PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

PHENIX MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 23175 | Employer's ID Number..... 02-0178290

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

Incorporated/Organized..... January 4, 1886 | Commenced Business..... January 4, 1886

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

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

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

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

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

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	591,172	1.0	591,172		591,172	1.0
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	804,639	1.4	804,639		804,639	1.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	1,594,342	2.8	1,594,342		1,594,342	2.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	17,047,738	30.2	17,047,738		17,047,738	30.2
1.06 Industrial and Miscellaneous	16,970,883	30.1	16,970,883		16,970,883	30.1
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	37,008,775	65.6	37,008,775	0	37,008,775	65.6
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)	6,166,514	10.9	6,166,514		6,166,514	10.9
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds	4,213,806	7.5	4,213,806		4,213,806	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	10,380,321	18.4	10,380,321	0	10,380,321	18.4
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		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	383,986	0.7	383,986		383,986	0.7
6.02 Cash Equivalents (Schedule E, Part 2)	5,767,308	10.2	5,767,308		5,767,308	10.2
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	6,151,294	10.9	6,151,294	0	6,151,294	10.9
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	2,896,191	5.1	2,896,191		2,896,191	5.1
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	56,436,581	100.0	56,436,581	0	56,436,581	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

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		2,834,719
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)	118,146	118,146
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	(56,674)	
	5.2 Totals, Part 3, Column 9		(56,674)
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)		2,896,191
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,896,191

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		46,415,093
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,780,859
3.	Accrual of discount		21,234
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(5,482)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,173,646	
	4.4 Part 4, Column 11	394,212	1,562,376
5.	Total gain (loss) on disposals, Part 4, Column 19		115,204
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,548,018
7.	Deduct amortization of premium		250,135
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	8,451	
	9.4 Part 4, Column 13	704,414	712,865
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		5,349
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		47,389,096
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		47,389,096

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	591,172	620,600	592,978	575,188
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	591,172	620,600	592,978	575,188
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	804,639	879,748	846,479	775,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,594,342	1,693,758	1,707,571	1,550,000
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	17,047,738	17,957,282	17,614,900	16,359,716
Industrial and Miscellaneous,	8. United States	15,349,149	17,071,653	15,384,703	15,289,494
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,621,735	1,807,420	1,613,609	1,625,000
	11. Totals	16,970,883	18,879,073	16,998,311	16,914,494
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	37,008,775	40,030,461	37,760,239	36,174,398
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	10,160,513	10,160,513	7,426,807	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	6,265	6,265	2,705	
	22. Other Countries	213,543	213,543	136,674	
	23. Totals	10,380,321	10,380,321	7,566,186	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	10,380,321	10,380,321	7,566,186	
	26. Total Stocks	10,380,321	10,380,321	7,566,186	
	27. Total Bonds and Stocks	47,389,096	50,410,782	45,326,425	

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	220,270	314,355	51,383	5,133	31	XXX	591,172	1.6	1,083,928	3.0	591,172	
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	220,270	314,355	51,383	5,133	31	XXX	591,172	1.6	1,083,928	3.0	591,172	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	149,233	260,817	317,014	77,575		XXX	804,639	2.2	941,583	2.6	804,639	
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	149,233	260,817	317,014	77,575	0	XXX	804,639	2.2	941,583	2.6	804,639	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	100,412	530,306	808,013	155,610		XXX	1,594,342	4.3	955,911	2.6	1,594,342	
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	100,412	530,306	808,013	155,610	0	XXX	1,594,342	4.3	955,911	2.6	1,594,342	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	3,183,765	7,122,450	5,600,680	1,020,101	120,743	XXX	17,047,738	46.1	15,454,690	42.5	17,047,738	
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	3,183,765	7,122,450	5,600,680	1,020,101	120,743	XXX	17,047,738	46.1	15,454,690	42.5	17,047,738	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	1,399,413	5,045,263	6,469,936	471,819	894,264	XXX	14,280,695	38.6	14,923,048	41.0	12,897,508	1,383,187
6.2 NAIC 2		1,477,360	798,469	105,582	164,402	XXX	2,545,813	6.9	3,012,895	8.3	2,298,249	247,564
6.3 NAIC 3		144,375				XXX	144,375	0.4		0.0	144,375	
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	1,399,413	6,666,998	7,268,405	577,401	1,058,666	XXX	16,970,883	45.9	17,935,943	49.3	15,340,132	1,630,751
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) 5,053,093	13,273,192	13,247,026	1,730,239	1,015,037	0	34,318,587	92.7	XXX	XXX	32,935,400	1,383,187
11.2 NAIC 2	(d) 0	1,477,360	798,469	105,582	164,402	0	2,545,813	6.9	XXX	XXX	2,298,249	247,564
11.3 NAIC 3	(d) 0	144,375	0	0	0	0	144,375	0.4	XXX	XXX	144,375	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	5,053,093	14,894,927	14,045,495	1,835,821	1,179,439	0	(b) 37,008,775	100.0	XXX	XXX	35,378,024	1,630,751
11.8 Line 11.7 as a % of Col. 7	13.7	40.2	38.0	5.0	3.2	0.0	100.0	XXX	XXX	XXX	95.6	4.4
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,628,181	15,335,941	11,931,441	1,729,010	734,587		XXX	XXX	33,359,160	91.7	31,168,263	2,190,897
12.2 NAIC 2		1,246,514	1,495,745	105,859	164,777		XXX	XXX	3,012,895	8.3	2,568,223	444,672
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	3,628,181	16,582,456	13,427,186	1,834,869	899,364	0	XXX	XXX	(b) 36,372,055	100.0	33,736,486	2,635,570
12.8 Line 12.7 as a % of Col. 9	10.0	45.6	36.9	5.0	2.5	0.0	XXX	XXX	100.0	XXX	92.8	7.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	4,281,951	12,970,035	13,135,847	1,730,239	817,328		32,935,400	89.0	31,168,263	85.7	32,935,400	XXX
13.2 NAIC 2		1,229,796	798,469	105,582	164,402		2,298,249	6.2	2,568,223	7.1	2,298,249	XXX
13.3 NAIC 3		144,375					144,375	0.4	0	0.0	144,375	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	4,281,951	14,344,207	13,934,316	1,835,821	981,730	0	35,378,024	95.6	33,736,486	92.8	35,378,024	XXX
13.8 Line 13.7 as a % of Col. 7	12.1	40.5	39.4	5.2	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	11.6	38.8	37.7	5.0	2.7	0.0	95.6	XXX	XXX	XXX	95.6	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	771,143	303,156	111,179		197,709		1,383,187	3.7	2,190,897	6.0	XXX	1,383,187
14.2 NAIC 2		247,564					247,564	0.7	444,672	1.2	XXX	247,564
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	771,143	550,720	111,179	0	197,709	0	1,630,751	4.4	2,635,570	7.2	XXX	1,630,751
14.8 Line 14.7 as a % of Col. 7	47.3	33.8	6.8	0.0	12.1	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	2.1	1.5	0.3	0.0	0.5	0.0	4.4	XXX	XXX	XXX	XXX	4.4

(a) Includes $.....1,630,751 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....242,033 current year of bonds with Z designations and $.....412,307 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						XXX	0	0.0	14,951	0.0		
1.02 Residential Mortgage-Backed Securities	220,270	314,355	51,383	5,133	31	XXX	591,172	1.6	1,068,976	2.9	591,172	
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	220,270	314,355	51,383	5,133	31	XXX	591,172	1.6	1,083,928	3.0	591,172	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	149,233	260,817	317,014	77,575		XXX	804,639	2.2	941,583	2.6	804,639	
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	149,233	260,817	317,014	77,575	0	XXX	804,639	2.2	941,583	2.6	804,639	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	100,412	530,306	808,013	155,610		XXX	1,594,342	4.3	955,911	2.6	1,594,342	
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	100,412	530,306	808,013	155,610	0	XXX	1,594,342	4.3	955,911	2.6	1,594,342	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	1,950,988	4,105,022	4,535,203	715,409	111,809	XXX	11,418,431	30.9	9,117,081	25.1	11,418,431	
5.02 Residential Mortgage-Backed Securities	1,232,777	3,017,427	1,065,478	304,692	8,933	XXX	5,629,307	15.2	6,337,609	17.4	5,629,307	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	3,183,765	7,122,450	5,600,680	1,020,101	120,743	XXX	17,047,738	46.1	15,454,690	42.5	17,047,738	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	200,028	5,606,967	3,328,623	577,401	1,058,666	XXX	10,771,686	29.1	10,412,307	28.6	9,975,599	796,087
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	876,250	382,822	3,928,603			XXX	5,187,675	14.0	5,698,558	15.7	4,439,186	748,489
6.04 Other Loan-Backed and Structured Securities	323,135	677,209	11,179			XXX	1,011,523	2.7	1,825,078	5.0	925,347	86,175
6.05 Totals	1,399,413	6,666,998	7,268,405	577,401	1,058,666	XXX	16,970,883	45.9	17,935,943	49.3	15,340,132	1,630,751
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	2,400,661	10,503,113	8,988,853	1,525,996	1,170,475	XXX	24,589,098	66.4	XXX	XXX	23,793,012	796,087
11.02 Residential Mortgage-Backed Securities	1,453,047	3,331,783	1,116,860	309,825	8,964	XXX	6,220,479	16.8	XXX	XXX	6,220,479	0
11.03 Commercial Mortgage-Backed Securities	876,250	382,822	3,928,603	0	0	XXX	5,187,675	14.0	XXX	XXX	4,439,186	748,489
11.04 Other Loan-Backed and Structured Securities	323,135	677,209	11,179	0	0	XXX	1,011,523	2.7	XXX	XXX	925,347	86,175
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	5,053,093	14,894,927	14,045,495	1,835,821	1,179,439	0	37,008,775	100.0	XXX	XXX	35,378,024	1,630,751
11.09 Line 11.08 as a % of Col. 7	13.7	40.2	38.0	5.0	3.2	0.0	100.0	XXX	XXX	XXX	95.6	4.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,420,670	10,354,203	7,616,319	1,189,852	860,790	XXX	XXX	XXX	21,441,834	59.0	20,548,380	893,454
12.02 Residential Mortgage-Backed Securities	1,353,689	3,858,270	1,521,167	634,885	38,574	XXX	XXX	XXX	7,406,586	20.4	7,406,586	
12.03 Commercial Mortgage-Backed Securities	371,421	1,070,775	4,256,362			XXX	XXX	XXX	5,698,558	15.7	4,481,665	1,216,893
12.04 Other Loan-Backed and Structured Securities	482,400	1,299,208	33,338	10,132		XXX	XXX	XXX	1,825,078	5.0	1,299,855	525,223
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	3,628,181	16,582,456	13,427,186	1,834,869	899,364	0	XXX	XXX	36,372,055	100.0	33,736,486	2,635,570
12.09 Line 12.08 as a % of Col. 9	10.0	45.6	36.9	5.0	2.5	0.0	XXX	XXX	100.0	XXX	92.8	7.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,400,661	10,004,736	8,888,853	1,525,996	972,766	XXX	23,793,012	64.3	20,548,380	56.5	23,793,012	XXX
13.02 Residential Mortgage-Backed Securities	1,453,047	3,331,783	1,116,860	309,825	8,964	XXX	6,220,479	16.8	7,406,586	20.4	6,220,479	XXX
13.03 Commercial Mortgage-Backed Securities	127,761	382,822	3,928,603			XXX	4,439,186	12.0	4,481,665	12.3	4,439,186	XXX
13.04 Other Loan-Backed and Structured Securities	300,481	624,866				XXX	925,347	2.5	1,299,855	3.6	925,347	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	4,281,951	14,344,207	13,934,316	1,835,821	981,730	0	35,378,024	95.6	33,736,486	92.8	35,378,024	XXX
13.09 Line 13.08 as a % of Col. 7	12.1	40.5	39.4	5.2	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	11.6	38.8	37.7	5.0	2.7	0.0	95.6	XXX	XXX	XXX	95.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		498,377	100,000		197,709	XXX	796,087	2.2	893,454	2.5	XXX	796,087
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	748,489					XXX	748,489	2.0	1,216,893	3.3	XXX	748,489
14.04 Other Loan-Backed and Structured Securities	22,654	52,343	11,179			XXX	86,175	0.2	525,223	1.4	XXX	86,175
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	771,143	550,720	111,179	0	197,709	0	1,630,751	4.4	2,635,570	7.2	XXX	1,630,751
14.09 Line 14.08 as a % of Col. 7	47.3	33.8	6.8	0.0	12.1	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	2.1	1.5	0.3	0.0	0.5	0.0	4.4	XXX	XXX	XXX	XXX	4.4

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	2,366,334		2,366,334	
2. Cost of cash equivalents acquired	17,457,494		17,457,494	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	14,056,519		14,056,519	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,767,308	0	5,767,308	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	5,767,308	0	5,767,308	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	PA	Aberdeen Asset Management Inc.		08/24/2017		1,358,589	1,387,481	1,387,481	(29,365)					58,257		0.130
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		02/28/2011		1,472,119	1,504,699	1,504,699	(27,309)					59,888		0.940
	STCE SC 2016 Mill ICF, LLC		Atlanta	GA	STCE SC Manager, LLC		10/03/2016		1,275	1,275	1,275								0.001
	MPC SC 2017 Mill ICF, LLC		Atlanta	GA	STCE SC Manager, LLC		05/30/2017		2,736	2,736	2,736								0.001
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									2,834,719	2,896,191	2,896,191	(56,674)	0	0	0	0	118,146	0	XXX
4899999. Subtotal - Unaffiliated									2,834,719	2,896,191	2,896,191	(56,674)	0	0	0	0	118,146	0	XXX
5099999. Totals									2,834,719	2,896,191	2,896,191	(56,674)	0	0	0	0	118,146	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

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

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	pa	Aberdeen Asset Management Inc.	08/24/2017.			58,257		0.130
	Crescent Senior Secured Floating Rate Fund	Dover	de	Crescent Capital Group LP	02/28/2011.			59,888		0.940
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	118,146	0	XXX
4899999. Subtotal - Unaffiliated							0	118,146	0	XXX
5099999. Totals							0	118,146	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	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
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1.A	134,503	107.632	141,496	131,463	134,027		(258)			4.000	2.974	MON	438	5,258	07/25/2018	07/20/2048
36179T 7L 3	G2 MA5399 - RMBS			4	1.A	263,680	108.371	275,106	253,856	263,266		23			4.500	2.659	MON	952	11,422	08/30/2018	08/20/2048
36179T Z5 7	G2 MA5264 - RMBS			4	1.A	194,794	107.441	203,998	189,870	193,880		(433)			4.000	2.897	MON	633	7,593	07/12/2018	06/20/2048
0299999. U.S. Government - Residential Mortgage-Backed Securities						592,978	XXX	620,600	575,188	591,172	0	(669)	0	0	XXX	XXX	XXX	2,023	24,274	XXX	XXX
0599999. Total - U.S. Government						592,978	XXX	620,600	575,188	591,172	0	(669)	0	0	XXX	XXX	XXX	2,023	24,274	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B PX 4	CALIFORNIA ST			2	1.C FE	149,091	103.344	155,016	150,000	149,233		21			5.000	5.040	AO	1,875	7,500	07/24/2013	10/01/2041
13063C ZY 9	CALIFORNIA ST			2	1.C FE	135,328	117.141	146,426	125,000	130,998		(958)			4.000	3.070	MS	1,667	5,000	03/10/2016	09/01/2032
57582R G3 4	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	100,000	104.654	104,654	100,000	100,000					2.514	2.514	JJ	1,201		06/26/2020	07/01/2041
605580 5X 3	MISSISSIPPI ST			1	1.C FE	171,284	132.701	199,052	150,000	163,592		(1,098)			5.245	4.118	MN	1,311	7,868	01/20/2012	11/01/2034
93974D BG 2	WASHINGTON ST			2	1.B FE	113,375	111.375	111,375	100,000	104,177		(1,524)			5.000	3.300	FA	2,083	5,000	05/20/2014	08/01/2035
97705L 6G 7	WISCONSIN ST			2	1.B FE	177,402	108.817	163,226	150,000	156,640		(3,504)			5.000	2.511	MN	1,250	7,500	08/06/2014	11/01/2025
1199999. U.S. States, Territories & Possessions - Issuer Obligations						846,479	XXX	879,748	775,000	804,639	0	(7,063)	0	0	XXX	XXX	XXX	9,387	32,868	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						846,479	XXX	879,748	775,000	804,639	0	(7,063)	0	0	XXX	XXX	XXX	9,387	32,868	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
12343E CT 5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1.D FE	180,750	126.091	189,137	150,000	171,252		(2,884)			5.000	2.665	MS	2,500	7,500	07/21/2017	09/01/2032
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	142,821	115.975	144,969	125,000	135,469		(1,762)			4.000	2.367	JJ	2,500	5,000	08/04/2016	07/01/2032
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1.A FE	119,544	101.381	101,381	100,000	100,412		(3,334)			6.450	3.028	FA	2,437	6,450	10/08/2014	02/15/2035
358775 4X 9	FRISCO TEX			2	1.A FE	177,219	105.367	158,051	150,000	153,507		(3,034)			5.000	2.867	FA	2,833	7,500	03/15/2012	02/15/2024
623040 MM 1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI	@		3	1.C FE	54,998	56.447	56,447	100,000	55,610		612				3.019	N/A			08/03/2020	08/01/2040
68609B X6 9	OREGON ST			2	1.B FE	238,144	124.576	249,152	200,000	226,292		(3,589)			5.000	2.800	FA	4,167	10,000	07/26/2017	08/01/2042
720424 A7 5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	100,000	103.659	103,659	100,000	100,000					2.357	2.357	JD	196	845	07/09/2020	12/01/2039
720424 D8 0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	150,000	106.425	159,638	150,000	150,000					3.082	3.082	JD	758		10/22/2020	11/01/2045
783244 ET 9	RUTHERFORD CNTY TENN			2	1.B FE	180,173	119.620	179,430	150,000	163,944		(3,066)			5.000	2.670	AO	1,875	7,500	04/30/2015	04/01/2028
882830 BH 4	TEXAS TRANSN COMMN			1,2	1.A FE	125,000	100.547	125,684	125,000	125,000					2.472	2.472	AO	773	481	07/16/2020	10/01/2044
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1.A FE	119,425	116.333	116,333	100,000	107,633		(1,977)			5.000	2.770	FA	1,889	5,000	06/24/2014	08/15/2026
93974C 6K 1	WASHINGTON ST			2	1.B FE	119,497	109.879	109,879	100,000	105,223		(2,415)			5.000	2.415	FA	2,083	5,000	09/10/2014	02/01/2025
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,707,571	XXX	1,693,758	1,550,000	1,594,342	0	(21,448)	0	0	XXX	XXX	XXX	22,010	55,275	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,707,571	XXX	1,693,758	1,550,000	1,594,342	0	(21,448)	0	0	XXX	XXX	XXX	22,010	55,275	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 DP 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.E FE	164,108	111.165	166,748	150,000	155,044		(1,475)			5.000	3.860	MS	2,500	7,500	02/11/2014	03/01/2033
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
047870 NV 8	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	120,839	128.311	128,311	100,000	114,528		(1,917)			5.000	2.660	MN	833	5,000	08/02/2017	11/01/2033
047870 SN 1	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	125,000	105.009	131,261	125,000	125,000					2.257	2.257	MN	486		10/15/2020	11/01/2035
074561 QK 0	BEAUMONT TEX WTRWKS & SWR SYS REV			2	1.C FE	117,001	120.796	120,796	100,000	116,724		(277)			4.000	2.080	MS	689		10/08/2020	09/01/2040
114894 ZW 1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	125,000	104.303	130,379	125,000	125,000					3.477	3.477	AO	1,087	3,743	11/01/2019	10/01/2043
13077C XZ 2	CALIFORNIA ST UNIV REV			2	1.D FE	161,207	106.946	160,419	150,000	152,303		(1,205)			4.000	3.130	MN	1,000	6,000	09/26/2012	11/01/2028
155048 CN 9	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1.A FE	241,546	105.080	210,160	200,000	205,639		(5,078)			5.000	2.350	FA	4,167	10,000	05/08/2013	02/01/2026
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1.C FE	113,963	117.841	117,841	100,000	107,067		(1,381)			5.000	3.350	MS	1,667	5,000	07/23/2015	09/01/2040

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
196707 QZ 9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.C FE	158,576	110.388	165,582	150,000	152,331		(1,010)			5.000	4.240	MS	2,500	7,500	12/18/2013.	03/01/2033.
20281P JN 3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	166,980	117.115	175,673	150,000	158,189		(1,681)			5.000	3.650	JD	625	7,500	04/10/2015.	06/01/2032.
20281P KV 3	COMMONWEALTH FING AUTH PA REV				1.E FE	191,370	117.620	205,835	175,000	190,967		(403)			3.657	2.982	JD	533	3,200	06/01/2020.	06/01/2038.
238676 FQ 8	DAVIE FLA WTR & SWR REV			2	1.E FE	100,000	106.216	106,216	100,000	100,000					3.111	3.111	AO	778	847	06/10/2020.	10/01/2041.
249182 FF 8	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	156,290	108.638	162,957	150,000	151,531		(770)			5.000	4.425	MN	958	7,500	12/11/2013.	11/15/2027.
254845 HF 0	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1.C FE	178,245	108.235	162,353	150,000	155,305		(2,923)			5.000	2.908	AO	1,875	7,500	03/14/2012.	10/01/2025.
38611T DK 0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	125,000	104.952	131,190	125,000	125,000					3.216	3.216	AO	1,005	2,390	02/12/2020.	10/01/2049.
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1.C FE	403,106	104.001	390,004	375,000	377,819		(3,275)			5.000	4.070	MN	3,125	18,750	12/13/2011.	11/01/2036.
455141 GJ 4	INDIANA TRANSN FIN AUTH HWY REV				1.B FE	102,020	107.479	91,357	85,000	87,889		(1,432)			5.500	3.646	JD	390	5,423	10/13/2011.	12/01/2022.
455160 AQ 4	INDIANA UNIV LEASE PUR			2	1.A FE	166,589	111.590	167,385	150,000	154,852		(1,892)			5.000	3.589	JD	625	7,500	02/05/2014.	06/01/2030.
46246K 3E 0	IOWA FIN AUTH REV			2	1.A FE	300,480	123.159	301,740	245,000	278,230		(5,499)			5.000	2.391	FA	5,104	12,250	10/13/2016.	08/01/2032.
485429 Z4 9	KANSAS ST DEV FIN AUTH REV			1	1.E FE	106,550	122.102	122,102	100,000	104,868		(497)			4.291	3.606	AO	906	4,291	06/07/2017.	04/15/2029.
485429 Z7 2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	124,813	135.946	135,946	100,000	124,441		(372)			4.927	3.435	AO	1,040	2,464	05/28/2020.	04/15/2045.
516391 AP 4	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1.D FE	155,880	102.384	153,576	150,000	150,359		(695)			5.000	4.510	JJ	3,750	7,500	05/25/2011.	07/01/2028.
517039 TM 5	LAREDO TEX WTRWKS SWR SYS REV			2	1.D FE	123,508	121.698	121,698	100,000	113,438		(2,434)			5.000	2.230	MS	1,667	5,000	08/23/2016.	03/01/2030.
546486 AM 3	LOUISIANA ST HWY IMPT REV			2	1.D FE	180,314	111.366	167,049	150,000	158,065		(3,138)			5.000	2.719	JD	333	7,500	03/14/2013.	06/15/2025.
546540 RE 7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	125,000	106.199	132,749	125,000	125,000					2.596	2.596	JJ	1,623	1,740	12/06/2019.	07/01/2027.
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	187,284	128.020	192,030	150,000	186,527		(757)			5.000	2.120	MN	1,583		10/02/2020.	05/15/2045.
56045R ED 7	MAINE MUN BD BK				1.E FE	483,952	104.001	426,404	410,000	416,982		(8,194)			5.000	2.910	MN	3,417	20,500	10/11/2011.	11/01/2021.
56185P CF 8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	116,184	123.819	123,819	100,000	110,591		(1,515)			5.000	3.121	AO	1,250	5,000	02/02/2017.	10/01/2028.
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	275,000	105.089	288,995	275,000	275,000					3.273	3.273	MN	1,500	8,551	11/01/2019.	05/01/2039.
57586E JU 6	MASSACHUSETTS ST HEALTH & EDL FACS AUTH			1	1.D FE	217,746	114.942	229,884	200,000	204,808		(1,407)			5.250	4.417	FA	3,967	10,500	06/18/2009.	02/15/2024.
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	103,263	107.574	107,574	100,000	102,997		(266)			3.395	3.004	AO	717	3,065	02/04/2020.	10/15/2040.
576000 ZW 6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	151,124	103.853	155,780	150,000	151,101		(23)			2.950	2.860	MN	1,020		09/30/2020.	05/15/2043.
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV			2	1.C FE	129,589	132.073	132,073	100,000	129,004		(585)			5.000	1.750	AO	1,056		09/24/2020.	10/01/2045.
592098 M6 1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	172,140	110.673	166,010	150,000	156,739		(2,553)			5.000	3.118	JJ	3,750	7,500	05/29/2014.	07/01/2032.
592646 6R 9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	172,710	115.010	172,515	150,000	159,189		(2,274)			5.000	3.250	AO	1,875	7,500	05/30/2014.	10/01/2027.
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	113,425	113.979	113,979	100,000	105,836		(1,442)			5.000	3.330	AO	1,250	5,000	04/21/2015.	10/01/2031.
59333P K4 9	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	122,492	115.971	121,770	105,000	112,308		(1,818)			5.000	3.021	AO	1,313	5,250	12/16/2014.	10/01/2025.
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	107,884	107.891	107,891	100,000	107,685		(199)			3.490	2.506	AO	873		09/29/2020.	10/01/2042.
594615 HY 5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	100,000	102.368	102,368	100,000	100,000					2.705	2.705	AO	571	210	09/11/2020.	10/15/2040.
594615 JA 5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	100,300	101.454	101,454	100,000	100,291		(9)			3.085	3.050	AO	651	240	09/15/2020.	10/15/2055.
60416S 5D 8	MINNESOTA ST HSG FIN AGY			2	1.B FE	85,000	99.965	84,970	85,000	85,000					3.237	3.237	JJ	1,376	1,171	01/24/2020.	01/01/2040.
60416S 5E 6	MINNESOTA ST HSG FIN AGY			2	1.B FE	90,000	99.828	89,845	90,000	90,000					3.337	3.337	JJ	1,502	1,205	01/24/2020.	01/01/2044.
64971Q 3D 3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	173,226	110.634	165,951	150,000	156,814		(2,786)			5.000	2.968	MN	1,250	7,500	04/30/2014.	11/01/2027.
64971W TV 2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	174,957	117.007	175,511	150,000	161,336		(2,571)			5.000	3.019	FA	3,125	7,500	04/21/2015.	02/01/2033.
64985H JE 8	NEW YORK ST ENVIRONMENTAL FACS CORP REV			1	1.A FE	145,907	101.094	151,641	150,000	149,451		616			2.306	2.735	MN	442	3,459	11/04/2014.	11/15/2021.
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY			2	1.A Z	263,510	103.618	248,683	240,000	242,033		(2,640)			5.000	3.837	AO	3,000	12,000	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.
64990E CK 1	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	171,101	109.011	163,517	150,000	155,285		(2,585)			5.000	3.126	JD	333	7,500	04/16/2014.	12/15/2028.

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
64990E CL 9	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	169,199	108.908	163,362	150,000	154,819		(2,352)			5.000	3.288	JD	333	7,500	04/10/2014	12/15/2029
660043 DT 4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	105,290	108.027	108,027	100,000	104,841		(449)			3.796	3.137	JD	316	3,891	01/30/2020	06/01/2044
67760H JQ 5	OHIO ST TPK COMMN TPK REV			2	1.E FE	171,567	109.548	164,322	150,000	155,817		(2,613)			5.000	3.097	FA	2,833	7,500	06/02/2014	02/15/2027
67760H NH 0	OHIO ST TPK COMMN TPK REV			2	1.C FE	100,580	102.898	102,898	100,000	100,536		(44)			3.196	3.128	FA	1,207	1,616	02/06/2020	02/15/2048
709223 7M 7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	174,926	115.379	173,069	150,000	158,522		(2,736)			5.500	3.435	JD	688	8,250	05/20/2014	12/01/2032
71884A VH 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1.C FE	450,000	102.284	460,278	450,000	450,000					4.957	4.957	JJ	11,153	22,307	05/18/2011	07/01/2025
72205R FQ 0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	100,000	104.124	104,124	100,000	100,000					2.973	2.973	FA	363		10/22/2020	08/01/2037
73358W KN 3	PORT AUTH N Y & N J				1.D FE	143,808	101.736	152,604	150,000	149,127		930			2.250	2.900	JD	281	3,375	11/04/2014	12/01/2021
73358W TM 6	PORT AUTH N Y & N J				1.D FE	117,798	112.018	112,018	100,000	105,844		(2,093)			5.000	2.710	MS	1,667	5,000	11/12/2014	09/01/2023
762232 BW 5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	121,731	128.418	128,418	100,000	120,580		(1,151)			5.000	2.520	MN	639	2,319	05/06/2020	05/15/2035
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	150,000	110.466	165,699	150,000	150,000					3.818	3.818	FA	2,164	1,575	04/23/2020	02/15/2038
786089 JR 4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	100,000	106.086	106,086	100,000	100,000					3.180	3.180	MS	1,060	1,016	04/24/2020	09/01/2042
795576 FP 7	SALT LAKE CITY UTAH ARPT REV			2	1.F FE	262,246	114.576	259,744	225,000	249,982		(3,420)			5.000	3.100	JJ	5,625	11,250	05/16/2017	07/01/2030
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1.B FE	114,559	118.682	118,682	100,000	107,015		(1,455)			5.000	3.280	JD	417	5,000	05/26/2015	12/01/2035
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	200,000	108.850	217,700	200,000	200,000					2.803	2.802	MN	934	4,547	12/13/2019	11/01/2031
833102 ZC 3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1.D FE	111,794	119.757	119,757	100,000	106,112		(1,117)			5.000	3.631	JD	417	5,000	06/19/2015	12/01/2040
837227 7M 3	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE	117,500	109.017	125,370	115,000	117,296		(205)			3.390	3.123	FA	1,624	1,949	02/06/2020	08/01/2039
880591 EH 1	TENNESSEE VALLEY AUTHORITY	SD			1.A	249,144	150.236	300,472	200,000	238,127		(1,379)			5.250	3.815	MS	3,092	10,500	09/06/2011	09/15/2039
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	208,434	107.000	214,000	200,000	207,758		(676)			3.504	3.001	MN	1,168	5,412	02/11/2020	11/01/2044
916277 KQ 8	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV			1	1.A FE	210,598	106.454	212,908	200,000	201,729		(1,096)			4.650	4.050	JJ	4,650	9,300	06/09/2011	07/01/2022
917567 EY 1	UTAH TRAN AUTH SALES TAX REV			1,2	1.E FE	126,365	108.477	135,596	125,000	126,246		(115)			3.393	3.264	JD	189	4,465	12/12/2019	12/15/2036
928075 JL 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	100,000	100.402	100,402	100,000	100,000					2.449	2.449	JJ	1,000		07/22/2020	07/01/2040
92812V D8 6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	125,000	106.972	133,715	125,000	125,000					3.741	3.741	JD	390	2,390	05/21/2020	06/01/2050
92812V K6 2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	100,000	101.498	101,498	100,000	100,000					2.956	2.956	MS	690		09/25/2020	09/01/2045
940093 7B 7	WASHINGTON ST UNIV REVS			2	1.E FE	117,723	117.065	117,065	100,000	108,126		(1,773)			5.000	2.950	AO	1,250	5,000	02/12/2015	04/01/2030
977100 FD 3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	175,602	120.939	181,409	150,000	166,323		(2,805)			5.000	2.789	MN	1,250	7,500	07/24/2017	05/01/2036
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						11,973,693	XXX	12,120,772	10,910,000	11,418,431	0	(95,374)	0	0	XXX	XXX	XXX	121,650	403,159	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																					
3131WQ VJ 3	FH ZJ0617 - RMBS			4	1.A	25,882	109.359	28,085	25,682	25,876		10			4.000	3.723	MON	86	1,027	06/14/2011	10/01/2040
3131WR N9 2	FH ZJ1316 - RMBS			4	1.A	25,375	109.362	27,595	25,233	25,362		11			4.000	3.799	MON	84	1,009	06/14/2011	02/01/2041
3131X6 GY 0	FH ZK2915 - RMBS			4	1.A	62,217	106.119	65,910	62,110	62,034		(20)			3.500	3.455	MON	181	2,174	01/20/2011	01/01/2026
3131X6 JC 5	FH ZK2959 - RMBS			4	1.A	12,494	106.022	13,223	12,472	12,462		(1)			3.500	3.438	MON	36	437	01/20/2011	02/01/2026
3131XJ DM 1	FH ZL2808 - RMBS			4	1.A	56,177	107.982	58,717	54,376	56,041		0			3.500	2.559	MON	159	1,903	02/23/2012	03/01/2042
3131XJ PD 8	FH ZL3120 - RMBS			4	1.A	55,034	108.661	57,744	53,141	54,864		(62)			3.500	2.514	MON	155	1,860	04/27/2012	05/01/2042
3131XM E8 4	FH ZL5559 - RMBS			4	1.A	64,452	109.037	68,783	63,082	64,149		(118)			3.000	2.492	MON	158	1,892	05/22/2013	04/01/2043
3131XN 6S 7	FH ZL7181 - RMBS			4	1.A	473,728	111.163	503,256	452,719	467,669		(1,638)			4.000	3.009	MON	1,509	18,109	10/08/2013	10/01/2043
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
3131XR BB 9	FH ZL9034 - RMBS			4	1.A	82,574	108.728	85,734	78,852	81,898		(173)			3.500	2.194	MON	230	2,760	02/24/2015	02/01/2045
3131XT VP 2	FH ZM0622 - RMBS			4	1.A	132,104	108.792	134,928	124,024	131,887		(68)			4.000	2.063	MON	413	4,961	01/19/2016	12/01/2045

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
31329J FV 4	FH ZA1080 - RMBS			4	1.A	16,018	109.703	17,436	15,894	16,028		4			4.000	3.701	MON	53	636	06/14/2011	12/01/2040
31329J PX 9	FH ZA1338 - RMBS			4	1.A	59,019	105.870	60,434	57,083	58,860		75			3.000	2.095	MON	143	1,712	07/19/2012	08/01/2042
31329K X3 3	FH ZA2498 - RMBS			4	1.A	262,584	106.101	277,478	261,522	262,262		52			3.500	3.331	MON	763	9,153	05/24/2018	03/01/2038
3132A4 6K 9	FH ZS4474 - RMBS			4	1.A	41,581	107.529	43,278	40,248	41,513		50			3.500	2.538	MON	117	1,409	02/23/2012	03/01/2042
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 A4 7	FH ZS4527 - RMBS			4	1.A	72,407	109.530	77,021	70,320	72,944		123			4.000	2.890	MON	234	2,813	08/28/2013	08/01/2043
3132A5 EU 5	FH ZS4647 - RMBS			4	1.A	59,978	107.712	61,697	57,280	60,256		214			3.500	1.770	MON	167	2,005	03/29/2016	01/01/2046
3132DV 7B 5	FH SD8090 - RMBS			4	1.A	477,702	103.888	481,675	463,648	477,218		(485)			2.000	1.346	MON	773	2,318	08/28/2020	09/01/2050
3136A5 YC 4	FNR 2012-30 ED - CMO/RMBS			4	1.A	47,892	102.839	48,256	46,924	47,158		(267)			2.500	1.996	MON	98	1,169	04/19/2012	04/25/2031
3138A5 TA 0	FN AH4144 - RMBS			4	1.A	47,442	106.138	49,979	47,089	47,136		(40)			3.500	3.326	MON	137	1,646	01/13/2011	01/01/2026
3138A9 PS 7	FN AH7632 - RMBS			4	1.A	252,791	110.218	278,013	252,239	252,635		(103)			4.000	3.904	MON	841	10,088	07/27/2011	08/01/2041
3138EK JA 4	FN AL2956 - RMBS			4	1.A	56,433	105.493	56,774	53,817	55,062		(296)			2.500	1.456	MON	112	1,343	12/13/2012	01/01/2028
3138EN 7M 5	FN AL6299 - RMBS			4	1.A	90,067	108.575	92,885	85,549	88,450		(1,158)			3.500	2.355	MON	250	2,991	01/13/2015	01/01/2045
3138ET DZ 6	FN AL8219 - RMBS			4	1.A	51,972	109.047	52,881	48,494	51,301		(446)			4.000	2.219	MON	162	1,936	04/20/2016	02/01/2046
3138WG EZ 3	FN AS6451 - RMBS			4	1.A	54,150	109.324	56,628	51,798	53,165		(525)			3.500	2.584	MON	151	1,812	01/22/2016	01/01/2046
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	110,357	109.820	114,334	104,110	107,297		(1,236)			3.500	2.455	MON	304	3,643	01/15/2015	12/01/2044
3140JA TS 7	FN BM5960 - RMBS			4	1.A	115,735	106.908	119,835	112,092	116,773		890			4.000	2.250	MON	374	4,484	05/14/2019	08/01/2048
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	549,605	108.216	567,325	524,252	556,574		6,222			4.500	2.197	MON	1,966	23,591	03/22/2019	02/01/2049
3140X4 H2 5	FN FM1148 - RMBS			4	1.A	316,894	105.582	325,926	308,694	317,874		621			3.500	2.182	MON	900	10,804	06/26/2019	12/01/2048
3140X4 M4 5	FN FM1278 - RMBS			4	1.A	318,869	106.630	332,274	311,614	318,476		39			3.000	2.180	MON	779	9,348	07/30/2019	07/01/2034
3140X7 4F 3	FN FM4421 - RMBS			4	1.A	536,171	104.862	537,706	512,775	536,120		(51)			2.000	0.988	MON	855		12/09/2020	10/01/2035
3140X8 KJ 5	FN FM4796 - RMBS			4	1.A	493,965	104.580	495,603	473,898	493,844		(121)			2.000	1.105	MON	790		11/20/2020	11/01/2050
31410L UV 2	FN 890796 - RMBS			4	1.A	121,533	108.086	128,431	118,823	120,942		(485)			3.500	2.859	MON	347	4,158	01/17/2018	12/01/2045
31418A YP 7	FN MA1617 - RMBS			4	1.A	58,002	105.124	58,961	56,087	57,124		(296)			3.000	2.124	MON	140	1,678	10/11/2013	10/01/2028
31418S U3 1	FN AD5101 - RMBS			4	1.A	25,035	106.145	26,375	24,848	24,886		(24)			3.500	3.277	MON	72	866	01/13/2011	12/01/2025
31418V KJ 0	FN AD7496 - RMBS			4	1.A	48,988	106.148	51,613	48,624	48,716		(53)			3.500	3.260	MON	142	1,697	01/13/2011	01/01/2026
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						5,641,207	XXX	5,836,510	5,449,716	5,629,307	0	(409)	0	0	XXX	XXX	XXX	14,738	150,137	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						17,614,900	XXX	17,957,282	16,359,716	17,047,738	0	(95,782)	0	0	XXX	XXX	XXX	136,388	553,296	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2.B FE	199,650	111.409	222,818	200,000	199,832		35			3.600	3.621	MN	940	7,200	05/05/2015	05/14/2025
00287Y CX 5	ABBVIE INC			1,2	2.B FE	108,033	111.518	111,518	100,000	106,965		(1,068)			3.800	1.960	MS	1,119	1,900	05/14/2020	03/15/2025
009279 AC 4	AIRBUS SE		C	1,2	1.F FE	197,538	116.104	232,208	200,000	197,709		49			3.950	4.021	AO	1,778	7,900	04/05/2017	04/10/2047
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	100,310	114.094	114,094	100,000	100,209		(29)			3.300	3.263	MN	532	3,300	05/18/2017	05/03/2027
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	199,666	113.273	226,546	200,000	199,816		32			3.650	3.670	FA	3,042	7,300	01/13/2016	02/01/2026
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.A FE	166,407	124.177	186,266	150,000	164,402		(375)			4.625	3.985	FA	2,891	6,938	02/10/2015	02/01/2044
05531F BH 5	TRUIST FINANCIAL CORP			2	1.G FE	299,748	106.509	319,527	300,000	299,817		48			2.500	2.518	FA	3,125	7,542	07/23/2019	08/01/2024
126650 CL 2	CVS HEALTH CORP			1,2	2.B FE	197,988	113.251	226,502	200,000	198,985		200			3.875	3.998	JJ	3,466	7,750	07/13/2015	07/20/2025
166764 AH 3	CHEVRON CORP			1,2	1.C FE	244,873	106.356	265,890	250,000	248,527		560			3.191	3.441	JD	155	7,978	10/08/2013	06/24/2023

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
172967 FT 3	CITIGROUP INC.				1.G FE	215,372	104.268	208,536	200,000	202,912		(2,728)			4.500	3.060	JJ	4,175	9,000	02/24/2016.	01/14/2022.
172967 MT 5	CITIGROUP INC.			1,2,5	1.G FE	250,000	100.649	251,623	250,000	250,000					0.776	0.776	AO	329		10/23/2020.	10/30/2024.
20030N BM 2	COMCAST CORP.			1,2	1.G FE	249,060	125.329	313,323	250,000	249,281		38			4.200	4.228	FA	3,967	10,500	08/05/2014.	08/15/2034.
21688A AF 9	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	201,752	100.084	200,168	200,000	200,028		(573)			2.500	2.208	JJ	2,250	5,000	11/27/2017.	01/19/2021.
23636T AA 8	DANONE SA.		C	1	2.A FE	237,450	103.820	259,550	250,000	247,564		1,603			3.000	3.695	JD	333	7,500	12/18/2013.	06/15/2022.
254687 CZ 7	WALT DISNEY CO.			1,2	1.G FE	100,237	111.000	111,000	100,000	100,100		(23)			3.700	3.670	MS	1,089	3,700	09/24/2014.	09/15/2024.
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.
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC.			1,2	2.C FE	99,874	105.358	105,358	100,000	99,947		23			2.950	2.975	MS	828	2,950	09/07/2017.	03/20/2023.
26441C AL 9	DUKE ENERGY CORP.			1,2	2.A FE	155,320	108.714	163,071	150,000	151,885		(699)			3.950	3.430	AO	1,251	5,925	09/15/2015.	10/15/2023.
26442U AG 9	DUKE ENERGY PROGRESS LLC.			1,2	1.F FE	249,953	117.044	292,610	250,000	249,967		4			3.700	3.702	MS	3,083	9,250	08/06/2018.	09/01/2028.
30231G BH 4	EXXON MOBIL CORP.			1,2	1.C FE	500,000	109.450	547,250	500,000	500,000					2.992	2.992	MS	4,239	7,480	03/17/2020.	03/19/2025.
31428X BM 7	FEDEX CORP.			1,2	2.B FE	199,196	112.040	224,080	200,000	199,488		73			3.300	3.346	MS	1,943	6,600	01/03/2017.	03/15/2027.
341081 FZ 5	FLORIDA POWER & LIGHT CO.			1,2	1.D FE	199,796	108.825	217,650	200,000	199,826		30			2.850	2.872	AO	1,425	2,913	03/24/2020.	04/01/2025.
35137L AM 7	FOX CORP.			1,2	2.B FE	124,805	109.121	136,401	125,000	124,832		27			3.050	3.084	AO	890	1,906	03/31/2020.	04/07/2025.
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC.		C	1,2	1.F FE	425,953	107.748	457,929	425,000	425,648		(190)			3.000	2.950	JD	1,063	12,750	03/27/2019.	06/01/2024.
38141E C2 3	GOLDMAN SACHS GROUP INC.			1,2	1.G FE	204,506	110.567	221,134	200,000	201,758		(496)			3.850	3.564	JJ	3,700	7,700	12/09/2014.	07/08/2024.
38141G XM 1	GOLDMAN SACHS GROUP INC.			1,2,5	1.G FE	200,000	101.099	202,198	200,000	200,000					1.093	1.093	JD	134		12/04/2020.	12/09/2026.
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY.			1,2	1.E FE	198,143	96.467	192,934	200,000	198,160		17			2.667	2.712	AO	2,060		08/17/2020.	10/01/2050.
46625H JE 1	JPMORGAN CHASE & CO.				1.F FE	201,928	105.171	210,342	200,000	200,522		(291)			3.250	3.093	MS	1,769	6,500	10/30/2015.	09/23/2022.
58013M EZ 3	MCDONALD'S CORP.			1,2	2.A FE	106,534	129.335	129,335	100,000	105,582		(277)			4.700	4.181	JD	287	4,700	05/09/2017.	12/09/2035.
58933Y AT 2	MERCK & CO INC.			1,2	1.E FE	248,563	124.621	311,553	250,000	248,735		32			3.700	3.732	FA	3,623	9,250	02/05/2015.	02/10/2045.
61761J 3R 8	MORGAN STANLEY.			1	1.F FE	201,742	111.777	223,554	200,000	201,049		(170)			3.125	3.022	JJ	2,674	6,250	09/08/2016.	07/27/2026.
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.
65473P AJ 4	NISOURCE INC.			1,2	2.B FE	99,631	115.717	115,717	100,000	99,655		24			3.600	3.644	MN	600	1,980	04/07/2020.	05/01/2030.
655844 BZ 0	NORFOLK SOUTHERN CORP.			1,2	2.A FE	249,445	117.206	293,015	250,000	249,560		49			3.800	3.827	FA	3,958	9,500	07/30/2018.	08/01/2028.
666807 BG 6	NORTHROP GRUMMAN CORP.			1	2.B FE	142,026	107.481	161,222	150,000	147,535		890			3.250	3.925	FA	2,031	4,875	01/22/2014.	08/01/2023.
67021C AN 7	NSTAR ELECTRIC CO.			1,2	1.E FE	256,818	114.954	287,385	250,000	255,859		(630)			3.250	2.924	MN	1,038	8,125	06/14/2019.	05/15/2029.
674599 CW 3	OCCIDENTAL PETROLEUM CORP.			1,2	3.B FE	149,805	96.250	144,375	150,000	144,375	(5,482)	37			2.900	2.928	FA	1,643	4,435	08/06/2019.	08/15/2024.
69353R FG 8	PNC BANK NA.			2	1.F FE	469,595	112.030	560,150	500,000	476,043		3,018			3.100	3.908	AO	2,842	15,500	10/23/2018.	10/25/2027.
713448 BY 3	PEPSICO INC.			1	1.E FE	238,633	102.937	257,343	250,000	248,215		1,470			2.750	3.376	MS	2,215	6,875	10/08/2013.	03/05/2022.
713448 EQ 7	PEPSICO INC.			1,2	1.E FE	99,929	106.819	106,819	100,000	99,940		11			2.250	2.265	MS	638	1,125	03/17/2020.	03/19/2025.
717081 EP 4	PFIZER INC.			1,2	1.F FE	99,841	118.354	118,354	100,000	99,874		14			3.600	3.619	MS	1,060	3,600	09/04/2018.	09/15/2028.
717081 ES 8	PFIZER INC.			1,2	1.F FE	174,911	107.881	188,792	175,000	174,942		17			2.950	2.961	MS	1,520	5,163	03/04/2019.	03/15/2024.
731572 AB 9	RALPH LAUREN CORP.			1,2	1.G FE	98,995	108.275	108,275	100,000	99,046		51			2.950	3.067	JD	131	1,573	06/01/2020.	06/15/2030.
74005P BD 5	LINDE INC.			1,2	1.F FE	249,595	121.050	302,625	250,000	249,660		10			3.550	3.559	MN	1,331	8,875	01/29/2015.	11/07/2042.
75625Q AB 5	RECKITT BENCKISER TREASURY SERVICES PLC.		C	1,2	1.G FE	252,668	107.663	269,158	250,000	250,814		(307)			3.625	3.488	MS	2,517	9,063	03/26/2014.	09/21/2023.
855244 AR 0	STARBUCKS CORP.			1,2	2.A FE	249,720	118.754	296,885	250,000	249,766		25			4.000	4.014	MN	1,278	10,000	08/08/2018.	11/15/2028.
892331 AD 1	TOYOTA MOTOR CORP.		C		1.E FE	500,000	117.715	588,575	500,000	500,000					3.669	3.669	JJ	8,204	18,345	07/10/2018.	07/20/2028.
904764 BC 0	UNILEVER CAPITAL CORP.			1,2	1.E FE	247,555	115.824	289,560	250,000	248,078		229			3.500	3.622	MS	2,406	8,750	09/04/2018.	03/22/2028.
91324P DJ 8	UNITEDHEALTH GROUP INC.			1	1.F FE	150,492	107.916	161,874	150,000	150,280		(108)			3.500	3.420	JD	233	5,250	12/21/2018.	06/15/2023.

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
91324P DK 5	UNITEDHEALTH GROUP INC.			1	1.F FE	100,350	118.897	118,897	100,000	100,283		(32)			3.850	3.806	JD	171	3,850	09/26/2018.	06/15/2028.
92826C AD 4	VISA INC.			1,2	1.D FE	133,175	112.185	140,231	125,000	132,054		(1,121)			3.150	1.890	JD	186	3,938	03/16/2020.	12/14/2025.
931142 CB 7	WALMART INC.				1.C FE	229,028	145.601	291,202	200,000	222,539		(1,094)			5.250	4.212	MS	3,500	10,500	04/23/2014.	09/01/2035.
976826 BM 8	WISCONSIN POWER AND LIGHT CO.			1,2	1.G FE	99,708	112.361	112,361	100,000	99,747		26			3.000	3.034	JJ	1,500	3,058	06/17/2019.	07/01/2029.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						10,776,074	XXX	12,024,383	10,750,000	10,771,686	(5,482)	(1,546)	0	0	XXX	XXX	XXX	98,716	327,457	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06035R AR 7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	201,991	116.716	233,431	200,000	201,530		(210)			3.966	3.855	MON	661	7,932	09/18/2018.	09/17/2060.
065403 BB 2	BANK 2019-BNK17 A3 - CMBS			4	1.A FE	252,499	113.668	284,170	250,000	252,054		(263)			3.456	3.342	MON	720	8,640	03/21/2019.	04/17/2052.
06540T AC 4	BANK 2018-BNK11 A2 - CMBS			4	1.A FE	403,999	114.195	456,780	400,000	402,858		(394)			3.784	3.668	MON	1,261	15,136	04/13/2018.	03/17/2061.
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.
17291D AD 5	CGCMT 2018-C5 A4 - CMBS			4	1.A FE	205,991	118.664	237,327	200,000	204,618		(560)			4.228	3.880	MON	705	8,456	06/07/2018.	06/12/2051.
17325G AD 8	CGCMT 2016-C3 A4 - CMBS			4	1.A FE	191,813	111.417	222,835	200,000	193,891		891			3.154	3.747	MON	526	6,308	08/08/2018.	11/18/2049.
17326F AD 9	CGCMT 2017-C4 A4 - CMBS			4	1.A FE	98,215	113.683	113,683	100,000	98,603		167			3.471	3.718	MON	289	3,471	08/10/2018.	10/17/2050.
23305Y AD 1	DBUBS 2011-LC3 A4 - CMBS			4	1.A FE	129,104	100.437	128,394	127,834	127,761		(140)			4.551	4.429	MON	485	5,996	08/11/2011.	08/12/2044.
36250S AE 9	GSMS 2018-GS10 A5 - CMBS			4	1.A FE	514,983	117.278	586,392	500,000	511,674		(1,406)			4.155	3.806	MON	1,731	20,775	07/18/2018.	07/12/2051.
46591A AZ 8	JPMDB 2018-C8 A3 - CMBS			4	1.A FE	504,998	115.629	578,143	500,000	503,469		(741)			3.944	3.816	MON	1,644	19,722	05/23/2018.	06/16/2051.
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS			4	1.A FE	757,479	100.569	754,270	750,000	748,489		(1,543)			4.902	4.787	MON	3,064	36,765	07/21/2011.	06/17/2044.
95000M BP 5	WFCM 2016-C36 A4 - CMBS			4	1.A FE	283,241	108.560	298,541	275,000	279,915		(841)			3.065	2.721	MON	702	8,429	10/21/2016.	11/18/2059.
95001J AW 7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	201,989	116.035	232,069	200,000	201,378		(283)			3.948	3.823	MON	658	7,896	04/30/2018.	05/17/2051.
95001R AW 9	WFCM 2018-C48 A4 - CMBS			4	1.A FE	504,996	117.545	587,725	500,000	503,754		(726)			4.037	3.906	MON	1,682	20,185	12/07/2018.	01/17/2052.
95001W BA 5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	706,984	115.503	808,523	700,000	705,626		(788)			3.760	3.643	MON	2,193	26,320	02/21/2019.	03/15/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						5,210,780	XXX	5,806,662	5,152,834	5,187,675	0	(7,141)	0	0	XXX	XXX	XXX	17,004	204,232	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
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.
14312Q AD 8	CARMX 2016-4 A4 - ABS			4	1.A FE	50,480	100.077	50,520	50,481	50,481		0			1.600	1.606	MON	36	808	10/19/2016.	06/15/2022.
17305E GM 1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	249,883	107.222	268,055	250,000	249,910		(15)			3.290	3.305	MN	868	8,225	06/13/2018.	05/23/2025.
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	174,968	106.005	185,509	175,000	174,985		9			3.170	3.195	MON	247	5,547	03/13/2018.	03/15/2025.
82652K AA 2	SRFC 171 A - RMBS			4	1.F FE	23,046	101.772	23,456	23,048	23,046		(1)			2.910	2.932	MON	20	666	03/13/2017.	03/20/2034.
82653E AA 5	SRFC 2019-1 A - RMBS			4	1.A FE	63,130	103.674	65,450	63,131	63,130		(0)			3.200	3.222	MON	62	2,020	03/12/2019.	01/22/2036.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,011,457	XXX	1,048,028	1,011,660	1,011,523	0	10	0	0	XXX	XXX	XXX	1,438	23,046	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						16,998,311	XXX	18,879,073	16,914,494	16,970,883	(5,482)	(8,677)	0	0	XXX	XXX	XXX	117,158	554,735	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						25,303,817	XXX	26,718,661	23,985,000	24,589,098	(5,482)	(125,431)	0	0	XXX	XXX	XXX	251,764	818,759	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						6,234,185	XXX	6,457,110	6,024,904	6,220,479	0	(1,078)	0	0	XXX	XXX	XXX	16,761	174,411	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						5,210,780	XXX	5,806,662	5,152,834	5,187,675	0	(7,141)	0	0	XXX	XXX	XXX	17,004	204,232	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,011,457	XXX	1,048,028	1,011,660	1,011,523	0	10	0	0	XXX	XXX	XXX	1,438	23,046	XXX	XXX
8399999. Grand Total - Bonds						37,760,239	XXX	40,030,461	36,174,398	37,008,775	(5,482)	(133,640)	0	0	XXX	XXX	XXX	286,967	1,220,447	XXX	XXX

SCHEDULE D - PART 1

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

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 14,671,394	1B 2,397,852	1C 3,818,101	1D 3,478,190	1E 4,009,802	1F 3,789,897	1G 2,153,352
2A 1,368,575	2B 1,077,291	2C 99,947				
3A 0	3B 144,375	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			124.000	5,514	44.470	5,514	5,880		139		(1,045)		(1,045)		10/09/2018.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			106.000	1,654	15.600	1,654	1,910	13	170		(220)		(220)		03/19/2019.	
00130H 10 5	THE AES CORPORATION			137.000	3,220	23.500	3,220	1,766		59		1,453		1,453		04/17/2020.	
00206R 10 2	AT&T ORD			1,287.000	37,014	28.760	37,014	42,863		2,570		(12,444)		(12,444)		04/17/2020.	
002824 10 0	ABBOTT LABORATORIES ORD			278.000	30,438	109.490	30,438	328		400		6,291		6,291		05/29/1992.	
00287Y 10 9	ABBVIE ORD			294.000	31,502	107.150	31,502	4,341		1,274		5,691		5,691		10/09/2018.	
003654 10 0	ABIOMED ORD			8.000	2,594	324.200	2,594	3,161				1,229		1,229		10/09/2018.	
004225 10 8	ACADIA PHARMACEUTICALS ORD			23.000	1,230	53.460	1,230	958				271		271		10/20/2020.	
00434H 10 8	ACCELERON PHARMA ORD			9.000	1,151	127.940	1,151	1,162				(11)		(11)		12/15/2020.	
00507V 10 9	ACTIVISION BLIZZARD ORD			150.000	13,928	92.850	13,928	6,020		62		5,015		5,015		06/28/2019.	
00724F 10 1	ADOBE ORD			84.000	42,010	500.120	42,010	21,350				14,306		14,306		10/09/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			14.000	2,205	157.510	2,205	2,365	4	11		(37)		(37)		10/09/2018.	
00766T 10 0	AECOM ORD			32.000	1,593	49.780	1,593	1,380				213		213		12/16/2019.	
007903 10 7	ADVANCED MICRO DEVICES ORD			208.000	19,076	91.710	19,076	6,549				9,251		9,251		07/16/2020.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			62.000	7,346	118.490	7,346	4,304		45		2,057		2,057		10/09/2018.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			11.000	477	43.330	477	497				(49)		(49)		12/16/2019.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			43.000	11,748	273.220	11,748	7,066	58	223		1,644		1,644		10/09/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			32.000	3,360	104.990	3,360	2,078				596		596		10/09/2018.	
011659 10 9	ALASKA AIR GROUP ORD			24.000	1,248	52.000	1,248	1,534		9		(378)		(378)		06/28/2019.	
012653 10 1	ALBEMARLE ORD			21.000	3,098	147.520	3,098	2,043	8	32		1,564		1,564		10/09/2018.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			20.000	3,564	178.220	3,564	2,519	22	84		333		333		10/09/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			42.000	6,562	156.240	6,562	5,485				2,020		2,020		10/09/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			15.000	8,016	534.380	8,016	5,115				3,830		3,830		10/09/2018.	
017175 10 0	ALLEGHANY ORD			3.000	1,811	603.690	1,811	2,231		45		(588)		(588)		08/14/2019.	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			7.000	519	74.100	519	1,615		9		(267)		(267)		08/08/2018.	
018802 10 8	ALLIANT ENERGY ORD			47.000	2,420	51.480	2,420	2,390		71		(153)		(153)		08/14/2019.	
020002 10 1	ALLSTATE ORD			66.000	7,255	109.930	7,255	6,379	36	140		(166)		(166)		10/09/2018.	
02005N 10 0	ALLY FINANCIAL ORD			81.000	2,888	35.660	2,888	2,166		62		413		413		10/09/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			19.000	2,469	129.970	2,469	1,683				281		281		03/19/2019.	
02079K 10 7	ALPHABET CL C ORD			51.000	89,346	1,751.880	89,346	58,065				21,158		21,158		10/15/2019.	
02079K 30 5	ALPHABET CL A ORD			52.000	91,137	1,752.640	91,137	42,639				21,688		21,688		04/17/2020.	
02156B 10 3	ALTERYX CL A ORD			9.000	1,096	121.790	1,096	1,187				195		195		08/14/2019.	
02156K 10 3	ALTICE USA CL A ORD			65.000	2,462	37.870	2,462	1,583				684		684		06/28/2019.	
02209S 10 3	ALTRIA GROUP ORD			315.000	12,915	41.000	12,915	16,573	271	1,065		(2,807)		(2,807)		08/14/2019.	
023135 10 6	AMAZON COM ORD			73.000	237,756	3,256.930	237,756	80,013				101,390		101,390		04/17/2020.	
023608 10 2	AMEREN ORD			47.000	3,669	78.060	3,669	3,118		94		59		59		10/09/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			80.000	1,262	15.770	1,262	2,685		8		(1,033)		(1,033)		10/09/2018.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			28.000	1,198	42.770	1,198	1,338		53		(119)		(119)		10/15/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
025537 10 1	AMERICAN ELECTRIC POWER ORD			96.000	7,996	83.290	7,996	7,014		273		(1,077)		(1,077)		10/09/2018.	
025816 10 9	AMERICAN EXPRESS ORD			115.000	13,905	120.910	13,905	12,267		198		(412)		(412)		10/09/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			14.000	1,227	87.620	1,227	1,396		54		(308)		(308)		04/22/2019.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			54.000	1,620	30.000	1,620	1,584	3			36		36		10/20/2020.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			172.000	6,512	37.860	6,512	9,259		220		(2,317)		(2,317)		10/09/2018.	
03027X 10 0	AMERICAN TOWER REIT			84.000	18,855	224.460	18,855	12,403	102	364		(450)		(450)		10/09/2018.	
030420 10 3	AMERICAN WATER WORKS ORD			34.000	5,218	153.470	5,218	3,080		73		1,041		1,041		10/09/2018.	
03064D 10 8	AMERICOLD REALTY ORD			42.000	1,568	37.330	1,568	1,554	9			14		14		10/20/2020.	
03073E 10 5	AMERISOURCEBERGEN ORD			31.000	3,031	97.760	3,031	2,819		53		395		395		10/09/2018.	
03076C 10 6	AMERIPRISE FINANCE ORD			27.000	5,247	194.330	5,247	4,024		110		749		749		10/09/2018.	
031100 10 0	AMETEK ORD			45.000	5,442	120.940	5,442	3,456		32		954		954		10/09/2018.	
031162 10 0	AMGEN ORD			105.000	24,142	229.920	24,142	20,684		672		(1,171)		(1,171)		04/22/2019.	
032095 10 1	AMPHENOL CL A ORD			57.000	7,454	130.770	7,454	5,141	17	57		1,285		1,285		10/09/2018.	
032654 10 5	ANALOG DEVICES ORD			71.000	10,489	147.730	10,489	6,161		176		2,051		2,051		10/09/2018.	
03272L 10 8	ANAPLAN ORD			27.000	1,940	71.850	1,940	1,656				284		284		10/20/2020.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			246.000	2,079	8.450	2,079	2,509	54	231		(239)		(239)		10/09/2018.	
03662Q 10 5	ANSYS ORD			17.000	6,185	363.800	6,185	2,819				1,809		1,809		10/09/2018.	
036752 10 3	ANTHEM ORD			42.000	13,486	321.090	13,486	11,726		160		801		801		10/09/2018.	
037411 10 5	APACHE ORD			73.000	1,035	14.180	1,035	3,600		24		(833)		(833)		10/09/2018.	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD			29.000	153	5.271	153	1,763		1,101		(1,610)		(1,610)		11/13/2020.	
03750L 10 9	APARTMENT INCOME REIT ORD			29.000	1,114	38.410	1,114	1,101				13		13		12/15/2020.	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD			35.000	1,714	48.980	1,714	1,693				21		21		12/15/2020.	
037833 10 0	APPLE ORD			2,800.000	371,532	132.690	371,532	127,803		2,261		(14,237)		(14,237)		08/14/2019.	
038222 10 5	APPLIED MATERIAL ORD			161.000	13,894	86.300	13,894	5,753		140		4,067		4,067		10/09/2018.	
03852U 10 6	ARAMARK ORD			49.000	1,886	38.480	1,886	1,767		22		(241)		(241)		06/28/2019.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			108.000	5,444	50.410	5,444	5,558		156		438		438		10/09/2018.	
040413 10 6	ARISTA NETWORKS ORD			12.000	3,487	290.570	3,487	2,864				1,046		1,046		10/09/2018.	
042735 10 0	ARROW ELECTRONICS ORD			17.000	1,654	97.300	1,654	1,212				214		214		06/28/2019.	
045327 10 3	ASPEN TECHNOLOGY ORD			13.000	1,693	130.250	1,693	1,430				121		121		04/22/2019.	
049560 10 5	ATMOS ENERGY ORD			21.000	2,004	95.430	2,004	2,034		49		(345)		(345)		10/09/2018.	
052769 10 6	AUTODESK ORD			42.000	12,824	305.340	12,824	6,001				5,119		5,119		10/09/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			71.000	12,510	176.200	12,510	10,661	66	258		405		405		10/09/2018.	
053332 10 2	AUTOZONE ORD			5.000	5,927	1,185.440	5,927	3,913				(29)		(29)		10/09/2018.	
05338G 10 6	AVALARA ORD			16.000	2,638	164.890	2,638	1,988				650		650		07/16/2020.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			26.000	4,171	160.430	4,171	4,710	41	164		(1,281)		(1,281)		10/09/2018.	
05352A 10 0	AVANTOR ORD			84.000	2,365	28.150	2,365	1,583				781		781		07/16/2020.	
053611 10 9	AVERY DENNISON ORD			17.000	2,637	155.110	2,637	1,967		40		413		413		06/28/2019.	
05464C 10 1	AXON ENTERPRISE ORD			11.000	1,348	122.530	1,348	1,169				179		179		10/20/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 Administrative Symbol
05605H 10 0	BWX TECHNOLOGIES ORD			20.000	1,206	60.280	1,206	1,246				(41)		(41)		12/15/2020.	
05722G 10 0	BAKER HUGHES CL A ORD			134.000	2,794	20.850	2,794	3,301		87		53		53		04/17/2020.	
058498 10 6	BALL ORD			66.000	6,150	93.180	6,150	3,018		40		1,882		1,882		10/09/2018.	
060505 10 4	BANK OF AMERICA ORD			1,395.000	42,282	30.310	42,282	40,162		972		(4,648)		(4,648)		04/17/2020.	
064058 10 0	BANK OF NEW YORK MELLON ORD			80.000	3,395	42.440	3,395	4,179		99		(631)		(631)		10/09/2018.	
06417N 10 3	BANK OZK ORD			24.000	750	31.270	750	747		26		18		18		03/19/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			81.000	6,499	80.240	6,499	209	20	75		(274)		(274)		10/01/1990.	
075887 10 9	BECTON DICKINSON ORD			44.000	11,010	250.220	11,010	11,022		141		(957)		(957)		10/09/2018.	
084423 10 2	WR BERKLEY ORD			29.000	1,926	66.420	1,926	2,040		14		(78)		(78)		08/14/2019.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			304.000	70,488	231.870	70,488	59,786				2,142		2,142		04/17/2020.	
08579W 10 3	BERRY GLOBAL GROUP ORD			28.000	1,573	56.190	1,573	1,518				55		55		12/15/2020.	
086516 10 1	BEST BUY ORD			46.000	4,590	99.790	4,590	3,282	25	99		552		552		10/09/2018.	
08862E 10 9	BEYOND MEAT ORD			10.000	1,250	125.000	1,250	759				491		491		04/17/2020.	
090043 10 0	BILL COM HOLDINGS ORD			12.000	1,638	136.500	1,638	1,380				258		258		10/20/2020.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			5.000	2,915	582.940	2,915	2,958				(43)		(43)		12/15/2020.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			34.000	2,981	87.690	2,981	3,546				107		107		10/09/2018.	
09062X 10 3	BIOGEN ORD			33.000	8,080	244.860	8,080	7,477				(1,712)		(1,712)		08/14/2019.	
09073M 10 4	BIO TECHNE ORD			8.000	2,540	317.550	2,540	2,464				76		76		12/15/2020.	
09247X 10 1	BLACKROCK ORD			24.000	17,317	721.540	17,317	9,478		348		5,252		5,252		12/18/2018.	
09609G 10 0	BLUEBIRD BIO ORD			11.000	476	43.270	476	1,723				(489)		(489)		03/19/2019.	
097023 10 5	BOEING ORD			93.000	19,908	214.060	19,908	33,735		173		(8,814)		(8,814)		04/17/2020.	
09857L 10 8	BOOKING HOLDINGS ORD			8.000	17,818	2,227.270	17,818	14,760				1,388		1,388		12/18/2018.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			27.000	2,354	87.180	2,354	1,552		33		433		433		04/22/2019.	
099724 10 6	BORGWARNER ORD			62.000	2,396	38.640	2,396	1,884		42		(294)		(294)		02/10/2016.	
100557 10 7	BOSTON BEER CL A ORD			2.000	1,989	994.290	1,989	1,856				133		133		12/15/2020.	
101121 10 1	BOSTON PROPERTIES REIT ORD			29.000	2,741	94.530	2,741	3,489	28	114		(1,257)		(1,257)		10/09/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			267.000	9,599	35.950	9,599	9,991				(2,475)		(2,475)		10/09/2018.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			12.000	2,076	172.990	2,076	1,456				620		620		04/17/2020.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			15.998	579	36.205	579	712				(48)		(48)		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			401.000	24,874	62.030	24,874	8,187	196	722		(866)		(866)		11/20/2019.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			59.000	976	16.550	976	1,055		34		(299)		(299)		06/28/2019.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			22.000	3,370	153.200	3,370	2,763	13	48		653		653		10/09/2018.	
11135F 10 1	BROADCOM ORD			71.000	31,087	437.850	31,087	13,607		948		8,650		8,650		10/09/2018.	
115236 10 1	BROWN & BROWN ORD			47.000	2,228	47.410	2,228	1,670		16		373		373		08/14/2019.	
115637 20 9	BROWN FORMAN CL B ORD			25.000	1,986	79.430	1,986	1,255	4	17		296		296		10/09/2018.	
122017 10 6	BURLINGTON STORES ORD			13.000	3,400	261.550	3,400	2,096				436		436		12/18/2018.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			21.000	1,955	93.100	1,955	2,130		33		(563)		(563)		10/09/2018.	
12504L 10 9	CBRE GROUP CL A ORD			62.000	3,889	62.720	3,889	2,555				89		89		10/09/2018.	
12508E 10 1	CDK GLOBAL ORD			25.000	1,296	51.830	1,296	1,381		15		(71)		(71)		12/16/2019.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12514G 10 8	CDW ORD			29.000	3,822	131.790	3,822	2,450		45		(320)		(320)		10/09/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			45.000	1,742	38.710	1,742	2,467		54		(406)		(406)		10/09/2018.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			26.000	2,441	93.870	2,441	2,503	13	40		407		407		10/09/2018.	
125523 10 0	CIGNA ORD			62.000	12,907	208.180	12,907	9,774		2		365		365		04/17/2020.	
12572Q 10 5	CME GROUP CL A ORD			55.000	10,013	182.050	10,013	9,964	138	325		(1,027)		(1,027)		10/09/2018.	
125896 10 0	CMS ENERGY ORD			54.000	3,295	61.010	3,295	2,736		88		(99)		(99)		10/09/2018.	
126408 10 3	CSX ORD			156.000	14,157	90.750	14,157	12,415		111		1,984		1,984		12/15/2020.	
126650 10 0	CVS HEALTH ORD			219.000	14,958	68.300	14,958	14,112		438		(1,312)		(1,312)		08/14/2019.	
12685J 10 5	CABLE ONE ORD			1.000	2,228	2,227.720	2,228	2,154				74		74		12/15/2020.	
127097 10 3	CABOT OIL & GAS ORD			84.000	1,368	16.280	1,368	2,051		34		(95)		(95)		10/09/2018.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			54.000	7,367	136.430	7,367	2,231				3,622		3,622		10/09/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			19.000	1,898	99.920	1,898	1,983	16	63		(117)		(117)		06/28/2019.	
134429 10 9	CAMPBELL SOUP ORD			34.000	1,644	48.350	1,644	1,337		48		(36)		(36)		04/22/2019.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			92.000	9,094	98.850	9,094	8,833		92		(374)		(374)		10/09/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			60.000	3,214	53.560	3,214	3,263	29	116		179		179		10/09/2018.	
142339 10 0	CARLISLE COMPANIES ORD			12.000	1,874	156.180	1,874	1,674		25		(68)		(68)		08/14/2019.	
143130 10 2	CARMAX ORD			35.000	3,306	94.460	3,306	2,478				238		238		10/09/2018.	
143658 30 0	CARNIVAL ORD			79.000	1,711	21.660	1,711	4,782		40		(2,304)		(2,304)		10/09/2018.	
14448C 10 4	CARRIER GLOBAL ORD			134.000	5,053	37.710	5,053	1,887	16	21		3,166		3,166		11/26/2018.	
146869 10 2	CARVANA CL A ORD			8.000	1,916	239.540	1,916	634				1,180		1,180		08/14/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			8.000	1,429	178.620	1,429	1,313		10		157		157		08/14/2019.	
148806 10 2	CATALENT ORD			28.000	2,914	104.070	2,914	1,518				1,338		1,338		06/28/2019.	
149123 10 1	CATERPILLAR ORD			94.000	17,110	182.020	17,110	14,050		387		3,228		3,228		10/09/2018.	
150870 10 3	CELANESE ORD			26.000	3,378	129.940	3,378	2,652		64		177		177		10/09/2018.	
15135B 10 1	CENTENE ORD			113.000	6,783	60.030	6,783	6,812				661		661		10/09/2018.	
15189T 10 7	CENTERPOINT ENERGY ORD			96.000	2,077	21.640	2,077	2,701		71		(540)		(540)		10/09/2018.	
156700 10 6	LUMEN TECHNOLOGIES ORD			185.000	1,804	9.750	1,804	3,892		185		(640)		(640)		10/09/2018.	
156782 10 4	CERNER ORD			61.000	4,787	78.480	4,787	3,878	13	44		310		310		10/09/2018.	
15912K 10 0	CHANGE HEALTHCARE ORD			49.000	914	18.650	914	899				15		15		12/15/2020.	
159864 10 7	CHRLS RIVER LABS ORD			10.000	2,499	249.860	2,499	1,487				971		971		12/16/2019.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			26.000	17,200	661.550	17,200	4,735				4,588		4,588		02/10/2016.	
163092 10 9	CHEGG ORD			25.000	2,258	90.330	2,258	1,781				477		477		07/16/2020.	
16411R 20 8	CHENIERE ENERGY ORD			44.000	2,641	60.030	2,641	2,903				(46)		(46)		10/09/2018.	
166764 10 0	CHEVRON ORD			335.000	28,291	84.450	28,291	38,712		1,422		(9,799)		(9,799)		10/20/2020.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			4.000	5,547	1,386.710	5,547	1,788				2,198		2,198		10/09/2018.	
171340 10 2	CHURCH AND DWIGHT ORD			47.000	4,100	87.230	4,100	2,793		45		794		794		10/09/2018.	
171779 30 9	CIENA ORD			32.000	1,691	52.850	1,691	1,315				376		376		10/20/2020.	
171798 10 1	CIMAREX ENERGY ORD			20.000	750	37.510	750	1,073		17		(300)		(300)		12/16/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
172062 10 1	CINCINNATI FINANCIAL ORD			30.000	2,621	87.370	2,621	2,341	18	71		(533)		(533)		10/09/2018.	
17275R 10 2	CISCO SYSTEMS ORD			692.000	30,967	44.750	30,967	32,749		990		(2,221)		(2,221)		12/16/2019.	
172908 10 5	CINTAS ORD			16.000	5,655	353.460	5,655	3,125		56		1,350		1,350		10/09/2018.	
172967 42 4	CITIGROUP ORD			368.000	22,691	61.660	22,691	13,656		751		(6,709)		(6,709)		02/10/2016.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			87.000	3,111	35.760	3,111	2,605		88		517		517		07/16/2020.	
177376 10 0	CITRIX SYSTEMS ORD			26.000	3,383	130.100	3,383	2,768		36		499		499		10/09/2018.	
189054 10 9	CLOROX ORD			24.000	4,846	201.920	4,846	3,607		104		1,161		1,161		10/09/2018.	
18915M 10 7	CLOUDFLARE CL A ORD			18.000	1,365	75.850	1,365	1,462				(96)		(96)		12/15/2020.	
191216 10 0	COCA-COLA ORD			620.000	34,001	54.840	34,001	29,250		1,017		(316)		(316)		12/16/2019.	
192422 10 3	COGNEX ORD			33.000	2,649	80.285	2,649	1,770		73		800		800		03/19/2019.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			113.000	9,260	81.950	9,260	8,360		99		2,252		2,252		10/09/2018.	
194162 10 3	COLGATE PALMOLIVE ORD			138.000	11,800	85.510	11,800	8,981		242		2,300		2,300		10/09/2018.	
20030N 10 1	COMCAST CL A ORD			744.000	38,986	52.400	38,986	18,794		670		5,528		5,528		10/09/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			22.000	1,445	65.700	1,445	1,118		23		7		7		08/14/2019.	
205887 10 2	CONAGRA BRANDS ORD			76.000	2,756	36.260	2,756	2,704		69		154		154		10/09/2018.	
20602D 10 1	CONCENTRIX ORD			8.000	790	98.700	790	654				135		135		10/20/2020.	
20605P 10 1	CONCHO RESOURCES ORD			40.000	2,334	58.350	2,334	2,749		32		(1,169)		(1,169)		08/14/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			140.000	5,599	39.990	5,599	9,052		237		(3,506)		(3,506)		10/15/2019.	
209115 10 4	CONSOLIDATED EDISON ORD			58.000	4,192	72.270	4,192	4,335		177		(1,056)		(1,056)		10/09/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			26.000	5,695	219.050	5,695	4,597		78		762		762		12/18/2018.	
216648 40 2	COOPER ORD			10.000	3,633	363.320	3,633	2,597		1		420		420		10/09/2018.	
217204 10 6	COPART ORD			39.000	4,963	127.250	4,963	2,007				1,416		1,416		10/09/2018.	
21871D 10 3	CORELOGIC ORD			16.000	1,237	77.320	1,237	1,264				(27)		(27)		12/15/2020.	
219350 10 5	CORNING ORD			155.000	5,580	36.000	5,580	5,310		136		1,068		1,068		10/09/2018.	
22052L 10 4	CORTEVA ORD			126.000	4,879	38.720	4,879	4,553		66		1,154		1,154		10/09/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			79.000	29,766	376.780	29,766	16,806		1,007		6,546		6,546		10/09/2018.	
22160N 10 9	COSTAR GROUP ORD			7.000	6,470	924.280	6,470	2,686				2,282		2,282		10/09/2018.	
222070 20 3	COTY CL A ORD			72.000	505	7.020	505	825		9		(305)		(305)		03/19/2019.	
22266L 10 6	COUPA SOFTWARE ORD			12.000	4,067	338.910	4,067	1,519				2,312		2,312		06/28/2019.	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			24.000	5,084	211.820	5,084	2,421				2,662		2,662		07/16/2020.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			80.000	12,735	159.190	12,735	8,886		394		1,363		1,363		10/09/2018.	
228368 10 6	CROWN HOLDINGS ORD			27.000	2,705	100.200	2,705	2,655				51		51		12/15/2020.	
229663 10 9	CUBESMART REIT ORD			38.000	1,277	33.610	1,277	1,155	13	50		81		81		12/16/2019.	
231021 10 6	CUMMINS ORD			29.000	6,586	227.100	6,586	4,374		153		1,396		1,396		10/09/2018.	
231561 10 1	CURTISS WRIGHT ORD			9.000	1,047	116.350	1,047	1,139		6		(221)		(221)		10/15/2019.	
23283R 10 0	CYRUSONE REIT ORD			21.000	1,536	73.150	1,536	1,173	11	42		162		162		04/22/2019.	
23331A 10 9	D R HORTON ORD			67.000	4,618	68.920	4,618	2,640		49		1,083		1,083		10/09/2018.	
233331 10 7	DTE ENERGY ORD			36.000	4,371	121.410	4,371	4,091	39	146		(305)		(305)		10/09/2018.	
23355L 10 6	DXC TECHNOLOGY ORD			52.000	1,339	25.750	1,339	2,314		15		(616)		(616)		12/16/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
235851 10 2	DANAHER ORD			103.000	22,880	222.140	22,880	10,994	19	73		7,072		7,072		10/09/2018	
237194 10 5	DARDEN RESTAURANTS ORD			23.000	2,740	119.120	2,740	2,499		27		233		233		10/09/2018	
23804L 10 3	DATADOG CL A ORD			32.000	3,150	98.440	3,150	2,720				430		430		07/16/2020	
23918K 10 8	DAVITA ORD			25.000	2,935	117.400	2,935	1,407				1,059		1,059		06/28/2019	
244199 10 5	DEERE ORD			46.000	12,376	269.050	12,376	6,921	35	140		4,406		4,406		10/09/2018	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			46.000	3,371	73.290	3,371	2,797				598		598		10/20/2020	
247361 70 2	DELTA AIR LINES ORD			106.000	4,262	40.210	4,262	5,392		43		(1,937)		(1,937)		10/09/2018	
24906P 10 9	DENTSPLY SIRONA ORD			43.000	2,251	52.360	2,251	2,129	4	17		(182)		(182)		03/19/2019	
25179M 10 3	DEVON ENERGY ORD			102.000	1,613	15.810	1,613	3,550		69		(1,036)		(1,036)		04/20/2018	
252131 10 7	DEXCOM ORD			16.000	5,916	369.720	5,916	1,960				2,416		2,416		10/09/2018	
25278X 10 9	DIAMONDBACK ENERGY ORD			33.000	1,597	48.400	1,597	1,296		25		301		301		07/16/2020	
253868 10 3	DIGITAL REALTY REIT ORD			39.000	5,441	139.510	5,441	4,357	44	173		771		771		10/09/2018	
254687 10 6	WALT DISNEY ORD			304.000	55,079	181.180	55,079	28,734		245		12,134		12,134		04/17/2020	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			53.000	4,798	90.530	4,798	3,171		93		303		303		09/20/2017	
25470F 10 4	DISCOVERY SRS A ORD			47.000	1,414	30.090	1,414	1,170				(125)		(125)		01/30/2018	
25470F 30 2	DISCOVERY SRS C ORD			67.000	1,755	26.190	1,755	1,996				(288)		(288)		10/09/2018	
25470M 10 9	DISH NETWORK CL A ORD			46.000	1,488	32.340	1,488	1,481				(144)		(144)		12/03/2019	
256163 10 6	DOCUSIGN ORD			31.000	6,891	222.300	6,891	1,541				4,594		4,594		06/28/2019	
256677 10 5	DOLLAR GENERAL ORD			44.000	9,253	210.300	9,253	4,625		62		2,390		2,390		10/09/2018	
256746 10 8	DOLLAR TREE ORD			46.000	4,970	108.040	4,970	3,812				644		644		10/09/2018	
25746U 10 9	DOMINION ENERGY ORD			126.000	9,475	75.200	9,475	9,245		435		(960)		(960)		10/09/2018	
25754A 20 1	DOMINOS PIZZA ORD			8.000	3,068	383.460	3,068	2,274		25		717		717		10/09/2018	
260003 10 8	DOVER ORD			28.000	3,535	126.250	3,535	2,399		55		308		308		10/09/2018	
260557 10 3	DOW ORD			126.000	6,993	55.500	6,993	7,533		353		97		97		10/09/2018	
26210C 10 4	DROPBOX CL A ORD			43.000	954	22.190	954	839				184		184		10/15/2019	
264411 50 5	DUKE REALTY REIT ORD			71.000	2,838	39.970	2,838	2,134		68		376		376		03/19/2019	
26441C 20 4	DUKE ENERGY ORD			117.000	10,713	91.560	10,713	9,624		447		41		41		10/09/2018	
26614N 10 2	DUPONT DE NEMOURS ORD			109.000	7,751	71.110	7,751	9,180		131		753		753		06/28/2019	
268150 10 9	DYNATRACE ORD			38.000	1,644	43.270	1,644	1,655				(11)		(11)		10/20/2020	
26875P 10 1	EOG RESOURCES ORD			120.000	5,984	49.870	5,984	5,317		66		348		348		10/20/2020	
26884L 10 9	EQT ORD			52.000	661	12.710	661	1,313		2		94		94		10/09/2018	
27579R 10 4	EAST WEST BANCORP ORD			29.000	1,471	50.710	1,471	1,454		32		58		58		04/22/2019	
277432 10 0	EASTMAN CHEMICAL ORD			41.000	4,111	100.280	4,111	2,412	28	108		862		862		02/10/2016	
278265 10 3	EATON VANCE COM NON VTG ORD			22.000	1,494	67.930	1,494	1,435				59		59		12/15/2020	
278642 10 3	EBAY ORD			147.000	7,387	50.250	7,387	4,894		94		2,079		2,079		10/09/2018	
278768 10 6	ECHOSTAR CL A ORD			9.000	191	21.190	191	396				(199)		(199)		12/16/2019	
278865 10 0	ECOLAB ORD			41.000	8,871	216.360	8,871	6,354	20	77		958		958		10/09/2018	
281020 10 7	EDISON INTERNATIONAL ORD			61.000	3,832	62.820	3,832	4,298	40	156		(768)		(768)		10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
28176E 10 8	EDWARDS LIFESCIENCES ORD			120.000	10,948	91.230	10,948	5,918				(5,211)		(5,211)		10/09/2018	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			72.000	2,208	30.670	2,208	2,212				88		88		06/28/2019	
285512 10 9	ELECTRONIC ARTS ORD			58.000	8,329	143.600	8,329	6,351		10		2,093		2,093		10/09/2018	
291011 10 4	EMERSON ELECTRIC ORD			120.000	9,644	80.370	9,644	650		241		493		493		09/10/1987	
29261A 10 0	ENCOMPASS HEALTH ORD			19.000	1,571	82.690	1,571	1,130	5	21		255		255		04/22/2019	
29355A 10 7	ENPHASE ENERGY ORD			22.000	3,860	175.470	3,860	1,267				2,593		2,593		07/16/2020	
29364G 10 3	ENTERGY ORD			57.000	5,691	99.840	5,691	4,692		213		(1,138)		(1,138)		08/08/2018	
29414B 10 4	EPAM SYSTEMS ORD			10.000	3,584	358.350	3,584	1,728				1,462		1,462		04/22/2019	
294429 10 5	EQUIFAX ORD			23.000	4,435	192.840	4,435	2,928		36		1,213		1,213		10/09/2018	
29444U 70 0	EQUINIX REIT ORD			15.000	10,713	714.180	10,713	6,249		160		1,957		1,957		10/09/2018	
29452E 10 1	EQUITABLE HOLDINGS ORD			83.000	2,125	25.600	2,125	1,686		28		439		439		07/16/2020	
294600 10 1	EQUITRANS MIDSTREAM ORD			41.000	330	8.040	330	1,084		37		(218)		(218)		10/09/2018	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			36.000	2,281	63.360	2,281	2,270	12	25		11		11		04/17/2020	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			69.000	4,090	59.280	4,090	4,524	42	164		(1,493)		(1,493)		10/09/2018	
29530P 10 2	ERIE INDEMNITY CL A ORD			5.000	1,228	245.600	1,228	1,075		29		398		398		08/14/2019	
29670G 10 2	ESSENTIAL UTILITIES ORD			43.000	2,035	47.320	2,035	1,862		42		16		16		08/14/2019	
297178 10 5	ESSEX PROPERTY REIT ORD			19.000	4,511	237.420	4,511	4,541	39	155		(1,205)		(1,205)		06/12/2018	
29786A 10 6	ETSY ORD			24.000	4,270	177.910	4,270	1,273				3,207		3,207		08/14/2019	
298736 10 9	EURONET WORLDWIDE ORD			9.000	1,304	144.920	1,304	1,327				(114)		(114)		04/22/2019	
30034W 10 6	EVERGY ORD			52.000	2,887	55.510	2,887	2,932		107		(498)		(498)		10/09/2018	
30040W 10 8	EVERSOURCE ENERGY ORD			61.000	5,277	86.510	5,277	3,866		138		88		88		10/09/2018	
30063P 10 5	EXACT SCIENCES ORD			24.000	3,180	132.490	3,180	2,201				960		960		03/19/2019	
30161N 10 1	EXELON ORD			187.000	7,904	42.270	7,904	7,847		286		(617)		(617)		10/09/2018	
30161Q 10 4	EXELIXIS ORD			58.000	1,164	20.070	1,164	1,422				142		142		03/19/2019	
30212P 30 3	EXPEDIA GROUP ORD			23.000	3,045	132.400	3,045	2,792		8		558		558		10/09/2018	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			33.000	3,139	95.110	3,139	2,350		34		564		564		10/09/2018	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			23.000	2,665	115.860	2,665	2,004		83		236		236		10/09/2018	
30231G 10 2	EXXON MOBIL ORD			748.000	30,833	41.220	30,833	4,237		2,552		(19,602)	120	(19,722)		04/17/2020	
302445 10 1	FLIR SYSTEMS ORD			27.000	1,183	43.830	1,183	1,343		18		(222)		(222)		04/22/2019	
302491 30 3	FMC ORD			25.000	2,873	114.930	2,873	1,885	12	44		378		378		10/09/2018	
302520 10 1	FNB ORD			66.000	627	9.500	627	785		32		(211)		(211)		10/15/2019	
30303M 10 2	FACEBOOK CL A ORD			411.000	112,269	273.160	112,269	52,738				28,214		28,214		04/17/2020	
303250 10 4	FAIR ISAAC ORD			6.000	3,066	511.040	3,066	1,957				818		818		08/14/2019	
31188V 10 0	FASTLY CL A ORD			15.000	1,311	87.370	1,311	1,173				138		138		07/16/2020	
311900 10 4	FASTENAL ORD			110.000	5,371	48.830	5,371	3,061		154		1,307		1,307		10/09/2018	
313747 20 6	FEDERAL REIT ORD			15.000	1,277	85.120	1,277	1,935	16	63		(654)		(654)		04/22/2019	
31428X 10 6	FEDEX ORD			35.000	9,087	259.620	9,087	5,425		114		3,794		3,794		08/14/2019	
315616 10 2	F5 NETWORKS ORD			11.000	1,935	175.940	1,935	1,945				399		399		10/09/2018	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			112.999	15,985	141.460	15,985	5,862		158		268		268		10/09/2018	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			51.000	1,994	39.090	1,994	1,976		69		(319)		(319)		04/22/2019.	
316773 10 0	FIFTH THIRD BANCORP ORD			130.000	3,584	27.570	3,584	3,701	35	137		(412)		(412)		10/09/2018.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			22.000	1,136	51.630	1,136	1,236		39		(147)		(147)		08/14/2019.	
320517 10 5	FIRST HORIZON ORD			62.000	791	12.760	791	955	9	37		(236)		(236)		08/14/2019.	
32051X 10 8	FIRST HAWAIIAN ORD			27.000	637	23.580	637	673		28		(142)		(142)		08/14/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			50.000	7,347	146.930	7,347	4,406		40		1,474		1,474		01/16/2018.	
336433 10 7	FIRST SOLAR ORD			17.000	1,682	98.920	1,682	1,434				248		248		10/20/2020.	
337738 10 8	FISERV ORD			110.000	12,525	113.860	12,525	8,814				(195)		(195)		10/09/2018.	
337932 10 7	FIRSTENERGY ORD			94.000	2,877	30.610	2,877	3,606		147		(1,691)		(1,691)		10/09/2018.	
33829M 10 1	FIVE BELOW ORD			12.000	2,100	174.980	2,100	1,449				565		565		12/16/2019.	
338307 10 1	FIVE9 ORD			11.000	1,918	174.400	1,918	1,604				315		315		10/20/2020.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			17.000	4,638	272.830	4,638	3,658				(253)		(253)		10/09/2018.	
343498 10 1	FLOWERS FOODS ORD			40.000	905	22.630	905	878		32		36		36		10/15/2019.	
34354P 10 5	FLOWSERVE ORD			26.000	958	36.850	958	990	5			(32)		(32)		12/15/2020.	
344849 10 4	FOOT LOCKER ORD			22.000	890	40.440	890	922		20		32		32		06/28/2019.	
345370 86 0	FORD MOTOR ORD			755.000	6,636	8.790	6,636	6,765		113		(385)		(385)		10/09/2018.	
34959E 10 9	FORTINET ORD			27.000	4,010	148.530	4,010	2,229				1,128		1,128		10/09/2018.	
34959J 10 8	FORTIVE ORD			57.000	4,037	70.820	4,037	3,918		4		118		118		10/09/2018.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			28.000	2,400	85.720	2,400	1,600		27		571		571		06/28/2019.	
35137L 10 5	FOX CL A ORD			67.000	1,951	29.120	1,951	2,703		31		(533)		(533)		03/19/2019.	
35137L 20 4	FOX CORPORATION ORD			31.000	895	28.880	895	1,226		14		(233)		(233)		03/19/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			60.000	1,499	24.990	1,499	2,023	17	65		(59)		(59)		03/19/2019.	
35671D 85 7	FREEPORT MCMORAN ORD			280.000	7,286	26.020	7,286	3,693		14		3,612		3,612		10/09/2018.	
363576 10 9	ARTHUR J GALLAGHER ORD			34.000	4,206	123.710	4,206	2,564		61		968		968		10/09/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			40.000	1,696	42.400	1,696	1,478		100		(26)		(26)		03/19/2019.	
366651 10 7	GARTNER ORD			17.000	2,723	160.190	2,723	2,593				104		104		10/09/2018.	
368736 10 4	GENERAC HOLDINGS ORD			11.000	2,502	227.410	2,502	2,335				167		167		10/20/2020.	
369550 10 8	GENERAL DYNAMICS ORD			50.000	7,441	148.820	7,441	10,209		216		(1,377)		(1,377)		10/09/2018.	
369604 10 3	GENERAL ELECTRIC ORD			1,511.000	16,319	10.800	16,319	1,357	15	60		(544)		(544)		05/22/1987.	
370334 10 4	GENERAL MILLS ORD			115.000	6,762	58.800	6,762	4,980		228		603		603		10/09/2018.	
37045V 10 0	GENERAL MOTORS ORD			217.000	9,036	41.640	9,036	7,087		82		1,094		1,094		10/09/2018.	
371901 10 9	GENTEX ORD			51.000	1,730	33.930	1,730	1,348		24		252		252		08/14/2019.	
372460 10 5	GENUINE PARTS ORD			27.000	2,712	100.430	2,712	2,648	21	85		(157)		(157)		10/09/2018.	
375558 10 3	GILEAD SCIENCES ORD			209.000	12,176	58.260	12,176	15,713		568		(1,404)		(1,404)		10/09/2018.	
37940X 10 2	GLOBAL PAYMENTS ORD			58.000	12,494	215.420	12,494	6,824		45		1,906		1,906		10/09/2018.	
37959E 10 2	GLOBE LIFE ORD			22.000	2,089	94.960	2,089	1,878		16		(226)		(226)		08/14/2019.	
380237 10 7	GODADDY CL A ORD			30.000	2,489	82.950	2,489	2,271				451		451		10/09/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			55.000	14,504	263.710	14,504	4,930		275		1,858		1,858		11/22/2011.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
384109 10 4	GRACO ORD			32.000	2,315	72.350	2,315	1,691		22		651		651		04/22/2019.	
384802 10 4	WW GRAINGER ORD			8.000	3,267	408.340	3,267	2,683		48		559		559		10/09/2018.	
38526M 10 6	GRAND CANYON EDUCATION ORD			10.000	931	93.110	931	1,248				(27)		(27)		08/14/2019.	
400110 10 2	GRUBHUB ORD			17.000	1,263	74.270	1,263	2,184				436		436		10/09/2018.	
40131M 10 9	GUARDANT HEALTH ORD			15.000	1,933	128.880	1,933	1,530				404		404		10/20/2020.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			16.000	2,060	128.730	2,060	1,526				303		303		03/19/2019.	
40412C 10 1	HCA HEALTHCARE ORD			37.000	6,085	164.460	6,085	5,242	10	16		616		616		12/16/2019.	
40434L 10 5	HP ORD			201.000	4,943	24.590	4,943	5,021	39	142		812		812		10/09/2018.	
406216 10 1	HALLIBURTON ORD			179.000	3,383	18.900	3,383	2,478		20		879		879		07/16/2020.	
410345 10 2	HANESBRANDS ORD			87.000	1,268	14.580	1,268	1,677		52		(23)		(23)		08/22/2018.	
412822 10 8	HARLEY DAVIDSON ORD			31.000	1,138	36.700	1,138	1,234		14		(15)		(15)		04/22/2019.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			108.000	5,290	48.980	5,290	4,638	35	138		(1,273)		(1,273)		10/26/2016.	
418056 10 7	HASBRO ORD			22.000	2,058	93.540	2,058	2,216		60		(266)		(266)		10/09/2018.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			41.000	1,129	27.540	1,129	1,125		52		(112)		(112)		06/28/2019.	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			92.000	2,781	30.230	2,781	2,385		136		(390)		(390)		10/09/2018.	
422806 20 8	HEICO CL A ORD			16.000	1,873	117.060	1,873	1,711		3		440		440		08/14/2019.	
423452 10 1	HELMERICH AND PAYNE ORD			21.000	486	23.160	486	1,166		40		(468)		(468)		03/19/2019.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			14.000	2,268	161.990	2,268	2,192		24		228		228		10/09/2018.	
427866 10 8	HERSHEY FOODS ORD			27.000	4,113	152.330	4,113	2,833		85		144		144		10/09/2018.	
42809H 10 7	HESS ORD			51.000	2,692	52.790	2,692	3,702		51		(715)		(715)		10/09/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			294.000	3,484	11.850	3,484	4,616	35	141		(1,179)		(1,179)		10/09/2018.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			21.000	832	39.630	832	909		40		(195)		(195)		10/15/2019.	
431475 10 2	HILL ROM HOLDINGS ORD			13.000	1,274	97.970	1,274	1,469		9		(195)		(195)		04/17/2020.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			54.000	6,008	111.260	6,008	4,063		8		19		19		10/09/2018.	
436106 10 8	HOLLYFRONTIER ORD			31.000	801	25.850	801	2,128		43		(771)		(771)		10/09/2018.	
436440 10 1	HOLOGIC ORD			53.000	3,860	72.830	3,860	2,192				1,093		1,093		10/09/2018.	
437076 10 2	HOME DEPOT ORD			183.000	48,608	265.620	48,608	36,407		1,082		8,763		8,763		04/17/2020.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			116.000	24,673	212.700	24,673	13,698		396		5,242		5,242		04/17/2020.	
440452 10 0	HORMEL FOODS ORD			53.000	2,470	46.610	2,470	2,159		49		80		80		10/09/2018.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			142.000	2,077	14.630	2,077	2,863		64		(557)		(557)		10/09/2018.	
44267D 10 7	HOWARD HUGHES ORD			9.000	710	78.930	710	1,123				(431)		(431)		10/15/2019.	
443201 10 8	HOWMET AEROSPACE ORD			84.000	2,387	28.420	2,387	1,305				1,082		1,082		04/22/2019.	
443510 60 7	HUBBELL ORD			11.000	1,725	156.790	1,725	1,478		41		99		99		10/15/2019.	
443573 10 0	HUBSPOT ORD			9.000	3,568	396.440	3,568	1,503				2,141		2,141		10/15/2019.	
444859 10 2	HUMANA ORD			22.000	9,026	410.270	9,026	5,837	14	53		963		963		06/28/2019.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			16.000	2,186	136.650	2,186	1,891		17		318		318		10/09/2018.	
446150 10 4	HUNTINGTON BANCSHARES ORD			211.000	2,665	12.630	2,665	3,260	32	127		(517)		(517)		10/09/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			9.000	1,534	170.480	1,534	2,329		38		(724)		(724)		10/09/2018.	
447011 10 7	HUNTSMAN ORD			45.000	1,131	25.140	1,131	1,037		29		44		44		10/15/2019.	

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44891N 10 9	IAC INTERACTIVE ORD			14.000	2,651	189.350	2,651	900				1,751		1,751		10/09/2018.	
449253 10 3	IAA ORD			27.000	1,754	64.980	1,754	982				484		484		10/15/2019.	
451107 10 6	IDACORP ORD			11.000	1,056	96.030	1,056	1,054				3		3		12/15/2020.	
45167R 10 4	IDEX ORD			14.000	2,789	199.200	2,789	2,008		28		381		381		10/09/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			17.000	8,498	499.870	8,498	3,806				4,059		4,059		10/09/2018.	
452308 10 9	ILLINOIS TOOL ORD			55.000	11,213	203.880	11,213	7,528	63	239		1,334		1,334		10/09/2018.	
452327 10 9	ILLUMINA ORD			28.000	10,360	370.000	10,360	9,065				1,071		1,071		10/09/2018.	
45337C 10 2	INCYTE ORD			33.000	2,870	86.980	2,870	2,162				(11)		(11)		10/09/2018.	
45687V 10 6	INGERSOLL RAND ORD			42.000	1,916	45.630	1,916	1,092				825		825		10/09/2018.	
457187 10 2	INGREDION ORD			14.000	1,101	78.670	1,101	1,137	9	35		(200)		(200)		10/15/2019.	
45772F 10 7	INPHI ORD			9.000	1,444	160.480	1,444	1,394				50		50		12/15/2020.	
45784P 10 1	INSULET ORD			12.000	3,068	255.630	3,068	1,186				1,013		1,013		03/19/2019.	
458140 10 0	INTEL ORD			751.000	37,415	49.820	37,415	484		991		(7,533)		(7,533)		06/06/1993.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			110.000	12,682	115.290	12,682	8,366		132		2,501		2,501		10/09/2018.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			149.000	18,756	125.880	18,756	21,940		970		(1,216)		(1,216)		10/09/2018.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			19.000	2,068	108.840	2,068	2,514	15	57		(383)		(383)		12/18/2018.	
460146 10 3	INTERNATIONAL PAPER ORD			79.000	3,928	49.720	3,928	3,527		162		290		290		10/09/2018.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			77.000	1,811	23.520	1,811	1,589		79		32		32		10/15/2019.	
461202 10 3	INTUIT ORD			48.000	18,233	379.850	18,233	10,592		105		5,660		5,660		10/09/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD			21.000	17,180	818.100	17,180	11,156				4,766		4,766		10/09/2018.	
46187W 10 7	INVITATION HOMES ORD			75.000	2,228	29.700	2,228	2,005		45		(20)		(20)		06/28/2019.	
462222 10 0	IONIS PHARMACEUTICALS ORD			25.000	1,414	56.540	1,414	1,994				(97)		(97)		03/19/2019.	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			26.000	1,206	46.400	1,206	975				231		231		10/20/2020.	
46266C 10 5	IQVIA HOLDINGS ORD			31.000	5,554	179.170	5,554	3,949				764		764		10/09/2018.	
46284V 10 1	IRON MOUNTAIN ORD			56.000	1,651	29.480	1,651	1,931	35	139		(134)		(134)		03/19/2019.	
46625H 10 0	JPMORGAN CHASE ORD			474.000	60,231	127.070	60,231	15,509		1,706		(5,844)		(5,844)		09/30/2016.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			26.000	2,833	108.960	2,833	2,194		20		497		497		06/28/2019.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			47.000	1,156	24.600	1,156	1,104				52		52		12/15/2020.	
477143 10 1	JETBLUE AIRWAYS ORD			63.000	916	14.540	916	935				(19)		(19)		12/15/2020.	
478160 10 4	JOHNSON & JOHNSON ORD			452.000	71,136	157.380	71,136	62,992		1,770		5,042		5,042		04/17/2020.	
48020Q 10 7	JONES LANG LASALLE ORD			9.000	1,335	148.370	1,335	1,266				(231)		(231)		06/28/2019.	
48203R 10 4	JUNIPER NETWORKS ORD			67.000	1,508	22.510	1,508	1,784		54		(142)		(142)		06/28/2019.	
482480 10 0	KLA ORD			30.000	7,767	258.910	7,767	2,975		105		2,422		2,422		10/09/2018.	
48251W 10 4	KKR AND CO ORD			109.000	4,413	40.490	4,413	3,762		29		652		652		07/16/2020.	
485170 30 2	KANSAS CITY SOUTHERN ORD			20.000	4,083	204.130	4,083	2,191	9	32		1,019		1,019		10/09/2018.	
487836 10 8	KELLOGG ORD			48.000	2,987	62.230	2,987	3,312		109		(333)		(333)		10/09/2018.	
488401 10 0	KEMPER ORD			12.000	922	76.830	922	900		14		(8)		(8)		10/15/2019.	
49271V 10 0	KEURIG DR PEPPER ORD			91.000	2,913	32.010	2,913	2,739				174		174		12/15/2020.	

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493267 10 8	KEYCORP ORD			205.000	3,364	16.410	3,364	4,192		152		(785)		(785)		10/09/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			36.000	4,755	132.090	4,755	2,321				1,061		1,061		10/09/2018.	
49427F 10 8	KILROY REALTY REIT ORD			20.000	1,148	57.400	1,148	1,484	10	39		(530)		(530)		03/19/2019.	
494368 10 3	KIMBERLY CLARK ORD			67.000	9,034	134.830	9,034	5,226	72	284		(182)		(182)		06/20/2012.	
49446R 10 9	KIMCO REALTY REIT ORD			80.000	1,201	15.010	1,201	1,404		66		(456)		(456)		03/19/2019.	
49456B 10 1	KINDER MORGAN CL P ORD			367.000	5,017	13.670	5,017	5,134		381		(1,068)	1,685	(2,753)		10/09/2018.	
497266 10 6	KIRBY ORD			12.000	622	51.830	622	633				(11)		(11)		12/15/2020.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			25.000	1,046	41.820	1,046	1,023				23		23		12/15/2020.	
500255 10 4	KOHL'S ORD			32.000	1,302	40.690	1,302	2,270		23		(328)		(328)		10/09/2018.	
500754 10 6	KRAFT HEINZ ORD			124.000	4,298	34.660	4,298	3,159		198		314		314		08/14/2019.	
501044 10 1	KROGER ORD			153.000	4,859	31.760	4,859	4,273		104		424		424		10/09/2018.	
501797 10 4	L BRANDS ORD			46.000	1,711	37.190	1,711	625				1,086		1,086		04/17/2020.	
501889 20 8	LKQ ORD			63.000	2,220	35.240	2,220	1,812				(29)		(29)		03/19/2019.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			17.000	1,772	104.220	1,772	1,721				51		51		12/15/2020.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			43.000	8,128	189.020	8,128	7,043		146		(381)		(381)		10/09/2018.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			20.000	4,071	203.550	4,071	3,446				688		688		10/09/2018.	
512807 10 8	LAM RESEARCH ORD			26.000	12,279	472.270	12,279	3,756	34	124		4,677		4,677		10/09/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			17.000	1,415	83.220	1,415	1,325		43		(103)		(103)		03/19/2019.	
513272 10 4	LAMB WESTON HOLDINGS ORD			28.000	2,205	78.740	2,205	2,090		26		(204)		(204)		10/09/2018.	
515098 10 1	LANDSTAR SYSTEM ORD			7.000	943	134.660	943	780		20		146		146		12/16/2019.	
517834 10 7	LAS VEGAS SANDS ORD			70.000	4,172	59.600	4,172	4,080		55		(661)		(661)		10/09/2018.	
518439 10 4	ESTEE LAUDER CL A ORD			43.000	11,446	266.190	11,446	6,035		64		2,565		2,565		10/09/2018.	
521865 20 4	LEAR ORD			13.000	2,067	159.030	2,067	1,811		13		284		284		06/28/2019.	
524660 10 7	LEGGETT & PLATT ORD			26.000	1,152	44.300	1,152	1,092	10	42		(170)		(170)		10/15/2019.	
525327 10 2	LEIDOS HOLDINGS ORD			27.000	2,838	105.120	2,838	2,156		37		195		195		06/28/2019.	
526057 10 4	LENNAR CL A ORD			56.000	4,269	76.230	4,269	2,482		35		1,145		1,145		10/09/2018.	
526107 10 7	LENNOX INTERNATIONAL ORD			8.000	2,192	273.970	2,192	1,993	6	25		240		240		08/14/2019.	
530307 10 7	LIBERTY BROADBAND SRS A ORD			4.000	630	157.580	630	478				132		132		12/16/2019.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			32.000	5,068	158.370	5,068	3,074				1,324		1,324		04/22/2019.	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			17.000	734	43.190	734	671				(88)		(88)		08/14/2019.	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			36.000	1,566	43.510	1,566	1,305				(53)		(53)		06/04/2020.	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			38.000	1,619	42.600	1,619	1,422				(128)		(128)		04/22/2019.	
53223X 10 7	LIFE STORAGE ORD			9.000	1,075	119.390	1,075	1,046				29		29		12/15/2020.	
532457 10 8	ELI LILLY ORD			142.000	23,975	168.840	23,975	16,657		420		5,312		5,312		12/16/2019.	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			11.000	1,279	116.250	1,279	1,326	6			(48)		(48)		12/15/2020.	
534187 10 9	LINCOLN NATIONAL ORD			42.000	2,113	50.310	2,113	2,945		67		(365)		(365)		10/09/2018.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			29.000	2,131	73.480	2,131	1,475				656		656		07/16/2020.	
539830 10 9	LOCKHEED MARTIN ORD			38.000	13,489	354.980	13,489	13,198		372		(1,307)		(1,307)		10/09/2018.	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For 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 Administrative Symbol
540424 10 8	LOEWS ORD			43.000	1,936	45.020	1,936	1,560		11		(321)		(321)		02/10/2016.	
548661 10 7	LOWE'S COMPANIES ORD			135.000	21,669	160.510	21,669	14,739		304		5,501		5,501		10/09/2018.	
550021 10 9	LULULEMON ATHLETICA ORD		C	18.000	6,265	348.030	6,265	2,705				2,094		2,094		10/09/2018.	
55024U 10 9	LUMENTUM HOLDINGS ORD			13.000	1,232	94.800	1,232	1,102				131		131		10/20/2020.	
55087P 10 4	LYFT CL A ORD			40.000	1,965	49.130	1,965	1,153				813		813		04/17/2020.	
552690 10 9	MDU RESOURCES GROUP ORD			39.000	1,027	26.340	1,027	1,081	8	32		(131)		(131)		10/15/2019.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			98.000	3,088	31.510	3,088	2,680		15		(172)		(172)		10/09/2018.	
55354G 10 0	MSCI ORD			17.000	7,591	446.530	7,591	2,838		50		3,202		3,202		10/09/2018.	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			3.000	552	184.100	552	610				(58)		(58)		12/16/2019.	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD			3.000	315	105.040	315	240				75		75		12/16/2019.	
562750 10 9	MANHATTAN ASSOCIATES ORD			12.000	1,262	105.180	1,262	979				305		305		08/14/2019.	
56418H 10 0	MANPOWERGROUP ORD			11.000	992	90.180	992	934		25		(76)		(76)		10/15/2019.	
565849 10 6	MARATHON OIL ORD			161.000	1,074	6.670	1,074	1,111				(37)		(37)		12/15/2020.	
56585A 10 2	MARATHON PETROLEUM ORD			130.000	5,377	41.360	5,377	7,671		302		(2,456)		(2,456)		12/18/2018.	
570535 10 4	MARKEL ORD			2.000	2,067	1,033.300	2,067	2,383				(220)		(220)		10/09/2018.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			7.000	3,994	570.560	3,994	1,835		17		1,340		1,340		04/22/2019.	
571748 10 2	MARSH & MCLENNAN ORD			84.000	9,828	117.000	9,828	3,913		155		470		470		10/25/2013.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			55.000	7,256	131.920	7,256	6,588		26		(1,073)		(1,073)		10/09/2018.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			12.000	3,408	283.970	3,408	2,171		27		52		52		10/09/2018.	
574599 10 6	MASCO ORD			60.000	3,296	54.930	3,296	2,035		33		416		416		10/09/2018.	
574795 10 0	MASIMO ORD			10.000	2,684	268.380	2,684	2,667				17		17		12/15/2020.	
57636Q 10 4	MASTERCARD CL A ORD			147.000	52,470	356.940	52,470	32,527		220		9,391		9,391		04/17/2020.	
57667L 10 7	MATCH GROUP ORD			30.000	4,536	151.190	4,536	1,910				2,626		2,626		10/09/2018.	
577081 10 2	MATTEL ORD			68.000	1,187	17.450	1,187	982				265		265		03/19/2019.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			53.000	4,698	88.650	4,698	2,802		76		1,438		1,438		10/09/2018.	
579780 20 6	MCCORMICK ORD			48.000	4,589	95.600	4,589	3,260	16	60		(298)		(298)		10/09/2018.	
580135 10 1	MCDONALD'S ORD			115.000	24,677	214.580	24,677	19,711		562		2,161		2,161		04/17/2020.	
58155Q 10 3	MCKESSON ORD			28.000	4,870	173.920	4,870	3,832	12	46		997		997		10/09/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			72.000	1,569	21.790	1,569	1,305	19	77		49		49		03/19/2019.	
58933Y 10 5	MERCK & CO ORD			433.000	35,419	81.800	35,419	31,328	281	1,057		(3,962)		(3,962)		10/09/2018.	
59156R 10 8	METLIFE ORD			136.000	6,385	46.950	6,385	4,524		248		(547)		(547)		02/10/2016.	
592688 10 5	METTLER TOLEDO ORD			4.000	4,559	1,139.680	4,559	2,364				1,386		1,386		10/09/2018.	
594918 10 4	MICROSOFT ORD			1,304.000	290,036	222.420	290,036	129,959		2,700		83,445		83,445		04/17/2020.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			44.000	6,077	138.110	6,077	2,965		65		1,469		1,469		10/09/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			192.000	14,435	75.180	14,435	4,192				4,384		4,384		04/17/2020.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			21.000	2,660	126.690	2,660	2,100		84		(109)		(109)		10/09/2018.	
596278 10 1	MIDDLEBY ORD			10.000	1,289	128.920	1,289	1,103				194		194		08/14/2019.	
60770K 10 7	MODERNA ORD			49.000	5,119	104.470	5,119	2,664				2,455		2,455		07/16/2020.	
608190 10 4	MOHAWK INDUSTRIES ORD			13.000	1,832	140.950	1,832	2,089				59		59		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
60855R 10 0	MOLINA HEALTHCARE ORD			13.000	2,765	212.680	2,765	1,861				1,001		1,001		06/28/2019.	
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD			33.000	1,491	45.190	1,491	2,037		19		(287)		(287)		10/09/2018.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			235.000	13,740	58.470	13,740	10,051	74	275		797		797		10/09/2018.	
60937P 10 6	MONGODB CL A ORD			8.000	2,872	359.040	2,872	1,208				1,665		1,665		04/17/2020.	
61174X 10 9	MONSTER BEVERAGE ORD			77.000	7,121	92.480	7,121	4,355				2,228		2,228		10/09/2018.	
615369 10 5	MOODYS ORD			32.000	9,288	290.240	9,288	5,173		72		1,691		1,691		10/09/2018.	
617446 44 8	MORGAN STANLEY ORD			231.000	15,830	68.530	15,830	5,548		315		4,023		4,023		10/09/2018.	
61945C 10 3	MOSAIC ORD			67.000	1,542	23.010	1,542	2,218		13		92		92		10/09/2018.	
620076 30 7	MOTOROLA SOLUTIONS ORD			31.000	5,272	170.060	5,272	3,858	22	79		277		277		10/09/2018.	
626717 10 2	MURPHY OIL ORD			31.000	375	12.100	375	789		19		(456)		(456)		12/16/2019.	
629377 50 8	NRG ENERGY ORD			59.000	2,215	37.550	2,215	2,208		71		(130)		(130)		10/09/2018.	
631103 10 8	NASDAQ ORD			22.000	2,920	132.740	2,920	2,104		43		564		564		08/14/2019.	
636518 10 2	NATIONAL INSTRUMENTS ORD			21.000	923	43.940	923	979		22		34		34		04/22/2019.	
637071 10 1	NOV ORD			76.000	1,043	13.730	1,043	1,435		4		(860)		(860)		08/14/2019.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			32.000	1,309	40.920	1,309	1,741		66		(406)		(406)		08/14/2019.	
640268 10 8	NEKTAR THERAPEUTICS ORD			30.000	510	17.000	510	1,033				(138)		(138)		03/19/2019.	
64110D 10 4	NETAPP ORD			51.000	3,378	66.240	3,378	4,067		98		203		203		10/09/2018.	
64110L 10 6	NETFLIX ORD			70.000	37,851	540.730	37,851	23,414				15,201		15,201		10/09/2018.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			17.000	1,629	95.850	1,629	1,477				(198)		(198)		03/19/2019.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			78.000	775	9.940	775	1,316	16	62		(481)		(481)		03/19/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			91.000	960	10.550	960	1,183		62		(134)		(134)		10/15/2019.	
650111 10 7	NEW YORK TIMES CL A ORD			33.000	1,708	51.770	1,708	1,661				47		47		12/15/2020.	
651229 10 6	NEWELL BRANDS ORD			85.000	1,805	21.230	1,805	1,360		78		171		171		03/19/2019.	
651639 10 6	NEWMONT ORD			155.000	9,283	59.890	9,283	5,073		161		2,548		2,548		10/15/2019.	
65249B 10 9	NEWS CL A ORD			74.000	1,330	17.970	1,330	932		15		283		283		03/19/2019.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			9.000	983	109.190	983	954		20		(73)		(73)		12/16/2019.	
65339F 10 1	NEXTERA ENERGY ORD			296.000	22,836	77.150	22,836	11,580		414		(14,104)		(14,104)		06/12/2018.	
654106 10 3	NIKE CL B ORD			209.000	29,567	141.470	29,567	16,810		262		8,393		8,393		10/09/2018.	
65473P 10 5	NISOURCE ORD			72.000	1,652	22.940	1,652	1,967		60		(353)		(353)		04/22/2019.	
655663 10 2	NORDSON ORD			11.000	2,210	200.950	2,210	1,463	4	17		419		419		03/19/2019.	
655844 10 8	NORFOLK SOUTHERN ORD			44.000	10,455	237.610	10,455	7,995		165		1,913		1,913		10/09/2018.	
665859 10 4	NORTHERN TRUST ORD			38.000	3,539	93.140	3,539	2,951	27	106		(498)		(498)		10/09/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			27.000	8,227	304.720	8,227	8,484		153		(1,060)		(1,060)		10/09/2018.	
668771 10 8	NORTONLIFELOCK ORD			120.000	2,494	20.780	2,494	2,390		1,500		(569)		(569)		10/09/2018.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			48.000	2,116	44.090	2,116	1,650				466		466		10/20/2020.	
670346 10 5	NUCOR ORD			61.000	3,245	53.190	3,245	3,886	25	98		(188)		(188)		10/09/2018.	
67059N 10 8	NUTANIX CL A ORD			27.000	860	31.870	860	1,160				16		16		04/22/2019.	
67066G 10 4	NVIDIA ORD			102.000	53,264	522.200	53,264	5,764		65		29,264		29,264		12/18/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra-tive Symbol
670837 10 3	OGE ENERGY ORD			40.000	1,274	31.860	1,274	1,286				(12)		(12)		10/20/2020.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			15.000	6,789	452.570	6,789	5,184				215		215		10/09/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			93.000	1,610	17.310	1,610	1,580	1	1		30		30		07/16/2020.	
679295 10 5	OKTA CL A ORD			17.000	4,322	254.260	4,322	1,621				2,361		2,361		04/22/2019.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			18.000	3,513	195.180	3,513	1,736		11		965		965		03/19/2019.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			55.000	1,084	19.710	1,084	1,198		46		(146)		(146)		08/14/2019.	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			11.000	899	81.770	899	867				32		32		12/15/2020.	
681919 10 6	OMNICOM GROUP ORD			43.000	2,682	62.370	2,682	3,084	28	112		(802)		(802)		10/09/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			38.000	1,380	36.320	1,380	1,357		102		(229)		(229)		03/19/2019.	
682189 10 5	ON SEMICONDUCTOR ORD			80.000	2,618	32.730	2,618	1,617				668		668		06/28/2019.	
682680 10 3	ONEOK ORD			79.000	3,032	38.380	3,032	2,171		295		313	3,259	(2,946)		10/09/2018.	
68389X 10 5	ORACLE ORD			333.000	21,542	64.690	21,542	16,277		320		3,899		3,899		10/09/2018.	
68902V 10 7	OTIS WORLDWIDE ORD			67.000	4,532	67.645	4,532	2,878		40		1,654		1,654		11/26/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			70.000	10,430	149.000	10,430	6,656		348		(744)		(744)		04/18/2017.	
693506 10 7	PPG INDUSTRIES ORD			46.000	6,634	144.220	6,634	4,534		97		494		494		10/09/2018.	
69351T 10 6	PPL ORD			136.000	3,835	28.200	3,835	4,138	56	225		(1,044)		(1,044)		10/09/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			12.000	1,505	125.440	1,505	1,420				86		86		12/15/2020.	
693656 10 0	PVH ORD			14.000	1,314	93.890	1,314	1,325		1		(158)		(158)		06/28/2019.	
69370C 10 0	PTC ORD			22.000	2,631	119.610	2,631	2,184				984		984		10/09/2018.	
693718 10 8	PACCAR ORD			66.000	5,694	86.280	5,694	4,380	46	236		474		474		10/09/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			18.000	2,482	137.910	2,482	1,716	18	57		467		467		06/28/2019.	
695263 10 3	PACW PACWEST BANCORP ORD			24.000	610	25.400	610	946		32		(309)		(309)		03/19/2019.	
697435 10 5	PALO ALTO NETWORKS ORD			18.000	6,397	355.390	6,397	3,822				2,235		2,235		10/09/2018.	
700517 10 5	PARK HOTELS RESORTS ORD			39.000	669	17.150	669	1,221		39		(340)		(340)		03/19/2019.	
701094 10 4	PARKER HANNIFIN ORD			38.000	10,352	272.410	10,352	3,287		134		2,530		2,530		05/29/2012.	
701877 10 2	PARSLEY ENERGY CL A ORD			53.000	753	14.200	753	1,007		11		(250)		(250)		06/28/2019.	
704326 10 7	PAYCHEX ORD			62.000	5,777	93.180	5,777	4,496		154		503		503		10/09/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			9.000	4,070	452.250	4,070	1,715				1,687		1,687		04/22/2019.	
70450Y 10 3	PAYPAL HOLDINGS ORD			204.000	47,777	234.200	47,777	16,380				25,710		25,710		12/18/2018.	
70614W 10 0	PELOTON INTERACTIVE ORD			16.000	2,428	151.720	2,428	2,146				281		281		10/20/2020.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			75.000	970	12.930	970	1,249		54		(298)		(298)		04/22/2019.	
713448 10 8	PEPSICO ORD			239.000	35,444	148.300	35,444	25,368	244	945		2,780		2,780		10/15/2019.	
714046 10 9	PERKINELMER ORD			21.000	3,014	143.500	3,014	2,023		6		974		974		06/28/2019.	
717081 10 3	PFIZER ORD			945.000	34,785	36.810	34,785	1,199				33,587		33,587		04/16/2003.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			266.000	22,022	82.790	22,022	14,039	319	1,253		(612)		(612)		10/15/2019.	
718546 10 4	PHILLIPS 66 ORD			70.000	4,896	69.940	4,896	7,200		252		(2,903)		(2,903)		06/28/2019.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			14.000	902	64.400	902	755		9		6		6		08/14/2019.	
723484 10 1	PINNACLE WEST ORD			22.000	1,759	79.950	1,759	2,070		70		(220)		(220)		06/28/2019.	
72352L 10 6	PINTEREST CL A ORD			82.000	5,404	65.900	5,404	2,015				3,389		3,389		07/16/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
723787 10 7	PIONEER NATURAL RESOURCE ORD			32.000	3,644	113.890	3,644	6,014	18	67		(1,199)		(1,199)		10/09/2018.	
72703H 10 1	PLANET FITNESS CL A ORD			17.000	1,320	77.630	1,320	1,247				50		50		12/16/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			11.000	1,048	95.280	1,048	1,004		27		(71)		(71)		06/28/2019.	
73278L 10 5	POOL ORD			5.000	1,863	372.500	1,863	973		11		801		801		08/14/2019.	
733174 70 0	POPULAR ORD			19.000	1,070	56.320	1,070	1,065	8	26		(46)		(46)		04/22/2019.	
737446 10 4	POST HOLDINGS ORD			12.000	1,212	101.010	1,212	1,248				(97)		(97)		06/28/2019.	
74144T 10 8	T ROWE PRICE GROUP ORD			46.000	6,964	151.390	6,964	4,968		166		1,359		1,359		10/09/2018.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			55.000	2,729	49.610	2,729	3,312		123		(296)		(296)		10/09/2018.	
742718 10 9	PROCTER & GAMBLE ORD			406.000	56,491	139.140	56,491	1,045		1,266		5,781		5,781		12/31/2005.	
743315 10 3	PROGRESSIVE ORD			113.000	11,173	98.880	11,173	8,118		299		2,993		2,993		10/09/2018.	
74340W 10 3	PROLOGIS REIT			122.000	12,159	99.660	12,159	8,183		283		1,283		1,283		10/09/2018.	
743424 10 3	PROOFPOINT ORD			9.000	1,228	136.410	1,228	1,114				195		195		04/22/2019.	
743606 10 5	PROSPERITY BANCSHARES ORD			14.000	971	69.360	971	896	7	26		(35)		(35)		08/14/2019.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			82.000	6,402	78.070	6,402	8,689		361		(1,285)		(1,285)		10/09/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			98.000	5,713	58.300	5,713	5,300		192		(74)		(74)		10/09/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			29.000	6,697	230.930	6,697	5,828		232		521		521		10/09/2018.	
745867 10 1	PULTEGROUP ORD			51.000	2,199	43.120	2,199	1,297	7	12		903		903		04/17/2020.	
74624M 10 2	PURE STORAGE CL A ORD			45.000	1,017	22.610	1,017	687				248		248		06/28/2019.	
74736K 10 1	QORVO ORD			23.000	3,824	166.270	3,824	1,970				1,151		1,151		08/08/2018.	
747525 10 3	QUALCOMM ORD			201.000	30,620	152.340	30,620	14,098		517		12,886		12,886		10/09/2018.	
74762E 10 2	QUANTA SERVICES ORD			28.000	2,017	72.020	2,017	1,098	2	6		877		877		10/15/2019.	
74834L 10 0	QUEST DIAGNOSTICS ORD			27.000	3,218	119.170	3,218	2,797		60		334		334		10/09/2018.	
74838J 10 1	QUIDEL ORD			8.000	1,437	179.650	1,437	1,941				(503)		(503)		07/16/2020.	
74915M 10 0	QURATE RETAIL SRS A ORD			81.000	889	10.970	889	987		122		(98)		(98)		03/19/2019.	
74915M 30 8	QURATE RETAIL INC			2.000	198	99.000	198	328		4		(130)		(130)		03/19/2019.	
749685 10 3	RPM ORD			25.000	2,270	90.780	2,270	1,528		37		351		351		06/28/2019.	
754730 10 9	RAYMOND JAMES ORD			26.000	2,487	95.670	2,487	2,466		38		161		161		10/09/2018.	
754907 10 3	RAYONIER REIT ORD			26.000	764	29.380	764	821		28		(88)		(88)		12/16/2019.	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD			243.000	17,377	71.510	17,377	16,121		346		1,256		1,256		11/26/2018.	
756109 10 4	REALTY INCOME REIT ORD			57.000	3,544	62.170	3,544	3,339	13	159		(653)		(653)		10/09/2018.	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			4.000	494	123.620	494	462				32		32		10/20/2020.	
758849 10 3	REGENCY CENTERS REIT ORD			29.000	1,323	45.630	1,323	1,862	17	52		(506)		(506)		03/19/2019.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			16.000	7,730	483.110	7,730	6,281				1,722		1,722		10/09/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			214.000	3,450	16.120	3,450	3,980	33	133		(223)		(223)		10/09/2018.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			12.000	1,391	115.900	1,391	1,736		34		(566)		(566)		08/14/2019.	
759509 10 2	RELIANCE STEEL ORD			12.000	1,437	119.750	1,437	1,155		30		(0)		(0)		08/14/2019.	
759916 10 9	REPLIGEN ORD			11.000	2,108	191.630	2,108	2,041				67		67		12/15/2020.	
760759 10 0	REPUBLIC SERVICES ORD			43.000	4,141	96.300	4,141	3,133	18	71		287		287		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
761152 10 7	RESMED ORD			28.000	5,952	212.560	5,952	2,977		44		1,613		1,613		10/09/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			0.997	21	21.260	21	22				9		9		01/04/2017.	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			26.000	1,277	49.110	1,277	1,236	6			41		41		12/15/2020.	
76680R 20 6	RINGCENTRAL CL A ORD			14.000	5,306	378.970	5,306	2,470				2,944		2,944		10/15/2019.	
770323 10 3	ROBERT HALF ORD			23.000	1,437	62.480	1,437	1,552		31		(15)		(15)		04/22/2019.	
773903 10 9	ROCKWELL AUTOMAT ORD			24.000	6,019	250.810	6,019	4,401		99		1,155		1,155		10/09/2018.	
77543R 10 2	ROKU CL A ORD			16.000	5,312	332.020	5,312	1,449				3,170		3,170		06/28/2019.	
776696 10 6	ROPER TECHNOLOGIES ORD			20.000	8,622	431.090	8,622	5,786		41		1,537		1,537		10/09/2018.	
778296 10 3	ROSS STORES ORD			69.000	8,474	122.810	8,474	5,914		20		441		441		06/12/2018.	
780287 10 8	ROYAL GOLD ORD			12.000	1,276	106.360	1,276	1,045		13		(191)		(191)		04/22/2019.	
78409V 10 4	S&P GLOBAL ORD			41.000	13,478	328.730	13,478	7,701		110		2,283		2,283		10/09/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			22.000	6,207	282.130	6,207	3,470		41		905		905		08/08/2018.	
784117 10 3	SEI INVESTMENTS ORD			26.000	1,494	57.470	1,494	1,475	10	18		(208)		(208)		04/22/2019.	
78440X 10 1	SL GREEN RLTY REIT ORD			15.000	894	59.580	894	1,338	30	53		(485)		(485)		03/19/2019.	
78442P 10 6	SLM ORD			86.000	1,066	12.390	1,066	778		10		299		299		12/16/2019.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			40.000	2,910	72.750	2,910	2,124		21		454		454		10/09/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			11.000	4,266	387.830	4,266	3,477				1,505		1,505		10/09/2018.	
78573M 10 4	SABRE ORD			54.000	649	12.020	649	1,304		8		(563)		(563)		08/14/2019.	
78667J 10 8	SAGE THERAPEUTICS ORD			10.000	865	86.510	865	704				161		161		10/20/2020.	
79466L 30 2	SALESFORCE.COM ORD			152.000	33,825	222.530	33,825	22,604				9,103		9,103		06/28/2019.	
803607 10 0	SAREPTA THERAPEUTICS ORD			13.000	2,216	170.490	2,216	1,645				539		539		03/19/2019.	
806407 10 2	HENRY SCHEIN ORD			30.000	2,006	66.860	2,006	2,065				4		4		10/09/2018.	
806857 10 8	SCHLUMBERGER ORD			262.000	5,719	21.830	5,719	2,684	33	328		(4,813)		(4,813)		09/21/1984.	
808513 10 5	CHARLES SCHWAB ORD			259.000	13,737	53.040	13,737	10,222		155		1,337		1,337		08/14/2019.	
81181C 10 4	SEAGEN ORD			21.000	3,678	175.140	3,678	1,532				1,278		1,278		03/19/2019.	
81211K 10 0	SEALED AIR ORD			32.000	1,465	45.790	1,465	1,435				30		30		12/15/2020.	
816851 10 9	SEMPRA ENERGY ORD			53.000	6,753	127.410	6,753	6,170	55	217		(1,276)		(1,276)		10/09/2018.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			34.000	1,669	49.100	1,669	1,408		27		104		104		04/22/2019.	
81762P 10 2	SERVICENOW ORD			34.000	18,715	550.430	18,715	6,168				9,116		9,116		10/09/2018.	
824348 10 6	SHERWIN WILLIAMS ORD			14.000	10,289	734.910	10,289	5,946		75		2,119		2,119		10/09/2018.	
82669G 10 4	SIGNATURE BANK ORD			10.000	1,353	135.290	1,353	1,271		22		(13)		(13)		04/22/2019.	
828806 10 9	SIMON PROP GRP REIT ORD			62.000	5,287	85.280	5,287	5,569	81	66		85		85		10/20/2020.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			281.000	1,790	6.370	1,790	1,490		12		300		300		04/17/2020.	
830566 10 5	SKECHERS USA CL A ORD			27.000	970	35.940	970	932				39		39		10/20/2020.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			35.000	5,351	152.880	5,351	3,099		66		1,120		1,120		10/09/2018.	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			76.000	3,262	42.916	3,262	2,407				855		855		07/16/2020.	
831865 20 9	A O SMITH ORD			27.000	1,480	54.820	1,480	1,273		26		194		194		06/28/2019.	
83200N 10 3	SMARTSHEET CL A ORD			22.000	1,524	69.290	1,524	1,267				258		258		10/20/2020.	
832696 40 5	JM SMUCKER ORD			22.000	2,543	115.600	2,543	2,244		78		252		252		10/09/2018.	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD		C	8.000	2,553	319.120	2,553	2,506				47		47		10/20/2020.	
842587 10 7	SOUTHERN ORD			197.000	12,102	61.430	12,102	8,694		500		(447)		(447)		10/09/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			102.000	4,754	46.610	4,754	6,069		37		(752)		(752)		10/09/2018.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			21.000	821	39.090	821	778				43		43		12/15/2020.	
848637 10 4	SPLUNK ORD			29.000	4,927	169.890	4,927	3,022				583		583		10/09/2018.	
852234 10 3	SQUARE CL A ORD			64.000	13,929	217.640	13,929	5,787				9,462		9,462		07/16/2020.	
854502 10 1	STANLEY BLACK AND DECKER ORD			30.000	5,357	178.560	5,357	4,041		83		385		385		10/09/2018.	
855244 10 9	STARBUCKS ORD			218.000	23,322	106.980	23,322	12,583		366		4,155		4,155		10/09/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			55.000	1,062	19.300	1,062	679	26	53		382		382		04/17/2020.	
857477 10 3	STATE STREET ORD			73.000	5,313	72.780	5,313	3,636	38	152		(461)		(461)		08/14/2019.	
858119 10 0	STEEL DYNAMICS ORD			43.000	1,585	36.870	1,585	1,401	11	43		122		122		04/22/2019.	
858912 10 8	STERICYCLE ORD			16.000	1,109	69.330	1,109	899				88		88		04/22/2019.	
85917A 10 0	STERLING BAN ORD			41.000	737	17.980	737	882		11		(127)		(127)		12/16/2019.	
862121 10 0	STORE CAPITAL ORD			45.000	1,529	33.980	1,529	1,004	16	16		526		526		07/16/2020.	
863667 10 1	STRYKER ORD			56.000	13,722	245.040	13,722	9,861	35	129		1,966		1,966		10/09/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD			16.000	2,431	151.950	2,431	2,269	13	50		30		30		08/14/2019.	
871607 10 7	SYNOPSYS ORD			29.000	7,518	259.240	7,518	2,635				3,481		3,481		10/09/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			29.000	939	32.370	939	998	10	37		(198)		(198)		08/14/2019.	
87162W 10 0	SYNNEX ORD			8.000	652	81.440	652	536				115		115		10/20/2020.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			155.000	5,380	34.710	5,380	138		136		(202)		(202)		05/22/1987.	
87166B 10 2	SYNEOS HEALTH CL A ORD			14.000	954	68.130	954	835				119		119		10/20/2020.	
871829 10 7	SYSCO ORD			93.000	6,906	74.260	6,906	6,678		167		(1,049)		(1,049)		10/09/2018.	
872307 10 3	TCF FINANCIAL ORD			30.000	1,110	37.000	1,110	1,100		42		(293)		(293)		08/14/2019.	
872540 10 9	TJX ORD			228.000	15,570	68.290	15,570	4,914		52		1,648		1,648		03/18/2013.	
872590 10 4	T MOBILE US ORD			96.000	12,946	134.850	12,946	8,202				4,146		4,146		10/20/2020.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			19.000	3,948	207.790	3,948	2,374				1,622		1,622		08/08/2018.	
875372 20 3	TANDEM DIABETES CARE ORD			11.000	1,052	95.680	1,052	1,090				(38)		(38)		07/16/2020.	
876030 10 7	TAPESTRY ORD			56.000	1,740	31.080	1,740	2,676		19		230		230		10/09/2018.	
87612E 10 6	TARGET ORD			89.000	15,711	176.530	15,711	7,625		239		4,300		4,300		10/09/2018.	
87612G 10 1	TARGA RESOURCES ORD			43.000	1,134	26.380	1,134	731		52		1,143	1,764	(621)		10/09/2018.	
87918A 10 5	TELADOC HEALTH ORD			21.000	4,199	199.960	4,199	4,314				(115)		(115)		07/16/2020.	
879360 10 5	TELEDYNE TECH ORD			7.000	2,744	391.980	2,744	2,026				318		318		08/14/2019.	
879369 10 6	TELEFLEX ORD			9.000	3,704	411.570	3,704	2,248		12		316		316		10/09/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			20.000	371	18.570	371	514		14		(137)		(137)		10/15/2019.	
88025U 10 9	10X GENOMICS CL A ORD			9.000	1,274	141.600	1,274	1,395				(121)		(121)		10/20/2020.	
880770 10 2	TERADYNE ORD			33.000	3,957	119.900	3,957	1,581		13		1,706		1,706		06/28/2019.	
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD			26.000	1,327	51.020	1,327	1,448				321		321		08/14/2019.	
88160R 10 1	TESLA ORD			127.000	89,620	705.670	89,620	7,420				62,760		62,760		10/20/2020.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
882508 10 4	TEXAS INSTRUMENTS ORD			156.000	25,604	164.130	25,604	15,536		580		5,591		5,591		12/18/2018.	
883203 10 1	TEXTRON ORD			49.000	2,368	48.330	2,368	3,447	1	4		183		183		10/09/2018.	
88339J 10 5	TRADE DESK CL A ORD			7.000	5,607	801.000	5,607	1,594				3,789		3,789		06/28/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			69.000	32,139	465.780	32,139	9,900	15	59		9,723		9,723		08/18/2017.	
885160 10 1	THOR INDUSTRIES ORD			12.000	1,116	92.990	1,116	1,341	5	5		(225)		(225)		07/16/2020.	
88579Y 10 1	3M ORD			97.000	16,955	174.790	16,955	17,477		381		770		770		10/20/2020.	
886547 10 8	TIFFANY ORD			24.000	3,155	131.450	3,155	2,951		70		(53)		(53)		10/09/2018.	
891092 10 8	TORO ORD			20.000	1,897	94.840	1,897	1,338	5	20		303		303		06/28/2019.	
892356 10 6	TRACTOR SUPPLY ORD			24.000	3,374	140.580	3,374	2,137		36		1,131		1,131		10/09/2018.	
892672 10 6	TRADEWEB MARKETS CL A ORD			17.000	1,062	62.450	1,062	1,118				(56)		(56)		12/15/2020.	
893641 10 0	TRANSDIGM GROUP ORD			10.000	6,189	618.850	6,189	3,512		325		589		589		10/09/2018.	
89400J 10 7	TRANSUNION ORD			36.000	3,572	99.220	3,572	2,582		11		490		490		10/09/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			53.000	7,440	140.370	7,440	6,975		179		181		181		10/09/2018.	
89469A 10 4	TREEHOUSE FOODS ORD			11.000	467	42.490	467	548				(66)		(66)		12/16/2019.	
89531P 10 5	TREX ORD			23.000	1,926	83.720	1,926	1,767				159		159		10/20/2020.	
896239 10 0	TRIMBLE ORD			48.000	3,205	66.770	3,205	1,938				1,204		1,204		03/19/2019.	
896945 20 1	TRIPADVISOR ORD			21.000	604	28.780	604	819				(34)		(34)		10/15/2019.	
89832Q 10 9	TRUIST FINANCIAL ORD			267.000	12,797	47.930	12,797	13,441		481		(2,240)		(2,240)		10/09/2018.	
90138F 10 2	TWILIO CL A ORD			26.000	8,801	338.500	8,801	4,228				5,127		5,127		07/16/2020.	
90184L 10 2	TWITTER ORD			137.000	7,419	54.150	7,419	4,011				3,028		3,028		10/09/2018.	
902252 10 5	TYLER TECHNOLOGIES ORD			7.000	3,056	436.520	3,056	1,762				956		956		08/14/2019.	
902494 10 3	TYSON FOODS CL A ORD			34.000	2,191	64.440	2,191	2,039		58		(904)		(904)		08/08/2018.	
902653 10 4	UDR REIT ORD			52.000	1,998	38.430	1,998	2,097		74		(430)		(430)		10/09/2018.	
902681 10 5	UGI ORD			41.000	1,433	34.960	1,433	1,983	14	54		(418)		(418)		10/15/2019.	
902973 30 4	US BANCORP ORD			251.000	11,694	46.590	11,694	13,544	105	422		(3,188)		(3,188)		10/09/2018.	
90353T 10 0	UBER TECHNOLOGIES ORD			278.000	14,178	51.000	14,178	8,218				5,960		5,960		07/16/2020.	
90384S 30 3	ULTA BEAUTY ORD			12.000	3,446	287.160	3,446	3,308				408		408		10/09/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			44.000	666	15.140	666	789		37		(113)		(113)		12/16/2019.	
904311 10 7	UNDER ARMOUR CL A ORD			36.000	618	17.170	618	913				(159)		(159)		06/28/2019.	
907818 10 8	UNION PACIFIC ORD			119.000	24,778	208.220	24,778	98		462		3,264		3,264		10/01/1991.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			60.000	2,595	43.250	2,595	3,936				(2,690)		(2,690)		02/05/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			106.000	17,850	168.400	17,850	11,943		428		5,442		5,442		06/28/2019.	
911363 10 9	UNITED RENTAL ORD			16.000	3,711	231.910	3,711	2,444				1,042		1,042		10/09/2018.	
912008 10 9	US FOODS ORD			42.000	1,399	33.310	1,399	1,502				(360)		(360)		06/28/2019.	
91307C 10 2	UNITED THERAPEUTICS ORD			8.000	1,214	151.790	1,214	727				510		510		12/16/2019.	
91324P 10 2	UNITEDHEALTH GRP ORD			161.000	56,459	350.680	56,459	40,354		778		9,129		9,129		10/15/2019.	
91347P 10 5	UNIVERSAL DISPLAY ORD			8.000	1,838	229.800	1,838	1,269		5		190		190		03/19/2019.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			17.000	2,338	137.500	2,338	2,169		3		(101)		(101)		10/09/2018.	
91529Y 10 6	UNUM ORD			41.000	941	22.940	941	1,375		47		(255)		(255)		06/28/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
918204 10 8	VF ORD			90.000	7,687	85.410	7,687	3,040		174		(1,283)		(1,283)		05/29/2012.	
91879Q 10 9	VAIL RESORTS ORD			7.000	1,953	278.960	1,953	1,562		25		274		274		06/28/2019.	
91913Y 10 0	VALERO ENERGY ORD			32.000	1,810	56.570	1,810	2,740		125		(1,187)		(1,187)		06/28/2019.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			18.000	3,150	175.010	3,150	2,068				594		594		12/18/2018.	
922475 10 8	VEEVA SYSTEMS ORD			24.000	6,534	272.250	6,534	2,264				3,158		3,158		10/09/2018.	
92276F 10 0	VENTAS REIT ORD			69.000	3,384	49.040	3,384	3,752	31	171		(600)		(600)		10/09/2018.	
92339V 30 8	VEREIT ORD			38.000	1,436	37.790	1,436	1,550	3			(114)		(114)		03/19/2019.	
92343E 10 2	VERISIGN ORD			20.000	4,328	216.400	4,328	2,961				474		474		10/09/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			684.000	40,185	58.750	40,185	36,115		1,666		(1,805)		(1,805)		12/15/2020.	
92345Y 10 6	VERISK ANALYTICS ORD			28.000	5,813	207.590	5,813	2,344		30		1,631		1,631		08/02/2017.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			50.000	11,817	236.340	11,817	9,284				870		870		10/09/2018.	
92552V 10 0	VIASAT ORD			11.000	359	32.650	359	784				(446)		(446)		10/15/2019.	
92556H 20 6	VIACOMCBS CL B ORD			103.000	3,838	37.260	3,838	5,422	25	99		(486)		(486)		04/22/2019.	
92556V 10 6	VIATRIS ORD			217.000	4,067	18.740	4,067	3,519				548		548		10/09/2018.	
925652 10 9	VICI PPTYS ORD			79.000	2,015	25.500	2,015	1,698	26	97		(4)		(4)		03/19/2019.	
92826C 83 9	VISA CL A ORD			283.000	61,901	218.730	61,901	7,945		339		9,167		9,167		04/17/2020.	
92840M 10 2	VISTRA ORD			80.000	1,573	19.660	1,573	2,026		43		(266)		(266)		10/09/2018.	
928563 40 2	VMWARE CL A ORD			14.000	1,964	140.260	1,964	2,084				(161)		(161)		10/09/2018.	
928881 10 1	VONTIER ORD			22.000	735	33.420	735	741				(6)		(6)		10/09/2018.	
929042 10 9	VORNADO REALTY REIT ORD			34.000	1,270	37.340	1,270	2,428		147		(991)		(991)		10/09/2018.	
929089 10 0	VOYA FINANCIAL ORD			28.000	1,647	58.810	1,647	1,548		17		(61)		(61)		06/28/2019.	
929160 10 9	VULCAN MATERIALS ORD			26.000	3,856	148.310	3,856	2,838		35		112		112		10/09/2018.	
92936U 10 9	W P CAREY REIT ORD			31.000	2,188	70.580	2,188	2,371	32	129		(293)		(293)		03/19/2019.	
92939U 10 6	WEC ENERGY GROUP ORD			62.000	5,706	92.030	5,706	4,282		157		(12)		(12)		10/09/2018.	
929740 10 8	WABTEC ORD			31.000	2,269	73.200	2,269	1,509		15		(143)		(143)		06/28/2019.	
931142 10 3	WALMART ORD			215.000	30,992	144.150	30,992	20,874	116	462		5,442		5,442		10/09/2018.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			138.000	5,503	39.880	5,503	323		255		(2,633)		(2,633)		02/04/1991.	
94106L 10 9	WASTE MANAGEMENT ORD			71.000	8,373	117.930	8,373	6,481		155		282		282		10/09/2018.	
941848 10 3	WATERS ORD			15.000	3,711	247.420	3,711	2,723				207		207		10/09/2018.	
94419L 10 1	WAYFAIR CL A ORD			11.000	2,484	225.810	2,484	1,861				1,490		1,490		03/19/2019.	
947890 10 9	WEBSTER FINANCIAL ORD			19.000	801	42.150	801	877		30		(213)		(213)		08/14/2019.	
949746 10 1	WELLS FARGO ORD			671.000	20,251	30.180	20,251	25,093		499		(7,082)		(7,082)		10/20/2020.	
95040Q 10 4	WELLTOWER ORD			73.000	4,717	64.620	4,717	4,671		197		(1,253)		(1,253)		10/09/2018.	
955306 10 5	WEST PHARM SVC ORD			14.000	3,966	283.310	3,966	1,565		9		1,862		1,862		04/22/2019.	
958102 10 5	WESTERN DIGITAL ORD			59.000	3,268	55.390	3,268	3,211		59		(477)		(477)		10/09/2018.	
959802 10 9	WESTERN UNION ORD			84.000	1,843	21.940	1,843	2,284		76		(407)		(407)		12/16/2019.	
96145D 10 5	WESTROCK ORD			50.000	2,177	43.530	2,177	2,262		53		31		31		10/09/2018.	
96208T 10 4	WEX ORD			8.000	1,628	203.530	1,628	910				718		718		04/17/2020.	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
962166 10 4	WEYERHAEUSER REIT			147.000	4,929	33.530	4,929	4,489		75		490		490		10/09/2018.	
963320 10 6	WHIRLPOOL ORD			12.000	2,166	180.490	2,166	1,708		58		396		396		06/28/2019.	
969457 10 0	WILLIAMS ORD			236.000	4,732	20.050	4,732	4,899		378		758	1,624	(866)		10/09/2018.	
969904 10 1	WILLIAMS SONOMA ORD			15.000	1,528	101.840	1,528	1,048		30		426		426		10/15/2019.	
97650W 10 8	WINTRUST FINANCIAL ORD			11.000	672	61.090	672	715		12		(108)		(108)		10/15/2019.	
980745 10 3	WOODWARD ORD			10.000	1,215	121.530	1,215	1,045		5		31		31		08/14/2019.	
98138H 10 1	WORKDAY CL A ORD			29.000	6,949	239.610	6,949	3,819				2,180		2,180		10/09/2018.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			8.000	384	48.050	384	509		4		(135)		(135)		12/16/2019.	
98212B 10 3	WPX ENERGY ORD			82.000	668	8.150	668	944				(458)		(458)		06/28/2019.	
983134 10 7	WYNN RESORTS ORD			20.000	2,257	112.830	2,257	2,379		20		(521)		(521)		10/09/2018.	
983793 10 0	XPO LOGISTICS ORD			25.000	2,980	119.200	2,980	2,701				988		988		10/09/2018.	
98389B 10 0	XCEL ENERGY ORD			99.000	6,600	66.670	6,600	4,853	43	168		315		315		10/09/2018.	
983919 10 1	XILINX ORD			50.000	7,089	141.770	7,089	3,883		76		2,200		2,200		10/09/2018.	
98419M 10 0	XYLEM ORD			35.000	3,563	101.790	3,563	2,605		36		805		805		10/09/2018.	
98421M 10 6	XEROX HOLDINGS ORD			37.000	858	23.190	858	1,025	9	37		(506)		(506)		08/14/2019.	
988498 10 1	YUM BRANDS ORD			62.000	6,731	108.560	6,731	5,654		117		485		485		10/09/2018.	
98850P 10 9	YUM CHINA ORD		C	72.000	4,110	57.090	4,110	2,411		17		654		654		10/09/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			10.000	3,843	384.330	3,843	2,147				1,289		1,289		03/19/2019.	
98936J 10 1	ZENDESK ORD			21.000	3,006	143.120	3,006	1,870				1,396		1,396		06/28/2019.	
98954M 10 1	ZILLOW GROUP CL A ORD			11.000	1,495	135.940	1,495	468				992		992		12/16/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			23.000	2,985	129.800	2,985	808				1,929		1,929		04/22/2019.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			40.000	6,164	154.090	6,164	5,077	10	38		176		176		10/09/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			36.000	1,564	43.440	1,564	1,685		49		(305)		(305)		04/22/2019.	
98978V 10 3	ZOETIS CL A ORD			95.000	15,723	165.500	15,723	128		76		3,149		3,149		07/01/2013.	
98980G 10 2	ZSCALER ORD			14.000	2,796	199.710	2,796	1,644				1,152		1,152		07/16/2020.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			28.000	9,445	337.320	9,445	6,994				2,451		2,451		07/16/2020.	
G01767 10 5	ALKERMES ORD		C	30.000	599	19.950	599	1,052				(14)		(14)		03/19/2019.	
G0176J 10 9	ALLEGION ORD		C	18.000	2,095	116.380	2,095	1,691		23		(147)		(147)		08/14/2019.	
G0250X 10 7	AMCOR ORD		C	327.000	3,849	11.770	3,849	3,522		76		327		327		07/16/2020.	
G02602 10 3	AMDOCS ORD			27.000	1,915	70.930	1,915	1,457	9	34		(34)		(34)		04/22/2019.	
G0403H 10 8	AON CL A ORD		C	44.000	9,296	211.270	9,296	6,914		78		131		131		10/09/2018.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	75.000	2,705	36.070	2,705	2,166				(512)		(512)		10/09/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	19.000	598	31.490	598	841		15		(333)		(333)		08/14/2019.	
G06242 10 4	ATLASSIAN CL A ORD		C	19.000	4,444	233.870	4,444	2,152				2,157		2,157		03/19/2019.	
G0684D 10 7	ATHENE HOLDING CL A ORD		C	31.000	1,337	43.140	1,337	1,177				(121)		(121)		08/14/2019.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	17.000	857	50.390	857	889	7			(32)		(32)		12/15/2020.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			62.000	1,770	28.550	1,770	1,752				(115)		(115)		07/28/2016.	
G1151C 10 1	ACCENTURE CL A ORD		C	105.000	27,427	261.210	27,427	17,725		344		5,317		5,317		10/09/2018.	
G16962 10 5	BUNGE ORD			27.000	1,771	65.580	1,771	1,380		54		217		217		04/22/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G1890L 10 7	CAPRI HOLDINGS LTD		C	28.000	1,176	42.000	1,176	971				108		108		06/28/2019.	
G29183 10 3	EATON ORD		C	85.000	10,212	120.140	10,212	7,220		248		2,161		2,161		10/09/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	7.000	1,639	234.090	1,639	1,730		43		(299)		(299)		08/14/2019.	
G3922B 10 7	GENPACT ORD		C	34.000	1,406	41.360	1,406	1,317		13		(28)		(28)		10/15/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		C	36.000	2,633	73.150	2,633	866				1,330		1,330		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		C	74.000	6,647	89.830	6,647	3,932		50		1,072		1,072		10/09/2018.	
G491BT 10 8	INVESCO ORD		...	79.000	1,377	17.430	1,377	1,581		61		(43)		(43)		03/19/2019.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	11.000	1,816	165.050	1,816	1,385				173		173		04/22/2019.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		C	129.000	6,010	46.590	6,010	4,518	34	134		759		759		10/09/2018.	
G5494J 10 3	LINDE ORD		C	103.000	27,142	263.510	27,142	12,665		397		5,213		5,213		12/18/2018.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	129.000	6,133	47.540	6,133	3,079	8	31		2,706		2,706		06/28/2019.	
G5960L 10 3	MEDTRONIC ORD		C	229.000	26,825	117.140	26,825	14,502	133	513		845		845		10/27/2017.	
G6095L 10 9	APTIV ORD		C	52.000	6,775	130.290	6,775	3,982		11		1,837		1,837		10/09/2018.	
G6518L 10 8	NIELSEN HOLDINGS ORD		...	70.000	1,461	20.870	1,461	1,908		17		40		40		03/19/2019.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		...	40.000	1,017	25.430	1,017	2,159				(1,319)		(1,319)		10/09/2018.	
G6674U 10 8	NOVOCURE ORD		C	20.000	3,461	173.040	3,461	1,217				2,243		2,243		07/16/2020.	
G7496G 10 3	RENAISSANCERE ORD		C	8.000	1,327	165.820	1,327	1,487		11		(242)		(242)		08/14/2019.	
G7S00T 10 4	PENTAIR ORD		C	34.000	1,805	53.090	1,805	1,287		26		245		245		10/15/2019.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		C	31.000	1,635	52.740	1,635	1,519				(35)		(35)		06/28/2019.	
G8473T 10 0	STERIS ORD		C	16.000	3,033	189.540	3,033	1,972		25		594		594		03/19/2019.	
G85158 10 6	STONECO CL A ORD		C	32.000	2,685	83.920	2,685	1,287				1,399		1,399		07/16/2020.	
G8994E 10 3	TRANE TECHNOLOGIES ORD		C	48.000	6,964	145.080	6,964	3,810		102		3,154		3,154		10/09/2018.	
G96629 10 3	WILLIS TOWERS WATSON ORD		C	26.000	5,478	210.680	5,478	3,708	18	70		227		227		10/09/2018.	
G97822 10 3	PERRIGO ORD		C	25.000	1,118	44.720	1,118	1,232		23		(174)		(174)		03/19/2019.	
H1467J 10 4	CHUBB ORD		C	76.000	11,698	153.920	11,698	10,382	59	233		(132)		(132)		10/09/2018.	
H2906T 10 9	GARMIN ORD		C	22.000	2,633	119.660	2,633	1,844		53		486		486		03/19/2019.	
L44385 10 9	GLOBANT ORD		C	8.000	1,741	217.610	1,741	1,560				181		181		12/15/2020.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		C	24.000	7,552	314.660	7,552	3,509				3,963		3,963		06/28/2019.	
N14506 10 4	ELASTIC ORD		C	12.000	1,754	146.130	1,754	1,417				336		336		10/20/2020.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		...	44.000	4,033	91.660	4,033	4,388		185		(124)		(124)		10/09/2018.	
N72482 12 3	QIAGEN ORD		C	45.000	2,378	52.850	2,378	1,233				857		857		10/15/2019.	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD		...	33.000	2,465	74.690	2,465	4,062		51		(1,941)		(1,941)		10/09/2018.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,166,514	XXX	6,166,514	3,842,578	4,557	89,024	0	838,451	8,451	830,000	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV		...	30,682.206	1,217,777	39.690	1,217,777	1,142,484		10,999		86,491		86,491		11/16/2020.	
04314H 85 7	ARTISAN:INTL VAL INST		...	64,608.247	2,575,285	39.860	2,575,285	2,235,189		25,339		183,487		183,487		11/19/2015.	
464287 65 5	ISHARES:RUSS 2000 ETF		...	2,146.000	420,745	196.060	420,745	345,935		4,388		65,217		65,217		10/09/2018.	
9499999. Total - Common Stocks - Mutual Funds					4,213,806	XXX	4,213,806	3,723,608	0	40,726	0	335,195	0	335,195	0	XXX	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799999. Total - Common Stock					10,380,321	XXX	10,380,321	7,566,186	4,557	129,750	0	1,173,646	8,451	1,165,195	0	XXX	XXX
9899999. Total Common and Preferred Stock					10,380,321	XXX	10,380,321	7,566,186	4,557	129,750	0	1,173,646	8,451	1,165,195	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		100,000	100,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions						100,000	100,000	0
Bonds - U.S. Political Subdivisions of States								
623040 MM 1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI		08/03/2020	RBC CAPITAL MARKETS		54,998	100,000	
720424 A7 5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS		100,000	100,000	
720424 D8 0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		10/22/2020	RBC CAPITAL MARKETS		150,000	150,000	
882830 BH 4	TEXAS TRANSN COMMN		07/16/2020	MORGAN STANLEY CO		125,000	125,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						429,998	475,000	0
Bonds - U.S. Special Revenue and Special Assessment								
047870 SN 1	ATLANTA GA WTR & WASTEWTR REV		10/15/2020	BARCLAYS CAPITAL INC		125,000	125,000	
074561 QK 0	BEAUMONT TEX WTRWKS & SWR SYS REV		10/08/2020	RAYMOND JAMES & ASSOCIATES		117,001	100,000	
20281P KV 3	COMMONWEALTH FING AUTH PA REV		06/01/2020	MORGAN STANLEY CO		191,370	175,000	36
238676 FQ 8	DAVIE FLA WTR & SWR REV		06/10/2020	RBC CAPITAL MARKETS		100,000	100,000	
3132DV 7B 5	FH SD8090 - RMBS		08/28/2020	GOLDMAN		487,841	473,489	342
3140X7 4F 3	FN FM4421 - RMBS		12/09/2020	Citigroup (SSB)		536,171	512,775	427
3140X8 KJ 5	FN FM4796 - RMBS		11/20/2020	SUNTRUST CAPITAL MARKETS, INC		493,965	473,898	342
38611T DK 0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		125,000	125,000	
485429 Z7 2	KANSAS ST DEV FIN AUTH REV		05/28/2020	HILLTOP SECURITIES INC		124,813	100,000	630
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		10/02/2020	GOLDMAN		187,284	150,000	
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		02/04/2020	Jefferies		103,263	100,000	717
576000 ZW 6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		09/30/2020	Jefferies		151,124	150,000	
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV		09/24/2020	NATL FINANCIAL SERVICES CORP (NFS)		129,589	100,000	
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV		09/29/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		107,884	100,000	
594615 HY 5	MICHIGAN ST BLDG AUTH REV		09/11/2020	Jefferies		100,000	100,000	
594615 JA 5	MICHIGAN ST BLDG AUTH REV		09/15/2020	Jefferies		100,300	100,000	
60416S 5D 8	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		100,000	100,000	
60416S 5E 6	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		100,000	100,000	
660043 DT 4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/30/2020	FTN FINANCIAL		105,290	100,000	749
67760H NH 0	OHIO ST TPK COMMN TPK REV		02/06/2020	CITIGROUP GLOBAL MARKETS INC		100,580	100,000	
72205R FQ 0	PINAL CNTY ARIZ REV OBLIGS		10/22/2020	Stifel Nicolaus & Co		100,000	100,000	
762232 BW 5	RHODE ISLAND ST COMM CORP REV		05/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		121,731	100,000	
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG		04/23/2020	RAYMOND JAMES & ASSOCIATES		150,000	150,000	
786089 JR 4	SACRAMENTO CALIF WTR REV		04/24/2020	GOLDMAN		100,000	100,000	
837227 7M 3	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE		02/06/2020	JANNEY MONTGOMERY SCOTT INC		117,500	115,000	97
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV		02/11/2020	Various		208,434	200,000	389
928075 JL 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV		07/22/2020	JP MORGAN SECURITIES LLC		100,000	100,000	
92812V D8 6	VIRGINIA ST HSG DEV AUTH		05/21/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		125,000	125,000	
92812V K6 2	VIRGINIA ST HSG DEV AUTH		09/25/2020	RAYMOND JAMES & ASSOCIATES		100,000	100,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,709,139	4,475,162	3,729
Bonds - Industrial and Miscellaneous								
00287Y DC 0	ABBVIE INC		05/14/2020	CORPORATE ACTION		108,033	100,000	623
172967 MT 5	CITIGROUP INC		10/23/2020	Citigroup (SSB)		250,000	250,000	
30231G BH 4	EXXON MOBIL CORP		03/17/2020	BANC OF AMERICA/FIXED INCOME		500,000	500,000	
341081 FZ 5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO SECURITIES LLC		199,796	200,000	
35137L AM 7	FOX CORP		03/31/2020	Citigroup (SSB)		124,805	125,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38141G XM 1	GOLDMAN SACHS GROUP INC.		12/04/2020	GOLDMAN		200,000	200,000	
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY		08/17/2020	GOLDMAN		198,143	200,000	52
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		99,631	100,000	
713448 EQ 7	PEPSICO INC.		03/17/2020	BANC OF AMERICA/FIXED INCOME		99,929	100,000	
731572 AB 9	RALPH LAUREN CORP		06/01/2020	BANC OF AMERICA/FIXED INCOME		98,995	100,000	
92826C AD 4	VISA INC.		03/16/2020	BANC OF AMERICA/FIXED INCOME		133,175	125,000	1,028
3899999. Total - Bonds - Industrial and Miscellaneous						2,112,507	2,100,000	1,703
8399997. Total - Bonds - Part 3						7,351,644	7,150,162	5,432
8399998. Total - Bonds - Summary Item from Part 5							65	
8399999. Total - Bonds						7,351,644	7,150,227	5,432
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
74915M 30 8	QURATE RETAIL 8 0 PRF		09/15/2020	ITG INC.	2.430	399		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						399	XXX	0
8999997. Total - Preferred Stocks - Part 3						399	XXX	0
8999999. Total - Preferred Stocks						399	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00130H 10 5	THE AES CORPORATION		04/17/2020	ITG INC.	137.000	1,766	XXX	
00206R 10 2	AT&T ORD		04/17/2020	ITG INC.	103.000	3,187	XXX	
00287Y 10 9	ABBVIE ORD		05/08/2020	Various	48.496	4,072	XXX	
004225 10 8	ACADIA PHARMACEUTICALS ORD		10/20/2020	ITG INC.	23.000	958	XXX	
00434H 10 8	ACCELERON PHARMA ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	9.000	1,162	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		07/16/2020	ITG INC.	32.000	1,753	XXX	
02079K 30 5	ALPHABET CL A ORD		04/17/2020	ITG INC.	3.000	3,820	XXX	
023135 10 6	AMAZON COM ORD		04/17/2020	ITG INC.	3.000	7,017	XXX	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		10/20/2020	ITG INC.	54.000	1,584	XXX	
03064D 10 8	AMERICOLD REALTY ORD		10/20/2020	ITG INC.	42.000	1,554	XXX	
03272L 10 8	ANAPLAN ORD		10/20/2020	ITG INC.	27.000	1,656	XXX	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	ITG INC.	29.882	1,821	XXX	
03750L 10 9	APARTMENT INCOME REIT ORD		12/15/2020	CORPORATE ACTION	29.000	1,101	XXX	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	35.000	1,693	XXX	
05338G 10 6	AVALARA ORD		07/16/2020	ITG INC.	16.000	1,988	XXX	
05352A 10 0	AVANTOR ORD		07/16/2020	ITG INC.	84.000	1,583	XXX	
05464C 10 1	AXON ENTERPRISE ORD		10/20/2020	ITG INC.	11.000	1,169	XXX	
05605H 10 0	BWX TECHNOLOGIES ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	20.000	1,246	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		04/17/2020	ITG INC.	54.000	690	XXX	
060505 10 4	BANK OF AMERICA ORD		04/17/2020	ITG INC.	179.000	4,103	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		04/17/2020	ITG INC.	14.000	2,662	XXX	
08579W 10 3	BERRY GLOBAL GROUP ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	28.000	1,518	XXX	
08862E 10 9	BEYOND MEAT ORD		04/17/2020	ITG INC.	10.000	759	XXX	
090043 10 0	BILL COM HOLDINGS ORD		10/20/2020	ITG INC.	12.000	1,380	XXX	
090572 20 7	BIO RAD LABORATORIES CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	5.000	2,958	XXX	
09073M 10 4	BIO TECHNE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	8.000	2,464	XXX	
097023 10 5	BOEING ORD		04/17/2020	ITG INC.	9.000	1,357	XXX	
100557 10 7	BOSTON BEER CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	2.000	1,856	XXX	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		04/17/2020	ITG INC.	12.000	1,456	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
125523 10 0	CIGNA ORD.		04/17/2020.	ITG INC.	12.000	2,318	XXX	
126408 10 3	CSX ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	49.000	4,431	XXX	
12685J 10 5	CABLE ONE ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	1.000	2,154	XXX	
14448C 10 4	CARRIER GLOBAL ORD.		04/03/2020.	INSTINET.	134.000	1,887	XXX	
15135B 10 1	CENTENE ORD.		01/23/2020.	Various.	33.800	1,150	XXX	
15912K 10 0	CHANGE HEALTHCARE ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	49.000	899	XXX	
163092 10 9	CHEGG ORD.		07/16/2020.	ITG INC.	25.000	1,781	XXX	
166764 10 0	CHEVRON ORD.		10/20/2020.	Various.	102.076	10,032	XXX	
171779 30 9	CIENA ORD.		10/20/2020.	ITG INC.	32.000	1,315	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.		07/16/2020.	ITG INC.	61.000	1,538	XXX	
18915M 10 7	CLOUDFLARE CL A ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	18.000	1,462	XXX	
20602D 10 1	CONCENTRIX ORD.		12/01/2020.	ITG INC.	8.000	654	XXX	
21871D 10 3	CORELOGIC ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	16.000	1,264	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.		07/16/2020.	ITG INC.	24.000	2,421	XXX	
228368 10 6	CROWN HOLDINGS ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	27.000	2,655	XXX	
23804L 10 3	DATADOG CL A ORD.		07/16/2020.	ITG INC.	32.000	2,720	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD.		10/20/2020.	ITG INC.	22.000	1,540	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		07/16/2020.	ITG INC.	33.000	1,296	XXX	
254687 10 6	WALT DISNEY ORD.		04/17/2020.	ITG INC.	26.000	2,738	XXX	
268150 10 9	DYNATRACE ORD.		10/20/2020.	ITG INC.	38.000	1,655	XXX	
26875P 10 1	EOG RESOURCES ORD.		10/20/2020.	ITG INC.	98.000	3,793	XXX	
278265 10 3	EATON VANCE COM NON VTG ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	22.000	1,435	XXX	
29355A 10 7	ENPHASE ENERGY ORD.		07/16/2020.	ITG INC.	22.000	1,267	XXX	
29452E 10 1	EQUITABLE HOLDINGS ORD.		07/16/2020.	ITG INC.	83.000	1,686	XXX	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD.		04/17/2020.	ITG INC.	36.000	2,270	XXX	
30231G 10 2	EXXON MOBIL ORD.		04/17/2020.	ITG INC.	59.000	2,476	XXX	
30303M 10 2	FACEBOOK CL A ORD.		04/17/2020.	ITG INC.	11.000	1,955	XXX	
31188V 10 0	FASTLY CL A ORD.		07/16/2020.	ITG INC.	15.000	1,173	XXX	
336433 10 7	FIRST SOLAR ORD.		10/20/2020.	ITG INC.	17.000	1,434	XXX	
338307 10 1	FIVE9 ORD.		10/20/2020.	ITG INC.	11.000	1,604	XXX	
34354P 10 5	FLOWSERVE ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	26.000	990	XXX	
34959J 10 8	FORTIVE ORD.		10/09/2020.	GOLDMAN.	57.000	3,918	XXX	
368736 10 4	GENERAC HOLDINGS ORD.		10/20/2020.	ITG INC.	11.000	2,335	XXX	
40131M 10 9	GUARDANT HEALTH ORD.		10/20/2020.	ITG INC.	15.000	1,530	XXX	
406216 10 1	HALLIBURTON ORD.		07/16/2020.	ITG INC.	164.000	2,137	XXX	
431475 10 2	HILL ROM HOLDINGS ORD.		04/17/2020.	ITG INC.	13.000	1,469	XXX	
437076 10 2	HOME DEPOT ORD.		04/17/2020.	ITG INC.	11.000	2,284	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.		04/17/2020.	ITG INC.	28.000	3,856	XXX	
443201 10 8	HOWMET AEROSPACE ORD WI.		04/01/2020.	ITG INC.	84.000	1,305	XXX	
44891N 10 9	IAC INTERACTIVE ORD.		07/01/2020.	ITG INC.	14.000	900	XXX	
451107 10 6	IDACORP ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	11.000	1,054	XXX	
45687V 10 6	INGERSOLL RAND INC.		03/02/2020.	GOLDMAN.	42.355	1,101	XXX	
45772F 10 7	INPHI ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	9.000	1,394	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD.		10/20/2020.	ITG INC.	26.000	975	XXX	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	47.000	1,104	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
477143	10	1	JETBLUE AIRWAYS ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	63.000	935	XXX	
478160	10	4	JOHNSON & JOHNSON ORD.		04/17/2020	ITG INC.	31.000	4,682	XXX	
48251W	10	4	KKR AND CO ORD.		07/16/2020	ITG INC.	109.000	3,762	XXX	
49271V	10	0	KEURIG DR PEPPER ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	91.000	2,739	XXX	
497266	10	6	KIRBY ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	12.000	633	XXX	
499049	10	4	KNIGHT SWIFT TRANSPRTATN CL A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	25.000	1,023	XXX	
501797	10	4	L BRANDS ORD.		04/17/2020	ITG INC.	46.000	625	XXX	
50212V	10	0	LPL FINANCIAL HOLDINGS ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	17.000	1,721	XXX	
530307	30	5	LIBERTY BROADBAND SRS C ORD.		12/18/2020	ITG INC.	11.600	1,163	XXX	
531229	60	7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD.		06/04/2020	Not Available.	5.000	127	XXX	
53223X	10	7	LIFE STORAGE ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	9.000	1,046	XXX	
533900	10	6	LINCOLN ELECTRIC HOLDINGS ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	11.000	1,326	XXX	
538034	10	9	LIVE NATION ENTERTAINMENT ORD.		07/16/2020	ITG INC.	29.000	1,475	XXX	
55024U	10	9	LUMENTUM HOLDINGS ORD.		10/20/2020	ITG INC.	13.000	1,102	XXX	
55087P	10	4	LYFT CL A ORD.		04/17/2020	ITG INC.	40.000	1,153	XXX	
55825T	10	3	MADISON SQUARE GARDEN SPORT CL A ORD.		04/17/2020	ITG INC.	3.000	610	XXX	
55826T	10	2	MADISON SQUARE GARDEN ENTER CL A ORD.		04/17/2020	ITG INC.	3.000	240	XXX	
565849	10	6	MARATHON OIL ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	161.000	1,111	XXX	
574795	10	0	MASIMO ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	10.000	2,667	XXX	
57636Q	10	4	MASTERCARD CL A ORD.		04/17/2020	ITG INC.	19.000	4,859	XXX	
57667L	10	7	MATCH GROUP ORD.		07/01/2020	ITG INC.	30.218	1,923	XXX	
580135	10	1	MCDONALD'S ORD.		04/17/2020	ITG INC.	14.000	2,558	XXX	
594918	10	4	MICROSOFT ORD.		04/17/2020	ITG INC.	50.000	8,835	XXX	
595112	10	3	MICRON TECHNOLOGY ORD.		04/17/2020	ITG INC.	33.000	1,499	XXX	
60770K	10	7	MODERNA ORD.		07/16/2020	ITG INC.	55.000	3,155	XXX	
60937P	10	6	MONGODB CL A ORD.		04/17/2020	ITG INC.	8.000	1,208	XXX	
617446	44	8	MORGAN STANLEY ORD.		10/02/2020	ITG INC.	52.160	2,659	XXX	
650111	10	7	NEW YORK TIMES CL A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	33.000	1,661	XXX	
67020Y	10	0	NUANCE COMMUNICATIONS ORD.		10/20/2020	ITG INC.	48.000	1,650	XXX	
670837	10	3	OGE ENERGY ORD.		10/20/2020	ITG INC.	40.000	1,286	XXX	
674599	10	5	OCCIDENTAL PETROLEUM ORD.		07/16/2020	ITG INC.	93.000	1,580	XXX	
681116	10	9	OLLIES BARGAIN OUTLET HLDG ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	11.000	867	XXX	
68902V	10	7	OTIS WORLDWIDE ORD.		04/03/2020	INSTINET.	67.000	2,878	XXX	
69354M	10	8	PRA HEALTH SCIENCES ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	12.000	1,420	XXX	
70614W	10	0	PELOTON INTERACTIVE ORD.		10/20/2020	ITG INC.	16.000	2,146	XXX	
717081	10	3	PFIZER ORD.		11/16/2020	Various.	945.000	1,199	XXX	
72352L	10	6	PINTEREST CL A ORD.		07/16/2020	ITG INC.	82.000	2,015	XXX	
745867	10	1	PULTEGROUP ORD.		04/17/2020	ITG INC.	51.000	1,297	XXX	
74838J	10	1	QUIDEL ORD.		07/16/2020	ITG INC.	8.000	1,941	XXX	
74915M	10	0	QURATE RETAIL SRS A ORD.		09/15/2020	ITG INC.	81.000	987	XXX	
75513E	10	1	RAYTHEON TECHNOLOGIES ORD.		04/03/2020	Various.	243.736	16,185	XXX	
75615P	10	3	REATA PHARMACEUTICALS CL A ORD.		10/20/2020	ITG INC.	4.000	462	XXX	
759916	10	9	REPLIGEN ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	11.000	2,041	XXX	
76169C	10	0	REXFORD INDUSTRIAL REALTY REIT ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	26.000	1,236	XXX	
78667J	10	8	SAGE THERAPEUTICS ORD.		10/20/2020	ITG INC.	10.000	704	XXX	
808513	10	5	CHARLES SCHWAB ORD.		10/06/2020	ITG INC.	59.604	2,918	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
81211K 10 0	SEALED AIR ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	32.000	1,435	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		10/20/2020	ITG INC.	48.000	3,117	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD.		04/17/2020	ITG INC.	281.000	1,490	XXX	
830566 10 5	SKECHERS USA CL A ORD.		10/20/2020	ITG INC.	27.000	932	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.		07/16/2020	ITG INC.	76.000	2,407	XXX	
83200N 10 3	SMARTSHEET CL A ORD.		10/20/2020	ITG INC.	22.000	1,267	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD.	C	10/20/2020	ITG INC.	8.000	2,506	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	21.000	778	XXX	
852234 10 3	SQUARE CL A ORD.		07/16/2020	ITG INC.	16.000	1,927	XXX	
85571B 10 5	STARWOOD PROPERTY REIT		04/17/2020	ITG INC.	55.000	679	XXX	
862121 10 0	STORE CAPITAL ORD.		07/16/2020	ITG INC.	45.000	1,004	XXX	
87162W 10 0	SYNNEX ORD.		12/01/2020	ITG INC.	8.000	536	XXX	
87166B 10 2	SYNEOS HEALTH CL A ORD.		10/20/2020	ITG INC.	14.000	835	XXX	
872590 10 4	T MOBILE US ORD.		10/20/2020	ITG INC.	36.000	4,094	XXX	
875372 20 3	TANDEM DIABETES CARE ORD.		07/16/2020	ITG INC.	11.000	1,090	XXX	
87918A 10 5	TELADOC HEALTH ORD.		07/16/2020	ITG INC.	21.512	4,426	XXX	
88025U 10 9	10X GENOMICS CL A ORD.		10/20/2020	ITG INC.	9.000	1,395	XXX	
88160R 10 1	TESLA ORD.		10/20/2020	ITG INC.	2.000	850	XXX	
885160 10 1	THOR INDUSTRIES ORD.		07/16/2020	ITG INC.	12.000	1,341	XXX	
88579Y 10 1	3M ORD.		10/20/2020	ITG INC.	59.000	9,481	XXX	
892672 10 6	TRADEWEB MARKETS CL A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	17.000	1,118	XXX	
89531P 10 5	TREX ORD.		10/20/2020	ITG INC.	23.000	1,767	XXX	
90138F 10 2	TWILIO CL A ORD.		07/16/2020	ITG INC.	9.000	2,003	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD.		07/16/2020	ITG INC.	278.000	8,218	XXX	
91533B 10 0	UPJOHN INC.		11/16/2020	Various.	117.255	66	XXX	
92339V 30 8	VEREIT ORD.		12/18/2020	ITG INC.	38.000	1,550	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	10.000	606	XXX	
92556V 10 6	VIATRIS ORD.		11/16/2020	ITG INC.	100.000	3,462	XXX	
92826C 83 9	VISA CL A ORD.		04/17/2020	ITG INC.	21.000	3,504	XXX	
928881 10 1	VONTIER ORD.		10/09/2020	GOLDMAN.	22.800	768	XXX	
949746 10 1	WELLS FARGO ORD.		10/20/2020	ITG INC.	285.000	6,566	XXX	
96208T 10 4	WEX ORD.		04/17/2020	ITG INC.	8.000	910	XXX	
98980G 10 2	ZSCALER ORD.		07/16/2020	ITG INC.	14.000	1,644	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD.		07/16/2020	ITG INC.	28.000	6,994	XXX	
G0250X 10 7	AMCOR ORD.	C	07/16/2020	ITG INC.	327.000	3,522	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD.	C	12/15/2020	CITIGROUP GLOBAL MARKETS INC.	17.000	889	XXX	
G6674U 10 8	NOVOCURE ORD.	C	07/16/2020	ITG INC.	20.000	1,217	XXX	
G85158 10 6	STONECO CL A ORD.	C	07/16/2020	ITG INC.	32.000	1,287	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD.	C	03/02/2020	GOLDMAN.	48.000	3,810	XXX	
L44385 10 9	GLOBANT ORD.	C	12/15/2020	CITIGROUP GLOBAL MARKETS INC.	8.000	1,560	XXX	
N14506 10 4	ELASTIC ORD.	C	10/20/2020	ITG INC.	12.000	1,417	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						345,465	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV.		11/16/2020	Not Available.	297.438	10,999	XXX	
9499999. Total - Common Stocks - Mutual Funds						10,999	XXX	0
9799997. Total - Common Stocks - Part 3						356,464	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks - Summary Item from Part 5						72,352	XXX	
9799999. Total - Common Stocks						428,816	XXX	0
9899999. Total - Preferred and Common Stocks						429,215	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						7,780,859	XXX	5,432

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		107,238	107,238	109,718	109,540		(2,302)		(2,302)		107,238			0	2,299	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS	..	12/01/2020.	Paydown		204,806	204,806	212,732	212,379		(7,574)		(7,574)		204,806		0	0	4,882	08/20/2048.
36179T Z5 7	G2 MA5264 - RMBS	..	12/01/2020.	Paydown		151,667	151,667	155,600	155,216		(3,549)		(3,549)		151,667		0	0	3,238	06/20/2048.
912828 Q6 0	UNITED STATES TREASURY	..	04/01/2020.	Adjustment		(2)	6,646	6,349	6,665	(345)	0		(344)		6,321		(6,323)	(6,323)	2	04/15/2021.
912828 X3 9	UNITED STATES TREASURY	..	03/01/2020.	Adjustment			144	137	144	(8)			(8)		137		(137)	(137)		04/15/2022.
912828 XL 9	UNITED STATES TREASURY	..	03/01/2020.	Adjustment			8,127	7,522	8,142	(638)	0		(638)		7,504		(7,504)	(7,504)		07/15/2025.
0599999.	Total - Bonds - U.S. Government					463,709	478,627	492,058	492,087	(990)	(13,424)	0	(14,415)	0	477,672	0	(13,963)	(13,963)	10,421	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
18085P PF 5	CLARK CNTY NEV ARPT REV	..	10/06/2020.	Jefferies		160,308	150,000	170,661	156,327		(1,895)		(1,895)		154,432		5,876	5,876	9,521	07/01/2022.
196632 C9 2	COLORADO SPRINGS COLO UTILS REV	..	11/15/2020.	Call @ 100.00		165,000	165,000	191,634	167,634		(2,634)		(2,634)		165,000			0	8,250	11/15/2024.
3131WQ VJ 3	FH ZJ0617 - RMBS	..	12/01/2020.	Paydown		11,747	11,747	11,839	11,832		(84)		(84)		11,747		(0)	(0)	282	10/01/2040.
3131WR N9 2	FH ZJ1316 - RMBS	..	12/01/2020.	Paydown		12,188	12,188	12,256	12,245		(57)		(57)		12,188		0	0	301	02/01/2041.
3131X6 GY 0	FH ZK2915 - RMBS	..	12/01/2020.	Paydown		17,641	17,641	17,672	17,626		16		16		17,641		0	0	281	01/01/2026.
3131X6 JC 5	FH ZK2959 - RMBS	..	12/01/2020.	Paydown		12,326	12,326	12,348	12,317		9		9		12,326		0	0	354	02/01/2026.
3131XJ DM 1	FH ZL2808 - RMBS	..	12/01/2020.	Paydown		22,137	22,137	22,871	22,815		(678)		(678)		22,137		0	0	537	03/01/2042.
3131XJ PD 8	FH ZL3120 - RMBS	..	12/01/2020.	Paydown		17,500	17,500	18,124	18,088		(588)		(588)		17,500		(0)	(0)	389	05/01/2042.
3131XM E8 4	FH ZL5559 - RMBS	..	12/01/2020.	Paydown		13,088	13,088	13,372	13,334		(246)		(246)		13,088		0	0	246	04/01/2043.
3131XN 6S 7	FH ZL7181 - RMBS	..	12/01/2020.	Paydown		86,475	86,475	90,488	89,644		(3,169)		(3,169)		86,475			0	2,464	10/01/2043.
3131XQ TK 2	FH ZL8654 - RMBS	..	12/01/2020.	Paydown		7,774	7,774	8,249	8,329		(556)		(556)		7,774		0	0	192	11/01/2044.
3131XR BB 9	FH ZL9034 - RMBS	..	12/01/2020.	Paydown		27,366	27,366	28,657	28,483		(1,117)		(1,117)		27,366			0	563	02/01/2045.
3131XT VP 2	FH ZM0622 - RMBS	..	12/01/2020.	Paydown		46,689	46,689	49,731	49,675		(2,986)		(2,986)		46,689		(0)	(0)	1,198	12/01/2045.
31329J FV 4	FH ZA1080 - RMBS	..	12/01/2020.	Paydown		6,739	6,739	6,792	6,794		(55)		(55)		6,739		0	0	166	12/01/2040.
31329J PX 9	FH ZA1338 - RMBS	..	12/01/2020.	Paydown		26,750	26,750	27,657	27,548		(798)		(798)		26,750		(0)	(0)	515	08/01/2042.
31329K X3 3	FH ZA2498 - RMBS	..	12/01/2020.	Paydown		156,645	156,645	157,282	157,057		(412)		(412)		156,645			0	3,365	03/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS	..	12/01/2020.	Paydown		19,360	19,360	20,002	19,945		(584)		(584)		19,360		0	0	438	03/01/2042.
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 A4 7	FH ZS4527 - RMBS	..	12/01/2020.	Paydown		31,038	31,038	31,960	32,143		(1,104)		(1,104)		31,038			0	734	08/01/2043.
3132A5 EU 5	FH ZS4647 - RMBS	..	12/01/2020.	Paydown		37,737	37,737	39,514	39,556		(1,820)		(1,820)		37,737			0	808	01/01/2046.
3132DV 7B 5	FH SD8090 - RMBS	..	12/01/2020.	Paydown		9,841	9,841	10,139			(298)		(298)		9,841			0	35	09/01/2050.
3136A5 YC 4	FNR 2012-30 ED - CMO/RMBS	..	12/01/2020.	Paydown		31,039	31,039	31,680	31,370		(331)		(331)		31,039			0	483	04/25/2031.
3138A5 TA 0	FN AH4144 - RMBS	..	12/01/2020.	Paydown		12,712	12,712	12,807	12,735		(24)		(24)		12,712		0	0	238	01/01/2026.
3138A9 PS 7	FN AH7632 - RMBS	..	12/01/2020.	Paydown		96,035	96,035	96,245	96,225		(190)		(190)		96,035			0	2,023	08/01/2041.
3138EK JA 4	FN AL2956 - RMBS	..	12/01/2020.	Paydown		17,344	17,344	18,187	17,841		(497)		(497)		17,344		0	0	223	01/01/2028.
3138EN 7M 5	FN AL6299 - RMBS	..	12/01/2020.	Paydown		33,158	33,158	34,909	34,731		(1,573)		(1,573)		33,158		0	0	721	01/01/2045.
3138ET DZ 6	FN AL8219 - RMBS	..	12/01/2020.	Paydown		32,667	32,667	35,010	34,858		(2,191)		(2,191)		32,667		0	0	746	02/01/2046.
3138WG EZ 3	FN AS6451 - RMBS	..	12/01/2020.	Paydown		17,581	17,581	18,379	18,223		(642)		(642)		17,581		(0)	(0)	371	01/01/2046.
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		32,269	32,269	34,205	33,640		(1,371)		(1,371)		32,269		(0)	(0)	728	12/01/2044.
3140JA TS 7	FN BM5960 - RMBS	..	12/01/2020.	Paydown		130,149	130,149	134,378	134,550		(4,401)		(4,401)		130,149			0	2,531	08/01/2048.
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		553,081	553,081	579,828	580,616		(27,535)		(27,535)		553,081		(0)	(0)	12,723	02/01/2049.

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
3140X4 H2 5	FN FM1148 - RMBS		12/01/2020.	Paydown		282,183	282,183	289,678	290,006		(7,824)		(7,824)		282,183		0	0	5,828	12/01/2048.
3140X4 M4 5	FN FM1278 - RMBS		12/01/2020.	Paydown		138,166	138,166	141,382	141,191		(3,025)		(3,025)		138,166		(0)	(0)	2,574	07/01/2034.
31410L UV 2	FN 890796 - RMBS		12/01/2020.	Paydown		39,404	39,404	40,303	40,267		(864)		(864)		39,404			0	896	12/01/2045.
31418A YP 7	FN MA1617 - RMBS		12/01/2020.	Paydown		20,062	20,062	20,747	20,539		(477)		(477)		20,062		0	0	327	10/01/2028.
31418S U3 1	FN AD5101 - RMBS		12/01/2020.	Paydown		9,789	9,789	9,862	9,813		(24)		(24)		9,789		0	0	193	12/01/2025.
31418V KJ 0	FN AD7496 - RMBS		12/01/2020.	Paydown		17,440	17,440	17,571	17,492		(52)		(52)		17,440		0	0	390	01/01/2026.
455141 GJ 4	INDIANA TRANSN FIN AUTH HWY REV		11/04/2020.	Call @ 100.00		40,000	40,000	48,010	42,033		(615)		(615)		41,418		(1,418)	(1,418)	1,452	12/01/2022.
586200 QK 6	MEMPHIS TENN SAN SEW SYS REV		11/16/2020.	Call @ 100.00		150,000	150,000	167,298	152,035		(2,035)		(2,035)		150,000			0	8,438	10/01/2023.
60416S 5D 8	MINNESOTA ST HSG FIN AGY		11/02/2020.	Call @ 100.00		15,000	15,000	15,000					0		15,000			0	187	01/01/2040.
60416S 5E 6	MINNESOTA ST HSG FIN AGY		10/05/2020.	Call @ 100.00		10,000	10,000	10,000					0		10,000			0	125	01/01/2044.
746189 PR 4	PURDUE UNIV IND UNIV REVS		07/01/2020.	Call @ 100.00		100,000	100,000	111,943	100,689		(689)		(689)		100,000			0	5,000	07/01/2024.
928075 FE 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV		06/02/2020.	JANNEY MONTGOMERY SCOTT INC.		150,552	150,000	160,854	150,720		(609)		(609)		150,111		441	441	6,917	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,945,962	2,935,102	3,103,989	2,985,169	0	(79,246)	0	(79,246)	0	2,941,062	0	4,900	4,900	86,757	XXX
Bonds - Industrial and Miscellaneous																				
00507U AS 0	ALLERGAN FUNDING SCS	C	05/14/2020.	CORPORATE ACTION		108,133	100,000	97,437	98,460		98		98		98,558		9,575	9,575	2,523	03/15/2025.
010392 FC 7	ALABAMA POWER CO		10/01/2020.	Maturity @ 100.00		300,000	300,000	295,248	299,557		443		443		300,000			0	10,125	10/01/2020.
07274N AL 7	BAYER US FINANCE II LLC		01/31/2020.	CREDIT SUISSE SECURITIES (USA)		224,972	200,000	198,542	198,712		11		11		198,723		26,249	26,249	1,191	12/15/2028.
125896 BK 5	CMS ENERGY CORP		12/30/2020.	Call @ 100.00		105,349	100,000	110,386	104,353		(2,190)		(2,190)		102,163		(2,163)	(2,163)	11,872	03/15/2022.
14312Q AD 8	CARMX 2016-4 A4 - ABS		12/15/2020.	Paydown		74,519	74,519	74,517	74,518		0		0		74,519			0	938	06/15/2022.
17119B AD 9	CCART 2016-B A4 - ABS		08/17/2020.	Paydown		142,676	142,676	142,649	142,673		3		3		142,676			0	886	02/15/2022.
23305Y AD 1	DBUBS 2011-LC3 A4 - CMBS		12/01/2020.	Paydown		36,862	36,862	37,228	36,881		(19)		(19)		36,862			0	1,194	08/12/2044.
254683 CE 3	DCENT 2018-2 A - ABS		11/23/2020.	BARCLAYS CAPITAL INC.		300,422	300,000	300,000	300,000				0		300,000		422	422	2,880	08/15/2025.
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/03/2020.	PERSHING DIV OF DLJ SEC LNDING		163,100	150,000	146,744	147,042		67		67		147,109		15,991	15,991	1,155	12/01/2026.
582839 AJ 5	MEAD JOHNSON NUTRITION CO		04/08/2020.	GOLDMAN		100,447	100,000	100,175	100,058		(18)		(18)		100,040		407	407	1,200	11/15/2020.
751212 AB 7	RALPH LAUREN CORP		08/18/2020.	Maturity @ 100.00		200,000	200,000	199,590	199,946		54		54		200,000			0	5,250	08/18/2020.
82652K AA 2	SRFC 171 A - RMBS		12/20/2020.	Paydown		11,402	11,402	11,402	11,402		1		1		11,402			0	172	03/20/2034.
82653E AA 5	SRFC 2019-1 A - RMBS		12/20/2020.	Paydown		34,979	34,979	34,978	34,978		1		1		34,979		(0)	(0)	553	01/22/2036.
863667 AB 7	STRYKER CORP		01/15/2020.	Maturity @ 100.00		250,000	250,000	256,233	250,031		(31)		(31)		250,000			0	5,469	01/15/2020.
913017 BV 0	UNITED TECHNOLOGIES CORP		02/18/2020.	CORPORATE ACTION		259,968	250,000	246,003	248,768		78		78		248,846		11,121	11,121	1,873	06/01/2022.
91324P CU 4	UNITEDHEALTH GROUP INC		04/08/2020.	PERSHING DIV OF DLJ SEC LNDING		100,187	100,000	97,945	99,173		184		184		99,357		830	830	1,204	03/15/2021.
92348P AC 6	VZOT 2017-2 C - ABS		09/21/2020.	Paydown		250,000	250,000	249,975	249,994		6		6		250,000			0	4,462	12/20/2021.
92935J BC 8	WFRBS 2011-C2 A4 - CMBS		11/18/2020.	Paydown		465,582	465,582	483,278	466,861		(1,279)		(1,279)		465,582		(0)	(0)	17,905	02/15/2044.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,128,596	3,066,020	3,082,328	3,063,407	0	(2,591)	0	(2,591)	0	3,060,816	0	62,431	62,431	70,852	XXX
8399997.	Total - Bonds - Part 4					6,538,267	6,479,748	6,678,375	6,540,663	(990)	(95,262)	0	(96,252)	0	6,479,550	0	53,368	53,368	168,030	XXX
8399998.	Total - Bonds - Summary Item from Part 5					34	65						0				34	34		XXX
8399999.	Total - Bonds					6,538,300	6,479,813	6,678,375	6,540,663	(990)	(95,262)	0	(96,252)	0	6,479,550	0	53,401	53,401	168,030	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00287Y 10 9	ABBVIE ORD		05/08/2020.	CORPORATE ACTION	0.496	42	XXX	42					0		42		0	0		XXX
013872 10 6	ALCOA ORD		07/16/2020.	ITG INC.	37.000	496	XXX	866	796	70			70		866		(370)	(370)		XXX
02079K 10 7	ALPHABET CL C ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	1.000	1,762	XXX	1,245	1,337	(92)			(92)		1,245		518	518		XXX
03676B 10 2	ANTERO MIDSTREAM ORD		12/29/2020.	WELLS FARGO SECURITIES	6,600.000	49,721	XXX	44,611	50,094	19,766		25,249	(5,483)		44,611		5,110	5,110	8,118	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
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD	..	12/01/2020.	CORPORATE ACTION	0.882	35	XXX	58					0		58		(24)	(24)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD	..	12/01/2020.	Various	30.000	1,604	XXX	1,604	1,549	55			55		1,604			0	283	XXX
037833 10 0	APPLE ORD	..	10/20/2020.	ITG INC	112.000	20,996	XXX	15,529	(161,421)	176,950			176,950		15,529		5,467	5,467	76	XXX
038222 10 5	APPLIED MATERIAL ORD	..	04/17/2020.	ITG INC	35.000	1,844	XXX	1,251	2,136	(886)			(886)		1,251		594	594	7	XXX
03965L 10 0	HOWMET AEROSPACE ORD	..	04/01/2020.	Various	84.000	1,703	XXX	1,703	2,585	(882)			(882)		1,703			0	2	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
064058 10 0	BANK OF NEW YORK MELLON ORD	..	07/16/2020.	ITG INC	94.000	3,420	XXX	4,911	4,731	180			180		4,911		(1,491)	(1,491)	58	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD	..	07/16/2020.	ITG INC	25.000	4,733	XXX	5,677	5,663	15			15		5,677		(945)	(945)		XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD	..	10/20/2020.	ITG INC	18.000	560	XXX	801	706	95			95		801		(241)	(241)		XXX
115637 20 9	BROWN FORMAN CL B ORD	..	10/20/2020.	ITG INC	26.000	1,942	XXX	1,305	1,758	(453)			(453)		1,305		638	638	18	XXX
127686 10 3	CAESARS ENTERTAINMENT ORD	..	07/21/2020.	CORPORATE ACTION	113.000	1,402	XXX	1,336	1,537	(201)			(201)		1,336		67	67		XXX
15135B 10 1	CENTENE ORD	..	02/01/2020.	Adjustment	0.800	52	XXX	57	57				0		57		(5)	(5)		XXX
15872M 10 4	CHAMPIONX ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC	16.000	233	XXX	473	540	(68)			(68)		473		(240)	(240)		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD	..	12/15/2020.	Various	6.000	3,843	XXX	1,114	2,910	(1,796)			(1,796)		1,114		2,729	2,729		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
166764 10 0	CHEVRON ORD	..	10/05/2020.	ITG INC	65.076	5,683	XXX	8,265	7,833	411			411		8,265		(2,582)	(2,582)	168	XXX
17243V 10 2	CINEMARK HOLDINGS ORD	..	07/16/2020.	ITG INC	22.000	297	XXX	778	745	33			33		778		(481)	(481)	8	XXX
172967 42 4	CITIGROUP ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC	41.000	2,451	XXX	1,562	3,275	(1,714)			(1,714)		1,562		890	890	84	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD	..	04/17/2020.	ITG INC	111.000	2,209	XXX	4,553	4,508	46			46		4,553		(2,345)	(2,345)	43	XXX
19626G 10 8	COLONY CAPITAL CL A ORD	..	07/16/2020.	ITG INC	95.000	181	XXX	502	451	50			50		502		(320)	(320)	21	XXX
200340 10 7	COMERICA ORD	..	10/20/2020.	ITG INC	33.000	1,449	XXX	3,034	2,368	666			666		3,034		(1,585)	(1,585)	89	XXX
200525 10 3	COMMERCE BANCSHARES ORD	..	12/01/2020.	Not Available	0.050	3	XXX	3	(12)	15			15		3		1	1	0	XXX
20825C 10 4	CONOCOPHILLIPS ORD	..	10/20/2020.	ITG INC	73.000	2,407	XXX	5,797	4,747	1,050			1,050		5,797		(3,390)	(3,390)	123	XXX
22304C 10 0	COVETRUS ORD	..	07/16/2020.	ITG INC	12.000	247	XXX	569	158	411			411		569		(322)	(322)		XXX
232806 10 9	CYPRESS SEMICONDUCTOR ORD	..	04/16/2020.	CORPORATE ACTION	72.000	1,717	XXX	1,601	1,680	(79)			(79)		1,601		116	116	16	XXX
23918K 10 8	DAVITA ORD	..	07/16/2020.	ITG INC	1.000	84	XXX	56	75	(19)			(19)		56		28	28		XXX
244199 10 5	DEERE ORD	..	04/17/2020.	ITG INC	16.000	2,176	XXX	2,407	2,772	(365)			(365)		2,407		(232)	(232)	24	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD	..	04/17/2020.	ITG INC	32.000	986	XXX	4,010	2,972	1,039			1,039		4,010		(3,024)	(3,024)	12	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD	..	04/17/2020.	ITG INC	44.000	1,517	XXX	2,650	3,732	(1,083)			(1,083)		2,650		(1,133)	(1,133)	19	XXX
256677 10 5	DOLLAR GENERAL ORD	..	10/20/2020.	ITG INC	8.000	1,755	XXX	841	1,248	(407)			(407)		841		914	914	11	XXX
26875P 10 1	EOG RESOURCES ORD	..	07/16/2020.	ITG INC	46.000	2,185	XXX	6,089	3,853	2,236			2,236		6,089		(3,904)	(3,904)	48	XXX
269246 40 1	E TRADE FINANCIAL ORD	..	10/02/2020.	Various	50.000	2,659	XXX	2,659	2,269	390			390		2,659			0	21	XXX
278642 10 3	EBAY ORD	..	04/17/2020.	ITG INC	35.000	1,302	XXX	1,165	1,264	(99)			(99)		1,165		137	137	6	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD	..	06/01/2020.	Various			XXX		(6,827)	6,827			6,827					0		XXX
291011 10 4	EMERSON ELECTRIC ORD	..	12/15/2020.	Various	64.000	4,867	XXX	347	4,881	(4,534)			(4,534)		347		4,520	4,520	111	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	9,353.000	57,808	XXX	60,046	119,999	32,663		92,615	(59,953)		60,046		(2,239)	(2,239)	9,984	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT	..	12/29/2020.	UBS SECURITIES LLC	8,499.250	30,831	XXX	25,413	52,100	58,529		85,216	(26,688)		25,413		5,419	5,419	3,984	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT	..	12/29/2020.	UBS SECURITIES LLC	4,225.000	82,920	XXX	74,191	118,976	(3,713)		41,072	(44,785)		74,191		8,729	8,729	7,521	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
343412 10 2	FLUOR ORD	..	07/16/2020.	ITG INC	27.000	334	XXX	910	510	400			400		910		(576)	(576)	5	XXX
34959J 10 8	FORTIVE ORD	..	10/09/2020.	Various	57.000	4,686	XXX	4,686	4,354	332			332		4,686			0	12	XXX

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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
36164V 30 5	GCI LIBERTY CL A ORD		12/18/2020.	Various	20.000	1,163	XXX	1,163	1,417	(254)			(254)		1,163			0		XXX
369604 10 3	GENERAL ELECTRIC ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	279.000	3,101	XXX	251	3,114	(2,863)			(2,863)		251		2,850	2,850	11	XXX
37045V 10 0	GENERAL MOTORS ORD		10/20/2020.	ITG INC.	37.000	1,323	XXX	1,208	1,354	(146)			(146)		1,208		115	115	14	XXX
371927 10 4	GENESIS ENERGY CL A UNT		12/29/2020.	UBS SECURITIES LLC	3,000.000	18,063	XXX	16,050	61,440	26,809		72,199	(45,390)		16,050		2,013	2,013	3,000	XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD		04/17/2020.	ITG INC.	14.000	2,508	XXX	2,397	3,219	(822)			(822)		2,397		111	111	18	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		07/16/2020.	ITG INC.	70.000	675	XXX	1,377	1,089	288			288		1,377		(701)	(701)	11	XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD		12/24/2020.	CORPORATE ACTION	34.000	1,904	XXX	1,264	1,367	(103)			(103)		1,264		640	640		XXX
40434L 10 5	HP ORD		01/02/2020.	ITG INC.			XXX						0					0	20	XXX
406216 10 1	HALLIBURTON ORD		04/17/2020.	ITG INC.	157.000	1,140	XXX	4,345	3,842	503			503		4,345		(3,205)	(3,205)	28	XXX
437076 10 2	HOME DEPOT ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	5.000	1,342	XXX	1,040	1,092	(52)			(52)		1,040		302	302	30	XXX
444859 10 2	HUMANA ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	5.000	1,962	XXX	1,676	1,833	(157)			(157)		1,676		286	286	12	XXX
44919P 50 8	MATCH GROUP, INC.		07/01/2020.	Various	14.000	2,824	XXX	2,824	3,488	(664)			(664)		2,824			0		XXX
452308 10 9	ILLINOIS TOOL ORD		10/20/2020.	ITG INC.	10.000	2,049	XXX	1,369	1,796	(428)			(428)		1,369		681	681	44	XXX
45687V 10 6	INGERSOLL RAND INC.		03/02/2020.	CORPORATE ACTION	0.355	8	XXX	9					0		9		(2)	(2)		XXX
46625H 10 0	JPMORGAN CHASE ORD		07/16/2020.	ITG INC.	35.000	3,470	XXX	4,823	4,879	(56)			(56)		4,823		(1,353)	(1,353)	95	XXX
49456B 10 1	KINDER MORGAN CL P ORD		12/29/2020.	Citigroup Global Markets Inc. NY	2,300.000	31,337	XXX	33,074	48,691	(5,685)		9,932	(15,617)		33,074		(1,737)	(1,737)	2,386	XXX
512807 10 8	LAM RESEARCH ORD		10/20/2020.	ITG INC.	4.000	1,465	XXX	578	1,170	(592)			(592)		578		887	887	19	XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD		12/18/2020.	CORPORATE ACTION	0.600	94	XXX	60					0		60		33	33		XXX
539830 10 9	LOCKHEED MARTIN ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	2.000	719	XXX	695	779	(84)			(84)		695		24	24	20	XXX
540424 10 8	LOEWS ORD		04/17/2020.	ITG INC.	35.000	1,244	XXX	1,277	1,837	(560)			(560)		1,277		(33)	(33)	2	XXX
54142L 10 9	LOGMEIN ORD		08/31/2020.	CORPORATE ACTION	10.000	861	XXX	813	857	(45)			(45)		813		48	48		XXX
55261F 10 4	M&T BANK ORD		10/20/2020.	ITG INC.	29.000	2,916	XXX	4,911	4,923	(12)			(12)		4,911		(1,994)	(1,994)	96	XXX
55336V 10 0	MPLX COM UNT		12/29/2020.	RBC CAPITAL MARKETS	2,650.000	56,875	XXX	48,416	67,469	20,537		39,591	(19,054)		48,416		8,460	8,460	7,288	XXX
554382 10 1	MACERICH REIT ORD		07/16/2020.	ITG INC.	27.000	227	XXX	1,148	727	421			421		1,148		(921)	(921)	34	XXX
55616P 10 4	MACYS ORD		07/16/2020.	ITG INC.	60.000	410	XXX	1,460	1,020	440			440		1,460		(1,050)	(1,050)	45	XXX
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		04/17/2020.	Various	3.000	851	XXX	851	883	(32)			(32)		851			0		XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	1,025.000	43,365	XXX	38,960	64,442	6,815		32,296	(25,482)		38,960		4,404	4,404	4,213	XXX
565849 10 6	MARATHON OIL ORD		10/20/2020.	ITG INC.	164.000	683	XXX	3,763	2,227	1,536			1,536		3,763		(3,080)	(3,080)	8	XXX
57667L 10 7	MATCH GROUP ORD		07/01/2020.	CORPORATE ACTION	0.217	21	XXX	14					0		14		7	7		XXX
579780 20 6	MCCORMICK ORD		12/01/2020.	Various			XXX		(814)	814			814					0		XXX
580135 10 1	MCDONALD'S ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	16.000	3,452	XXX	3,200	3,162	39			39		3,200		252	252	81	XXX
58155Q 10 3	MCKESSON ORD		04/17/2020.	ITG INC.	11.000	1,550	XXX	1,505	1,522	(16)			(16)		1,505		45	45	9	XXX
59156R 10 8	METLIFE ORD		04/17/2020.	ITG INC.	106.000	3,481	XXX	3,526	5,403	(1,877)			(1,877)		3,526		(45)	(45)	47	XXX
60770K 10 7	MODERNA ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	6.000	877	XXX	491					0		491		386	386		XXX
617446 44 8	MORGAN STANLEY ORD		12/15/2020.	Various	114.160	5,502	XXX	3,915	3,578	(1,915)			(1,915)		3,915		1,587	1,587	40	XXX
65339F 10 1	NEXTERA ENERGY ORD		10/27/2020.	Various			XXX		(19,021)	19,021			19,021					0		XXX
654106 10 3	NIKE CL B ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	4.000	554	XXX	322	405	(84)			(84)		322		232	232	5	XXX
655044 10 5	NOBLE ENERGY ORD		10/05/2020.	Various	93.000	3,025	XXX	3,025	2,310	715			715		3,025			0	15	XXX
655844 10 8	NORFOLK SOUTHERN ORD		10/20/2020.	ITG INC.	10.000	2,177	XXX	1,817	1,941	(124)			(124)		1,817		360	360	28	XXX
67066G 10 4	NVIDIA ORD		10/20/2020.	ITG INC.	5.000	2,756	XXX	769	1,177	(408)			(408)		769		1,987	1,987	2	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/20/2020.	ITG INC.	182.000	2,176	XXX	8,278	7,500	777			777		8,278		(6,101)	(6,101)	238	XXX

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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
679580 10 0	OLD DOMINION FREIGHT LINE ORD		03/25/2020.	Various			XXX		(271)	271			271					0		XXX
682680 10 3	ONEOK ORD		12/29/2020.	UBS SECURITIES LLC	400.000	15,174	XXX	10,992	30,268	(4,940)		14,336	(19,276)		10,992		4,182	4,182	1,496	XXX
68389X 10 5	ORACLE ORD		10/20/2020.	ITG INC	35.000	2,105	XXX	1,711	1,854	(144)			(144)		1,711		394	394	34	XXX
69318G 10 6	PBF ENERGY CL A ORD		07/16/2020.	ITG INC	23.000	200	XXX	656	722	(65)			(65)		656		(456)	(456)	7	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		10/20/2020.	ITG INC	23.000	2,598	XXX	2,698	3,671	(973)			(973)		2,698		(100)	(100)	79	XXX
703481 10 1	PATTERSON UTI ENERGY ORD		07/16/2020.	ITG INC	42.000	145	XXX	600	441	159			159		600		(454)	(454)	3	XXX
70450Y 10 3	PAYPAL HOLDINGS ORD		04/17/2020.	ITG INC	23.000	2,548	XXX	1,959	2,488	(529)			(529)		1,959		589	589		XXX
717081 10 3	PFIZER ORD		11/16/2020.	Various	945.000	1,264	XXX	1,264	37,025	(35,761)			(35,761)		1,264			0	1,436	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		12/29/2020.	UBS SECURITIES LLC	675.000	17,787	XXX	18,171	41,607	(8,711)		14,725	(23,436)		18,171		(384)	(384)	2,363	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/29/2020.	UBS SECURITIES LLC	3,400.000	29,028	XXX	24,072	62,526	17,352		55,806	(38,454)		24,072		4,956	4,956	3,060	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/29/2020.	UBS SECURITIES LLC	3,400.000	29,654	XXX	24,854	64,430	15,981		55,557	(39,576)		24,854		4,800	4,800	3,060	XXX
73278L 10 5	POOL ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	2.000	702	XXX	389	425	(36)			(36)		389		313	313	5	XXX
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020.	Various	81.000	1,386	XXX	1,386	683	703			703		1,386			0	122	XXX
74915M 30 8	QURATE RETAIL INC		09/15/2020.	ADJUSTMENT	0.430	43	XXX	71					0		71		(28)	(28)		XXX
755111 50 7	RAYTHEON ORD		04/03/2020.	Various	47.000	9,616	XXX	9,616	10,328	(712)			(712)		9,616			0	44	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020.	CORPORATE ACTION	0.736	35	XXX	64					0		64		(29)	(29)		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		07/16/2020.	ITG INC	13.000	171	XXX	286	155	131			131		286		(115)	(115)		XXX
78409V 10 4	S&P GLOBAL ORD		10/20/2020.	ITG INC	8.000	2,742	XXX	1,503	2,184	(682)			(682)		1,503		1,239	1,239	16	XXX
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		04/17/2020.	ITG INC	11.000	3,417	XXX	1,735	2,651	(916)			(916)		1,735		1,683	1,683	5	XXX
808513 10 5	CHARLES SCHWAB ORD		10/06/2020.	CORPORATE ACTION	0.603	23	XXX	30					0		30		(7)	(7)		XXX
81761L 10 2	SERVICE PROPERTIES TRUST ORD		07/16/2020.	ITG INC	31.000	209	XXX	795	754	40			40		795		(585)	(585)	17	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		12/29/2020.	UBS SECURITIES LLC	1,700.000	17,036	XXX	17,663	34,357	15,809		32,503	(16,694)		17,663		(627)	(627)	3,128	XXX
824348 10 6	SHERWIN WILLIAMS ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	3.000	2,171	XXX	1,274	1,751	(476)			(476)		1,274		896	896	16	XXX
828806 10 9	SIMON PROP GRP REIT ORD		07/16/2020.	ITG INC	46.000	2,886	XXX	8,055	6,852	1,203			1,203		8,055		(5,170)	(5,170)	156	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		04/17/2020.	ITG INC	20.000	451	XXX	1,627	1,458	170			170		1,627		(1,176)	(1,176)	3	XXX
852234 10 3	SQUARE CL A ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	8.000	1,743	XXX	963					0		963		780	780		XXX
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/06/2020.	Various	55.000	2,918	XXX	2,918	2,734	185			185		2,918			0	51	XXX
872540 10 9	TJX ORD		04/17/2020.	ITG INC	46.000	2,258	XXX	1,036	2,809	(1,773)			(1,773)		1,036		1,222	1,222	11	XXX
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		04/17/2020.	ITG INC	14.000	1,735	XXX	1,749	1,714	35			35		1,749		(15)	(15)		XXX
87612G 10 1	TARGA RESOURCES ORD		12/29/2020.	RBC CAPITAL MARKETS	2,025.000	52,111	XXX	34,445	82,681	2,908		51,144	(48,236)		34,445		17,666	17,666	2,450	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		11/02/2020.	CORPORATE ACTION	0.512	91	XXX	112					0		112		(21)	(21)		XXX
88160R 10 1	TESLA ORD		08/31/2020.	ITG INC	2.000	1,505	XXX	526	(14,715)	15,241			15,241		526		979	979		XXX
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		07/16/2020.	ITG INC	10.000	282	XXX	608	568	40			40		608		(326)	(326)		XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		04/17/2020.	ITG INC	13.000	4,289	XXX	2,248	4,223	(1,976)			(1,976)		2,248		2,042	2,042	5	XXX
88579Y 10 1	3M ORD		07/16/2020.	ITG INC	35.000	5,587	XXX	7,365	6,175	1,190			1,190		7,365		(1,778)	(1,778)	103	XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		07/16/2020.	ITG INC	54.000	284	XXX	794	789	5			5		794		(510)	(510)	32	XXX
907818 10 8	UNION PACIFIC ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC	25.000	5,026	XXX	21	4,520	(4,499)			(4,499)		21		5,005	5,005	97	XXX
912909 10 8	US STEEL ORD		07/16/2020.	ITG INC	34.000	271	XXX	447	388	60			60		447		(176)	(176)	1	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		04/03/2020.	Adjustment	134.000	11,334	XXX	11,334	20,068	(8,734)			(8,734)		11,334			0	98	XXX
91913Y 10 0	VALERO ENERGY ORD		10/20/2020.	ITG INC	26.000	1,064	XXX	3,007	2,435	573			573		3,007		(1,943)	(1,943)	76	XXX
92339V 10 0	VEREIT ORD		12/18/2020.	Various	190.000	1,550	XXX	1,550	1,756	(205)			(205)		1,550			0	82	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
92345Y 10 6	VERISK ANALYTICS ORD	..	04/17/2020.	ITG INC	19.000	2,886	XXX	1,591	2,837	(1,246)			(1,246)		1,591		1,295	1,295	5	XXX
92556V 10 6	VIATRIS ORD	..	11/17/2020.	CORPORATE ACTION	0.255	4	XXX	9					0		9		(5)	(5)		XXX
928881 10 1	VONTIER ORD	..	10/09/2020.	CORPORATE ACTION	0.800	23	XXX	27					0		27		(4)	(4)		XXX
94946T 10 6	WELLCARE HEALTH ORD	..	01/23/2020.	Various	10.000	3,499	XXX	3,112	3,302	(190)			(190)		3,112		387	387		XXX
949746 10 1	WELLS FARGO ORD	..	07/16/2020.	ITG INC	161.000	4,067	XXX	8,620	8,662	(42)			(42)		8,620		(4,553)	(4,553)	164	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.	..	12/29/2020.	Citigroup Global Markets Inc. NY	1,650.000	22,612	XXX	14,966	32,489	24,507		42,030	(17,523)		14,966		7,647	7,647	2,566	XXX
969457 10 0	WILLIAMS ORD	..	12/29/2020.	RBC CAPITAL MARKETS	4,000.000	80,361	XXX	83,040	94,880	20,957		32,797	(11,840)		83,040		(2,679)	(2,679)	6,400	XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD	..	03/09/2020.	CORPORATE ACTION	44.000	1,540	XXX	1,448	1,525	(77)			(77)		1,448		92	92		XXX
98978V 10 3	ZOETIS CL A ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC	12.000	1,936	XXX	16	1,588	(1,572)			(1,572)		16		1,920	1,920	10	XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020.	Various	56.000	10,809	XXX	10,762	10,706	56			56		10,762		47	47	83	XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020.	Various	48.000	4,911	XXX	4,911	6,380	(1,469)			(1,469)		4,911			0		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	10/20/2020.	ITG INC	50.000	2,173	XXX	1,751	2,036	(285)			(285)		1,751		422	422	52	XXX
G5960L 10 3	MEDTRONIC ORD	C	12/15/2020.	CITIGROUP GLOBAL MARKETS INC	11.000	1,269	XXX	891	1,248	(357)			(357)		891		377	377	25	XXX
H8817H 10 0	TRANSOCEAN ORD	C	07/16/2020.	ITG INC	101.000	209	XXX	938	695	243			243		938		(729)	(729)		XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	..	10/20/2020.	ITG INC	19.000	1,485	XXX	1,895	1,795	100			100		1,895		(410)	(410)	60	XXX
N59465 10 9	VIATRIS ORD	..	11/16/2020.	Various	100.000	3,462	XXX	3,462	2,010	1,452			1,452		3,462			0		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					917,750	XXX	875,564	1,180,553	395,203	0	704,414	(309,211)	0	875,564	0	42,186	42,186	78,742	XXX
9799997.	Total - Common Stocks - Part 4					917,750	XXX	875,564	1,180,553	395,203	0	704,414	(309,211)	0	875,564	0	42,186	42,186	78,742	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					91,968	XXX	72,352					0		72,352		19,617	19,617	2,399	XXX
9799999.	Total - Common Stocks					1,009,718	XXX	947,916	1,180,553	395,203	0	704,414	(309,211)	0	947,916	0	61,802	61,802	81,141	XXX
9899999.	Total - Preferred and Common Stocks					1,009,718	XXX	947,916	1,180,553	395,203	0	704,414	(309,211)	0	947,916	0	61,802	61,802	81,141	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,548,018	XXX	7,626,291	7,721,216	394,212	(95,262)	704,414	(405,463)	0	7,427,466	0	115,204	115,204	249,170	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	Unknown	06/04/2020	Various	5							0				0		
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION		07/06/2020	Unknown	09/17/2020	Adjustment			28					0			28	28		
872590 11 2	T MOBILE US SUBSRTS		06/24/2020	Unknown	07/22/2020	ITG INC.	60		6					0			6	6		
3899999.	Total - Bonds - Industrial and Miscellaneous						65	0	34	0	0	0	0	0	0	0	34	34	0	0
8399998.	Total - Bonds						65	0	34	0	0	0	0	0	0	0	34	34	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	Unknown	7.000	217	217	217				0				0		
03966V 10 7	ARCONIC ORD		04/01/2020	ITG INC.	07/16/2020	ITG INC.	21.000	398	349	398				0			(48)	(48)		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		09/30/2020	Various	12/29/2020	UBS SECURITIES LLC	300.000	2,381	3,136	2,381				0			754	754	243	
29273V 10 0	ENERGY TRANSFER UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	297.000	1,663	1,836	1,663				0			172	172	45	
452907 10 8	IMMUNOMEDICS ORD		07/16/2020	ITG INC.	10/23/2020	CORPORATE ACTION	42.000	1,736	3,696	1,736				0			1,960	1,960		
49456B 10 1	KINDER MORGAN CL P ORD		09/30/2020	Citigroup Global Markets Inc. NY	12/29/2020	Citigroup Global Markets Inc. NY	150.000	1,879	2,044	1,879				0			164	164	39	
539183 10 3	LIVONGO HEALTH ORD		07/16/2020	ITG INC.	10/30/2020	Adjustment	11.000	1,140	1,186	1,140				0			47	47	78	
55336V 10 0	MPLX COM UNT		09/30/2020	MORGAN STANLEY CO.	12/29/2020	RBC CAPITAL MARKETS	700.000	11,280	15,024	11,280				0			3,743	3,743	481	
554382 10 1	MACERICH REIT ORD		05/12/2020	CORPORATE ACTION	07/16/2020	ITG INC.	1.000	7	8	7				0			1	1		
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/30/2020	MORGAN STANLEY CO.	12/29/2020	UBS SECURITIES LLC	550.000	19,245	23,269	19,245				0			4,024	4,024	565	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		09/30/2020	RBC CAPITAL MARKETS	12/29/2020	UBS SECURITIES LLC	350.000	8,242	9,223	8,242				0			981	981	306	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	450.000	2,720	3,842	2,720				0			1,122	1,122	81	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	300.000	1,860	2,617	1,860				0			756	756	54	
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	
87162W 10 0	SYNNEX ORD		10/20/2020	ITG INC.	12/01/2020	Unknown	8.000	1,191	1,191	1,191				0				0		
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	
G6674U 10 8	NOVOCURE ORD	C	10/20/2020	ITG INC.	12/15/2020	CITIGROUP GLOBAL MARKETS INC.	17.000	2,266	2,731	2,266				0			465	465		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							72,352	91,968	72,352	0	0	0	0	0	0	19,617	19,617	2,399	0
9799998.	Total - Common Stocks							72,352	91,968	72,352	0	0	0	0	0	0	19,617	19,617	2,399	0
9899999.	Total - Preferred and Common Stocks							72,352	91,968	72,352	0	0	0	0	0	0	19,617	19,617	2,399	0
9999999.	Total - Bonds, Preferred and Common Stocks							72,352	92,002	72,352	0	0	0	0	0	0	19,650	19,650	2,399	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 $.....56,645 Book/Adjusted Carrying Value $.....56,645

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of NY Mellon	Pittsburgh, PA					375,659	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			7,926	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	383,586	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	383,586	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	XXX
0599999. Total Cash		XXX	XXX	0	0	383,986	XXX

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

1. January	134,511	4. April	172,920	7. July	(141,038)	10. October	382,433
2. February	434,774	5. May	172,969	8. August	172,479	11. November	382,508
3. March	172,954	6. June	173,002	9. September	172,504	12. December	383,986

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		5,767,308	60	788
8699999. Total - All Other Money Market Mutual Funds						5,767,308	60	788
8899999. Total - Cash Equivalents						5,767,308	60	788

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	B	Property & Casualty			221,955	229,152
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	226,292	249,152		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	O	Property & Casualty			448,127	510,472
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	226,292	249,152	670,082	739,624

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