938				126		126		10/10/2018.	
09062X 10 3	BIOGEN ORD			32.000	7,836	244.860	7,836	4,210				(1,660)		(1,660)		06/28/2019.	
09073M 10 4	BIO TECHNE ORD			10.000	3,176	317.550	3,176	1,824		13		980		980		10/10/2018.	
09215C 10 5	BLACK KNIGHT ORD			30.000	2,651	88.350	2,651	1,442				716		716		10/10/2018.	
09247X 10 1	BLACKROCK ORD			29.000	20,925	721.540	20,925	10,356		421		6,346		6,346		10/10/2018.	
093671 10 5	H&R BLOCK ORD			15.000	238	15.860	238	348	4	16		(114)		(114)		12/29/2016.	
09609G 10 0	BLUEBIRD BIO ORD			15.000	649	43.270	649	1,916				(667)		(667)		10/10/2018.	
097023 10 5	BOEING ORD			105.000	22,476	214.060	22,476	23,505		185		(10,318)		(10,318)		12/15/2020.	
09857L 10 8	BOOKING HOLDINGS ORD			9.000	20,045	2,227.270	20,045	11,361				1,562		1,562		10/10/2018.	

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
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			30.000	2,615	87.180	2,615	1,443		37		482		482		10/10/2018.	
099724 10 6	BORGWARNER ORD			49.000	1,893	38.640	1,893	1,488		33		(232)		(232)		01/19/2016.	
100557 10 7	BOSTON BEER CL A ORD			5.000	4,971	994.290	4,971	4,637				334		334		12/15/2020.	
101121 10 1	BOSTON PROPERTIES REIT ORD			35.000	3,309	94.530	3,309	4,214	34	137		(1,517)		(1,517)		10/10/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			290.000	10,426	35.950	10,426	7,936				(2,688)		(2,688)		10/10/2018.	
105368 20 3	BRANDYWINE REALTY REIT ORD			40.000	476	11.910	476	623		30		(154)		(154)		03/20/2019.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			15.000	2,595	172.990	2,595	1,686				341		341		10/10/2018.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			6.997	253	36.205	253	274				(21)		(21)		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			442.000	27,417	62.030	27,417	21,210	217	796		(955)		(955)		11/20/2019.	
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	37	37.460	37	69	1	3		(5)		(5)		07/25/2017.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			65.000	1,076	16.550	1,076	1,039		37		(329)		(329)		10/10/2018.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			25.000	3,830	153.200	3,830	2,972	14	55		742		742		10/10/2018.	
11135F 10 1	BROADCOM ORD			74.000	32,401	437.850	32,401	12,282		988		9,015		9,015		10/10/2018.	
115236 10 1	BROWN & BROWN ORD			50.000	2,371	47.410	2,371	1,433		17		397		397		10/10/2018.	
115637 20 9	BROWN FORMAN CL B ORD			57.000	4,528	79.430	4,528	2,544	10	40		674		674		10/10/2018.	
117043 10 9	BRUNSWICK ORD			20.000	1,525	76.240	1,525	1,194		20		325		325		10/10/2018.	
122017 10 6	BURLINGTON STORES ORD			15.000	3,923	261.550	3,923	2,239				503		503		10/10/2018.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			25.000	2,328	93.100	2,328	2,549		39		(670)		(670)		10/10/2018.	
12504L 10 9	CBRE GROUP CL A ORD			75.000	4,704	62.720	4,704	3,245				107		107		10/15/2019.	
12508E 10 1	CDK GLOBAL ORD			30.000	1,555	51.830	1,555	1,715		18		(86)		(86)		10/10/2018.	
12514G 10 8	CDW ORD			35.000	4,613	131.790	4,613	2,848		54		(387)		(387)		10/10/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			25.000	968	38.710	968	281		30		(226)		(226)		12/17/2008.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			15.000	1,408	93.870	1,408	879	8	23		235		235		11/26/2013.	
125523 10 0	CIGNA ORD			60.000	12,491	208.180	12,491	7,356		2		221		221		12/16/2019.	
12572Q 10 5	CME GROUP CL A ORD			70.000	12,744	182.050	12,744	9,314	175	413		(1,307)		(1,307)		10/10/2018.	
125896 10 0	CMS ENERGY ORD			30.000	1,830	61.010	1,830	1,412		49		(55)		(55)		06/27/2018.	
126408 10 3	CSX ORD			152.000	13,794	90.750	13,794	7,064		158		2,795		2,795		10/10/2018.	
126650 10 0	CVS HEALTH ORD			254.000	17,348	68.300	17,348	14,990		418		(1,313)		(1,313)		12/15/2020.	
127055 10 1	CABOT ORD			15.000	673	44.880	673	716		21		(40)		(40)		04/22/2019.	
127097 10 3	CABOT OIL & GAS ORD			96.000	1,563	16.280	1,563	1,549		38		(108)		(108)		10/15/2019.	
127190 30 4	CACI INTERNATIONAL CL A ORD			5.000	1,247	249.330	1,247	1,032				(3)		(3)		08/14/2019.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			56.000	7,640	136.430	7,640	3,343				3,467		3,467		04/17/2020.	
133131 10 2	CAMDEN PROPERTY REIT ORD			20.000	1,998	99.920	1,998	1,855	17	66		(124)		(124)		10/10/2018.	
134429 10 9	CAMPBELL SOUP ORD			40.000	1,934	48.350	1,934	1,509		56		(43)		(43)		10/10/2018.	
138098 10 8	CANTEL MEDICAL ORD			10.000	789	78.860	789	644		1		80		80		04/22/2019.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			76.000	7,513	98.850	7,513	4,507		40		1,512		1,512		07/15/2020.	
14149Y 10 8	CARDINAL HEALTH ORD			66.000	3,535	53.560	3,535	2,903	32	128		197		197		10/10/2018.	
142339 10 0	CARLISLE COMPANIES ORD			15.000	2,343	156.180	2,343	1,628		31		(85)		(85)		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
143130 10 2	CARMAX ORD			19.000	1,795	94.460	1,795	499				129		129		10/19/2011.	
143658 30 0	CARNIVAL ORD			109.000	2,361	21.660	2,361	2,310		10		(102)		(102)		07/15/2020.	
14448C 10 4	CARRIER GLOBAL ORD			199.000	7,504	37.710	7,504	2,249	24	32		5,255		5,255		11/26/2018.	
146229 10 9	CARTERS ORD			10.000	941	94.070	941	953		6		(153)		(153)		10/10/2018.	
146869 10 2	CARVANA CL A ORD			10.000	2,395	239.540	2,395	626				1,475		1,475		06/28/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			10.000	1,786	178.620	1,786	1,227		13		196		196		10/10/2018.	
148806 10 2	CATALENT ORD			35.000	3,642	104.070	3,642	1,499				1,672		1,672		10/10/2018.	
149123 10 1	CATERPILLAR ORD			109.000	19,840	182.020	19,840	11,937		449		3,743		3,743		10/10/2018.	
150870 10 3	CELANESE ORD			30.000	3,898	129.940	3,898	3,015		74		205		205		10/10/2018.	
15135B 10 1	CENTENE ORD			115.000	6,903	60.030	6,903	5,803				223		223		04/17/2020.	
15189T 10 7	CENTERPOINT ENERGY ORD			103.000	2,229	21.640	2,229	2,496		76		(580)		(580)		10/10/2018.	
156700 10 6	LUMEN TECHNOLOGIES ORD			201.000	1,960	9.750	1,960	3,794		201		(695)		(695)		10/10/2018.	
156727 10 9	CERENCE ORD			6.875	691	100.480	691	126				535		535		10/10/2018.	
15677J 10 8	CERIDIAN HCM HOLDING ORD			20.000	2,131	106.560	2,131	1,263				774		774		12/16/2019.	
156782 10 4	CERNER ORD			68.000	5,337	78.480	5,337	3,281	15	49		346		346		10/10/2018.	
15872M 10 4	CHAMPIONX ORD			20.000	306	15.300	306	875				(370)		(370)		10/10/2018.	
159864 10 7	CHRLS RIVER LABS ORD			10.000	2,499	249.860	2,499	1,231				971		971		10/10/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			30.000	19,847	661.550	19,847	4,468				5,294		5,294		02/08/2016.	
163092 10 9	CHEGG ORD			30.000	2,710	90.330	2,710	2,127				583		583		07/15/2020.	
16359R 10 3	CHEMED ORD			5.000	2,663	532.610	2,663	1,552		7		467		467		10/10/2018.	
163851 10 8	CHEMOURS ORD			10.000	248	24.790	248	357		10		67		67		10/10/2018.	
16411R 20 8	CHENIERE ENERGY ORD			50.000	3,002	60.030	3,002	3,193				(52)		(52)		10/10/2018.	
166764 10 0	CHEVRON ORD			346.000	29,220	84.450	29,220	29,985		1,592		(10,088)		(10,088)		07/15/2020.	
16934Q 20 8	CHIMERA INVESTMENT REIT			40.000	410	10.250	410	765	12	64		(412)		(412)		03/20/2019.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			7.000	9,707	1,386.710	9,707	4,294				3,847		3,847		06/28/2019.	
171340 10 2	CHURCH AND DWIGHT ORD			53.000	4,623	87.230	4,623	3,021		51		895		895		12/18/2018.	
171779 30 9	CIENA ORD			35.000	1,850	52.850	1,850	1,439				356		356		06/28/2019.	
172062 10 1	CINCINNATI FINANCIAL ORD			39.000	3,407	87.370	3,407	2,655	23	33		(61)		(61)		10/20/2020.	
17275R 10 2	CISCO SYSTEMS ORD			823.000	36,829	44.750	36,829	26,336		1,177		(2,642)		(2,642)		10/10/2018.	
172908 10 5	CINTAS ORD			21.000	7,423	353.460	7,423	3,824		39		931		931		12/15/2020.	
172967 42 4	CITIGROUP ORD			390.000	24,047	61.660	24,047	14,732		796		(7,110)		(7,110)		02/02/2016.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			101.000	3,612	35.760	3,612	3,242		158		(490)		(490)		10/10/2018.	
177376 10 0	CITRIX SYSTEMS ORD			13.000	1,691	130.100	1,691	767		18		250		250		01/30/2018.	
184496 10 7	CLEAN HARBORS ORD			15.000	1,142	76.100	1,142	1,052				(145)		(145)		03/20/2019.	
189054 10 9	CLOROX ORD			29.000	5,856	201.920	5,856	3,908		110		824		824		04/17/2020.	
18915M 10 7	CLOUDFLARE CL A ORD			25.000	1,896	75.850	1,896	2,034				(138)		(138)		12/15/2020.	
191216 10 0	COCA-COLA ORD			723.000	39,649	54.840	39,649	27,216		1,186		(369)		(369)		08/14/2019.	
192422 10 3	COGNEX ORD			35.000	2,810	80.285	2,810	1,597		78		849		849		10/10/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			109.000	8,933	81.950	8,933	4,828		96		2,172		2,172		10/15/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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192479 10 3	COHERENT ORD			5.000	750	150.020	750	680				(82)		(82)		03/20/2019.	
194014 10 6	COLFAX ORD			25.000	956	38.240	956	701				47		47		06/28/2019.	
194162 10 3	COLGATE PALMOLIVE ORD			179.000	15,306	85.510	15,306	9,021		313		2,984		2,984		10/10/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD			105.000	505	4.810	505	613		23		6		6		10/10/2018.	
198287 20 3	COLUMBIA PROPERTY REIT ORD			30.000	430	14.340	430	653	6	25		(197)		(197)		03/20/2019.	
20030N 10 1	COMCAST CL A ORD			876.000	45,902	52.400	45,902	13,462		788		6,509		6,509		08/29/2013.	
200340 10 7	COMERICA ORD			10.000	559	55.860	559	219	7	27		(159)		(159)		07/24/2009.	
200525 10 3	COMMERCE BANCSHARES ORD			23.000	1,511	65.700	1,511	1,293		24		13		13		10/10/2018.	
20337X 10 9	COMMSCOPE HOLDING ORD			40.000	536	13.400	536	1,035				(32)		(32)		10/10/2018.	
205887 10 2	CONAGRA BRANDS ORD			110.998	4,025	36.260	4,025	2,804		101		224		224		10/15/2019.	
20602D 10 1	CONCENTRIX ORD			5.000	494	98.700	494	222				271		271		08/14/2019.	
20605P 10 1	CONCHO RESOURCES ORD			46.000	2,684	58.350	2,684	3,431		37		(1,344)		(1,344)		10/15/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			209.000	8,358	39.990	8,358	7,401		142		(1,230)		(1,230)		10/20/2020.	
209115 10 4	CONSOLIDATED EDISON ORD			34.000	2,457	72.270	2,457	1,985		100		(610)		(610)		04/17/2020.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			26.000	5,695	219.050	5,695	2,012		78		762		762		09/25/2018.	
212015 10 1	CONTINENTAL RESOURCES ORD			15.000	245	16.300	245	424		1		(270)		(270)		10/15/2019.	
216648 40 2	COOPER ORD			11.000	3,997	363.320	3,997	2,697		1		462		462		10/10/2018.	
217204 10 6	COPART ORD			45.000	5,726	127.250	5,726	2,249				1,634		1,634		10/10/2018.	
21870Q 10 5	CORESITE REALTY REIT ORD			10.000	1,253	125.280	1,253	1,042	12	49		132		132		10/10/2018.	
21871D 10 3	CORELOGIC ORD			20.000	1,546	77.320	1,546	843		22		672		672		04/22/2019.	
219350 10 5	CORNING ORD			169.000	6,084	36.000	6,084	4,141		149		1,164		1,164		10/10/2018.	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			25.000	652	26.080	652	681	7	28		(83)		(83)		03/20/2019.	
22052L 10 4	CORTEVA ORD			161.995	6,272	38.720	6,272	4,606		84		1,484		1,484		12/18/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			86.000	32,403	376.780	32,403	14,407		1,097		7,126		7,126		10/10/2018.	
22160N 10 9	COSTAR GROUP ORD			10.000	9,243	924.280	9,243	3,733				3,260		3,260		10/10/2018.	
222070 20 3	COTY CL A ORD			78.000	548	7.020	548	895		10		(330)		(330)		10/10/2018.	
22266L 10 6	COUPA SOFTWARE ORD			15.000	5,084	338.910	5,084	1,899				2,890		2,890		06/28/2019.	
222795 50 2	COUSINS PROPERTIES REIT ORD			35.000	1,173	33.500	1,173	1,266	11	42		(270)		(270)		06/28/2019.	
22304C 10 0	COVETRUS ORD			11.000	316	28.740	316	473				171		171		10/10/2018.	
225447 10 1	CREE ORD			25.000	2,648	105.900	2,648	1,404				1,494		1,494		06/28/2019.	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			30.000	6,355	211.820	6,355	3,048				3,307		3,307		07/15/2020.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			91.000	14,486	159.190	14,486	8,160		449		1,551		1,551		10/10/2018.	
228368 10 6	CROWN HOLDINGS ORD			30.000	3,006	100.200	3,006	1,419				830		830		10/10/2018.	
229663 10 9	CUBESMART REIT ORD			40.000	1,344	33.610	1,344	1,104	14	53		85		85		10/10/2018.	
229899 10 9	CULLEN FROST BANKERS ORD			15.000	1,308	87.230	1,308	1,567		43		(158)		(158)		10/10/2018.	
231021 10 6	CUMMINS ORD			35.000	7,949	227.100	7,949	4,272		185		1,685		1,685		10/10/2018.	
231561 10 1	CURTISS WRIGHT ORD			10.000	1,164	116.350	1,164	1,222		7		(245)		(245)		10/10/2018.	
23283R 10 0	CYRUSONE REIT ORD			25.000	1,829	73.150	1,829	1,529	13	50		193		193		10/10/2018.	

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
23331A 10 9	D R HORTON ORD			74.000	5,100	68.920	5,100	2,288		54		1,197		1,197		10/10/2018.	
233331 10 7	DTE ENERGY ORD			38.000	4,614	121.410	4,614	4,091	41	154		(321)		(321)		10/10/2018.	
23355L 10 6	DXC TECHNOLOGY ORD			62.000	1,597	25.750	1,597	1,235		7		49		49		10/20/2020.	
235851 10 2	DANAHER ORD			132.000	29,322	222.140	29,322	9,448	24	94		9,063		9,063		10/10/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			28.000	3,335	119.120	3,335	2,340		33		283		283		10/10/2018.	
23804L 10 3	DATADOG CL A ORD			35.000	3,445	98.440	3,445	3,029				417		417		07/15/2020.	
23918K 10 8	DAVITA ORD			23.000	2,700	117.400	2,700	1,312				975		975		10/15/2019.	
244199 10 5	DEERE ORD			57.000	15,336	269.050	15,336	5,848	43	173		5,460		5,460		10/10/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			29.000	2,125	73.290	2,125	1,485				635		635		10/10/2018.	
247361 70 2	DELTA AIR LINES ORD			146.000	5,871	40.210	5,871	4,033		25		(36)		(36)		07/15/2020.	
24906P 10 9	DENTSPLY SIRONA ORD			50.000	2,618	52.360	2,618	1,796	5	20		(212)		(212)		10/10/2018.	
25179M 10 3	DEVON ENERGY ORD			90.000	1,423	15.810	1,423	1,415				8		8		12/15/2020.	
252131 10 7	DEXCOM ORD			20.000	7,394	369.720	7,394	2,362				3,020		3,020		10/10/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			40.000	1,936	48.400	1,936	1,154		15		782		782		10/20/2020.	
253393 10 2	DICKS SPORTING ORD			20.000	1,124	56.210	1,124	762		25		134		134		04/22/2019.	
253868 10 3	DIGITAL REALTY REIT ORD			45.000	6,278	139.510	6,278	4,890	50	200		890		890		10/10/2018.	
254687 10 6	WALT DISNEY ORD			341.000	61,782	181.180	61,782	17,075		297		12,319		12,319		12/15/2020.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			75.000	6,790	90.530	6,790	2,613		132		428		428		05/26/2017.	
25470F 10 4	DISCOVERY SRS A ORD			25.000	752	30.090	752	391				(66)		(66)		03/03/2010.	
25470F 30 2	DISCOVERY SRS C ORD			72.000	1,886	26.190	1,886	2,074				(310)		(310)		10/10/2018.	
25470M 10 9	DISH NETWORK CL A ORD			29.000	938	32.340	938	984				(91)		(91)		12/03/2019.	
256163 10 6	DOCUSIGN ORD			35.000	7,781	222.300	7,781	1,740				5,187		5,187		06/28/2019.	
25659T 10 7	DOLBY LABORATORIES CL A ORD			15.000	1,457	97.130	1,457	968		13		425		425		03/20/2019.	
256677 10 5	DOLLAR GENERAL ORD			58.000	12,197	210.300	12,197	5,061		81		3,151		3,151		10/10/2018.	
256746 10 8	DOLLAR TREE ORD			51.000	5,510	108.040	5,510	3,444				713		713		10/10/2018.	
25746U 10 9	DOMINION ENERGY ORD			152.000	11,430	75.200	11,430	9,395		524		(1,158)		(1,158)		10/10/2018.	
25754A 20 1	DOMINOS PIZZA ORD			10.000	3,835	383.460	3,835	2,749		31		897		897		10/10/2018.	
257559 20 3	DOMTAR ORD			15.000	475	31.650	475	740		14		(99)		(99)		03/20/2019.	
257651 10 9	DONALDSON ORD			30.000	1,676	55.880	1,676	1,625		25		(52)		(52)		10/10/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			35.000	1,021	29.180	1,021	1,300	10	39		(515)		(515)		10/10/2018.	
260003 10 8	DOVER ORD			16.000	2,020	126.250	2,020	597		32		176		176		11/20/2012.	
260557 10 3	DOW ORD			147.000	8,159	55.500	8,159	5,319		373		1,311		1,311		04/17/2020.	
26210C 10 4	DROPBOX CL A ORD			50.000	1,110	22.190	1,110	1,252				214		214		06/28/2019.	
264411 50 5	DUKE REALTY REIT ORD			34.000	1,359	39.970	1,359	875		33		180		180		01/30/2018.	
26441C 20 4	DUKE ENERGY ORD			149.000	13,642	91.560	13,642	10,935		569		52		52		10/10/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			117.000	8,320	71.110	8,320	7,186		140		808		808		12/18/2018.	
268150 10 9	DYNATRACE ORD			45.000	1,947	43.270	1,947	1,958				(11)		(11)		10/20/2020.	
26875P 10 1	EOG RESOURCES ORD			113.000	5,635	49.870	5,635	5,466		120		(1,258)		(1,258)		04/17/2020.	
26884L 10 9	EQT ORD			60.000	763	12.710	763	1,391		2		109		109		10/10/2018.	

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
26969P 10 8	EAGLE MATERIALS ORD			10.000	1,014	101.350	1,014	808		2		107		107		10/10/2018.	
27579R 10 4	EAST WEST BANCORP ORD			35.000	1,775	50.710	1,775	2,096		39		70		70		10/10/2018.	
277432 10 0	EASTMAN CHEMICAL ORD			43.000	4,312	100.280	4,312	2,609	30	114		904		904		01/23/2015.	
278265 10 3	EATON VANCE COM NON VTG ORD			25.000	1,698	67.930	1,698	1,204		144		531		531		10/10/2018.	
278642 10 3	EBAY ORD			147.000	7,387	50.250	7,387	2,597		94		2,079		2,079		10/10/2018.	
278768 10 6	ECHOSTAR CL A ORD			15.000	318	21.190	318	485				(332)		(332)		04/22/2019.	
278865 10 0	ECOLAB ORD			54.000	11,683	216.360	11,683	5,636	26	102		1,262		1,262		10/10/2018.	
281020 10 7	EDISON INTERNATIONAL ORD			71.000	4,460	62.820	4,460	4,334	47	181		(894)		(894)		10/10/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			135.000	12,316	91.230	12,316	4,883				(9,411)		(9,411)		10/10/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			86.000	2,638	30.670	2,638	2,638				105		105		06/28/2019.	
285512 10 9	ELECTRONIC ARTS ORD			63.000	9,047	143.600	9,047	4,179		11		2,274		2,274		10/10/2018.	
28618M 10 6	ELEMENT SOLUTIONS ORD			50.000	887	17.730	887	552		3		303		303		04/22/2019.	
291011 10 4	EMERSON ELECTRIC ORD			131.000	10,528	80.370	10,528	7,113		263		538		538		10/10/2018.	
29261A 10 0	ENCOMPASS HEALTH ORD			25.000	2,067	82.690	2,067	1,888	7	28		336		336		10/10/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD			15.000	633	42.180	633	882		18		(121)		(121)		10/10/2018.	
29355A 10 7	ENPHASE ENERGY ORD			25.000	4,387	175.470	4,387	1,405				2,982		2,982		07/15/2020.	
29362U 10 4	ENTEGRIS ORD			30.000	2,883	96.100	2,883	1,120		10		1,380		1,380		06/28/2019.	
29364G 10 3	ENTERGY ORD			50.000	4,992	99.840	4,992	4,429		154		(287)		(287)		04/17/2020.	
29414B 10 4	EPAM SYSTEMS ORD			15.000	5,375	358.350	5,375	1,832				2,193		2,193		10/10/2018.	
294429 10 5	EQUIFAX ORD			19.000	3,664	192.840	3,664	1,830		22		735		735		12/15/2020.	
29444U 70 0	EQUINIX REIT ORD			20.000	14,284	714.180	14,284	7,378		213		2,610		2,610		10/10/2018.	
29452E 10 1	EQUITABLE HOLDINGS ORD			70.000	1,792	25.600	1,792	1,504		46		57		57		10/15/2019.	
294600 10 1	EQUITRANS MIDSTREAM ORD			48.000	386	8.040	386	1,164		43		(255)		(255)		10/10/2018.	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			30.000	818	27.280	818	986		105		(167)		(167)		03/20/2019.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			40.000	2,534	63.360	2,534	1,865	14	53		(281)		(281)		10/10/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			76.000	4,505	59.280	4,505	3,959	46	181		(1,645)		(1,645)		10/10/2018.	
29670G 10 2	ESSENTIAL UTILITIES ORD			40.000	1,893	47.320	1,893	1,502		39		15		15		10/10/2018.	
297178 10 5	ESSEX PROPERTY REIT ORD			16.000	3,799	237.420	3,799	3,620	33	131		(1,015)		(1,015)		10/10/2018.	
29786A 10 6	ETSY ORD			25.000	4,448	177.910	4,448	1,534				3,340		3,340		06/28/2019.	
298736 10 9	EURONET WORLDWIDE ORD			15.000	2,174	144.920	2,174	1,662				(190)		(190)		10/10/2018.	
29977A 10 5	EVERCORE CL A ORD			5.000	548	109.640	548	462		12		174		174		03/20/2019.	
30034W 10 6	EVERGY ORD			30.000	1,665	55.510	1,665	1,673		62		(287)		(287)		06/27/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			80.000	6,921	86.510	6,921	5,566		105		(216)		(216)		10/20/2020.	
30063P 10 5	EXACT SCIENCES ORD			25.000	3,312	132.490	3,312	1,684				1,000		1,000		10/10/2018.	
30161N 10 1	EXELON ORD			200.000	8,454	42.270	8,454	7,548		306		(660)		(660)		10/10/2018.	
30161Q 10 4	EXELIXIS ORD			65.000	1,305	20.070	1,305	1,055				159		159		10/10/2018.	
30212P 30 3	EXPEDIA GROUP ORD			25.000	3,310	132.400	3,310	1,861		9		607		607		12/18/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			42.000	3,995	95.110	3,995	3,000		18		421		421		12/15/2020.	

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
30224P 20 0	EXTENDED STAY AMERICA UNT			45.000	666	14.810	666	815		12		(3)		(3)		03/20/2019	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			12.000	1,390	115.860	1,390	841		43		123		123		11/25/2016	
30231G 10 2	EXXON MOBIL ORD			824.000	33,965	41.220	33,965	33,538		1,867		(7,021)	6,847	(13,867)		12/15/2020	
302445 10 1	FLIR SYSTEMS ORD			11.000	482	43.830	482	402		7		(91)		(91)		03/30/2017	
302491 30 3	FMC ORD			10.000	1,149	114.930	1,149	572	5	18		151		151		05/31/2017	
302520 10 1	FNB ORD			70.000	665	9.500	665	886		34		(224)		(224)		10/10/2018	
30303M 10 2	FACEBOOK CL A ORD			455.000	124,288	273.160	124,288	59,514				30,565		30,565		12/15/2020	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			10.000	3,325	332.500	3,325	2,156		30		642		642		10/10/2018	
303250 10 4	FAIR ISAAC ORD			5.000	2,555	511.040	2,555	1,041				682		682		10/10/2018	
31188V 10 0	FASTLY CL A ORD			20.000	1,747	87.370	1,747	1,675				72		72		10/20/2020	
311900 10 4	FASTENAL ORD			122.000	5,957	48.830	5,957	2,670		171		1,449		1,449		10/10/2018	
313747 20 6	FEDERAL REIT ORD			10.000	851	85.120	851	1,258	11	42		(436)		(436)		08/08/2018	
31428X 10 6	FEDEX ORD			51.000	13,241	259.620	13,241	7,886		166		5,529		5,529		10/15/2019	
315616 10 2	F5 NETWORKS ORD			6.000	1,056	175.940	1,056	532				218		218		03/27/2013	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			118.000	16,692	141.460	16,692	3,850		165		280		280		03/19/2014	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			60.000	2,345	39.090	2,345	2,280		81		(376)		(376)		10/10/2018	
316773 10 0	FIFTH THIRD BANCORP ORD			143.000	3,943	27.570	3,943	3,550	39	150		(453)		(453)		10/10/2018	
31816Q 10 1	FIREEYE ORD			40.000	922	23.060	922	650				261		261		10/10/2018	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			25.000	1,291	51.630	1,291	1,278		45		(167)		(167)		10/10/2018	
320517 10 5	FIRST HORIZON ORD			70.000	893	12.760	893	1,186	11	41		(266)		(266)		10/10/2018	
32051X 10 8	FIRST HAWAIIAN ORD			30.000	707	23.580	707	789		31		(158)		(158)		03/20/2019	
33616C 10 0	FIRST REPUBLIC BANK ORD			52.000	7,640	146.930	7,640	4,572		41		1,533		1,533		01/16/2018	
336433 10 7	FIRST SOLAR ORD			15.000	1,484	98.920	1,484	627				857		857		04/17/2020	
337738 10 8	FISERV ORD			109.000	12,411	113.860	12,411	9,562				209		209		04/17/2020	
337932 10 7	FIRSTENERGY ORD			105.000	3,214	30.610	3,214	3,727		164		(1,889)		(1,889)		10/10/2018	
33829M 10 1	FIVE BELOW ORD			15.000	2,625	174.980	2,625	1,800				707		707		06/28/2019	
338307 10 1	FIVE9 ORD			10.000	1,744	174.400	1,744	1,664				80		80		12/15/2020	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			15.000	4,092	272.830	4,092	3,519				(223)		(223)		06/28/2019	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			10.000	929	92.850	929	419				420		420		06/28/2019	
343412 10 2	FLUOR ORD			12.000	192	15.970	192	564		2		(35)		(35)		11/27/2017	
343498 10 1	FLOWERS FOODS ORD			40.000	905	22.630	905	857		32		36		36		04/22/2019	
34354P 10 5	FLOWSERVE ORD			30.000	1,106	36.850	1,106	1,533	6	24		(388)		(388)		10/10/2018	
344849 10 4	FOOT LOCKER ORD			12.000	485	40.440	485	375		11		17		17		10/18/2017	
345370 86 0	FORD MOTOR ORD			811.000	7,129	8.790	7,129	5,629		122		(414)		(414)		10/10/2018	
34959E 10 9	FORTINET ORD			30.000	4,456	148.530	4,456	2,387				1,253		1,253		10/10/2018	
34959J 10 8	FORTIVE ORD			61.000	4,320	70.820	4,320	2,652		4		1,668		1,668		10/10/2018	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			30.000	2,572	85.720	2,572	1,475		29		611		611		10/10/2018	
35137L 10 5	FOX CL A ORD			75.000	2,184	29.120	2,184	2,768		35		(596)		(596)		12/16/2019	
35137L 20 4	FOX CORPORATION ORD			33.000	953	28.880	953	1,305		15		(248)		(248)		03/19/2019	

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
354613 10 1	FRANKLIN RESOURCES ORD.			65.000	1,624	24.990	1,624	1,924	18	70		(64)		(64)		10/10/2018.	
35671D 85 7	FREEPORT MCMORAN ORD.			305.000	7,936	26.020	7,936	3,538		15		3,935		3,935		10/10/2018.	
35905A 10 9	FRONTDOOR ORD.			15.000	753	50.210	753	663				42		42		10/10/2018.	
363576 10 9	ARTHUR J GALLAGHER ORD.			40.000	4,948	123.710	4,948	2,912		61		1,462		1,462		04/17/2020.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.			45.000	1,908	42.400	1,908	1,554	5	86		(29)		(29)		10/10/2018.	
364760 10 8	GAP ORD.			31.000	626	20.190	626	471		8		78		78		05/19/2009.	
366651 10 7	GARTNER ORD.			9.000	1,442	160.190	1,442	1,083				55		55		06/06/2017.	
368736 10 4	GENERAC HOLDINGS ORD.			10.000	2,274	227.410	2,274	2,237				37		37		12/15/2020.	
369550 10 8	GENERAL DYNAMICS ORD.			60.000	8,929	148.820	8,929	6,805		86		(141)		(141)		10/20/2020.	
369604 10 3	GENERAL ELECTRIC ORD.			1,681.000	18,155	10.800	18,155	16,083	17	44		1,567		1,567		10/20/2020.	
370334 10 4	GENERAL MILLS ORD.			126.000	7,409	58.800	7,409	4,870		249		660		660		10/10/2018.	
37045V 10 0	GENERAL MOTORS ORD.			240.000	9,994	41.640	9,994	7,561		91		1,210		1,210		10/10/2018.	
371901 10 9	GENTEX ORD.			60.000	2,036	33.930	2,036	1,172		29		297		297		10/10/2018.	
372460 10 5	GENUINE PARTS ORD.			14.000	1,406	100.430	1,406	482	11	44		(81)		(81)		04/17/2009.	
375558 10 3	GILEAD SCIENCES ORD.			263.000	15,322	58.260	15,322	13,471		715		(1,767)		(1,767)		10/15/2019.	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.			15.000	650	43.310	650	1,083				(434)		(434)		07/15/2020.	
37940X 10 2	GLOBAL PAYMENTS ORD.			52.000	11,202	215.420	11,202	5,898		35		1,600		1,600		12/15/2020.	
37959E 10 2	GLOBE LIFE ORD.			20.000	1,899	94.960	1,899	1,747		15		(206)		(206)		10/10/2018.	
380237 10 7	GODADDY CL A ORD.			35.000	2,903	82.950	2,903	2,478				526		526		10/10/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD.			66.000	17,405	263.710	17,405	11,914		330		2,229		2,229		10/10/2018.	
38388F 10 8	WR GRACE ORD.			10.000	548	54.820	548	683		12		(150)		(150)		10/10/2018.	
384109 10 4	GRACO ORD.			35.000	2,532	72.350	2,532	1,424		25		712		712		10/10/2018.	
384802 10 4	WW GRAINGER ORD.			4.000	1,633	408.340	1,633	427		24		279		279		08/24/2010.	
38526M 10 6	GRAND CANYON EDUCATION ORD.			10.000	931	93.110	931	1,153				(27)		(27)		10/10/2018.	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD.			65.000	1,101	16.940	1,101	827	5	20		19		19		10/10/2018.	
400110 10 2	GRUBHUB ORD.			20.000	1,485	74.270	1,485	906				513		513		12/16/2019.	
40131M 10 9	GUARDANT HEALTH ORD.			20.000	2,578	128.880	2,578	2,036				542		542		10/20/2020.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD.			20.000	2,575	128.730	2,575	1,790				379		379		10/10/2018.	
40412C 10 1	HCA HEALTHCARE ORD.			60.000	9,868	164.460	9,868	7,365	16	26		999		999		10/10/2018.	
40434L 10 5	HP ORD.			277.000	6,811	24.590	6,811	3,461	54	142		1,888		1,888		04/17/2020.	
405024 10 0	HAEMONETICS ORD.			10.000	1,188	118.750	1,188	1,190				(2)		(2)		12/15/2020.	
405217 10 0	HAIN CELESTIAL GROUP ORD.			25.000	1,004	40.150	1,004	552				355		355		04/22/2019.	
406216 10 1	HALLIBURTON ORD.			142.000	2,684	18.900	2,684	1,850		13		842		842		07/15/2020.	
410345 10 2	HANESBRANDS ORD.			92.000	1,341	14.580	1,341	1,710		55		(25)		(25)		08/22/2018.	
410867 10 5	HANOVER INSURANCE GROUP ORD.			10.000	1,169	116.920	1,169	1,176		27		(198)		(198)		10/10/2018.	
412822 10 8	HARLEY DAVIDSON ORD.			18.000	661	36.700	661	782		8		(9)		(9)		07/29/2011.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.			69.000	3,380	48.980	3,380	2,289	37	88		(814)		(814)		10/20/2016.	
418056 10 7	HASBRO ORD.			26.000	2,432	93.540	2,432	2,140		71		(314)		(314)		10/10/2018.	

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
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			25.000	885	35.390	885	898		33		(287)		(287)		10/10/2018.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			45.000	1,239	27.540	1,239	1,186		57		(123)		(123)		10/10/2018.	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			124.000	3,749	30.230	3,749	3,130		124		113		113		07/15/2020.	
422806 20 8	HEICO CL A ORD			20.000	2,341	117.060	2,341	1,617		3		551		551		03/20/2019.	
423452 10 1	HELMERICH AND PAYNE ORD			13.000	301	23.160	301	738		25		(290)		(290)		08/08/2018.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			20.000	3,240	161.990	3,240	3,001		34		326		326		10/10/2018.	
427866 10 8	HERSHEY FOODS ORD			14.000	2,133	152.330	2,133	1,333		44		75		75		08/08/2018.	
42809H 10 7	HESS ORD			60.000	3,167	52.790	3,167	3,677		60		(841)		(841)		10/10/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			247.000	2,927	11.850	2,927	2,198	15	61		(537)		(537)		12/15/2020.	
428291 10 8	HEXCEL ORD			20.000	970	48.490	970	1,250		3		(496)		(496)		10/10/2018.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			25.000	991	39.630	991	1,158		48		(232)		(232)		10/10/2018.	
431475 10 2	HILL ROM HOLDINGS ORD			10.000	980	97.970	980	869		9		(156)		(156)		10/10/2018.	
43283X 10 5	HILTON GRAND VACATIONS ORD			25.000	784	31.350	784	792				(76)		(76)		03/20/2019.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			59.000	6,564	111.260	6,564	4,122		9		21		21		10/10/2018.	
436440 10 1	HOLOGIC ORD			55.000	4,006	72.830	4,006	2,177				1,447		1,447		04/17/2020.	
437076 10 2	HOME DEPOT ORD			211.000	56,046	265.620	56,046	25,234		1,236		10,175		10,175		04/17/2020.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			145.000	30,842	212.700	30,842	10,146		526		5,177		5,177		01/04/2017.	
440452 10 0	HORMEL FOODS ORD			60.000	2,797	46.610	2,797	2,404		56		90		90		10/10/2018.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			163.000	2,385	14.630	2,385	2,857		73		(639)		(639)		10/15/2019.	
44267D 10 7	HOWARD HUGHES ORD			10.000	789	78.930	789	1,154				(479)		(479)		10/10/2018.	
443201 10 8	HOWMET AEROSPACE ORD			45.000	1,279	28.420	1,279	724				555		555		08/08/2018.	
443510 60 7	HUBBELL ORD			15.000	2,352	156.790	2,352	1,851		56		135		135		10/10/2018.	
443573 10 0	HUBSPOT ORD			10.000	3,964	396.440	3,964	1,705				2,379		2,379		06/28/2019.	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			35.000	841	24.020	841	1,111		35		(477)		(477)		10/10/2018.	
444859 10 2	HUMANA ORD			22.000	9,026	410.270	9,026	3,962	14	53		963		963		10/10/2018.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			8.000	1,093	136.650	1,093	690		9		159		159		06/06/2017.	
446150 10 4	HUNTINGTON BANCSHARES ORD			230.000	2,905	12.630	2,905	2,894	35	138		(564)		(564)		10/10/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			5.000	852	170.480	852	1,086		21		(402)		(402)		06/27/2018.	
447011 10 7	HUNTSMAN ORD			50.000	1,257	25.140	1,257	1,188		33		49		49		10/10/2018.	
448579 10 2	HYATT HOTELS CL A ORD			10.000	743	74.250	743	722		2		(155)		(155)		03/20/2019.	
44891N 10 9	IAC INTERACTIVE ORD			20.000	3,787	189.350	3,787	1,222				2,565		2,565		10/10/2018.	
449253 10 3	IAA ORD			25.000	1,625	64.980	1,625	873				448		448		10/10/2018.	
44980X 10 9	IPG PHOTONICS ORD			5.000	1,119	223.790	1,119	657				394		394		10/15/2019.	
45073V 10 8	ITT ORD			20.000	1,540	77.020	1,540	1,066		14		62		62		10/10/2018.	
451107 10 6	IDACORP ORD			10.000	960	96.030	960	1,004		27		(108)		(108)		06/28/2019.	
45167R 10 4	IDEX ORD			20.000	3,984	199.200	3,984	2,803		40		544		544		10/10/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			13.000	6,498	499.870	6,498	2,713				3,104		3,104		10/15/2019.	
452308 10 9	ILLINOIS TOOL ORD			74.000	15,087	203.880	15,087	8,396	84	322		1,795		1,795		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
452327 10 9	ILLUMINA ORD.			24.000	8,880	370.000	8,880	5,206				918		918		10/10/2018.	
45337C 10 2	INCYTE ORD.			35.000	3,044	86.980	3,044	2,448				(12)		(12)		10/15/2019.	
45687V 10 6	INGERSOLL RAND ORD.			44.000	2,008	45.630	2,008	930				1,077		1,077		10/10/2018.	
457187 10 2	INGREDION ORD.			15.000	1,180	78.670	1,180	1,519	10	38		(214)		(214)		10/10/2018.	
45772F 10 7	INPHI ORD.			5.000	802	160.480	802	774				28		28		12/15/2020.	
45784P 10 1	INSULET ORD.			15.000	3,834	255.630	3,834	1,315				1,266		1,266		10/10/2018.	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD.			15.000	974	64.920	974	838				100		100		06/28/2019.	
458140 10 0	INTEL ORD.			790.000	39,358	49.820	39,358	25,558		1,043		(7,924)		(7,924)		10/10/2018.	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD.			20.000	1,219	60.950	1,219	1,073		8		287		287		10/10/2018.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.			120.000	13,835	115.290	13,835	7,258		144		2,729		2,729		10/10/2018.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.			169.000	21,274	125.880	21,274	19,494		783		(292)		(292)		10/20/2020.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.			20.000	2,177	108.840	2,177	2,646	15	60		(404)		(404)		12/18/2018.	
460146 10 3	INTERNATIONAL PAPER ORD.			87.000	4,326	49.720	4,326	2,767		178		319		319		10/10/2018.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD.			36.000	847	23.520	847	552		37		15		15		01/30/2018.	
461202 10 3	INTUIT ORD.			55.000	20,892	379.850	20,892	6,808		120		6,486		6,486		10/10/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD.			19.000	15,544	818.100	15,544	6,021				4,312		4,312		10/10/2018.	
46187W 10 7	INVITATION HOMES ORD.			125.000	3,713	29.700	3,713	2,967		56		746		746		04/17/2020.	
462222 10 0	IONIS PHARMACEUTICALS ORD.			25.000	1,414	56.540	1,414	1,102				(97)		(97)		10/10/2018.	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD.			35.000	1,624	46.400	1,624	1,319				305		305		10/20/2020.	
46266C 10 5	IQVIA HOLDINGS ORD.			37.000	6,629	179.170	6,629	5,036				912		912		06/28/2019.	
46284V 10 1	IRON MOUNTAIN ORD.			26.000	766	29.480	766	845	16	64		(62)		(62)		01/30/2018.	
46590V 10 0	JBG SMITH PROPERTIES ORD.			20.000	625	31.270	625	821	5	18		(172)		(172)		04/22/2019.	
46625H 10 0	JPMORGAN CHASE ORD.			567.000	72,049	127.070	72,049	24,732		1,969		(6,615)		(6,615)		12/15/2020.	
466313 10 3	JABIL ORD.			30.000	1,276	42.530	1,276	817		10		36		36		03/20/2019.	
469814 10 7	JACOBS ENGINEERING GROUP ORD.			15.000	1,634	108.960	1,634	968		11		287		287		06/27/2018.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.			21.000	517	24.600	517	449		13		68		68		11/25/2016.	
477143 10 1	JETBLUE AIRWAYS ORD.			65.000	945	14.540	945	1,082				(272)		(272)		10/10/2018.	
478160 10 4	JOHNSON & JOHNSON ORD.			506.000	79,634	157.380	79,634	53,113		1,985		5,664		5,664		04/17/2020.	
48020Q 10 7	JONES LANG LASALLE ORD.			5.000	742	148.370	742	667				(129)		(129)		10/10/2018.	
48203R 10 4	JUNIPER NETWORKS ORD.			29.000	653	22.510	653	462		23		(61)		(61)		04/25/2013.	
48238T 10 9	KAR AUCTION SERVICES ORD.			25.000	465	18.610	465	532		10		(80)		(80)		10/10/2018.	
482480 10 0	KLA ORD.			30.000	7,767	258.910	7,767	2,382		105		2,422		2,422		10/10/2018.	
48251W 10 4	KKR AND CO ORD.			125.000	5,061	40.490	5,061	4,344		34		718		718		07/15/2020.	
485170 30 2	KANSAS CITY SOUTHERN ORD.			9.000	1,837	204.130	1,837	853	4	14		459		459		05/31/2017.	
487836 10 8	KELLOGG ORD.			47.000	2,925	62.230	2,925	3,039		107		(326)		(326)		10/10/2018.	
488401 10 0	KEMPER ORD.			15.000	1,152	76.830	1,152	1,125		18		(10)		(10)		08/14/2019.	
49271V 10 0	KEURIG DR PEPPER ORD.			85.000	2,721	32.010	2,721	2,558				163		163		12/15/2020.	
493267 10 8	KEYCORP ORD.			219.000	3,594	16.410	3,594	3,873		162		(839)		(839)		10/10/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.			35.000	4,623	132.090	4,623	2,149				1,031		1,031		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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49427F 10 8	KILROY REALTY REIT ORD			20.000	1,148	57.400	1,148	1,418	10	39		(530)		(530)		10/10/2018	
494368 10 3	KIMBERLY CLARK ORD			63.000	8,494	134.830	8,494	4,213	67	267		(171)		(171)		05/09/2012	
49446R 10 9	KIMCO REALTY REIT ORD			44.000	660	15.010	660	735		36		(251)		(251)		08/08/2018	
49456B 10 1	KINDER MORGAN CL P ORD			392.000	5,359	13.670	5,359	5,637		407		(1,926)	1,014	(2,940)		10/10/2018	
497266 10 6	KIRBY ORD			10.000	518	51.830	518	786				(377)		(377)		10/10/2018	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			25.000	1,046	41.820	1,046	825		8		150		150		08/14/2019	
500255 10 4	KOHL'S ORD			30.000	1,221	40.690	1,221	1,158				63		63		12/15/2020	
500688 10 6	KOSMOS ENERGY ORD			75.000	176	2.350	176	470		3		(251)		(251)		06/28/2019	
500754 10 6	KRAFT HEINZ ORD			136.000	4,714	34.660	4,714	4,308		218		344		344		12/16/2019	
501044 10 1	KROGER ORD			161.000	5,113	31.760	5,113	2,974		109		446		446		10/10/2018	
501797 10 4	L BRANDS ORD			48.000	1,785	37.190	1,785	1,252		14		915		915		10/10/2018	
501889 20 8	LKQ ORD			29.000	1,022	35.240	1,022	925				(13)		(13)		06/06/2017	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			15.000	1,563	104.220	1,563	908		15		180		180		10/10/2018	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			45.000	8,506	189.020	8,506	6,186		153		(398)		(398)		08/14/2019	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			20.000	4,071	203.550	4,071	2,801				927		927		04/17/2020	
512807 10 8	LAM RESEARCH ORD			32.000	15,113	472.270	15,113	2,792	42	152		5,756		5,756		10/10/2018	
512816 10 9	LAMAR ADVERTISING CL A REIT			15.000	1,248	83.220	1,248	1,110		38		(91)		(91)		10/10/2018	
513272 10 4	LAMB WESTON HOLDINGS ORD			30.000	2,362	78.740	2,362	2,197		28		(219)		(219)		10/10/2018	
515098 10 1	LANDSTAR SYSTEM ORD			5.000	673	134.660	673	537		14		104		104		03/20/2019	
517834 10 7	LAS VEGAS SANDS ORD			70.000	4,172	59.600	4,172	3,944		55		(661)		(661)		10/10/2018	
518439 10 4	ESTEE LAUDER CL A ORD			38.000	10,115	266.190	10,115	2,589		52		2,617		2,617		04/17/2020	
521865 20 4	LEAR ORD			10.000	1,590	159.030	1,590	1,351		10		218		218		10/10/2018	
524660 10 7	LEGGETT & PLATT ORD			27.000	1,196	44.300	1,196	988	11	43		(176)		(176)		08/14/2019	
525327 10 2	LEIDOS HOLDINGS ORD			25.000	2,628	105.120	2,628	1,651		34		181		181		10/10/2018	
526057 10 4	LENNAR CL A ORD			58.000	4,421	76.230	4,421	2,621		36		1,186		1,186		10/10/2018	
526107 10 7	LENNOX INTERNATIONAL ORD			5.000	1,370	273.970	1,370	1,024	4	15		150		150		10/10/2018	
530307 10 7	LIBERTY BROADBAND SRS A ORD			5.000	788	157.580	788	467				165		165		03/20/2019	
530307 30 5	LIBERTY BROADBAND SRS C ORD			34.000	5,385	158.370	5,385	2,749				1,716		1,716		10/10/2018	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			15.000	648	43.190	648	591				(77)		(77)		08/14/2019	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			35.000	1,523	43.510	1,523	1,353				(49)		(49)		06/04/2020	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			40.000	1,704	42.600	1,704	1,336				(135)		(135)		10/10/2018	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			5.000	190	37.990	190	183				(29)		(29)		04/22/2019	
53223X 10 7	LIFE STORAGE ORD			5.000	597	119.390	597	459		21		56		56		10/10/2018	
532457 10 8	ELI LILLY ORD			164.000	27,690	168.840	27,690	12,873		485		6,135		6,135		10/10/2018	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			10.000	1,163	116.250	1,163	859	5	20		195		195		10/10/2018	
534187 10 9	LINCOLN NATIONAL ORD			43.000	2,163	50.310	2,163	2,410		69		(374)		(374)		10/10/2018	
537008 10 4	LITTELFUSE ORD			5.000	1,273	254.660	1,273	878		10		317		317		10/10/2018	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			25.000	1,837	73.480	1,837	1,313				50		50		12/18/2018	

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
539830 10 9	LOCKHEED MARTIN ORD			43.000	15,264	354.980	15,264	11,091		421		(1,479)		(1,479)		10/10/2018.	
540424 10 8	LOEWS ORD			74.000	3,331	45.020	3,331	2,740		19		(553)		(553)		02/08/2016.	
548661 10 7	LOWE'S COMPANIES ORD			143.000	22,953	160.510	22,953	9,680		322		5,827		5,827		10/10/2018.	
550021 10 9	LULULEMON ATHLETICA ORD		C	20.000	6,961	348.030	6,961	2,814				2,327		2,327		10/10/2018.	
55024U 10 9	LUMENTUM HOLDINGS ORD			20.000	1,896	94.800	1,896	1,695				201		201		10/20/2020.	
55087P 10 4	LYFT CL A ORD			40.000	1,965	49.130	1,965	1,149				816		816		04/17/2020.	
55261F 10 4	M&T BANK ORD			30.000	3,819	127.300	3,819	4,210		132		(1,274)		(1,274)		10/10/2018.	
552690 10 9	MDU RESOURCES GROUP ORD			40.000	1,054	26.340	1,054	1,043	9	33		(135)		(135)		10/10/2018.	
55272X 10 2	MFA FINANCIAL REIT ORD			95.000	370	3.890	370	694	7	24		(357)		(357)		03/20/2019.	
552848 10 3	MGIC INVESTMENT ORD			75.000	941	12.550	941	985		18		(122)		(122)		06/28/2019.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			105.000	3,309	31.510	3,309	2,842		17		(185)		(185)		12/18/2018.	
55306N 10 4	MKS INSTRUMENTS ORD			10.000	1,505	150.450	1,505	734		8		404		404		10/10/2018.	
553530 10 6	MSC INDUSTRIAL CL A ORD			5.000	422	84.390	422	410		58		30		30		03/20/2019.	
55354G 10 0	MSCI ORD			15.000	6,698	446.530	6,698	2,353		44		2,825		2,825		10/10/2018.	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			15.000	563	37.550	563	607		15		(79)		(79)		03/20/2019.	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			5.000	921	184.100	921	1,026				(105)		(105)		08/14/2019.	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD			5.000	525	105.040	525	403				122		122		08/14/2019.	
562750 10 9	MANHATTAN ASSOCIATES ORD			10.000	1,052	105.180	1,052	558				254		254		03/20/2019.	
56418H 10 0	MANPOWERGROUP ORD			10.000	902	90.180	902	774		23		(69)		(69)		10/10/2018.	
565849 10 6	MARATHON OIL ORD			175.000	1,167	6.670	1,167	1,208				(40)		(40)		12/15/2020.	
56585A 10 2	MARATHON PETROLEUM ORD			105.000	4,343	41.360	4,343	3,700		244		(1,983)		(1,983)		12/18/2018.	
570535 10 4	MARKEL ORD			5.000	5,167	1,033.300	5,167	5,078				88		88		12/15/2020.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			5.000	2,853	570.560	2,853	934		12		957		957		10/10/2018.	
571748 10 2	MARSH & MCLENNAN ORD			95.000	11,115	117.000	11,115	3,586		195		531		531		10/22/2013.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			59.000	7,783	131.920	7,783	5,687		28		(1,151)		(1,151)		10/10/2018.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			9.000	2,556	283.970	2,556	1,496		20		39		39		10/10/2018.	
574599 10 6	MASCO ORD			46.000	2,527	54.930	2,527	583		25		319		319		07/18/2012.	
574795 10 0	MASIMO ORD			5.000	1,342	268.380	1,342	671				552		552		03/20/2019.	
57636Q 10 4	MASTERCARD CL A ORD			162.000	57,824	356.940	57,824	20,688		247		9,484		9,484		12/15/2020.	
57667L 10 7	MATCH GROUP ORD			43.000	6,501	151.190	6,501	2,601				3,900		3,900		10/10/2018.	
577081 10 2	MATTEL ORD			78.000	1,361	17.450	1,361	959				304		304		10/15/2019.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			55.000	4,876	88.650	4,876	2,793		79		1,493		1,493		10/10/2018.	
579780 20 6	MCCORMICK ORD			42.000	4,015	95.600	4,015	1,779	14	52		(1,335)		(1,335)		10/10/2018.	
580135 10 1	MCDONALD'S ORD			135.000	28,968	214.580	28,968	15,978		680		2,291		2,291		10/10/2018.	
58155Q 10 3	MCKESSON ORD			39.000	6,783	173.920	6,783	4,123	16	64		1,388		1,388		10/10/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			75.000	1,634	21.790	1,634	1,091	20	80		51		51		10/10/2018.	
58502B 10 6	MEDNAX ORD			15.000	368	24.540	368	463				(49)		(49)		03/20/2019.	
58933Y 10 5	MERCK & CO ORD			482.000	39,428	81.800	39,428	26,588	313	1,130		(4,123)		(4,123)		07/15/2020.	
59156R 10 8	METLIFE ORD			146.000	6,855	46.950	6,855	5,300		266		(587)		(587)		12/08/2015.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	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 Administra-tive Symbol
592688 10 5	METTLER TOLEDO ORD			5.000	5,698	1,139.680	5,698	2,837				1,732		1,732		10/10/2018.	
594918 10 4	MICROSOFT ORD			1,451.000	322,731	222.420	322,731	84,796		3,015		93,239		93,239		04/17/2020.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			43.000	5,939	138.110	5,939	2,349		56		1,937		1,937		04/17/2020.	
595112 10 3	MICRON TECHNOLOGY ORD			230.000	17,291	75.180	17,291	7,123				4,922		4,922		10/10/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			23.000	2,914	126.690	2,914	2,272		92		(119)		(119)		10/10/2018.	
596278 10 1	MIDDLEBY ORD			10.000	1,289	128.920	1,289	1,176				194		194		10/10/2018.	
60770K 10 7	MODERNA ORD			50.000	5,224	104.470	5,224	1,368				3,620		3,620		12/15/2020.	
608190 10 4	MOHAWK INDUSTRIES ORD			9.000	1,269	140.950	1,269	1,467				41		41		10/10/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			10.000	2,127	212.680	2,127	1,386				770		770		10/10/2018.	
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD			38.000	1,717	45.190	1,717	1,981		22		(331)		(331)		10/15/2019.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			301.000	17,599	58.470	17,599	10,295	95	352		1,020		1,020		10/10/2018.	
60937P 10 6	MONGODB CL A ORD			5.000	1,795	359.040	1,795	655				1,137		1,137		12/16/2019.	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			5.000	1,831	366.230	1,831	552	3	10		941		941		10/10/2018.	
61174X 10 9	MONSTER BEVERAGE ORD			83.000	7,676	92.480	7,676	4,130				2,401		2,401		10/10/2018.	
615369 10 5	MOODYS ORD			33.000	9,578	290.240	9,578	3,382		74		1,743		1,743		10/10/2018.	
617446 44 8	MORGAN STANLEY ORD			280.000	19,188	68.530	19,188	7,382		332		5,598		5,598		10/10/2018.	
61945C 10 3	MOSAIC ORD			83.000	1,910	23.010	1,910	1,790		17		114		114		10/15/2019.	
620076 30 7	MOTOROLA SOLUTIONS ORD			30.000	5,102	170.060	5,102	2,951	21	77		268		268		10/10/2018.	
626717 10 2	MURPHY OIL ORD			30.000	363	12.100	363	953		19		(441)		(441)		10/10/2018.	
62886E 10 8	NCR ORD			25.000	939	37.570	939	704				60		60		03/20/2019.	
629377 50 8	NRG ENERGY ORD			31.000	1,164	37.550	1,164	340		37		(68)		(68)		11/25/2016.	
631103 10 8	NASDAQ ORD			18.000	2,389	132.740	2,389	348		35		462		462		03/03/2009.	
636180 10 1	NATL FUEL GAS ORD			15.000	617	41.130	617	875	7	26		(81)		(81)		10/10/2018.	
636518 10 2	NATIONAL INSTRUMENTS ORD			20.000	879	43.940	879	888		21		32		32		10/10/2018.	
637071 10 1	NOV ORD			85.000	1,167	13.730	1,167	787				380		380		10/20/2020.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			30.000	1,228	40.920	1,228	1,331		62		(381)		(381)		10/10/2018.	
63938C 10 8	NAVIENT ORD			50.000	491	9.820	491	605		32		(193)		(193)		04/22/2019.	
640268 10 8	NEKTAR THERAPEUTICS ORD			35.000	595	17.000	595	732				(160)		(160)		12/16/2019.	
64110D 10 4	NETAPP ORD			59.000	3,908	66.240	3,908	3,291		113		235		235		10/10/2018.	
64110L 10 6	NETFLIX ORD			83.000	44,881	540.730	44,881	17,628				18,024		18,024		10/15/2019.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			15.000	1,438	95.850	1,438	1,595				(175)		(175)		10/10/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			70.000	696	9.940	696	1,233	14	56		(432)		(432)		10/10/2018.	
64829B 10 0	NEW RELIC ORD			10.000	654	65.400	654	615				(3)		(3)		10/15/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			95.000	1,002	10.550	1,002	999		65		(140)		(140)		10/10/2018.	
650111 10 7	NEW YORK TIMES CL A ORD			35.000	1,812	51.770	1,812	1,142		8		686		686		06/28/2019.	
651229 10 6	NEWELL BRANDS ORD			90.000	1,911	21.230	1,911	1,593		83		181		181		10/10/2018.	
651639 10 6	NEWMONT ORD			153.000	9,163	59.890	9,163	5,108		159		2,515		2,515		12/16/2019.	
65249B 10 9	NEWS CL A ORD			38.000	683	17.970	683	158		8		146		146		07/01/2013.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			5.000	546	109.190	546	505		11		(40)		(40)		06/28/2019.	
65339F 10 1	NEXTERA ENERGY ORD			408.000	31,477	77.150	31,477	13,809		571		(25,896)		(25,896)		10/10/2018.	
654106 10 3	NIKE CL B ORD			224.000	31,689	141.470	31,689	10,715		281		8,996		8,996		10/10/2018.	
65473P 10 5	NISOURCE ORD			75.000	1,721	22.940	1,721	1,882		63		(368)		(368)		10/10/2018.	
655663 10 2	NORDSON ORD			10.000	2,010	200.950	2,010	1,281	4	15		381		381		10/10/2018.	
655664 10 0	NORDSTROM ORD			11.000	343	31.210	343	454		4		(107)		(107)		11/27/2017.	
655844 10 8	NORFOLK SOUTHERN ORD			57.000	13,544	237.610	13,544	7,107		214		2,478		2,478		10/10/2018.	
665859 10 4	NORTHERN TRUST ORD			33.000	3,074	93.140	3,074	2,635	23	92		(432)		(432)		10/10/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			29.000	8,837	304.720	8,837	5,345		164		(1,138)		(1,138)		10/10/2018.	
668771 10 8	NORTONLIFELOCK ORD			128.000	2,660	20.780	2,660	2,547		1,600		(607)		(607)		12/18/2018.	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			10.000	546	54.630	546	531		15		137		137		03/20/2019.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			55.000	2,425	44.090	2,425	809				1,444		1,444		10/10/2018.	
670346 10 5	NUCOR ORD			62.000	3,298	53.190	3,298	3,096	25	100		(192)		(192)		10/10/2018.	
67059N 10 8	NUTANIX CL A ORD			20.000	637	31.870	637	779				12		12		10/10/2018.	
67066G 10 4	NVIDIA ORD			113.000	59,009	522.200	59,009	15,012		72		32,420		32,420		10/15/2019.	
670837 10 3	OGE ENERGY ORD			40.000	1,274	31.860	1,274	1,491		63		(504)		(504)		10/10/2018.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			14.000	6,336	452.570	6,336	2,060				200		200		12/18/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			190.000	3,289	17.310	3,289	1,928	2			1,361		1,361		10/20/2020.	
679295 10 5	OKTA CL A ORD			20.000	5,085	254.260	5,085	2,119				2,068		2,068		12/15/2020.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			15.000	2,928	195.180	2,928	1,390		9		776		776		10/10/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			60.000	1,183	19.710	1,183	1,276		50		(160)		(160)		10/10/2018.	
680665 20 5	OLIN ORD			30.000	737	24.560	737	703		24		219		219		10/10/2018.	
681919 10 6	OMNICOM GROUP ORD			45.000	2,807	62.370	2,807	2,535	29	117		(839)		(839)		10/10/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			40.000	1,453	36.320	1,453	1,322		107		(241)		(241)		10/10/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			85.000	2,782	32.730	2,782	1,371				710		710		10/10/2018.	
682680 10 3	ONEOK ORD			95.000	3,646	38.380	3,646	2,748		145		157	222	(66)		10/20/2020.	
68389X 10 5	ORACLE ORD			387.000	25,035	64.690	25,035	12,297		372		4,532		4,532		10/10/2018.	
688239 20 1	OSHKOSH ORD			15.000	1,291	86.070	1,291	969		18		(129)		(129)		10/10/2018.	
68902V 10 7	OTIS WORLDWIDE ORD			99.000	6,697	67.645	6,697	3,398		59		3,299		3,299		11/26/2018.	
69007J 10 6	OUTFRONT MEDIA ORD			25.000	489	19.560	489	565		10		(182)		(182)		03/20/2019.	
690742 10 1	OWENS CORNIING ORD			20.000	1,515	75.760	1,515	1,055		19		213		213		10/10/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			84.000	12,516	149.000	12,516	6,090		386		(893)		(893)		01/23/2015.	
693506 10 7	PPG INDUSTRIES ORD			24.000	3,461	144.220	3,461	1,839		50		258		258		06/06/2017.	
69351T 10 6	PPL ORD			144.000	4,061	28.200	4,061	4,266	60	239		(1,106)		(1,106)		10/10/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			10.000	1,254	125.440	1,254	992				143		143		10/10/2018.	
69355F 10 2	PPD ORD			30.000	1,027	34.220	1,027	1,053				(27)		(27)		12/15/2020.	
693656 10 0	PVH ORD			15.000	1,408	93.890	1,408	1,332		1		(169)		(169)		10/15/2019.	
69370C 10 0	PTC ORD			20.000	2,392	119.610	2,392	1,825				894		894		10/10/2018.	
693718 10 8	PACCAR ORD			67.000	5,781	86.280	5,781	3,861	47	240		481		481		10/10/2018.	

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
695156 10 9	PACKAGING CORP OF AMERICA ORD			8.000	1,103	137.910	1,103	887	8	25		207		207		07/27/2017.	
695263 10 3	PACW PACWEST BANCORP ORD			25.000	635	25.400	635	1,185		34		(322)		(322)		10/10/2018.	
697435 10 5	PALO ALTO NETWORKS ORD			15.000	5,331	355.390	5,331	3,036				1,862		1,862		10/10/2018.	
69924R 10 8	PARAMOUNT GROUP REIT ORD			40.000	362	9.040	362	570	3	16		(195)		(195)		03/20/2019.	
700517 10 5	PARK HOTELS RESORTS ORD			40.000	686	17.150	686	1,219		40		(349)		(349)		10/10/2018.	
701094 10 4	PARKER HANNIFIN ORD			41.000	11,169	272.410	11,169	2,477		144		2,730		2,730		09/30/2011.	
701877 10 2	PARSLEY ENERGY CL A ORD			55.000	781	14.200	781	1,630		11		(259)		(259)		10/10/2018.	
704326 10 7	PAYCHEX ORD			62.000	5,777	93.180	5,777	3,546		154		503		503		10/10/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			10.000	4,523	452.250	4,523	1,286				1,875		1,875		10/10/2018.	
70438V 10 6	PAYLOCITY HOLDING ORD			5.000	1,030	205.910	1,030	488				425		425		08/14/2019.	
70450Y 10 3	PAYPAL HOLDINGS ORD			215.000	50,353	234.200	50,353	11,062				27,096		27,096		10/10/2018.	
70614W 10 0	PELOTON INTERACTIVE ORD			15.000	2,276	151.720	2,276	2,004				272		272		10/20/2020.	
70975L 10 7	PENUMBRA ORD			5.000	875	175.000	875	783				54		54		03/20/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			21.000	272	12.930	272	317		15		(83)		(83)		11/26/2013.	
713448 10 8	PEPSICO ORD			270.000	40,041	148.300	40,041	23,421	276	1,020		3,161		3,161		04/17/2020.	
714046 10 9	PERKINELMER ORD			20.000	2,870	143.500	2,870	1,723		6		928		928		10/10/2018.	
717081 10 3	PFIZER ORD			1,076.000	39,608	36.810	39,608	21,507				18,101		18,101		12/15/2020.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			293.000	24,257	82.790	24,257	20,353	352	1,380		(674)		(674)		10/15/2019.	
718546 10 4	PHILLIPS 66 ORD			98.000	6,854	69.940	6,854	4,046		191		(356)		(356)		10/20/2020.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			15.000	966	64.400	966	886		10		6		6		10/10/2018.	
723484 10 1	PINNACLE WEST ORD			23.000	1,839	79.950	1,839	1,907		73		(230)		(230)		06/28/2019.	
72352L 10 6	PINTEREST CL A ORD			75.000	4,943	65.900	4,943	1,850				3,093		3,093		07/15/2020.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			34.000	3,872	113.890	3,872	4,711	19	71		(1,274)		(1,274)		10/10/2018.	
72703H 10 1	PLANET FITNESS CL A ORD			15.000	1,164	77.630	1,164	1,032				44		44		08/14/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			10.000	953	95.280	953	933		25		(64)		(64)		10/10/2018.	
73278L 10 5	POOL ORD			5.000	1,863	372.500	1,863	744		11		801		801		10/10/2018.	
733174 70 0	POPULAR ORD			20.000	1,126	56.320	1,126	1,024	8	27		(49)		(49)		10/10/2018.	
737446 10 4	POST HOLDINGS ORD			10.000	1,010	101.010	1,010	928				(81)		(81)		10/10/2018.	
74051N 10 2	PREMIER CL A ORD			10.000	351	35.100	351	391		4		(28)		(28)		06/28/2019.	
74144T 10 8	T ROWE PRICE GROUP ORD			48.000	7,267	151.390	7,267	3,891		173		1,418		1,418		10/10/2018.	
74164M 10 8	PRIMERICA ORD			5.000	670	133.930	670	600		8		17		17		06/28/2019.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			58.000	2,877	49.610	2,877	2,900		130		(313)		(313)		10/10/2018.	
742718 10 9	PROCTER & GAMBLE ORD			446.000	62,056	139.140	62,056	32,770		1,359		6,230		6,230		12/15/2020.	
743315 10 3	PROGRESSIVE ORD			118.000	11,668	98.880	11,668	6,542		313		3,126		3,126		10/10/2018.	
74340W 10 3	PROLOGIS REIT			149.000	14,849	99.660	14,849	8,570		346		2,108		2,108		10/10/2018.	
743424 10 3	PROOFPOINT ORD			10.000	1,364	136.410	1,364	943				216		216		10/10/2018.	
743606 10 5	PROSPERITY BANCSHARES ORD			10.000	694	69.360	694	709	5	18		(25)		(25)		10/10/2018.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			83.000	6,480	78.070	6,480	7,387		365		(1,301)		(1,301)		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			101.000	5,888	58.300	5,888	4,864		198		(76)		(76)		10/10/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			28.000	6,466	230.930	6,466	4,534		224		503		503		10/10/2018.	
745867 10 1	PULTEGROUP ORD			54.000	2,328	43.120	2,328	1,162	8	26		233		233		10/10/2018.	
74624M 10 2	PURE STORAGE CL A ORD			55.000	1,244	22.610	1,244	840				303		303		06/28/2019.	
74736K 10 1	QORVO ORD			23.000	3,824	166.270	3,824	1,429				1,151		1,151		10/10/2018.	
747525 10 3	QUALCOMM ORD			216.000	32,905	152.340	32,905	10,730		555		13,848		13,848		10/10/2018.	
74762E 10 2	QUANTA SERVICES ORD			23.000	1,656	72.020	1,656	517	1	5		720		720		05/23/2012.	
74834L 10 0	QUEST DIAGNOSTICS ORD			30.000	3,575	119.170	3,575	2,592		33		126		126		10/20/2020.	
74838J 10 1	QUIDEL ORD			5.000	898	179.650	898	1,204				(306)		(306)		07/15/2020.	
74915M 10 0	QURATE RETAIL SRS A ORD			90.000	987	10.970	987	524		135		464		464		12/16/2019.	
74915M 30 8	QURATE RETAIL INC			2.000	157	99.000	157	157		4				0		12/16/2019.	
749685 10 3	RPM ORD			25.000	2,270	90.780	2,270	1,496		37		351		351		10/10/2018.	
751212 10 1	RALPH LAUREN CL A ORD			10.000	1,037	103.740	1,037	1,170		14		(135)		(135)		10/10/2018.	
754730 10 9	RAYMOND JAMES ORD			11.000	1,052	95.670	1,052	810		16		68		68		06/06/2017.	
754907 10 3	RAYONIER REIT ORD			25.000	735	29.380	735	737		27		(85)		(85)		03/20/2019.	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD			259.000	18,521	71.510	18,521	9,070		369		9,451		9,451		11/26/2018.	
75606N 10 9	REALPAGE ORD			15.000	1,309	87.240	1,309	883				502		502		06/28/2019.	
756109 10 4	REALTY INCOME REIT ORD			60.000	3,730	62.170	3,730	3,283	14	168		(688)		(688)		10/10/2018.	
758750 10 3	REGAL BELOIT ORD			5.000	614	122.810	614	415	2	6		186		186		03/20/2019.	
758849 10 3	REGENCY CENTERS REIT ORD			15.000	684	45.630	684	942	9	27		(262)		(262)		06/27/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			15.000	7,247	483.110	7,247	4,968				1,614		1,614		10/10/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			125.000	2,015	16.120	2,015	745	19	78		(130)		(130)		08/26/2009.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			10.000	1,159	115.900	1,159	1,417		28		(472)		(472)		10/10/2018.	
759509 10 2	RELIANCE STEEL ORD			10.000	1,198	119.750	1,198	821		25		(0)		(0)		10/10/2018.	
759916 10 9	REPLIGEN ORD			10.000	1,916	191.630	1,916	1,738				178		178		10/20/2020.	
760759 10 0	REPUBLIC SERVICES ORD			21.000	2,022	96.300	2,022	1,416	9	34		140		140		05/15/2018.	
761152 10 7	RESMED ORD			23.000	4,889	212.560	4,889	2,665		32		1,234		1,234		04/17/2020.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			25.997	553	21.260	553	373				243		243		01/04/2017.	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			45.000	385	8.560	385	541	3	17		(218)		(218)		03/20/2019.	
76680R 20 6	RINGCENTRAL CL A ORD			10.000	3,790	378.970	3,790	765				2,103		2,103		10/10/2018.	
770323 10 3	ROBERT HALF ORD			12.000	750	62.480	750	440		16		(8)		(8)		10/28/2016.	
773903 10 9	ROCKWELL AUTOMAT ORD			25.000	6,270	250.810	6,270	2,974		103		1,204		1,204		10/10/2018.	
77543R 10 2	ROKU CL A ORD			20.000	6,640	332.020	6,640	2,107				3,883		3,883		07/15/2020.	
776696 10 6	ROPER TECHNOLOGIES ORD			16.000	6,897	431.090	6,897	2,246		28		1,404		1,404		04/17/2020.	
778296 10 3	ROSS STORES ORD			73.000	8,965	122.810	8,965	5,066		21		466		466		10/10/2018.	
780287 10 8	ROYAL GOLD ORD			10.000	1,064	106.360	1,064	747		11		(159)		(159)		10/10/2018.	
783549 10 8	RYDER SYSTEM ORD			10.000	618	61.760	618	599		22		75		75		03/20/2019.	
78409V 10 4	S&P GLOBAL ORD			52.000	17,094	328.730	17,094	6,303		139		2,895		2,895		10/10/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			20.000	5,643	282.130	5,643	3,060		37		823		823		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
784117 10 3	SEI INVESTMENTS ORD			25.000	1,437	57.470	1,437	1,402	9	18		(200)		(200)		10/10/2018.	
78440X 10 1	SL GREEN RLTY REIT ORD			7.000	417	59.580	417	651	14	25		(226)		(226)		03/15/2016.	
78442P 10 6	SLM ORD			90.000	1,115	12.390	1,115	959		11		313		313		10/10/2018.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			40.000	2,910	72.750	2,910	2,052		21		454		454		10/10/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			10.000	3,878	387.830	3,878	3,012				1,368		1,368		10/10/2018.	
78573M 10 4	SABRE ORD			50.000	601	12.020	601	1,154		7		(521)		(521)		10/10/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			10.000	865	86.510	865	1,517				143		143		06/28/2019.	
79466L 30 2	SALESFORCE.COM ORD			162.000	36,050	222.530	36,050	15,957				9,702		9,702		10/15/2019.	
803607 10 0	SAREPTA THERAPEUTICS ORD			10.000	1,705	170.490	1,705	1,223				415		415		10/10/2018.	
806407 10 2	HENRY SCHEIN ORD			27.000	1,805	66.860	1,805	1,717				4		4		10/10/2018.	
806857 10 8	SCHLUMBERGER ORD			267.000	5,829	21.830	5,829	4,871	39	78		131		131		10/20/2020.	
808513 10 5	CHARLES SCHWAB ORD			276.000	14,639	53.040	14,639	9,347		124		2,920		2,920		10/20/2020.	
810186 10 6	SCOTTS MIRACLE GRO ORD			5.000	996	199.140	996	493		37		465		465		06/28/2019.	
81181C 10 4	SEAGEN ORD			20.000	3,503	175.140	3,503	1,431				1,218		1,218		10/10/2018.	
81211K 10 0	SEALED AIR ORD			17.000	778	45.790	778	326		11		101		101		08/26/2009.	
816851 10 9	SEMPRA ENERGY ORD			55.000	7,008	127.410	7,008	4,914	57	226		(1,324)		(1,324)		10/10/2018.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			35.000	1,719	49.100	1,719	1,533		27		107		107		10/10/2018.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			35.000	402	11.490	402	960		20		(449)		(449)		10/10/2018.	
81762P 10 2	SERVICENOW ORD			35.000	19,265	550.430	19,265	6,025				9,384		9,384		10/10/2018.	
824348 10 6	SHERWIN WILLIAMS ORD			17.000	12,493	734.910	12,493	5,398		91		2,573		2,573		10/10/2018.	
82669G 10 4	SIGNATURE BANK ORD			10.000	1,353	135.290	1,353	1,155		22		(13)		(13)		10/10/2018.	
827048 10 9	SILGAN HOLDINGS ORD			15.000	556	37.080	556	443		7		90		90		08/14/2019.	
828806 10 9	SIMON PROP GRP REIT ORD			68.000	5,799	85.280	5,799	4,897	88	108		(546)		(546)		10/20/2020.	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			10.000	319	31.850	319	432		8		(15)		(15)		08/14/2019.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			275.000	1,752	6.370	1,752	1,684		15		(215)		(215)		12/18/2018.	
82981J 10 9	SITE CENTERS ORD			30.000	304	10.120	304	385	2	12		(117)		(117)		04/22/2019.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			15.000	512	34.100	512	772		4		(165)		(165)		04/22/2019.	
830566 10 5	SKECHERS USA CL A ORD			25.000	899	35.940	899	813				(181)		(181)		03/20/2019.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			35.000	5,351	152.880	5,351	2,973		66		1,120		1,120		10/10/2018.	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			85.000	3,648	42.916	3,648	2,684				964		964		07/15/2020.	
831865 20 9	A O SMITH ORD			10.000	548	54.820	548	586		10		72		72		08/08/2018.	
83200N 10 3	SMARTSHEET CL A ORD			15.000	1,039	69.290	1,039	726				366		366		06/28/2019.	
832696 40 5	JM SMUCKER ORD			24.000	2,774	115.600	2,774	2,142		85		275		275		10/15/2019.	
833034 10 1	SNAP ON ORD			5.000	856	171.140	856	811		22		9		9		06/27/2018.	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD		C	5.000	1,596	319.120	1,596	1,563				33		33		10/20/2020.	
835495 10 2	SONOCO PRODUCTS ORD			20.000	1,185	59.250	1,185	1,054		34		(49)		(49)		10/10/2018.	
842587 10 7	SOUTHERN ORD			208.000	12,777	61.430	12,777	8,413		528		(472)		(472)		10/10/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			112.000	5,220	46.610	5,220	3,565		40		(825)		(825)		12/18/2018.	

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
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			5.000	383	76.660	383	302		8		62		62		09/27/2019.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			20.000	782	39.090	782	742				40		40		12/15/2020.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			20.000	803	40.170	803	748	13	50		(180)		(180)		03/20/2019.	
848637 10 4	SPLUNK ORD			30.000	5,097	169.890	5,097	2,954				604		604		10/10/2018.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			25.000	503	20.100	503	561				19		19		03/20/2019.	
852234 10 3	SQUARE CL A ORD			75.000	16,323	217.640	16,323	5,543				11,631		11,631		10/15/2019.	
854502 10 1	STANLEY BLACK AND DECKER ORD			35.000	6,250	178.560	6,250	3,318		97		449		449		12/18/2018.	
855244 10 9	STARBUCKS ORD			227.000	24,284	106.980	24,284	6,972		381		4,327		4,327		10/10/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			50.000	965	19.300	965	1,047	24	96		(278)		(278)		10/10/2018.	
857477 10 3	STATE STREET ORD			75.000	5,459	72.780	5,459	5,180	39	156		(474)		(474)		10/10/2018.	
858119 10 0	STEEL DYNAMICS ORD			45.000	1,659	36.870	1,659	1,952	11	45		127		127		10/10/2018.	
858912 10 8	STERICYCLE ORD			8.000	555	69.330	555	397				44		44		01/27/2009.	
85917A 10 0	STERLING BAN ORD			45.000	809	17.980	809	988		13		(140)		(140)		10/10/2018.	
862121 10 0	STORE CAPITAL ORD			35.000	1,189	33.980	1,189	984	13	49		(114)		(114)		10/10/2018.	
863667 10 1	STRYKER ORD			67.000	16,418	245.040	16,418	8,810	42	154		2,352		2,352		10/10/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD			15.000	2,279	151.950	2,279	1,491	12	47		28		28		10/10/2018.	
871607 10 7	SYNOPSYS ORD			28.000	7,259	259.240	7,259	2,288				3,361		3,361		10/10/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			20.000	647	32.370	647	903	7	26		(137)		(137)		10/10/2018.	
87162W 10 0	SYNNEX ORD			5.000	407	81.440	407	182				225		225		08/14/2019.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			110.001	3,818	34.710	3,818	3,179		97		(143)		(143)		10/10/2018.	
87166B 10 2	SYNEOS HEALTH CL A ORD			15.000	1,022	68.130	1,022	893				129		129		10/20/2020.	
871829 10 7	SYSCO ORD			99.000	7,352	74.260	7,352	5,666		178		(1,117)		(1,117)		10/10/2018.	
872307 10 3	TCF FINANCIAL ORD			37.000	1,369	37.000	1,369	1,462		52		(361)		(361)		08/14/2019.	
872540 10 9	TJX ORD			219.000	14,956	68.290	14,956	3,571		50		1,583		1,583		12/21/2012.	
872590 10 4	T MOBILE US ORD			95.000	12,811	134.850	12,811	8,566				3,538		3,538		12/15/2020.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			20.000	4,156	207.790	4,156	2,354				1,707		1,707		10/10/2018.	
875372 20 3	TANDEM DIABETES CARE ORD			15.000	1,435	95.680	1,435	1,766				(330)		(330)		10/20/2020.	
876030 10 7	TAPESTRY ORD			67.000	2,082	31.080	2,082	1,853		23		275		275		10/15/2019.	
87612E 10 6	TARGET ORD			108.000	19,065	176.530	19,065	7,571		289		5,219		5,219		10/10/2018.	
87612G 10 1	TARGA RESOURCES ORD			40.000	1,055	26.380	1,055	1,121				(66)		(66)		12/15/2020.	
87918A 10 5	TELADOC HEALTH ORD			18.000	3,599	199.960	3,599	3,605				(5)		(5)		07/15/2020.	
879360 10 5	TELEDYNE TECH ORD			5.000	1,960	391.980	1,960	1,127				227		227		10/10/2018.	
879369 10 6	TELEFLEX ORD			5.000	2,058	411.570	2,058	1,240		7		176		176		10/10/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			20.000	371	18.570	371	641		14		(137)		(137)		03/20/2019.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			40.000	1,080	27.000	1,080	605				(588)		(588)		04/22/2019.	
88025U 10 9	10X GENOMICS CL A ORD			10.000	1,416	141.600	1,416	1,545				(129)		(129)		10/20/2020.	
88076W 10 3	TERADATA ORD			25.000	562	22.470	562	667				(108)		(108)		12/16/2019.	
880770 10 2	TERADYNE ORD			35.000	4,197	119.900	4,197	1,136		14		1,810		1,810		10/10/2018.	

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
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD			25.000	1,276	51.020	1,276	1,102				309		309		10/10/2018.	
88160R 10 1	TESLA ORD			140.000	98,794	705.670	98,794	12,778				65,836		65,836		10/20/2020.	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			10.000	595	59.500	595	627				27		27		04/22/2019.	
882508 10 4	TEXAS INSTRUMENTS ORD			186.000	30,528	164.130	30,528	12,790		692		6,666		6,666		02/14/2018.	
883203 10 1	TEXTRON ORD			49.000	2,368	48.330	2,368	2,161	1	4		183		183		10/15/2019.	
88339J 10 5	TRADE DESK CL A ORD			5.000	4,005	801.000	4,005	1,139				2,706		2,706		06/28/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			75.000	34,934	465.780	34,934	7,534	17	64		10,568		10,568		01/20/2016.	
885160 10 1	THOR INDUSTRIES ORD			10.000	930	92.990	930	788	4	16		187		187		10/10/2018.	
88579Y 10 1	3M ORD			108.000	18,877	174.790	18,877	14,784		392		103		103		10/20/2020.	
886547 10 8	TIFFANY ORD			22.000	2,892	131.450	2,892	2,135		64		(48)		(48)		10/10/2018.	
887389 10 4	TIMKEN ORD			15.000	1,160	77.360	1,160	717		17		316		316		04/22/2019.	
889478 10 3	TOLL BROTHERS ORD			25.000	1,087	43.470	1,087	786		11		99		99		10/10/2018.	
891092 10 8	TORO ORD			20.000	1,897	94.840	1,897	1,106	5	20		303		303		10/10/2018.	
892356 10 6	TRACTOR SUPPLY ORD			11.000	1,546	140.580	1,546	605		17		519		519		06/06/2017.	
892672 10 6	TRADEWEB MARKETS CL A ORD			15.000	937	62.450	937	894		1		43		43		10/20/2020.	
893641 10 0	TRANSDIGM GROUP ORD			9.000	5,570	618.850	5,570	2,782		130		1,628		1,628		04/17/2020.	
89400J 10 7	TRANSUNION ORD			35.000	3,473	99.220	3,473	2,392		11		476		476		10/10/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			57.000	8,001	140.370	8,001	4,960		192		195		195		12/18/2018.	
89469A 10 4	TREEHOUSE FOODS ORD			10.000	425	42.490	425	610				(60)		(60)		03/20/2019.	
89531P 10 5	TREX ORD			25.000	2,093	83.720	2,093	1,914				179		179		10/20/2020.	
896239 10 0	TRIMBLE ORD			50.000	3,339	66.770	3,339	1,953				1,254		1,254		10/10/2018.	
896522 10 9	TRINITY INDUSTRIES ORD			30.000	792	26.390	792	809		23		127		127		10/10/2018.	
896945 20 1	TRIPADVISOR ORD			10.000	288	28.780	288	93				(16)		(16)		12/21/2011.	
89832Q 10 9	TRUIST FINANCIAL ORD			288.000	13,804	47.930	13,804	11,613		518		(2,416)		(2,416)		10/10/2018.	
90138F 10 2	TWILIO CL A ORD			25.000	8,463	338.500	8,463	3,139				5,401		5,401		07/15/2020.	
90184L 10 2	TWITTER ORD			145.000	7,852	54.150	7,852	3,886				3,205		3,205		10/10/2018.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			50.000	319	6.370	319	726	9	37		(413)		(413)		10/10/2018.	
90214J 10 1	2U ORD			10.000	400	40.010	400	666				160		160		10/10/2018.	
902252 10 5	TYLER TECHNOLOGIES ORD			5.000	2,183	436.520	2,183	1,064				683		683		10/10/2018.	
902494 10 3	TYSON FOODS CL A ORD			58.000	3,738	64.440	3,738	2,084		99		(1,543)		(1,543)		10/10/2018.	
902653 10 4	UDR REIT ORD			55.000	2,114	38.430	2,114	2,123		78		(455)		(455)		10/10/2018.	
902681 10 5	UGI ORD			35.000	1,224	34.960	1,224	1,934	12	46		(357)		(357)		10/10/2018.	
902973 30 4	US BANCORP ORD			305.000	14,210	46.590	14,210	9,698	128	185		(14)		(14)		10/20/2020.	
90353T 10 0	UBER TECHNOLOGIES ORD			280.000	14,280	51.000	14,280	8,212				6,068		6,068		07/15/2020.	
90384S 30 3	ULTA BEAUTY ORD			9.000	2,584	287.160	2,584	2,177				306		306		10/10/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			45.000	681	15.140	681	925		38		(115)		(115)		10/10/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			18.000	309	17.170	309	255				(80)		(80)		01/30/2018.	
904311 20 6	UNDER ARMOUR CL C ORD			41.000	610	14.880	610	698				(176)		(176)		08/14/2019.	
907818 10 8	UNION PACIFIC ORD			132.000	27,485	208.220	27,485	11,716		512		3,621		3,621		10/10/2018.	

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 Administra-tive Symbol
910047 10 9	UNITED AIRLINES HOLDINGS ORD			56.000	2,422	43.250	2,422	3,330				(2,511)		(2,511)		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			135.000	22,734	168.400	22,734	12,650		545		6,931		6,931		10/10/2018.	
911363 10 9	UNITED RENTAL ORD			15.000	3,479	231.910	3,479	1,891				977		977		10/10/2018.	
912008 10 9	US FOODS ORD			40.000	1,332	33.310	1,332	1,164				(343)		(343)		10/10/2018.	
91307C 10 2	UNITED THERAPEUTICS ORD			5.000	759	151.790	759	620				319		319		10/10/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			177.000	62,070	350.680	62,070	31,010		844		10,093		10,093		04/17/2020.	
91336L 10 7	UNIVAR SOLUTIONS ORD			30.000	570	19.010	570	661				(157)		(157)		06/28/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			5.000	1,149	229.800	1,149	539		3		119		119		10/10/2018.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			17.000	2,338	137.500	2,338	2,101		3		(101)		(101)		10/10/2018.	
91529Y 10 6	UNUM ORD			29.000	665	22.940	665	683		33		(180)		(180)		02/25/2013.	
918204 10 8	VF ORD			56.000	4,783	85.410	4,783	1,871		108		(798)		(798)		04/09/2012.	
91879Q 10 9	VAIL RESORTS ORD			5.000	1,395	278.960	1,395	1,194		18		196		196		10/10/2018.	
91913Y 10 0	VALERO ENERGY ORD			78.000	4,412	56.570	4,412	3,279		149		(1,457)		(1,457)		12/15/2020.	
92047W 10 1	VALVOLINE ORD			40.000	926	23.140	926	736		19		69		69		03/20/2019.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			15.000	2,625	175.010	2,625	473				495		495		12/17/2008.	
922475 10 8	VEEVA SYSTEMS ORD			25.000	6,806	272.250	6,806	2,235				3,290		3,290		10/10/2018.	
92276F 10 0	VENTAS REIT ORD			73.000	3,580	49.040	3,580	3,770	33	181		(635)		(635)		10/10/2018.	
92339V 30 8	VEREIT ORD			40.000	1,512	37.790	1,512	1,404	3			108		108		10/10/2018.	
92343E 10 2	VERISIGN ORD			11.000	2,380	216.400	2,380	398				261		261		11/20/2012.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			801.000	47,059	58.750	47,059	36,474		1,913		(1,935)		(1,935)		04/17/2020.	
92345Y 10 6	VERISK ANALYTICS ORD			49.000	10,172	207.590	10,172	4,048		53		2,854		2,854		08/02/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			52.000	12,290	236.340	12,290	7,361				904		904		10/10/2018.	
92552V 10 0	VIASAT ORD			10.000	327	32.650	327	808				(405)		(405)		06/28/2019.	
92556H 20 6	VIACOMCBS CL B ORD			121.000	4,508	37.260	4,508	2,930	29	20		869		869		10/20/2020.	
92556V 10 6	VIATRIS ORD			241.000	4,516	18.740	4,516	2,820				1,696		1,696		10/20/2020.	
925652 10 9	VICI PPTYS ORD			75.000	1,913	25.500	1,913	1,592	25	92		(4)		(4)		10/10/2018.	
92826C 83 9	VISA CL A ORD			318.000	69,556	218.730	69,556	27,050		388		9,804		9,804		12/18/2018.	
92840M 10 2	VISTRA ORD			85.000	1,671	19.660	1,671	2,117		46		(283)		(283)		10/10/2018.	
928563 40 2	VMWARE CL A ORD			10.000	1,403	140.260	1,403	1,433				(115)		(115)		10/10/2018.	
928881 10 1	VONTIER ORD			24.000	802	33.420	802	507				296		296		10/10/2018.	
929042 10 9	VORNADO REALTY REIT ORD			15.000	560	37.340	560	911		65		(437)		(437)		09/18/2013.	
929089 10 0	VOYA FINANCIAL ORD			30.000	1,764	58.810	1,764	1,484		18		(65)		(65)		10/10/2018.	
929160 10 9	VULCAN MATERIALS ORD			15.000	2,225	148.310	2,225	767		20		65		65		03/27/2013.	
92936U 10 9	W P CAREY REIT ORD			20.000	1,412	70.580	1,412	1,276	21	83		(189)		(189)		10/10/2018.	
92939U 10 6	WEC ENERGY GROUP ORD			65.000	5,982	92.030	5,982	3,100		164		(13)		(13)		10/10/2018.	
929740 10 8	WABTEC ORD			39.000	2,855	73.200	2,855	3,353		19		(179)		(179)		10/15/2019.	
931142 10 3	WALMART ORD			245.000	35,317	144.150	35,317	18,703	132	527		6,201		6,201		12/18/2018.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			139.000	5,543	39.880	5,543	4,964		165		(1,365)		(1,365)		12/15/2020.	

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
94106L 10 9	WASTE MANAGEMENT ORD			89.000	10,496	117.930	10,496	6,292		194		353		353		10/10/2018.	
941848 10 3	WATERS ORD			7.000	1,732	247.420	1,732	1,049				96		96		10/18/2017.	
942622 20 0	WATSCO ORD			5.000	1,133	226.550	1,133	841		35		232		232		10/10/2018.	
94419L 10 1	WAYFAIR CL A ORD			10.000	2,258	225.810	2,258	1,196				1,354		1,354		10/10/2018.	
947890 10 9	WEBSTER FINANCIAL ORD			15.000	632	42.150	632	925		24		(168)		(168)		10/10/2018.	
948741 10 3	WEINGARTEN RLTY REIT ORD			25.000	542	21.670	542	704		32		(239)		(239)		04/22/2019.	
949746 10 1	WELLS FARGO ORD			697.000	21,035	30.180	21,035	15,579		419		(4,611)		(4,611)		10/20/2020.	
95040Q 10 4	WELLTOWER ORD			75.000	4,847	64.620	4,847	4,261		203		(1,287)		(1,287)		10/10/2018.	
95058W 10 0	WENDYS ORD			40.000	877	21.920	877	747		12		(12)		(12)		04/22/2019.	
95082P 10 5	WESCO INTL ORD			10.000	785	78.500	785	529				191		191		03/20/2019.	
955306 10 5	WEST PHARM SVC ORD			15.000	4,250	283.310	4,250	1,727		10		1,995		1,995		10/10/2018.	
957638 10 9	WESTERN ALLIANCE ORD			20.000	1,199	59.950	1,199	1,137		20		59		59		10/10/2018.	
958102 10 5	WESTERN DIGITAL ORD			60.000	3,323	55.390	3,323	3,114		60		(485)		(485)		10/10/2018.	
959802 10 9	WESTERN UNION ORD			44.000	965	21.940	965	739		40		(213)		(213)		10/19/2011.	
96145D 10 5	WESTROCK ORD			54.000	2,351	43.530	2,351	2,224		58		33		33		10/15/2019.	
96208T 10 4	WEX ORD			5.000	1,018	203.530	1,018	889				(30)		(30)		10/10/2018.	
962166 10 4	WEYERHAEUSER REIT			155.000	5,197	33.530	5,197	4,132		79		516		516		10/10/2018.	
963320 10 6	WHIRLPOOL ORD			6.000	1,083	180.490	1,083	588		29		198		198		06/22/2010.	
968223 20 6	JOHN WILEY SONS CL A ORD			5.000	228	45.660	228	232	2	7		(14)		(14)		04/22/2019.	
969457 10 0	WILLIAMS ORD			251.000	5,033	20.050	5,033	5,090		402		361	1,282	(921)		10/10/2018.	
969904 10 1	WILLIAMS SONOMA ORD			15.000	1,528	101.840	1,528	909		30		426		426		10/10/2018.	
97650W 10 8	WINTRUST FINANCIAL ORD			15.000	916	61.090	916	1,298		17		(147)		(147)		10/10/2018.	
980745 10 3	WOODWARD ORD			10.000	1,215	121.530	1,215	1,132		5		31		31		06/28/2019.	
98138H 10 1	WORKDAY CL A ORD			35.000	8,386	239.610	8,386	4,638				2,544		2,544		07/15/2020.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			10.000	481	48.050	481	722		5		(168)		(168)		06/28/2019.	
98310W 10 8	WYNDHAM DESTINATIONS ORD			20.000	897	44.860	897	866		32		(137)		(137)		04/22/2019.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			20.000	1,189	59.440	1,189	1,028		11		(67)		(67)		10/10/2018.	
983134 10 7	WYNN RESORTS ORD			18.000	2,031	112.830	2,031	1,742		18		(469)		(469)		10/10/2018.	
983793 10 0	XPO LOGISTICS ORD			25.000	2,980	119.200	2,980	2,556				988		988		10/10/2018.	
98389B 10 0	XCEL ENERGY ORD			110.000	7,334	66.670	7,334	4,747	47	186		350		350		06/28/2019.	
983919 10 1	XILINX ORD			52.000	7,372	141.770	7,372	3,148		79		2,288		2,288		10/10/2018.	
98419M 10 0	XYLEM ORD			16.000	1,629	101.790	1,629	843		17		368		368		06/06/2017.	
98421M 10 6	XEROX HOLDINGS ORD			20.000	464	23.190	464	530	5	20		(274)		(274)		08/08/2018.	
988498 10 1	YUM BRANDS ORD			65.000	7,056	108.560	7,056	3,409		94		852		852		07/15/2020.	
98850P 10 9	YUM CHINA ORD		C	75.000	4,282	57.090	4,282	2,414		18		681		681		10/10/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			10.000	3,843	384.330	3,843	1,496				1,289		1,289		10/10/2018.	
98936J 10 1	ZENDESK ORD			20.000	2,862	143.120	2,862	1,202				1,330		1,330		10/10/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			10.000	1,359	135.940	1,359	348				902		902		04/22/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			25.000	3,245	129.800	3,245	959				2,097		2,097		10/10/2018.	

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
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			40.000	6,164	154.090	6,164	4,305	10	38		176		176		10/10/2018	
989701 10 7	ZIONS BANCORPORATION ORD			18.000	782	43.440	782	725		24		(153)		(153)		06/06/2017	
98978V 10 3	ZOETIS CL A ORD			99.000	16,385	165.500	16,385	6,566		79		3,282		3,282		10/10/2018	
98980G 10 2	ZSCALER ORD			20.000	3,994	199.710	3,994	1,370				2,625		2,625		04/17/2020	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			30.000	10,120	337.320	10,120	7,549				2,571		2,571		07/15/2020	
98986T 10 8	ZYNGA CL A ORD			155.000	1,530	9.870	1,530	656				581		581		10/10/2018	
G0084W 10 1	ADIENT ORD		C	1.000	35	34.770	35	21				14		14		11/17/2014	
G01767 10 5	ALKERMES ORD		C	30.000	599	19.950	599	1,276				(14)		(14)		10/10/2018	
G0176J 10 9	ALLEGION ORD		C	11.000	1,280	116.380	1,280	278		14		(90)		(90)		12/11/2013	
G0250X 10 7	AMCOR ORD		C	367.000	4,320	11.770	4,320	3,917		109		370		370		07/15/2020	
G02602 10 3	AMDOCS ORD			25.000	1,773	70.930	1,773	1,572	8	32		(32)		(32)		10/10/2018	
G0403H 10 8	AON CL A ORD		C	46.000	9,718	211.270	9,718	4,808		82		137		137		10/10/2018	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	80.000	2,886	36.070	2,886	2,248				(546)		(546)		10/10/2018	
G0585R 10 6	ASSURED GUARANTY ORD		C	20.000	630	31.490	630	832		16		(351)		(351)		10/10/2018	
G06242 10 4	ATLASSIAN CL A ORD		C	25.000	5,847	233.870	5,847	2,695				2,526		2,526		04/17/2020	
G0684D 10 7	ATHENE HOLDING CL A ORD		C	30.000	1,294	43.140	1,294	1,515				(117)		(117)		10/10/2018	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	20.000	1,008	50.390	1,008	1,133	8	33		(181)		(181)		03/20/2019	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			55.000	1,570	28.550	1,570	1,554				(102)		(102)		07/28/2016	
G1151C 10 1	ACCENTURE CL A ORD		C	131.000	34,219	261.210	34,219	16,928		430		6,634		6,634		04/22/2019	
G16962 10 5	BUNGE ORD			25.000	1,640	65.580	1,640	1,687		50		201		201		10/10/2018	
G1890L 10 7	CAPRI HOLDINGS LTD		C	14.000	588	42.000	588	731				54		54		11/27/2017	
G29183 10 3	EATON ORD		C	91.000	10,933	120.140	10,933	6,501		266		2,313		2,313		10/10/2018	
G3223R 10 8	EVEREST RE GROUP ORD		C	5.000	1,170	234.090	1,170	1,089		31		(214)		(214)		10/10/2018	
G3922B 10 7	GENPACT ORD		C	40.000	1,654	41.360	1,654	1,223		12		432		432		04/17/2020	
G4412G 10 1	HERBALIFE NUTRITION ORD			20.000	961	48.050	961	762				8		8		10/15/2019	
G4474Y 21 4	JANUS HENDERSON GROUP ORD		C	35.000	1,138	32.510	1,138	624		50		282		282		08/14/2019	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		C	40.000	2,926	73.150	2,926	962				1,478		1,478		06/28/2019	
G47567 10 5	IHS MARKIT ORD		C	78.000	7,007	89.830	7,007	3,753		53		1,129		1,129		10/10/2018	
G491BT 10 8	INVESCO ORD			88.000	1,534	17.430	1,534	1,880		68		(48)		(48)		10/10/2018	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	10.000	1,651	165.050	1,651	1,620				158		158		10/10/2018	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		C	148.996	6,942	46.590	6,942	4,253	39	155		876		876		10/10/2018	
G5494J 10 3	LINDE ORD		C	97.000	25,560	263.510	25,560	10,966		374		4,909		4,909		11/03/2015	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	110.000	5,229	47.540	5,229	1,913	7	26		2,308		2,308		10/10/2018	
G5960L 10 3	MEDTRONIC ORD		C	242.004	28,348	117.140	28,348	18,527	140	542		893		893		11/03/2015	
G6095L 10 9	APTIV ORD		C	47.000	6,124	130.290	6,124	3,439		6		1,128		1,128		12/15/2020	
G6518L 10 8	NIELSEN HOLDINGS ORD			70.000	1,461	20.870	1,461	1,842		17		40		40		10/10/2018	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			60.000	1,526	25.430	1,526	1,025				501		501		10/20/2020	
G6674U 10 8	NOVOCURE ORD		C	25.000	4,326	173.040	4,326	1,588				2,738		2,738		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
G6700G 10 7	NVENT ELECTRIC ORD		C	30.000	699	23.290	699	774		21		(69)		(69)		10/10/2018.	
G7496G 10 3	RENAISSANCERE ORD		C	5.000	829	165.820	829	679		7		(151)		(151)		10/10/2018.	
G7S00T 10 4	PENTAIR ORD		C	13.000	690	53.090	690	260		10		94		94		10/31/2012.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		C	30.000	1,582	52.740	1,582	1,358				(34)		(34)		10/10/2018.	
G8473T 10 0	STERIS ORD		C	15.000	2,843	189.540	2,843	1,575		23		557		557		10/10/2018.	
G85158 10 6	STONECO CL A ORD		C	40.000	3,357	83.920	3,357	1,600				1,756		1,756		07/15/2020.	
G8994E 10 3	TRANE TECHNOLOGIES ORD		C	50.000	7,254	145.080	7,254	3,229		106		4,025		4,025		10/10/2018.	
G96629 10 3	WILLIS TOWERS WATSON ORD		C	25.000	5,267	210.680	5,267	3,441	18	67		219		219		10/10/2018.	
G97822 10 3	PERRIGO ORD		C	31.000	1,386	44.720	1,386	1,862		28		(215)		(215)		10/15/2019.	
H1467J 10 4	CHUBB ORD		C	94.002	14,469	153.920	14,469	10,938	73	288		(164)		(164)		10/10/2018.	
H2906T 10 9	GARMIN ORD		C	11.000	1,316	119.660	1,316	376		26		243		243		02/25/2013.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		C	25.000	7,867	314.660	7,867	3,517				4,128		4,128		10/15/2019.	
N14506 10 4	ELASTIC ORD		C	10.000	1,461	146.130	1,461	607				854		854		04/17/2020.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD			43.000	3,941	91.660	3,941	3,172		181		(121)		(121)		10/10/2018.	
N72482 12 3	QIAGEN ORD		C	45.000	2,378	52.850	2,378	1,555				857		857		10/10/2018.	
P31076 10 5	COPA HOLDINGS CL A ORD		C	5.000	386	77.230	386	405		4		(154)		(154)		03/20/2019.	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD			31.000	2,315	74.690	2,315	3,194		48		(1,823)		(1,823)		10/10/2018.	
Y50124 52 1	ENRON CAPITAL LLC			8,000.000			0							0		11/04/1993.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,858,973	XXX	6,858,973	3,594,351	5,069	93,750	0	797,703	9,365	788,338	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
62989* 10 5	NAMIC INSURANCE COMPANY, INC			244.000	76,792	314.720	76,792	12,186				(586)		(586)		06/01/1987.	
97689# 10 0	WISCONSIN REINSURANCE CORPORATION			13,586.000	1,737,106	127.860	1,737,106	240,437				141,566		141,566		12/14/1999.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,813,898	XXX	1,813,898	252,623	0	0	0	140,981	0	140,981	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			23,011.653	913,333	39.690	913,333	856,863		8,249		64,868		64,868		11/16/2020.	
04314H 85 7	ARTISAN:INTL VAL INST			73,864.067	2,944,222	39.860	2,944,222	2,456,669		28,969		209,774		209,774		11/19/2015.	
464287 65 5	ISHARES:RUSS 2000 ETF			2,390.000	468,583	196.060	468,583	374,202		4,887		72,632		72,632		10/10/2018.	
9499999. Total - Common Stocks - Mutual Funds					4,326,138	XXX	4,326,138	3,687,735	0	42,105	0	347,274	0	347,274	0	XXX	XXX
9799999. Total - Common Stock					12,999,008	XXX	12,999,009	7,534,709	5,069	135,856	0	1,285,958	9,365	1,276,593	0	XXX	XXX
9899999. Total Common and Preferred Stock					12,999,008	XXX	12,999,009	7,534,709	5,069	135,856	0	1,285,958	9,365	1,276,593	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
57582R G3 4	MASSACHUSETTS (COMMONWEALTH OF)		06/26/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,000	50,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions						50,000	50,000	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
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						206,620	225,000	35
Bonds - U.S. Special Revenue and Special Assessment								
074561 QK 0	BEAUMONT TEX WTRWKS & SWR SYS REV		10/08/2020	RAYMOND JAMES & ASSOCIATES		58,501	50,000	
15567R BW 2	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		10/15/2020	Stifel Nicolaus & Co.		119,907	100,000	
20281P KV 3	COMMONWEALTH FING AUTH PA REV		06/01/2020	MORGAN STANLEY CO		109,354	100,000	20
220245 L8 5	CORPUS CHRISTI TEX UTIL SYS REV		08/12/2020	CITIGROUP GLOBAL MARKETS INC.		51,300	50,000	86
220245 L9 3	CORPUS CHRISTI TEX UTIL SYS REV		07/01/2020	CITIGROUP GLOBAL MARKETS INC.		75,000	75,000	
25484J DH 0	DISTRICT COLUMBIA UNIV REV		03/03/2020	PERSHING DIV OF DLJ SEC LNDING		226,020	200,000	4,222
3132DV 7B 5	FH SD8090 - RMBS		08/28/2020	GOLDMAN		359,462	348,886	252
3133A8 MR 5	FH QB2168 - RMBS		08/11/2020	CANTOR FITZGERALD + CO.		543,211	525,000	350
3140X7 4F 3	FN FM4421 - RMBS		12/09/2020	Citigroup (SSB)		893,618	854,625	712
485429 Z7 2	KANSAS ST DEV FIN AUTH REV		05/28/2020	HILLTOP SECURITIES INC.		62,407	50,000	315
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		75,562	75,000	
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
59334P JT 5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		10/01/2020	CITIGROUP GLOBAL MARKETS INC.		72,797	75,000	173
594654 HG 3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/28/2020	CREWS & ASSOCIATES, INC.		76,258	75,000	643
60416S 5D 8	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		75,000	75,000	
64989K LJ 3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		04/30/2020	GOLDMAN		50,000	50,000	
64990G JY 9	NEW YORK STATE DORMITORY AUTHORITY		05/29/2020	WELLS FARGO BANK, N.A./SIG		54,108	50,000	901
660043 DS 6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		02/05/2020	Stifel Nicolaus & Co.		52,423	50,000	385
660043 DT 4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/30/2020	FTN FINANCIAL		52,645	50,000	374
67760H NH 0	OHIO ST TPK COMMN TPK REV		02/06/2020	CITIGROUP GLOBAL MARKETS INC.		75,435	75,000	
73474T AT 7	PORT MORROW ORE TRANSMISSION FACS REV		06/12/2020	CITIGROUP GLOBAL MARKETS INC.		125,000	125,000	
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		75,000	75,000	
786089 JR 4	SACRAMENTO CALIF WTR REV		04/24/2020	GOLDMAN		75,000	75,000	
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		08/06/2020	Jefferies		54,892	50,000	968
80168A DF 1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		10/01/2020	NATL FINANCIAL SERVICES CORP (NFS)		100,000	100,000	
837227 7M 3	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE		02/06/2020	JANNEY MONTGOMERY SCOTT INC.		51,087	50,000	42
837227 7N 1	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE		02/06/2020	JANNEY MONTGOMERY SCOTT INC.		51,123	50,000	44
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	
928172 7B 5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		04/28/2020	WELLS FARGO BANK, N.A./SIG		53,235	50,000	32
940094 CM 5	WASHINGTON ST UNIV REVS		11/03/2020	Various		107,097	100,000	444
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,464,747	4,228,512	11,230

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
143499 AB 7	CARNEGIE INSTITUTION OF WASHINGTON		06/03/2020	BANC OF AMERICA/FIXED INCOME		50,000	50,000	
254687 FN 1	WALT DISNEY CO		03/19/2020	Citigroup (SSB)		49,973	50,000	
26875P AU 5	EOG RESOURCES INC		04/08/2020	Citigroup (SSB)		49,980	50,000	
341081 FZ 5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO SECURITIES LLC		149,847	150,000	
35137L AM 7	FOX CORP		03/31/2020	Citigroup (SSB)		74,883	75,000	
38141G XM 1	GOLDMAN SACHS GROUP INC		12/04/2020	GOLDMAN		100,000	100,000	
384802 AE 4	W W GRAINGER INC		03/09/2020	Various		101,304	100,000	77
42824C BF 5	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	Citigroup (SSB)		49,909	50,000	
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY		08/17/2020	GOLDMAN		99,072	100,000	26
46647P BT 2	JPMORGAN CHASE & CO		11/12/2020	JP MORGAN SECURITIES LLC		200,000	200,000	
631005 BJ 3	NARRAGANSETT ELECTRIC CO		04/07/2020	Citigroup (SSB)		100,000	100,000	
65473P AJ 4	NISOURCE INC		04/07/2020	JP MORGAN SECURITIES LLC		49,816	50,000	
666807 BS 0	NORTHROP GRUMMAN CORP		03/19/2020	JP MORGAN SECURITIES LLC		149,399	150,000	
713448 EQ 7	PEPSICO INC		03/17/2020	BANC OF AMERICA/FIXED INCOME		449,681	450,000	
883556 CG 5	THERMO FISHER SCIENTIFIC INC		03/23/2020	JP MORGAN SECURITIES LLC		50,000	50,000	
911312 BX 3	UNITED PARCEL SERVICE INC		03/19/2020	BANC OF AMERICA/FIXED INCOME		99,895	100,000	
92826C AD 4	VISA INC		03/16/2020	BANC OF AMERICA/FIXED INCOME		53,270	50,000	411
3899999. Total - Bonds - Industrial and Miscellaneous						1,877,026	1,875,000	514
8399997. Total - Bonds - Part 3						6,598,392	6,378,512	11,779
8399998. Total - Bonds - Summary Item from Part 5							65	
8399999. Total - Bonds						6,598,392	6,378,577	11,779
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
74915M 30 8	QURATE RETAIL 8 0 PRF		09/15/2020	ITG INC	2.700	212		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						212	XXX	0
8999997. Total - Preferred Stocks - Part 3						212	XXX	0
8999999. Total - Preferred Stocks						212	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00206R 10 2	AT&T ORD		10/20/2020	ITG INC	195.000	5,237	XXX	
00287Y 10 9	ABBVIE ORD		05/08/2020	Various	58.022	4,872	XXX	
004225 10 8	ACADIA PHARMACEUTICALS ORD		07/15/2020	ITG INC	25.000	1,367	XXX	
00434H 10 8	ACCELERON PHARMA ORD		10/20/2020	ITG INC	15.000	1,690	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		07/15/2020	ITG INC	75.000	4,070	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		04/17/2020	ITG INC	20.000	3,091	XXX	
018802 10 8	ALLIANT ENERGY ORD		04/17/2020	ITG INC	40.000	2,083	XXX	
02079K 10 7	ALPHABET CL C ORD		04/17/2020	ITG INC	5.000	6,397	XXX	
02079K 30 5	ALPHABET CL A ORD		04/17/2020	ITG INC	5.000	6,370	XXX	
02209S 10 3	ALTRIA GROUP ORD		12/15/2020	ITG INC	185.000	7,741	XXX	
023436 10 8	AMEDISYS ORD		10/20/2020	ITG INC	10.000	2,489	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		12/15/2020	ITG INC	100.000	1,698	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		12/15/2020	ITG INC	60.000	2,330	XXX	
030420 10 3	AMERICAN WATER WORKS ORD		12/15/2020	ITG INC	20.000	3,046	XXX	
03662Q 10 5	ANSYS ORD		04/17/2020	ITG INC	10.000	2,623	XXX	
037411 10 5	APACHE ORD		07/15/2020	ITG INC	50.000	676	XXX	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	ITG INC	13.729	718	XXX	
03750L 10 9	APARTMENT INCOME REIT ORD		12/15/2020	CORPORATE ACTION	13.000	493	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
03768E	10	5	APOLLO GLOBAL MANAGEMENT CL A ORD		07/15/2020	ITG INC	40.000	2,054	XXX	
03966V	10	7	ARCONIC ORD		04/01/2020	ITG INC	11.250	220	XXX	
05338G	10	6	AVALARA ORD		07/15/2020	ITG INC	20.000	2,506	XXX	
05352A	10	0	AVANTOR ORD		07/15/2020	ITG INC	95.000	1,805	XXX	
05464C	10	1	AXON ENTERPRISE ORD		10/20/2020	ITG INC	15.000	1,594	XXX	
060505	10	4	BANK OF AMERICA ORD		12/15/2020	ITG INC	490.000	12,796	XXX	
064058	10	0	BANK OF NEW YORK MELLON ORD		12/15/2020	ITG INC	60.000	2,424	XXX	
084670	70	2	BERKSHIRE HATHWAY CL B ORD		12/15/2020	ITG INC	25.000	5,642	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	15.000	1,722	XXX	
097023	10	5	BOEING ORD		12/15/2020	ITG INC	15.000	3,476	XXX	
100557	10	7	BOSTON BEER CL A ORD		12/15/2020	ITG INC	5.000	4,637	XXX	
126650	10	0	CVS HEALTH ORD		12/15/2020	ITG INC	45.000	3,134	XXX	
127387	10	8	CADENCE DESIGN SYSTEMS ORD		04/17/2020	ITG INC	30.000	2,369	XXX	
14040H	10	5	CAPITAL ONE FINANCIAL ORD		07/15/2020	ITG INC	45.000	2,811	XXX	
143658	30	0	CARNIVAL ORD		07/15/2020	ITG INC	90.000	1,497	XXX	
14448C	10	4	CARRIER GLOBAL ORD		04/03/2020	Various	199.000	2,249	XXX	
15135B	10	1	CENTENE ORD		04/17/2020	ITG INC	83.800	4,699	XXX	
163092	10	9	CHEGG ORD		07/15/2020	ITG INC	30.000	2,127	XXX	
166764	10	0	CHEVRON ORD		07/15/2020	ITG INC	75.000	6,650	XXX	
172062	10	1	CINCINNATI FINANCIAL ORD		10/20/2020	ITG INC	25.000	1,997	XXX	
172908	10	5	CINTAS ORD		12/15/2020	ITG INC	10.000	3,532	XXX	
189054	10	9	CLOROX ORD		04/17/2020	ITG INC	15.000	2,882	XXX	
18915M	10	7	CLOUDFLARE CL A ORD		12/15/2020	ITG INC	25.000	2,034	XXX	
20602D	10	1	CONCENTRIX ORD		12/01/2020	ITG INC	5.000	222	XXX	
20825C	10	4	CONOCOPHILLIPS ORD		10/20/2020	ITG INC	125.000	4,125	XXX	
209115	10	4	CONSOLIDATED EDISON ORD		04/17/2020	ITG INC	50.000	4,432	XXX	
22788C	10	5	CROWDSTRIKE HOLDINGS CL A ORD		07/15/2020	ITG INC	30.000	3,048	XXX	
23355L	10	6	DXC TECHNOLOGY ORD		10/20/2020	ITG INC	45.000	909	XXX	
23804L	10	3	DATADOG CL A ORD		07/15/2020	ITG INC	35.000	3,029	XXX	
247361	70	2	DELTA AIR LINES ORD		07/15/2020	ITG INC	85.000	2,339	XXX	
25179M	10	3	DEVON ENERGY ORD		12/15/2020	ITG INC	90.000	1,415	XXX	
25278X	10	9	DIAMONDBACK ENERGY ORD		10/20/2020	ITG INC	40.000	1,154	XXX	
254687	10	6	WALT DISNEY ORD		12/15/2020	ITG INC	5.000	868	XXX	
260557	10	3	DOW ORD		04/17/2020	ITG INC	55.000	1,812	XXX	
268150	10	9	DYNATRACE ORD		10/20/2020	ITG INC	45.000	1,958	XXX	
26875P	10	1	EOG RESOURCES ORD		04/17/2020	ITG INC	60.000	2,454	XXX	
29355A	10	7	ENPHASE ENERGY ORD		07/15/2020	ITG INC	25.000	1,405	XXX	
29364G	10	3	ENTERGY ORD		04/17/2020	ITG INC	35.000	3,482	XXX	
294429	10	5	EQUIFAX ORD		12/15/2020	ITG INC	5.000	967	XXX	
30040W	10	8	EVERSOURCE ENERGY ORD		10/20/2020	ITG INC	45.000	4,159	XXX	
302130	10	9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/15/2020	ITG INC	25.000	2,247	XXX	
30231G	10	2	EXXON MOBIL ORD		12/15/2020	ITG INC	370.000	16,153	XXX	
30303M	10	2	FACEBOOK CL A ORD		12/15/2020	ITG INC	5.000	1,361	XXX	
31188V	10	0	FASTLY CL A ORD		10/20/2020	ITG INC	20.000	1,675	XXX	
336433	10	7	FIRST SOLAR ORD		04/17/2020	ITG INC	15.000	627	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
337738 10 8	FISERV ORD		04/17/2020	ITG INC	25.000	2,489	XXX	
338307 10 1	FIVE9 ORD		12/15/2020	ITG INC	10.000	1,664	XXX	
34959J 10 8	FORTIVE ORD		10/09/2020	ITG INC	61.000	2,652	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD		04/17/2020	ITG INC	25.000	2,058	XXX	
368736 10 4	GENERAC HOLDINGS ORD		12/15/2020	ITG INC	10.000	2,237	XXX	
369550 10 8	GENERAL DYNAMICS ORD		10/20/2020	ITG INC	40.000	5,543	XXX	
369604 10 3	GENERAL ELECTRIC ORD		10/20/2020	ITG INC	570.000	4,190	XXX	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD		07/15/2020	ITG INC	15.000	1,083	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		12/15/2020	ITG INC	10.000	1,934	XXX	
40131M 10 9	GUARDANT HEALTH ORD		10/20/2020	ITG INC	20.000	2,036	XXX	
40434L 10 5	HP ORD		04/17/2020	ITG INC	150.000	2,313	XXX	
405024 10 0	HAEMONETICS ORD		12/15/2020	ITG INC	10.000	1,190	XXX	
406216 10 1	HALLIBURTON ORD		07/15/2020	ITG INC	140.000	1,793	XXX	
42250P 10 3	HEALTHPEAK PROPERTIES ORD		07/15/2020	ITG INC	80.000	2,119	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		12/15/2020	ITG INC	120.000	1,450	XXX	
436440 10 1	HOLOGIC ORD		04/17/2020	ITG INC	35.000	1,515	XXX	
437076 10 2	HOME DEPOT ORD		04/17/2020	ITG INC	20.000	4,160	XXX	
443201 10 8	HOWMET AEROSPACE ORD WI		04/01/2020	ITG INC	45.000	724	XXX	
44891N 10 9	IAC INTERACTIVE ORD		07/01/2020	ITG INC	20.000	1,222	XXX	
45687V 10 6	INGERSOLL RAND INC		03/02/2020	ITG INC	44.120	933	XXX	
45772F 10 7	INPHI ORD		12/15/2020	ITG INC	5.000	774	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		10/20/2020	ITG INC	65.000	7,625	XXX	
46187W 10 7	INVITATION HOMES ORD		04/17/2020	ITG INC	125.000	2,967	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD		10/20/2020	ITG INC	35.000	1,319	XXX	
46625H 10 0	JPMORGAN CHASE ORD		12/15/2020	ITG INC	20.000	2,412	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		04/17/2020	ITG INC	30.000	4,536	XXX	
48251W 10 4	KKR AND CO ORD		07/15/2020	ITG INC	125.000	4,344	XXX	
49271V 10 0	KEURIG DR PEPPER ORD		12/15/2020	ITG INC	85.000	2,558	XXX	
500255 10 4	KOHL'S ORD		12/15/2020	ITG INC	30.000	1,158	XXX	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		04/17/2020	ITG INC	10.000	1,452	XXX	
518439 10 4	ESTEE LAUDER CL A ORD		04/17/2020	ITG INC	10.000	1,716	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		12/18/2020	ITG INC	14.500	1,195	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		06/04/2020	Not Available	5.000	127	XXX	
55024U 10 9	LUMENTUM HOLDINGS ORD		10/20/2020	ITG INC	20.000	1,695	XXX	
55087P 10 4	LYFT CL A ORD		04/17/2020	ITG INC	40.000	1,149	XXX	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		04/17/2020	ITG INC	5.000	1,026	XXX	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD		04/17/2020	ITG INC	5.000	403	XXX	
565849 10 6	MARATHON OIL ORD		12/15/2020	ITG INC	175.000	1,208	XXX	
570535 10 4	MARKEL ORD		12/15/2020	ITG INC	5.000	5,078	XXX	
57636Q 10 4	MASTERCARD CL A ORD		12/15/2020	ITG INC	10.000	2,955	XXX	
57667L 10 7	MATCH GROUP ORD		07/01/2020	ITG INC	43.168	2,611	XXX	
58933Y 10 5	MERCK & CO ORD		07/15/2020	ITG INC	70.000	5,563	XXX	
594918 10 4	MICROSOFT ORD		04/17/2020	ITG INC	50.000	8,841	XXX	
595017 10 4	MICROCHIP TECHNOLOGY ORD		04/17/2020	ITG INC	20.000	1,593	XXX	
60770K 10 7	MODERNA ORD		12/15/2020	ITG INC	5.000	723	XXX	
617446 44 8	MORGAN STANLEY ORD		10/02/2020	ITG INC	57.376	2,209	XXX	

SCHEDULE D - PART 3

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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
637071 10 1	NATIONAL OILWELL VARCO ORD.		10/20/2020.	ITG INC.	85.000	787	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD.		10/20/2020.	ITG INC.	190.000	1,928	XXX	
679295 10 5	OKTA CL A ORD.		12/15/2020.	ITG INC.	5.000	1,287	XXX	
682680 10 3	ONEOK ORD.		10/20/2020.	ITG INC.	75.000	2,198	XXX	
68902V 10 7	OTIS WORLDWIDE ORD.		04/03/2020.	Various.	99.500	3,431	XXX	
69355F 10 2	PPD ORD.		12/15/2020.	ITG INC.	30.000	1,053	XXX	
70614W 10 0	PELOTON INTERACTIVE ORD.		10/20/2020.	ITG INC.	15.000	2,004	XXX	
713448 10 8	PEPSICO ORD.		04/17/2020.	ITG INC.	25.000	3,396	XXX	
717081 10 3	PFIZER ORD.		12/15/2020.	ITG INC.	1,076.000	21,507	XXX	
718546 10 4	PHILLIPS 66 ORD.		10/20/2020.	ITG INC.	60.000	2,977	XXX	
72352L 10 6	PINTEREST CL A ORD.		07/15/2020.	ITG INC.	95.000	2,343	XXX	
742718 10 9	PROCTER & GAMBLE ORD.		12/15/2020.	ITG INC.	10.000	1,370	XXX	
74340W 10 3	PROLOGIS REIT.		02/04/2020.	ITG INC.	20.250	1,265	XXX	
74834L 10 0	QUEST DIAGNOSTICS ORD.		10/20/2020.	ITG INC.	15.000	1,847	XXX	
74838J 10 1	QUIDEL ORD.		07/15/2020.	ITG INC.	10.000	2,408	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD.		09/15/2020.	ITG INC.	90.000	524	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD.		04/03/2020.	Various.	259.705	9,122	XXX	
759916 10 9	REPLIGEN ORD.		10/20/2020.	ITG INC.	10.000	1,738	XXX	
761152 10 7	RESMED ORD.		04/17/2020.	ITG INC.	10.000	1,641	XXX	
77543R 10 2	ROKU CL A ORD.		07/15/2020.	ITG INC.	10.000	1,497	XXX	
776696 10 6	ROPER TECHNOLOGIES ORD.		04/17/2020.	ITG INC.	5.000	1,597	XXX	
806857 10 8	SCHLUMBERGER ORD.		10/20/2020.	ITG INC.	205.000	3,205	XXX	
808513 10 5	CHARLES SCHWAB ORD.		10/20/2020.	ITG INC.	139.185	5,212	XXX	
828806 10 9	SIMON PROP GRP REIT ORD.		10/20/2020.	ITG INC.	45.000	2,919	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.		07/15/2020.	ITG INC.	85.000	2,684	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD.	C.	10/20/2020.	ITG INC.	5.000	1,563	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD.		12/15/2020.	ITG INC.	20.000	742	XXX	
87162W 10 0	SYNNEX ORD.		12/01/2020.	ITG INC.	5.000	182	XXX	
87166B 10 2	SYNEOS HEALTH CL A ORD.		10/20/2020.	ITG INC.	15.000	893	XXX	
872590 10 4	T MOBILE US ORD.		12/15/2020.	ITG INC.	35.000	4,567	XXX	
875372 20 3	TANDEM DIABETES CARE ORD.		10/20/2020.	ITG INC.	15.000	1,766	XXX	
87612G 10 1	TARGA RESOURCES ORD.		12/15/2020.	ITG INC.	40.000	1,121	XXX	
87918A 10 5	TELADOC HEALTH ORD.		07/15/2020.	ITG INC.	28.880	6,004	XXX	
88025U 10 9	10X GENOMICS CL A ORD.		10/20/2020.	ITG INC.	10.000	1,545	XXX	
88160R 10 1	TESLA ORD.		10/20/2020.	ITG INC.	15.000	6,356	XXX	
88579Y 10 1	3M ORD.		10/20/2020.	ITG INC.	55.000	9,424	XXX	
892672 10 6	TRADEWEB MARKETS CL A ORD.		10/20/2020.	ITG INC.	15.000	894	XXX	
893641 10 0	TRANSDIGM GROUP ORD.		04/17/2020.	ITG INC.	5.000	1,701	XXX	
89531P 10 5	TREX ORD.		10/20/2020.	ITG INC.	25.000	1,914	XXX	
90138F 10 2	TWILIO CL A ORD.		07/15/2020.	ITG INC.	5.000	1,096	XXX	
902973 30 4	US BANCORP ORD.		10/20/2020.	ITG INC.	195.000	7,703	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD.		07/15/2020.	ITG INC.	310.000	9,179	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD.		04/17/2020.	ITG INC.	10.000	2,883	XXX	
91533B 10 0	UPJOHN INC.		11/16/2020.	Various.	126.064	1,054	XXX	
91913Y 10 0	VALERO ENERGY ORD.		12/15/2020.	ITG INC.	40.000	2,310	XXX	
92339V 30 8	VEREIT ORD.		12/18/2020.	ITG INC.	40.000	1,404	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.		04/17/2020.	ITG INC.	55.000	3,190	XXX	

SCHEDULE D - PART 3

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92556H 20 6	VIACOMCBS CL B ORD		10/20/2020	ITG INC	100.000	2,758	XXX	
92556V 10 6	VIATRIS ORD		11/16/2020	ITG INC	115.000	1,767	XXX	
928881 10 1	VONTIER ORD		10/09/2020	ITG INC	24.400	520	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		12/15/2020	ITG INC	80.000	3,430	XXX	
949746 10 1	WELLS FARGO ORD		10/20/2020	ITG INC	385.000	8,861	XXX	
98138H 10 1	WORKDAY CL A ORD		07/15/2020	ITG INC	5.000	909	XXX	
988498 10 1	YUM BRANDS ORD		07/15/2020	ITG INC	30.000	2,678	XXX	
98980G 10 2	ZSCALER ORD		04/17/2020	ITG INC	20.000	1,370	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		07/15/2020	ITG INC	40.000	10,065	XXX	
G0250X 10 7	AMCOR ORD	C	07/15/2020	ITG INC	265.000	2,843	XXX	
G06242 10 4	ATLASSIAN CL A ORD	C	04/17/2020	ITG INC	10.000	1,515	XXX	
G3922B 10 7	GENPACT ORD	C	04/17/2020	ITG INC	40.000	1,223	XXX	
G6095L 10 9	APTIV ORD	C	12/15/2020	ITG INC	20.000	2,432	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		10/20/2020	ITG INC	60.000	1,025	XXX	
G6674U 10 8	NOVOCURE ORD	C	07/15/2020	ITG INC	25.000	1,588	XXX	
G85158 10 6	STONECO CL A ORD	C	07/15/2020	ITG INC	40.000	1,600	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD	C	03/02/2020	ITG INC	50.000	3,229	XXX	
N14506 10 4	ELASTIC ORD	C	04/17/2020	ITG INC	10.000	607	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						499,218	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/16/2020	Not Available	223.079	8,249	XXX	
9499999. Total - Common Stocks - Mutual Funds						8,249	XXX	0
9799997. Total - Common Stocks - Part 3						507,467	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						87,361	XXX	
9799999. Total - Common Stocks						594,828	XXX	0
9899999. Total - Preferred and Common Stocks						595,040	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						7,193,432	XXX	11,779

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																				
36179T 4P 7	G2 MA5330 - RMBS		12/01/2020	Paydown		76,599	76,599	78,370	78,243		(1,644)		(1,644)		76,599		(0)	(0)	1,642	07/20/2048
36213N HJ 8	GN 559233 - RMBS		12/01/2020	Paydown		12,158	12,158	12,766	12,366		(208)		(208)		12,158			0	494	04/15/2032
912828 K3 3	UNITED STATES TREASURY		04/15/2020	Maturity @ 100.00		88,240	88,240	82,979	87,989	(5,896)	(82)		(5,978)		82,011		6,229	6,229	55	04/15/2020
912828 MF 4	UNITED STATES TREASURY		01/15/2020	Maturity @ 100.00		47,591	47,591	47,216	47,634	(3,688)	(24)		(3,711)		43,923		3,668	3,668	327	01/15/2020
912828 YT 1	UNITED STATES TREASURY		01/27/2020	NOMURA SECURITIES INTL INC.		100,078	100,000	99,731	99,736		10		10		99,746		331	331	242	11/30/2021
0599999.	Total - Bonds - U.S. Government					324,665	324,587	321,061	325,969	(9,584)	(1,948)	0	(11,532)	0	314,437	0	10,228	10,228	2,761	XXX
Bonds - U.S. Political Subdivisions of States																				
64966J AS 5	NEW YORK N Y		12/01/2020	Call @ 100.00		125,000	125,000	129,416	125,538		(538)		(538)		125,000			0	8,308	12/01/2031
846302 GH 4	SPACKENKILL N Y UN FREE SCH DIST		08/10/2020	Call @ 100.00		405,000	405,000	405,000	405,000				0		405,000			0	9,141	09/15/2020
2499999.	Total - Bonds - U.S. Political Subdivisions of States					530,000	530,000	534,416	530,538	0	(538)	0	(538)	0	530,000	0	0	0	17,448	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
25484J DC 1	DISTRICT COLUMBIA UNIV REV		03/03/2020	Various		226,020	200,000	234,724	226,578		(558)		(558)		226,020			0	4,222	04/01/2036
3131X6 JS 0	FH ZK2973 - RMBS		12/01/2020	Paydown		35,152	35,152	35,218	35,127		25		25		35,152		0	0	974	02/01/2026
3131XJ DM 1	FH ZL2808 - RMBS		12/01/2020	Paydown		11,069	11,069	11,435	11,408		(339)		(339)		11,069			0	269	03/01/2042
3131XQ TK 2	FH ZL8654 - RMBS		12/01/2020	Paydown		7,774	7,774	8,249	8,329		(555)		(555)		7,774		0	0	192	11/01/2044
3131Y0 2A 9	FH ZM6169 - RMBS		12/01/2020	Paydown		87,909	87,909	91,913	91,215		(3,306)		(3,306)		87,909		(0)	(0)	1,954	04/01/2048
3132 9K X3 3	FH ZA2498 - RMBS		12/01/2020	Paydown		45,186	45,186	45,370	45,305		(119)		(119)		45,186		0	0	971	03/01/2038
3132A1 XW 9	FH ZS1593 - RMBS		12/01/2020	Paydown		2,331	2,331	2,477	2,484		(153)		(153)		2,331			0	66	08/01/2037
3132A4 NN 4	FH ZS3997 - RMBS		12/01/2020	Paydown		10,111	10,111	10,715	10,635		(524)		(524)		10,111		0	0	241	08/01/2044
3132A5 E8 4	FH ZS4659 - RMBS		12/01/2020	Paydown		343,360	343,360	350,018	348,902		(5,542)		(5,542)		343,360		0	0	7,243	04/01/2046
3132A9 MU 8	FH ZS8471 - RMBS		12/01/2020	Paydown		7,065	7,065	7,334	7,220		(155)		(155)		7,065		0	0	98	09/01/2027
3132A9 R3 3	FH ZS8606 - RMBS		12/01/2020	Paydown		210,570	210,570	210,159	209,989		580		580		210,570		0	0	3,699	04/01/2031
3132DV 7B 5	FH SD8090 - RMBS		12/01/2020	Paydown		7,251	7,251	7,471			(220)		(220)		7,251			0	25	09/01/2050
3133A8 MR 5	FH QB2168 - RMBS		12/01/2020	Paydown		17,757	17,757	18,373			(616)		(616)		17,757			0	82	08/01/2050
3136AE PS 0	FNR 2013-63 PD - CMO/RMBS		12/01/2020	Paydown		21,566	21,566	20,960	21,137		429		429		21,566			0	207	05/25/2043
3136AE ZQ 3	FNR 2013-56 P - CMO/RMBS		12/01/2020	Paydown		20,147	20,147	19,914	19,955		192		192		20,147		0	0	269	06/25/2043
31371N XK 6	FN 257282 - RMBS		12/01/2020	Paydown		2,556	2,556	2,531	2,534		22		22		2,556		0	0	77	07/01/2028
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
3137B9 BZ 7	FHMS K-F03 A - CMBS		04/28/2020	Paydown		2,455	2,455	2,455	2,455				0		2,455			0	17	01/25/2021
3138AB NC 9	FN AH9386 - RMBS		12/01/2020	Paydown		53,183	53,183	54,926	54,776		(1,592)		(1,592)		53,183		(0)	(0)	1,348	04/01/2041
3138EN HG 7	FN AL5630 - RMBS		12/01/2020	Paydown		11,556	11,556	12,264	12,167		(611)		(611)		11,556			0	293	08/01/2044
3138X3 BX 9	FN AU3653 - RMBS		12/01/2020	Paydown		20,930	20,930	22,006	21,793		(863)		(863)		20,930			0	509	09/01/2043
3138XW AM 0	FN AW6311 - RMBS		12/01/2020	Paydown		6,372	6,372	6,718	6,721		(349)		(349)		6,372			0	140	06/01/2044
3138XX H7 4	FN AW7453 - RMBS		12/01/2020	Paydown		9,428	9,428	10,042	10,040		(612)		(612)		9,428		0	0	165	09/01/2044
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2020	Paydown		16,134	16,134	17,103	16,820		(685)		(685)		16,134		(0)	(0)	364	12/01/2044
3140FP C9 8	FN BE3695 - RMBS		12/01/2020	Paydown		152,567	152,567	155,857	155,943		(3,375)		(3,375)		152,567			0	3,270	06/01/2047
3140FP DG 1	FN BE3702 - RMBS		12/01/2020	Paydown		242,075	242,075	253,801	252,460		(10,385)		(10,385)		242,075		0	0	5,621	06/01/2047
3140JQ TE 3	FN BN7748 - RMBS		12/01/2020	Paydown		109,442	109,442	113,709	113,528		(4,086)		(4,086)		109,442		0	0	2,603	09/01/2049
3140QA NN 6	FN CA3096 - RMBS		12/01/2020	Paydown		368,721	368,721	386,552	387,077		(18,356)		(18,356)		368,721		(0)	(0)	8,482	02/01/2049
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
3140X4 M4 5	FN FM1278 - RMBS		12/01/2020	Paydown		50,903	50,903	52,088	52,018		(1,114)		(1,114)		50,903		0	0	948	07/01/2034

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
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.
31418R P7 0	FN AD4045 - RMBS	..	12/01/2020.	Paydown		6,067	6,067	6,302	6,332		(265)		(265)		6,067		0	0	169	04/01/2040.
60416S 5D 8	MINNESOTA ST HSG FIN AGY	..	12/03/2020.	Call @ 100.00		15,000	15,000	15,000					0		15,000			0	189	01/01/2040.
809545 RR 9	SCOTT CNTY KY SCH DIST FIN CORP SCH BLDG	..	03/01/2020.	Maturity @ 100.00		290,000	290,000	285,177	289,906		94		94		290,000			0	3,480	03/01/2020.
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C	..	12/01/2020.	Paydown		12,822	12,822	12,822	12,822				0		12,822		0	0	211	04/25/2042.
940093 6H 5	WASHINGTON ST UNIV REVS	..	11/03/2020.	Various		107,097	100,000	112,068	108,744		(1,648)		(1,648)		107,097			0	5,444	04/01/2031.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,683,609	2,650,491	2,752,956	2,701,014	0	(58,250)	0	(58,250)	0	2,683,608	0	0	0	56,897	XXX
Bonds - Industrial and Miscellaneous																				
00206R HM 7	AT&T INC	..	07/28/2020.	Not Available		105,509	100,000	100,633	100,540		(127)		(127)		100,413		5,096	5,096	2,172	06/15/2022.
00206R HS 4	AT&T INC	..	07/28/2020.	Not Available		56,621	50,000	51,030	50,938		(98)		(98)		50,841		5,780	5,780	1,900	07/15/2025.
13976M AC 8	AFIN 2018-1 A3 - ABS	..	11/20/2020.	Paydown		63,411	63,411	63,400	63,409		3		3		63,411			0	796	01/20/2022.
166764 AG 5	CHEVRON CORP	..	04/08/2020.	PERSHING DIV OF DLJ SEC LNDING		200,060	200,000	198,798	199,738		148		148		199,886		174	174	1,416	06/24/2020.
17305E GL 3	CCCIT 2018-A2 A2 - ABS	..	11/23/2020.	Citigroup (SSB)		500,859	500,000	500,781	498,208		(6,814)		(6,814)		491,394		9,465	9,465	4,773	01/21/2025.
26442C AS 3	DUKE ENERGY CAROLINAS LLC	..	03/03/2020.	PERSHING DIV OF DLJ SEC LNDING		190,283	175,000	171,201	171,549		78		78		171,627		18,656	18,656	1,348	12/01/2026.
29366A AA 2	ELL I A1 - ABS	..	12/01/2020.	Paydown		56,009	56,009	56,000	56,008		1		1		56,009			0	1,124	09/01/2023.
36252R AJ 8	GSMS 14GC18 A3 - CMBS	..	01/01/2020.	Paydown		4,844	4,844	4,952	4,921		(78)		(78)		4,844			0	15	01/11/2047.
36257A AD 3	GMALT 2019-2 A3 - ABS	..	12/20/2020.	Paydown		22,921	22,921	22,920	22,920		0		0		22,921			0	567	03/21/2022.
404280 AK 5	HSBC HOLDINGS PLC	C	06/01/2020.	Not Available		103,803	100,000	106,365	100,987		(337)		(337)		100,650		3,153	3,153	3,457	04/05/2021.
46625H HZ 6	JPMORGAN CHASE & CO	..	09/16/2020.	Not Available		102,845	100,000	101,823	100,303		(159)		(159)		100,144		2,701	2,701	3,995	05/10/2021.
53944V AE 9	LLOYDS BANK PLC	C	03/17/2020.	Maturity @ 100.00		200,000	200,000	197,300	199,707		293		293		200,000			0	2,400	03/17/2020.
82652K AA 2	SRFC 171 A - RMBS	..	12/20/2020.	Paydown		7,602	7,602	7,601	7,601		0		0		7,602			0	115	03/20/2034.
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.
90261X GD 8	UBS AG (STAMFORD BRANCH)	..	08/04/2020.	Maturity @ 100.00		19,000	19,000	21,975	19,249		(249)		(249)		19,000			0	926	08/04/2020.
92348P AC 6	VZOT 2017-2 C - ABS	..	09/21/2020.	Paydown		200,000	200,000	199,980	199,996		4		4		200,000			0	3,570	12/20/2021.
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.
931142 EE 9	WALMART INC	..	03/02/2020.	US BANCORP INVESTMENTS INC		56,846	50,000	50,338	50,298		(5)		(5)		50,293		6,553	6,553	349	06/26/2028.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,164,083	2,122,258	2,128,568	2,119,843	0	(7,337)	0	(7,337)	0	2,112,506	0	51,577	51,577	31,087	XXX
8399997.	Total - Bonds - Part 4					5,702,357	5,627,337	5,737,002	5,677,364	(9,584)	(68,073)	0	(77,657)	0	5,640,551	0	61,806	61,806	108,193	XXX
8399998.	Total - Bonds - Summary Item from Part 5					60	65						0				60	60		XXX
8399999.	Total - Bonds					5,702,417	5,627,402	5,737,002	5,677,364	(9,584)	(68,073)	0	(77,657)	0	5,640,551	0	61,866	61,866	108,193	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R 10 2	AT&T ORD	..	12/15/2020.	ITG INC	185.000	5,590	XXX	6,648	7,230	(582)			(582)		6,648		(1,058)	(1,058)	325	XXX
00287Y 10 9	ABBVIE ORD	..	05/08/2020.	CORPORATE ACTION	0.022	2	XXX	2	2	0			0		2		(0)	(0)	0	XXX
007903 10 7	ADVANCED MICRO DEVICES ORD	..	12/15/2020.	ITG INC	40.000	3,429	XXX	2,171					0		2,171		1,259	1,259		XXX
013872 10 6	ALCOA ORD	..	12/15/2020.	ITG INC	40.000	896	XXX	1,443	860	582			582		1,443		(547)	(547)		XXX
017175 10 0	ALLEGHANY ORD	..	12/15/2020.	ITG INC	5.000	2,972	XXX	3,112	3,998	(886)			(886)		3,112		(140)	(140)	75	XXX
020002 10 1	ALLSTATE ORD	..	12/15/2020.	ITG INC	15.000	1,594	XXX	1,453	1,687	(234)			(234)		1,453		141	141	32	XXX
02209S 10 3	ALTRIA GROUP ORD	..	10/20/2020.	ITG INC	110.000	4,273	XXX	6,921	5,490	1,431			1,431		6,921		(2,648)	(2,648)	372	XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD	..	10/20/2020.	ITG INC	90.000	1,153	XXX	2,846	2,581	265			265		2,846		(1,693)	(1,693)	9	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
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		10/20/2020.	ITG INC	75.000	2,317	XXX	3,930	3,850	80			80		3,930		(1,613)	(1,613)	72	XXX
03676B 10 2	ANTERO MIDSTREAM ORD		12/29/2020.	WELLS FARGO SECURITIES	5,900.000	44,448	XXX	39,896	44,781	19,717		24,603	(4,885)		39,896		4,552	4,552	7,257	XXX
037411 10 5	APACHE ORD		12/15/2020.	ITG INC	35.000	553	XXX	1,489	896	593			593		1,489		(936)	(936)	11	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020.	CORPORATE ACTION	0.729	29	XXX	40					0		40		(12)	(12)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		12/01/2020.	Various	14.000	625	XXX	625	723	(98)			(98)		625			0	132	XXX
037833 10 0	APPLE ORD		10/20/2020.	ITG INC	130.000	24,196	XXX	15,957	(362,060)	378,017			378,017		15,957		8,239	8,239	88	XXX
038222 10 5	APPLIED MATERIAL ORD		04/17/2020.	ITG INC	45.000	2,381	XXX	1,550	2,747	(1,197)			(1,197)		1,550		831	831	9	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD		12/15/2020.	ITG INC	40.000	1,988	XXX	2,006	1,854	152			152		2,006		(18)	(18)	58	XXX
03965L 10 0	HOWMET AEROSPACE ORD		04/01/2020.	Various	45.000	944	XXX	944	1,385	(441)			(441)		944			0	1	XXX
03966V 10 7	ARCONIC ORD		04/01/2020.	CORPORATE ACTION	0.250	2	XXX	5					0		5		(3)	(3)		XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	1,200.000	12,543	XXX	14,148	18,732	2,762		7,346	(4,584)		14,148		(1,605)	(1,605)	1,668	XXX
060505 10 4	BANK OF AMERICA ORD		10/20/2020.	ITG INC	505.000	12,266	XXX	14,771	17,786	(3,015)			(3,015)		14,771		(2,505)	(2,505)	273	XXX
064058 10 0	BANK OF NEW YORK MELLON ORD		10/20/2020.	ITG INC	100.000	3,727	XXX	5,073	5,033	40			40		5,073		(1,346)	(1,346)	93	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD		07/15/2020.	ITG INC	20.000	3,792	XXX	3,910	4,530	(620)			(620)		3,910		(118)	(118)		XXX
097023 10 5	BOEING ORD		10/20/2020.	ITG INC	10.000	1,672	XXX	3,675	3,258	417			417		3,675		(2,003)	(2,003)	21	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		10/20/2020.	ITG INC	25.000	808	XXX	1,113	981	132			132		1,113		(305)	(305)		XXX
125523 10 0	CIGNA ORD		10/20/2020.	ITG INC	20.000	3,440	XXX	3,901	4,090	(189)			(189)		3,901		(461)	(461)	1	XXX
125581 80 1	CIT GROUP ORD		12/15/2020.	ITG INC	25.000	962	XXX	1,256	1,141	115			115		1,256		(294)	(294)	35	XXX
12572Q 10 5	CME GROUP CL A ORD		12/15/2020.	ITG INC	5.000	902	XXX	901	1,004	(102)			(102)		901		1	1	30	XXX
126408 10 3	CSX ORD		12/15/2020.	ITG INC	20.000	1,806	XXX	1,391	1,447	(56)			(56)		1,391		415	415	21	XXX
126650 10 0	CVS HEALTH ORD		10/20/2020.	ITG INC	60.000	3,580	XXX	4,693	4,457	236			236		4,693		(1,114)	(1,114)	90	XXX
127686 10 3	CAESARS ENTERTAINMENT ORD		07/21/2020.	CORPORATE ACTION	125.000	1,551	XXX	1,139	1,700	(561)			(561)		1,139		413	413		XXX
14040H 10 5	CAPITAL ONE FINANCIAL ORD		12/15/2020.	ITG INC	30.000	2,767	XXX	2,807	3,087	(280)			(280)		2,807		(41)	(41)	30	XXX
15135B 10 1	CENTENE ORD		02/01/2020.	Adjustment	0.800	52	XXX	31	31				0		31		22	22		XXX
16411R 20 8	CHENIERE ENERGY ORD		12/29/2020.	UBS SECURITIES LLC	75.000	4,462	XXX	4,631	4,580	51			51		4,631		(169)	(169)		XXX
165167 74 3	CHESAPEAKE ENERGY ORD		04/15/2020.	Adjustment	0.950	31	XXX	878	157	721			721		878		(846)	(846)		XXX
166764 10 0	CHEVRON ORD		10/20/2020.	ITG INC	83.000	5,973	XXX	10,177	10,002	174			174		10,177		(4,203)	(4,203)	321	XXX
171798 10 1	CIMAREX ENERGY ORD		12/15/2020.	ITG INC	29.000	1,123	XXX	2,348	1,522	826			826		2,348		(1,226)	(1,226)	25	XXX
17243V 10 2	CINEMARK HOLDINGS ORD		12/15/2020.	ITG INC	25.000	398	XXX	987	846	141			141		987		(589)	(589)	9	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/15/2020.	ITG INC	15.000	1,202	XXX	1,072	930	141			141		1,072		130	130	13	XXX
200340 10 7	COMERICA ORD		10/20/2020.	ITG INC	30.000	1,315	XXX	2,675	2,153	523			523		2,675		(1,361)	(1,361)	81	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/01/2020.	Not Available	0.100	6	XXX	6	(3)	9			9		6		1	1	0	XXX
20825C 10 4	CONOCOPHILLIPS ORD		12/15/2020.	ITG INC	170.000	7,060	XXX	11,063	11,055	8			8		11,063		(4,003)	(4,003)	177	XXX
209115 10 4	CONSOLIDATED EDISON ORD		12/15/2020.	ITG INC	45.000	3,297	XXX	3,988					0		3,988		(692)	(692)	103	XXX
232806 10 9	CYPRESS SEMICONDUCTOR ORD		04/16/2020.	CORPORATE ACTION	70.000	1,670	XXX	925	1,633	(708)			(708)		925		745	745	15	XXX
23918K 10 8	DAVITA ORD		07/15/2020.	ITG INC	5.000	420	XXX	296	375	(80)			(80)		296		125	125		XXX
244199 10 5	DEERE ORD		04/17/2020.	ITG INC	15.000	2,036	XXX	2,212	2,599	(387)			(387)		2,212		(176)	(176)	23	XXX
25179M 10 3	DEVON ENERGY ORD		10/20/2020.	ITG INC	105.000	952	XXX	3,261	2,727	534			534		3,261		(2,308)	(2,308)	60	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		07/15/2020.	ITG INC	37.004	1,459	XXX	4,771	3,436	1,334			1,334		4,771		(3,311)	(3,311)	28	XXX
265504 10 0	DUNKIN BRANDS GROUP ORD		12/16/2020.	Not Available	20.000	2,130	XXX	1,441	1,511	(70)			(70)		1,441		689	689	16	XXX
26614N 10 2	DUPONT DE NEMOURS ORD		10/20/2020.	ITG INC	45.000	2,686	XXX	3,844	2,889	955			955		3,844		(1,158)	(1,158)	41	XXX
26884U 10 9	EPR PROPERTIES REIT ORD		10/20/2020.	ITG INC	20.000	458	XXX	1,363	1,413	(50)			(50)		1,363		(905)	(905)	38	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
269246 40 1	E TRADE FINANCIAL ORD		10/02/2020.	Various	55.000	2,209	XXX	2,209	2,495	(286)			(286)		2,209			0	23	XXX
278642 10 3	EBAY ORD		04/17/2020.	ITG INC.	50.000	1,863	XXX	1,584	1,806	(222)			(222)		1,584		279	279	8	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD		06/01/2020.	Various			XXX		(11,229)	11,229			11,229					0		XXX
29250N 10 5	ENBRIDGE ORD	C	12/29/2020.	UBS SECURITIES LLC	150.000	4,808	XXX	5,357	5,966	(608)			(608)		5,357		(550)	(550)	299	XXX
29273V 10 0	ENERGY TRANSFER UNT		12/29/2020.	UBS SECURITIES LLC	9,164.000	56,640	XXX	58,833	117,574	38,405		97,147	(58,741)		58,833		(2,193)	(2,193)	9,783	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/29/2020.	UBS SECURITIES LLC	8,499.500	30,831	XXX	25,414	52,102	58,479		85,167	(26,688)		25,414		5,418	5,418	3,984	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	4,250.000	83,410	XXX	74,630	119,680	(2,190)		42,860	(45,050)		74,630		8,780	8,780	7,565	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD		12/29/2020.	WELLS FARGO SECURITIES	500.000	3,840	XXX	10,906	6,680	4,226			4,226		10,906		(7,066)	(7,066)	450	XXX
30231G 10 2	EXXON MOBIL ORD		10/20/2020.	ITG INC.	445.000	15,843	XXX	22,232	31,052	5,842		14,662	(8,820)		22,232		(6,389)	(6,389)	987	XXX
31428X 10 6	FEDEX ORD		12/15/2020.	ITG INC.	5.000	1,432	XXX	1,107	756	351			351		1,107		325	325	16	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		04/17/2020.	ITG INC.	45.000	5,687	XXX	4,569	6,259	(1,690)			(1,690)		4,569		1,119	1,119	16	XXX
34959J 10 8	FORTIVE ORD		10/09/2020.	Various	61.000	3,172	XXX	3,172	4,660	(1,488)			(1,488)		3,172			0	13	XXX
36164V 30 5	GCI LIBERTY CL A ORD		12/18/2020.	Various	25.000	1,195	XXX	1,195	1,771	(577)			(577)		1,195			0		XXX
369550 10 8	GENERAL DYNAMICS ORD		07/15/2020.	ITG INC.	35.000	5,122	XXX	6,924	6,172	752			752		6,924		(1,802)	(1,802)	113	XXX
369604 10 3	GENERAL ELECTRIC ORD		07/15/2020.	ITG INC.	825.000	5,748	XXX	10,948	9,207	1,741			1,741		10,948		(5,200)	(5,200)	22	XXX
37045V 10 0	GENERAL MOTORS ORD		12/15/2020.	ITG INC.	35.000	1,462	XXX	1,205	1,281	(76)			(76)		1,205		256	256	13	XXX
371927 10 4	GENESIS ENERGY CL A UNT		12/29/2020.	UBS SECURITIES LLC	2,900.000	17,461	XXX	15,515	59,392	25,670		69,547	(43,877)		15,515		1,946	1,946	2,900	XXX
375558 10 3	GILEAD SCIENCES ORD		04/17/2020.	ITG INC.	25.000	2,045	XXX	1,853	1,625	229			229		1,853		191	191	17	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		12/15/2020.	ITG INC.	62.000	673	XXX	1,219	964	255			255		1,219		(547)	(547)	10	XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD		12/24/2020.	CORPORATE ACTION	40.000	2,240	XXX	1,580	1,609	(29)			(29)		1,580		660	660		XXX
406216 10 1	HALLIBURTON ORD		10/20/2020.	ITG INC.	60.000	773	XXX	1,779	1,468	311			311		1,779		(1,006)	(1,006)	16	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.		12/15/2020.	ITG INC.	45.000	2,060	XXX	1,904	2,735	(830)			(830)		1,904		155	155	57	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		10/20/2020.	ITG INC.	190.000	1,785	XXX	2,873	3,013	(141)			(141)		2,873		(1,088)	(1,088)	91	XXX
436106 10 8	HOLLYFRONTIER ORD		12/15/2020.	ITG INC.	30.000	789	XXX	1,883	1,521	362			362		1,883		(1,094)	(1,094)	42	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		12/15/2020.	ITG INC.	15.000	3,219	XXX	1,674	2,655	(981)			(981)		1,674		1,545	1,545	54	XXX
444859 10 2	HUMANA ORD		04/17/2020.	ITG INC.	10.000	3,715	XXX	3,288	3,665	(377)			(377)		3,288		427	427	12	XXX
44919P 50 8	MATCH GROUP, INC.		07/01/2020.	Various	20.000	3,833	XXX	3,833	4,982	(1,149)			(1,149)		3,833			0		XXX
452327 10 9	ILLUMINA ORD		12/15/2020.	ITG INC.	10.000	3,495	XXX	3,048	3,317	(270)			(270)		3,048		447	447		XXX
45687V 10 6	INGERSOLL RAND INC.		03/02/2020.	CORPORATE ACTION	0.120	3	XXX	3					0		3		(0)	(0)		XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		07/15/2020.	ITG INC.	65.000	7,972	XXX	9,316	8,713	604			604		9,316		(1,344)	(1,344)	211	XXX
494368 10 3	KIMBERLY CLARK ORD		04/17/2020.	ITG INC.	30.000	4,185	XXX	2,271	4,127	(1,855)			(1,855)		2,271		1,914	1,914	63	XXX
49456B 10 1	KINDER MORGAN CL P ORD		12/29/2020.	Citigroup Global Markets Inc. NY	2,300.000	31,337	XXX	32,177	48,691	(5,663)		10,851	(16,514)		32,177		(840)	(840)	2,386	XXX
500255 10 4	KOHL'S ORD		10/20/2020.	ITG INC.	34.000	706	XXX	2,136	1,732	404			404		2,136		(1,430)	(1,430)	24	XXX
524901 10 5	LEGG MASON ORD		07/31/2020.	CORPORATE ACTION	15.000	750	XXX	423	539	(116)			(116)		423		327	327	18	XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD		12/18/2020.	CORPORATE ACTION	0.500	78	XXX	41					0		41		37	37		XXX
531172 10 4	LIBERTY PROPERTY REIT ORD		02/04/2020.	Various	30.000	1,265	XXX	1,265	1,802	(537)			(537)		1,265			0	12	XXX
540424 10 8	LOEWS ORD		04/17/2020.	ITG INC.	10.000	354	XXX	374	525	(151)			(151)		374		(20)	(20)	1	XXX
54142L 10 9	LOGMEIN ORD		08/31/2020.	CORPORATE ACTION	6.000	516	XXX	458	514	(56)			(56)		458		58	58		XXX
548661 10 7	LOWE'S COMPANIES ORD		12/15/2020.	ITG INC.	15.000	2,447	XXX	1,595	1,796	(202)			(202)		1,595		852	852	34	XXX
55336V 10 0	MPLX COM UNT		12/29/2020.	RBC CAPITAL MARKETS	2,625.000	56,339	XXX	47,959	66,833	20,571		39,445	(18,874)		47,959		8,380	8,380	7,219	XXX
554382 10 1	MACERICH REIT ORD		12/15/2020.	ITG INC.	14.000	159	XXX	823	377	446			446		823		(664)	(664)	22	XXX
55616P 10 4	MACYS ORD		12/15/2020.	ITG INC.	68.000	714	XXX	1,218	1,156	62			62		1,218		(505)	(505)	51	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
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		04/17/2020.	Various	5.000	1,429	XXX	1,429	1,471	(42)			(42)		1,429			0		XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	1,000.000	42,307	XXX	38,010	62,870	6,673		31,533	(24,860)		38,010		4,297	4,297	4,110	XXX
565849 10 6	MARATHON OIL ORD		10/20/2020.	ITG INC	174.000	724	XXX	3,179	2,363	816			816		3,179		(2,456)	(2,456)	9	XXX
56585A 10 2	MARATHON PETROLEUM ORD		12/15/2020.	ITG INC	35.000	1,471	XXX	2,269	2,109	160			160		2,269		(798)	(798)	81	XXX
571748 10 2	MARSH & MCLENNAN ORD		04/17/2020.	ITG INC	45.000	4,373	XXX	2,073	5,013	(2,941)			(2,941)		2,073		2,301	2,301	20	XXX
57665R 10 6	MATCH GROUP ORD		06/30/2020.	Various	10.000	822	XXX	792	821	(29)			(29)		792		30	30		XXX
57667L 10 7	MATCH GROUP ORD		12/15/2020.	ITG INC	0.168	25	XXX	10					0		10		15	15		XXX
579780 20 6	MCCORMICK ORD		12/01/2020.	Various			XXX		(1,785)	1,785			1,785					0		XXX
58933Y 10 5	MERCK & CO ORD		10/20/2020.	ITG INC	45.000	3,529	XXX	3,576					0		3,576		(47)	(47)	27	XXX
59156R 10 8	METLIFE ORD		12/15/2020.	ITG INC	45.000	2,084	XXX	1,983	2,294	(310)			(310)		1,983		101	101	82	XXX
594918 10 4	MICROSOFT ORD		07/15/2020.	ITG INC	15.000	3,092	XXX	2,652					0		2,652		440	440	8	XXX
617446 44 8	MORGAN STANLEY ORD		10/02/2020.	ITG INC	55.376	2,126	XXX	1,369	2,812	(1,461)			(1,461)		1,369		757	757	19	XXX
637071 10 1	NATIONAL OILWELL VARCO ORD		07/15/2020.	ITG INC	76.000	890	XXX	3,107	1,904	1,203			1,203		3,107		(2,217)	(2,217)	4	XXX
65339F 10 1	NEXTERA ENERGY ORD		10/27/2020.	Various			XXX		(32,673)	32,673			32,673					0		XXX
655044 10 5	NOBLE ENERGY ORD		10/05/2020.	Various	101.000	2,342	XXX	2,342	2,509	(167)			(167)		2,342			0	16	XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD		12/15/2020.	ITG INC	5.000	2,251	XXX	1,710	2,191	(481)			(481)		1,710		541	541		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		07/15/2020.	ITG INC	140.000	2,390	XXX	7,204	5,769	1,435			1,435		7,204		(4,815)	(4,815)	223	XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD		03/25/2020.	Various			XXX		(254)	254			254					0		XXX
682680 10 3	ONEOK ORD		12/29/2020.	Various	465.000	17,025	XXX	15,368	35,187	(5,906)		13,913	(19,819)		15,368		1,658	1,658	1,618	XXX
68389X 10 5	ORACLE ORD		04/17/2020.	ITG INC	80.000	4,336	XXX	3,793	4,238	(446)			(446)		3,793		543	543	38	XXX
68902V 10 7	OTIS WORLDWIDE ORD		04/03/2020.	CORPORATE ACTION	0.500	24	XXX	33					0		33		(9)	(9)		XXX
69318G 10 6	PBF ENERGY CL A ORD		10/20/2020.	ITG INC	20.000	113	XXX	1,017	627	389			389		1,017		(904)	(904)	6	XXX
703481 10 1	PATTERSON UTI ENERGY ORD		12/15/2020.	ITG INC	45.000	256	XXX	754	473	282			282		754		(498)	(498)	5	XXX
717081 10 3	PFIZER ORD		11/16/2020.	Adjustment	1,016.000	20,250	XXX	20,250	39,807	(19,557)			(19,557)		20,250			0	1,544	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		12/15/2020.	ITG INC	30.000	2,541	XXX	2,770	2,553	217			217		2,770		(228)	(228)	141	XXX
718546 10 4	PHILLIPS 66 ORD		07/15/2020.	ITG INC	45.000	2,913	XXX	5,088	5,013	74			74		5,088		(2,175)	(2,175)	81	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		12/29/2020.	UBS SECURITIES LLC	750.000	19,763	XXX	20,190	46,230	(8,638)		17,402	(26,040)		20,190		(427)	(427)	2,625	XXX
72352L 10 6	PINTEREST CL A ORD		12/15/2020.	ITG INC	20.000	1,394	XXX	493					0		493		901	901		XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/29/2020.	UBS SECURITIES LLC	3,350.000	28,601	XXX	23,718	61,607	18,603		56,492	(37,889)		23,718		4,883	4,883	3,015	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/29/2020.	UBS SECURITIES LLC	3,300.000	28,782	XXX	24,123	62,535	16,975		55,387	(38,412)		24,123		4,659	4,659	2,970	XXX
74340W 10 3	PROLOGIS REIT		02/04/2020.	CORPORATE ACTION	0.250	24	XXX	16	22	(6)			(6)		16		7	7		XXX
747525 10 3	QUALCOMM ORD		12/15/2020.	ITG INC	20.000	2,961	XXX	1,335	1,765	(430)			(430)		1,335		1,626	1,626	51	XXX
74838J 10 1	QUIDEL ORD		12/15/2020.	ITG INC	5.000	994	XXX	1,204					0		1,204		(210)	(210)		XXX
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020.	Various	90.000	735	XXX	735	759	(23)			(23)		735			0	135	XXX
74915M 30 8	QURATE RENTAIL INS		09/15/2020.	ADJUSTMENT	0.700	70	XXX	55					0		55		15	15		XXX
755111 50 7	RAYTHEON ORD		04/03/2020.	Various	56.000	7,220	XXX	7,220	12,305	(5,085)			(5,085)		7,220			0	53	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		10/20/2020.	ITG INC	0.705	43	XXX	52					0		52		(9)	(9)	1	XXX
77543R 10 2	ROKU CL A ORD		12/15/2020.	ITG INC	5.000	1,607	XXX	749					0		749		858	858		XXX
806857 10 8	SCHLUMBERGER ORD		12/15/2020.	ITG INC	175.000	3,453	XXX	7,294	7,035	259			259		7,294		(3,841)	(3,841)	158	XXX
808513 10 5	CHARLES SCHWAB ORD		12/15/2020.	ITG INC	30.185	1,545	XXX	1,497	1,436	62			62		1,497		48	48	22	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	1,650.000	16,535	XXX	17,144	33,347	15,854		32,057	(16,203)		17,144		(609)	(609)	3,036	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
828806 10 9	SIMON PROP GRP REIT ORD	..	07/15/2020.	ITG INC	45.000	2,886	XXX	7,732	6,703	1,029			1,029		7,732		(4,846)	(4,846)	153	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD	..	10/20/2020.	ITG INC	20.000	389	XXX	1,696	1,458	238			238		1,696		(1,307)	(1,307)	3	XXX
855244 10 9	STARBUCKS ORD	..	04/17/2020.	ITG INC	35.000	2,654	XXX	1,961	3,077	(1,117)			(1,117)		1,961		693	693	14	XXX
87162W 10 0	SYNNEX ORD	..	12/01/2020.	Various	5.000	404	XXX	404	644	(240)			(240)		404			0	2	XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD	..	12/15/2020.	ITG INC	40.000	1,303	XXX	1,221	1,440	(219)			(219)		1,221		82	82	35	XXX
87612G 10 1	TARGA RESOURCES ORD	..	12/29/2020.	Various	2,045.000	52,231	XXX	34,785	83,497	4,415		53,127	(48,712)		34,785		17,446	17,446	2,470	XXX
876664 10 3	TAUBMAN CNTR REIT ORD	..	12/29/2020.	CORPORATE ACTION	10.000	430	XXX	512	311	202			202		512		(82)	(82)	7	XXX
87807B 10 7	TC ENERGY ORD	C	12/29/2020.	UBS SECURITIES LLC	100.000	4,116	XXX	5,111	6,916	(1,805)			(1,805)		5,111		(995)	(995)	177	XXX
87918A 10 5	TELADOC HEALTH ORD	..	12/15/2020.	ITG INC	10.880	2,099	XXX	2,399					0		2,399		(300)	(300)		XXX
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD	..	11/24/2020.	Various			XXX		(797)	797			797					0		XXX
88160R 10 1	TESLA ORD	..	08/31/2020.	Various			XXX		(16,144)	16,144			16,144					0		XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD	..	04/17/2020.	ITG INC	15.000	4,954	XXX	1,991	4,873	(2,882)			(2,882)		1,991		2,962	2,962	6	XXX
88579Y 10 1	3M ORD	..	07/15/2020.	ITG INC	50.000	8,025	XXX	10,108	8,821	1,287			1,287		10,108		(2,083)	(2,083)	147	XXX
902973 30 4	US BANCORP ORD	..	07/15/2020.	ITG INC	210.000	7,821	XXX	11,201	12,451	(1,250)			(1,250)		11,201		(3,381)	(3,381)	265	XXX
90353T 10 0	UBER TECHNOLOGIES ORD	..	12/15/2020.	ITG INC	30.000	1,543	XXX	966					0		966		577	577		XXX
910047 10 9	UNITED AIRLINES HOLDINGS ORD	..	12/15/2020.	ITG INC	20.000	946	XXX	1,299	1,762	(463)			(463)		1,299		(353)	(353)		XXX
912909 10 8	US STEEL ORD	..	12/15/2020.	ITG INC	35.000	622	XXX	983	399	583			583		983		(361)	(361)	1	XXX
913017 10 9	UNITED TECHNOLOGIES ORD	..	04/03/2020.	Adjustment	199.000	13,510	XXX	13,510	29,802	(16,292)			(16,292)		13,510			0	146	XXX
918204 10 8	VF ORD	..	04/17/2020.	ITG INC	45.000	2,597	XXX	1,584	4,485	(2,901)			(2,901)		1,584		1,013	1,013	22	XXX
91913Y 10 0	VALERO ENERGY ORD	..	10/20/2020.	ITG INC	35.000	1,429	XXX	3,880	3,278	602			602		3,880		(2,450)	(2,450)	103	XXX
92339V 10 0	VEREIT ORD	..	12/18/2020.	Various	200.000	1,404	XXX	1,404	1,848	(444)			(444)		1,404			0	86	XXX
92556H 20 6	VIACOMCBS CL B ORD	..	07/15/2020.	ITG INC	100.000	2,466	XXX	4,357	4,198	159			159		4,357		(1,891)	(1,891)	72	XXX
92556V 10 6	VIATRIS ORD	..	11/17/2020.	CORPORATE ACTION	0.064	1	XXX	1					0		1		0	0		XXX
928881 10 1	VONTIER ORD	..	10/09/2020.	CORPORATE ACTION	0.400	12	XXX	13					0		13		(2)	(2)		XXX
92927K 10 2	WABCO HOLDINGS ORD	C	05/29/2020.	CORPORATE ACTION	10.000	1,365	XXX	1,120	1,355	(235)			(235)		1,120		245	245		XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	07/15/2020.	ITG INC	45.000	1,823	XXX	3,210	2,653	557			557		3,210		(1,387)	(1,387)	41	XXX
94946T 10 6	WELLCARE HEALTH ORD	..	01/23/2020.	Various	10.000	3,499	XXX	3,050	3,302	(253)			(253)		3,050		449	449		XXX
949746 10 1	WELLS FARGO ORD	..	12/15/2020.	ITG INC	440.000	11,263	XXX	22,844	23,672	(828)			(828)		22,844		(11,581)	(11,581)	461	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.	..	12/29/2020.	Citigroup Global Markets Inc. NY	1,699.750	23,298	XXX	15,417	33,468	27,163		45,215	(18,051)		15,417		7,881	7,881	2,644	XXX
969457 10 0	WILLIAMS ORD	..	12/29/2020.	RBC CAPITAL MARKETS	4,000.000	80,361	XXX	83,040	94,880	21,501		33,341	(11,840)		83,040		(2,679)	(2,679)	6,400	XXX
98212B 10 3	WPX ENERGY ORD	..	10/20/2020.	ITG INC	80.000	369	XXX	1,520	1,099	421			421		1,520		(1,151)	(1,151)		XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD	..	03/09/2020.	CORPORATE ACTION	40.000	1,400	XXX	1,262	1,386	(124)			(124)		1,262		138	138		XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD	..	10/20/2020.	ITG INC	10.000	5,473	XXX	2,516					0		2,516		2,957	2,957		XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020.	Adjustment	67.000	12,932	XXX	11,405	12,808	(1,403)			(1,403)		11,405		1,526	1,526	99	XXX
G2709G 10 7	DELPHI TECHNOLOGIES ORD	C	10/02/2020.	Not Available	1.000	17	XXX	22	13	9			9		22		(5)	(5)		XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020.	Various	50.000	4,163	XXX	4,163	6,646	(2,483)			(2,483)		4,163			0		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/15/2020.	ITG INC	40.000	1,832	XXX	1,400	1,628	(229)			(229)		1,400		432	432	42	XXX
G54050 10 2	LAZARD CL A ORD	C	03/05/2020.	ITG INC	20.000	705	XXX	753	799	(46)			(46)		753		(48)	(48)	9	XXX
G5494J 10 3	LINDE ORD	C	12/15/2020.	ITG INC	15.000	3,790	XXX	3,153	3,194	(40)			(40)		3,153		636	636	58	XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD	..	07/15/2020.	ITG INC	45.000	788	XXX	2,226	2,628	(403)			(403)		2,226		(1,438)	(1,438)		XXX
H8817H 10 0	TRANSOCEAN ORD	C	10/20/2020.	ITG INC	85.000	69	XXX	1,117	585	532			532		1,117		(1,048)	(1,048)		XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	..	12/15/2020.	ITG INC	20.000	1,775	XXX	1,953	1,890	63			63		1,953		(178)	(178)	84	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
N59465 10 9	MYLAN ORD	C	07/15/2020.	ITG INC	104.000	1,757	XXX	3,732	2,090	1,641			1,641		3,732		(1,975)	(1,975)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,055,672	XXX	1,074,202	1,136,577	646,730	0	730,093	(83,363)	0	1,074,202	0	(18,529)	(18,529)	81,828	XXX
9799997.	Total - Common Stocks - Part 4					1,055,672	XXX	1,074,202	1,136,577	646,730	0	730,093	(83,363)	0	1,074,202	0	(18,529)	(18,529)	81,828	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					103,030	XXX	87,361					0		87,361		15,670	15,670	2,335	XXX
9799999.	Total - Common Stocks					1,158,703	XXX	1,161,563	1,136,577	646,730	0	730,093	(83,363)	0	1,161,563	0	(2,860)	(2,860)	84,162	XXX
9899999.	Total - Preferred and Common Stocks					1,158,703	XXX	1,161,563	1,136,577	646,730	0	730,093	(83,363)	0	1,161,563	0	(2,860)	(2,860)	84,162	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					6,861,119	XXX	6,898,565	6,813,941	637,146	(68,073)	730,093	(161,020)	0	6,802,114	0	59,006	59,006	192,355	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
531229 12 8	LIBERTY MEDIA RTS		05/28/2020	Various	06/04/2020	Various	5							0				0		
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION		07/06/2020	Various	09/17/2020	Adjustment			53					0			53	53		
872590 11 2	T MOBILE US SUBSRTS		06/24/2020	Various	07/22/2020	ITG INC	60		6					0			6	6		
3899999.	Total - Bonds - Industrial and Miscellaneous						65	0	60	0	0	0	0	0	0	0	60	60	0	0
8399998.	Total - Bonds						65	0	60	0	0	0	0	0	0	0	60	60	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		11/13/2020	Not Available	12/01/2020	Various	3.000	93	93	93				0				0		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		09/30/2020	Various	12/29/2020	UBS SECURITIES LLC	300.000	2,714	3,136	2,714				0			422	422	174	
166764 10 0	CHEVRON ORD		10/05/2020	ITG INC	10/20/2020	ITG INC	12.029	2,342	866	2,342				0			(1,476)	(1,476)		
172967 42 4	CITIGROUP ORD		07/15/2020	ITG INC	10/20/2020	ITG INC	85.000	4,357	3,727	4,357				0			(630)	(630)	43	
29273V 10 0	ENERGY TRANSFER UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	286.000	1,602	1,768	1,602				0			166	166	44	
452907 10 8	IMMUNOMEDICS ORD		07/15/2020	ITG INC	10/23/2020	CORPORATE ACTION	50.000	2,057	4,400	2,057				0			2,343	2,343		
49456B 10 1	KINDER MORGAN CL P ORD		09/30/2020	Citigroup Global Markets Inc. NY	12/29/2020	Citigroup Global Markets Inc. NY	100.000	1,253	1,362	1,253				0			110	110	26	
539183 10 3	LIVONGO HEALTH ORD		07/15/2020	ITG INC	10/30/2020	Adjustment	15.000	1,593	1,657	1,593				0			64	64	106	
55336V 10 0	MPLX COM UNT		09/30/2020	MORGAN STANLEY CO	12/29/2020	RBC CAPITAL MARKETS	650.000	10,475	13,951	10,475				0			3,476	3,476	447	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/30/2020	MORGAN STANLEY CO	12/29/2020	UBS SECURITIES LLC	500.000	17,496	21,154	17,496				0			3,658	3,658	514	
57667L 10 7	MATCH GROUP ORD		06/30/2020	Various	12/15/2020	ITG INC	10.000	792	1,498	792				0			706	706		
580135 10 1	MCDONALD'S ORD		07/15/2020	ITG INC	10/20/2020	ITG INC	20.000	3,816	4,562	3,816				0			746	746	25	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		09/30/2020	RBC CAPITAL MARKETS	12/29/2020	UBS SECURITIES LLC	250.000	5,887	6,588	5,887				0			701	701	219	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	400.000	2,418	3,415	2,418				0			997	997	72	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	350.000	2,170	3,053	2,170				0			882	882	63	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020	ITG INC	10/20/2020	ITG INC	70.044	5,928	4,287	5,928				0			(1,642)	(1,642)	66	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD		10/20/2020	ITG INC	12/15/2020	ITG INC	10.000	1,155	1,212	1,155				0			56	56		
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	1,000.000	9,593	10,021	9,593				0			428	428	460	
87236Y 10 8	TD AMERITRADE HOLDING ORD		04/17/2020	ITG INC	10/06/2020	Various	50.000	1,857	1,857	1,857				0				0	31	
87612G 10 1	TARGA RESOURCES ORD		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	RBC CAPITAL MARKETS	450.000	6,534	11,580	6,534				0			5,046	5,046	45	
92532F 10 0	VERTEX PHARMACEUTICALS ORD		07/15/2020	ITG INC	10/20/2020	ITG INC	5.000	1,462	1,078	1,462				0			(383)	(383)		
N59465 10 9	VIATRIS ORD		10/20/2020	ITG INC	11/16/2020	Various	115.000	1,767	1,767	1,767				0				0		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							87,361	103,030	87,361	0	0	0	0	0	0	15,670	15,670	2,335	0
9799998.	Total - Common Stocks							87,361	103,030	87,361	0	0	0	0	0	0	15,670	15,670	2,335	0
9899999.	Total - Preferred and Common Stocks							87,361	103,030	87,361	0	0	0	0	0	0	15,670	15,670	2,335	0
9999999.	Total - Bonds, Preferred and Common Stocks							87,361	103,090	87,361	0	0	0	0	0	0	15,729	15,729	2,335	0

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, 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 $.....6,104 Book/Adjusted Carrying Value $.....6,104

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Oostburg State Bank....... Oostburg, WI........					257,245	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX			(162,585)	XXX
0199999. Total - Open Depositories	XXX	XXX	0	0	94,660	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	94,660	XXX
0599999. Total Cash	XXX	XXX	0	0	94,660	XXX

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

1. January	(123,314)	4. April	85,392	7. July	(1,379,080)	10. October	(37,786)
2. February	109,395	5. May	210,312	8. August	199,579	11. November	256,696
3. March	157,055	6. June	213,122	9. September	486,995	12. December	94,660

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		3,809,433	71	25
8699999. Total - All Other Money Market Mutual Funds						3,809,433	71	25
8899999. Total - Cash Equivalents						3,809,433	71	25

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property and Casualty	813,303	859,211		
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	B	Property and Casualty			538,516	586,493
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	813,303	859,211	538,516	586,493
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