40932202020100100

ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

MICO INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) NAIC Company Code..... 40932 Employer's ID Number..... 31-1022150

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

Incorporated/Organized..... November 30, 1981 Commenced Business..... December 3, 1981

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.	PRESIDENT & CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4.	

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)
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	2,030,967	16.3	2,030,967		2,030,967	16.3
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	50,000	0.4	50,000		50,000	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	50,000	0.4	50,000		50,000	0.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	2,668,364	21.4	2,668,364		2,668,364	21.4
1.06 Industrial and Miscellaneous	3,845,889	30.8	3,845,889		3,845,889	30.8
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	8,645,221	69.3	8,645,221	0	8,645,221	69.3
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)	1,504,113	12.1	1,504,113		1,504,113	12.1
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	923,587	7.4	923,587		923,587	7.4
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	2,427,700	19.5	2,427,700	0	2,427,700	19.5
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)	227	0.0	227		227	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	955,893	7.7	955,893		955,893	7.7
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	956,120	7.7	956,120	0	956,120	7.7
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	438,264	3.5	438,264		438,264	3.5
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	12,467,305	100.0	12,467,305	0	12,467,305	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		428,775
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)	17,443	17,443
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	(7,954)	
	5.2 Totals, Part 3, Column 9		(7,954)
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)		438,264
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		438,264

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		10,808,059
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,830,740
3.	Accrual of discount		2,224
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	7,510	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	251,714	
	4.4 Part 4, Column 11	69,847	329,071
5.	Total gain (loss) on disposals, Part 4, Column 19		15,937
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,833,412
7.	Deduct amortization of premium		71,413
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	7,232	
	9.4 Part 4, Column 13	1,054	8,286
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		11,072,921
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,072,921

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	2,030,967	2,022,076	2,053,411	2,018,438
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	2,030,967	2,022,076	2,053,411	2,018,438
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	50,000	50,480	50,000	50,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	50,000	53,287	50,000	50,000
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	2,668,364	2,793,259	2,692,264	2,565,020
Industrial and Miscellaneous,	8. United States	3,461,712	3,806,888	3,476,876	3,430,622
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	68,390	84,965	69,467	65,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	315,787	358,548	325,475	300,000
	11. Totals	3,845,889	4,250,400	3,871,818	3,795,622
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	8,645,221	9,169,503	8,717,493	8,479,079
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	2,377,293	2,377,293	1,754,493	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,392	1,392	693	
	22. Other Countries	49,015	49,015	32,269	
	23. Totals	2,427,700	2,427,700	1,787,455	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	2,427,700	2,427,700	1,787,455	
	26. Total Stocks	2,427,700	2,427,700	1,787,455	
	27. Total Bonds and Stocks	11,072,921	11,597,202	10,504,948	

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	969,060	1,061,907				XXX	2,030,967	23.5	1,461,816	16.8	2,030,967	
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	969,060	1,061,907	0	0	0	XXX	2,030,967	23.5	1,461,816	16.8	2,030,967	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			50,000			XXX	50,000	0.6		0.0	50,000	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	50,000	0	0	XXX	50,000	0.6	0	0.0	50,000	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1			50,000			XXX	50,000	0.6		0.0	50,000	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	50,000	0	0	XXX	50,000	0.6	0	0.0	50,000	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	392,433	902,136	927,405	443,194	3,196	XXX	2,668,364	30.9	2,179,801	25.0	2,668,364	
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	392,433	902,136	927,405	443,194	3,196	XXX	2,668,364	30.9	2,179,801	25.0	2,668,364	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	584,062	1,488,641	554,108	242,648	412,135	XXX	3,281,593	38.0	4,542,824	52.1	2,830,269	451,324
6.2 NAIC 2			268,328	68,390	202,603	XXX	539,321	6.2	526,994	6.0	482,176	57,145
6.3 NAIC 3		24,976				XXX	24,976	0.3		0.0	24,976	
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	584,062	1,513,617	822,436	311,037	614,737	XXX	3,845,889	44.5	5,069,819	58.2	3,337,421	508,468
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)1,945,554	3,452,685	1,581,513	685,842	415,330	0	8,080,924	93.5	XXX	XXX	7,629,600	451,324
11.2 NAIC 2	(d)0	0	268,328	68,390	202,603	0	539,321	6.2	XXX	XXX	482,176	57,145
11.3 NAIC 3	(d)0	24,976	0	0	0	0	24,976	0.3	XXX	XXX	24,976	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	1,945,554	3,477,661	1,849,841	754,231	617,933	0	(b)8,645,221	100.0	XXX	XXX	8,136,752	508,468
11.8 Line 11.7 as a % of Col. 7	22.5	40.2	21.4	8.7	7.1	0.0	100.0	XXX	XXX	XXX	94.1	5.9
12. Total Bonds Prior Year												
12.1 NAIC 1	1,034,033	4,939,586	1,037,084	688,277	485,462		XXX	XXX	8,184,442	94.0	7,682,275	502,167
12.2 NAIC 2	49,996	149,926	154,444	68,566	104,062		XXX	XXX	526,994	6.0	526,994	
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	1,084,029	5,089,512	1,191,528	756,844	589,524	0	XXX	XXX	(b)8,711,436	100.0	8,209,270	502,167
12.8 Line 12.7 as a % of Col. 9	12.4	58.4	13.7	8.7	6.8	0.0	XXX	XXX	100.0	XXX	94.2	5.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,745,957	3,302,692	1,479,779	685,842	415,330		7,629,600	88.3	7,682,275	88.2	7,629,600	XXX
13.2 NAIC 2			211,183	68,390	202,603		482,176	5.6	526,994	6.0	482,176	XXX
13.3 NAIC 3		24,976					24,976	0.3	0	0.0	24,976	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	1,745,957	3,327,669	1,690,962	754,231	617,933	0	8,136,752	94.1	8,209,270	94.2	8,136,752	XXX
13.8 Line 13.7 as a % of Col. 7	21.5	40.9	20.8	9.3	7.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	20.2	38.5	19.6	8.7	7.1	0.0	94.1	XXX	XXX	XXX	94.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	199,597	149,992	101,734				451,324	5.2	502,167	5.8	XXX	451,324
14.2 NAIC 2			57,145				57,145	0.7	0	0.0	XXX	57,145
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	199,597	149,992	158,879	0	0	0	508,468	5.9	502,167	5.8	XXX	508,468
14.8 Line 14.7 as a % of Col. 7	39.3	29.5	31.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.3	1.7	1.8	0.0	0.0	0.0	5.9	XXX	XXX	XXX	XXX	5.9

(a) Includes $.....406,734 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year of bonds with Z designations and $..........0 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	963,113	1,051,405				XXX	2,014,518	23.3	1,436,192	16.5	2,014,518	
1.02 Residential Mortgage-Backed Securities	5,946	10,503				XXX	16,449	0.2	25,624	0.3	16,449	
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	969,060	1,061,907	0	0	0	XXX	2,030,967	23.5	1,461,816	16.8	2,030,967	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			50,000			XXX	50,000	0.6		0.0	50,000	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	50,000	0	0	XXX	50,000	0.6	0	0.0	50,000	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations			50,000			XXX	50,000	0.6		0.0	50,000	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	50,000	0	0	XXX	50,000	0.6	0	0.0	50,000	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations			615,484	359,580		XXX	975,064	11.3	175,421	2.0	975,064	
5.02 Residential Mortgage-Backed Securities	392,433	902,136	311,921	83,614	3,196	XXX	1,693,301	19.6	2,004,381	23.0	1,693,301	
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	392,433	902,136	927,405	443,194	3,196	XXX	2,668,364	30.9	2,179,801	25.0	2,668,364	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	100,216	523,695	616,478	311,037	614,737	XXX	2,166,164	25.1	2,882,297	33.1	2,109,019	57,145
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	263,478	201,654	205,958			XXX	671,090	7.8	741,901	8.5	369,758	301,331
6.04 Other Loan-Backed and Structured Securities	220,368	788,268				XXX	1,008,636	11.7	1,445,621	16.6	858,643	149,992
6.05 Totals	584,062	1,513,617	822,436	311,037	614,737	XXX	3,845,889	44.5	5,069,819	58.2	3,337,421	508,468
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	1,063,330	1,575,100	1,331,962	670,617	614,737	XXX	5,255,746	60.8	XXX	XXX	5,198,601	57,145
11.02 Residential Mortgage-Backed Securities	398,379	912,639	311,921	83,614	3,196	XXX	1,709,750	19.8	XXX	XXX	1,709,750	0
11.03 Commercial Mortgage-Backed Securities	263,478	201,654	205,958	0	0	XXX	671,090	7.8	XXX	XXX	369,758	301,331
11.04 Other Loan-Backed and Structured Securities	220,368	788,268	0	0	0	XXX	1,008,636	11.7	XXX	XXX	858,643	149,992
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	1,945,554	3,477,661	1,849,841	754,231	617,933	0	8,645,221	100.0	XXX	XXX	8,136,752	508,468
11.09 Line 11.08 as a % of Col. 7	22.5	40.2	21.4	8.7	7.1	0.0	100.0	XXX	XXX	XXX	94.1	5.9
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	451,471	2,488,103	501,740	487,456	565,139	XXX	XXX	XXX	4,493,909	51.6	4,493,909	
12.02 Residential Mortgage-Backed Securities	329,126	924,372	482,735	269,388	24,385	XXX	XXX	XXX	2,030,005	23.3	2,030,005	
12.03 Commercial Mortgage-Backed Securities	19,310	515,537	207,053			XXX	XXX	XXX	741,901	8.5	389,720	352,181
12.04 Other Loan-Backed and Structured Securities	284,122	1,161,500				XXX	XXX	XXX	1,445,621	16.6	1,295,635	149,986
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	1,084,029	5,089,512	1,191,528	756,844	589,524	0	XXX	XXX	8,711,436	100.0	8,209,270	502,167
12.09 Line 12.08 as a % of Col. 9	12.4	58.4	13.7	8.7	6.8	0.0	XXX	XXX	100.0	XXX	94.2	5.8
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,063,330	1,575,100	1,274,817	670,617	614,737	XXX	5,198,601	60.1	4,493,909	51.6	5,198,601	XXX
13.02 Residential Mortgage-Backed Securities	398,379	912,639	311,921	83,614	3,196	XXX	1,709,750	19.8	2,030,005	23.3	1,709,750	XXX
13.03 Commercial Mortgage-Backed Securities	63,881	201,654	104,224			XXX	369,758	4.3	389,720	4.5	369,758	XXX
13.04 Other Loan-Backed and Structured Securities	220,368	638,276				XXX	858,643	9.9	1,295,635	14.9	858,643	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	1,745,957	3,327,669	1,690,962	754,231	617,933	0	8,136,752	94.1	8,209,270	94.2	8,136,752	XXX
13.09 Line 13.08 as a % of Col. 7	21.5	40.9	20.8	9.3	7.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	20.2	38.5	19.6	8.7	7.1	0.0	94.1	XXX	XXX	XXX	94.1	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations			57,145			XXX	57,145	0.7	0	0.0	XXX	57,145
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	199,597		101,734			XXX	301,331	3.5	352,181	4.0	XXX	301,331
14.04 Other Loan-Backed and Structured Securities		149,992				XXX	149,992	1.7	149,986	1.7	XXX	149,992
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	199,597	149,992	158,879	0	0	0	508,468	5.9	502,167	5.8	XXX	508,468
14.09 Line 14.08 as a % of Col. 7	39.3	29.5	31.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.3	1.7	1.8	0.0	0.0	0.0	5.9	XXX	XXX	XXX	XXX	5.9

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	874,636		874,636	
2. Cost of cash equivalents acquired	2,259,645		2,259,645	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	2,178,388		2,178,388	
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)	955,893	0	955,893	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	955,893	0	955,893	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																			
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		428,775	438,264	438,264	(7,954)					17,443		0.270
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									428,775	438,264	438,264	(7,954)	0	0	0	0	17,443	0	XXX
4899999. Subtotal - Unaffiliated									428,775	438,264	438,264	(7,954)	0	0	0	0	17,443	0	XXX
5099999. Totals									428,775	438,264	438,264	(7,954)	0	0	0	0	17,443	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										
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007			17,443		0.270
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	17,443	0	XXX
4899999. Subtotal - Unaffiliated							0	17,443	0	XXX
5099999. Totals							0	17,443	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 PP 9	UNITED STATES TREASURY	SD			1.A	984,899	100.023	952,475	952,256	963,113	7,604	(30,653)			1.125	(37.840)	JJ	4,949	10,567	02/21/2013.	01/15/2021.
91282C AW 1	UNITED STATES TREASURY				1.A	1,051,433	100.281	1,052,951	1,050,000	1,051,405		(29)			0.250	0.203	MN	341		12/10/2020.	11/15/2023.
0199999. U.S. Government - Issuer Obligations						2,036,332	XXX	2,005,426	2,002,256	2,014,518	7,604	(30,682)	0	0	XXX	XXX	XXX	5,290	10,567	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38377R VK 8	GNR 2010-166 GP - CMO/RMBS			4	1.A	17,079	102.897	16,650	16,182	16,449		(155)			3.000	1.752	MON	40	483	04/20/2012.	04/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						17,079	XXX	16,650	16,182	16,449	0	(155)	0	0	XXX	XXX	XXX	40	483	XXX	XXX
0599999. Total - U.S. Government						2,053,411	XXX	2,022,076	2,018,438	2,030,967	7,604	(30,837)	0	0	XXX	XXX	XXX	5,330	11,050	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
68609T A6 5	OREGON ST			1,2	1.B FE	50,000	100.960	50,480	50,000	50,000					2.419	2.419	FA	554		07/09/2020.	08/01/2043.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						50,000	XXX	50,480	50,000	50,000	0	0	0	0	XXX	XXX	XXX	554	0	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						50,000	XXX	50,480	50,000	50,000	0	0	0	0	XXX	XXX	XXX	554	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
910678 S9 3	UNITED INDPT SCH DIST TEX			2	1.A FE	50,000	106.574	53,287	50,000	50,000					2.800	2.800	FA	529	622	02/12/2020.	08/15/2040.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						50,000	XXX	53,287	50,000	50,000	0	0	0	0	XXX	XXX	XXX	529	622	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						50,000	XXX	53,287	50,000	50,000	0	0	0	0	XXX	XXX	XXX	529	622	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																					
220245 L8 5	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	101,960	101.753	101,753	100,000	101,882		(78)			2.809	2.562	JJ	1,241		08/12/2020.	07/15/2040.
38611T DK 0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	100,000	103.697	103,697	100,000	100,000					3.216	3.216	AO	804	1,912	02/12/2020.	10/01/2049.
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	51,632	107.574	53,787	50,000	51,499		(133)			3.395	3.004	AO	358	1,532	02/04/2020.	10/15/2040.
593791 EM 4	MIAMI UNIV OHIO GEN RCPTS	SD		1	1.D FE	63,886	143.114	71,557	50,000	60,422		(482)			6.772	4.778	MS	1,129	3,386	06/07/2012.	09/01/2035.
59447T XX 6	MICHIGAN FIN AUTH REV			1	1.D FE	85,320	112.698	84,524	75,000	85,176		(144)			3.384	2.514	JD	212	1,269	08/14/2020.	12/01/2040.
660043 DS 6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,423	109.474	54,737	50,000	52,219		(204)			3.696	3.093	JD	154	1,894	02/05/2020.	06/01/2039.
67760H NH 0	OHIO ST TPK COMMN TPK REV			2	1.C FE	50,290	102.626	51,313	50,000	50,269		(21)			3.196	3.128	FA	604	808	02/06/2020.	02/15/2048.
709221 TF 2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	SD		1	1.D FE	117,839	140.621	140,621	100,000	113,982		(535)			5.848	4.645	JD	487	5,848	06/07/2012.	12/01/2037.
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	100,000	110.466	110,466	100,000	100,000					3.818	3.818	FA	1,442	1,050	04/23/2020.	02/15/2038.
786089 JR 4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	50,000	106.095	53,048	50,000	50,000					3.180	3.180	MS	530	508	04/24/2020.	09/01/2042.
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	106.746	53,373	50,000	54,705		(187)			3.303	2.129	MN	275	1,340	08/06/2020.	11/01/2039.
837227 7N 1	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE	51,123	106.879	53,440	50,000	51,032		(91)			3.500	3.223	FA	729	875	02/06/2020.	08/01/2043.
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	104,217	106.758	106,758	100,000	103,880		(337)			3.504	3.000	MN	584	2,706	02/11/2020.	11/01/2044.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						983,579	XXX	1,039,073	925,000	975,064	0	(2,211)	0	0	XXX	XXX	XXX	8,549	23,128	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3131XT QN 3	FH ZM0461 - RMBS			4	1.A	67,738	108.314	71,050	65,596	67,368		(68)			3.500	2.567	MON	191	2,296	12/17/2015.	11/01/2045.
3131XV F6 7	FH ZM1989 - RMBS			4	1.A	115,506	105.913	118,360	111,752	115,187		46			3.000	1.887	MON	279	3,353	10/27/2016.	10/01/2041.
31329J PX 9	FH ZA1338 - RMBS			4	1.A	24,850	105.870	25,446	24,035	24,783		31			3.000	2.095	MON	60	721	07/19/2012.	08/01/2042.
31329K X3 3	FH ZA2498 - RMBS			4	1.A	126,243	106.101	133,403	125,732	126,087		25			3.500	3.331	MON	367	4,401	05/24/2018.	03/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS			4	1.A	31,186	107.529	32,459	30,186	31,134		38			3.500	2.538	MON	88	1,057	02/23/2012.	03/01/2042.
3132A5 AY 1	FH ZS4523 - RMBS			4	1.A	42,704	108.357	46,035	42,485	42,629		(4)			3.500	3.357	MON	124	1,487	08/06/2013.	07/01/2043.
3132A5 E8 4	FH ZS4659 - RMBS			4	1.A	91,793	106.916	93,635	87,578	92,035		318			3.500	1.805	MON	255	3,065	04/14/2016.	04/01/2046.

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
3136A4 DA 4	FNR 2012-24 AC - CMO/RMBS			4	1.A	3,227	100.551	3,166	3,148	3,151		(21)			2.500	1.817	MON	7	77	04/19/2012	05/25/2030
3136A5 YC 4	FNR 2012-30 ED - CMO/RMBS			4	1.A	11,973	102.839	12,064	11,731	11,789		(67)			2.500	1.996	MON	24	292	04/19/2012	04/25/2031
3136A6 CK 8	FNR 2012-45 PH - CMO/RMBS			4	1.A	3,748	100.639	3,543	3,521	3,531		(56)			3.500	1.750	MON	10	120	05/09/2012	12/25/2039
3138MQ 4E 0	FN AQ8920 - RMBS			4	1.A	37,901	105.430	38,422	36,443	37,129		(179)			2.500	1.621	MON	76	910	02/06/2013	01/01/2028
3138WD 3Z 2	FN AS4415 - RMBS			4	1.A	308,434	109.823	316,526	288,214	300,154		(4,455)			3.500	2.108	MON	841	10,087	09/27/2016	02/01/2045
3138WE KK 4	FN AS4797 - RMBS			4	1.A	37,128	108.184	38,129	35,245	36,453		(509)			3.500	2.333	MON	103	1,231	04/07/2015	04/01/2045
3138WF TA 4	FN AS5944 - RMBS			4	1.A	47,079	108.576	48,740	44,890	46,180		(479)			3.500	2.511	MON	131	1,571	10/19/2015	10/01/2045
31397Q LT 3	FNR 2011-4 PK - CMO/RMBS			4	1.A	8,644	103.087	8,470	8,216	8,345		(37)			3.000	1.755	MON	21	244	05/02/2012	04/25/2040
31398V 7F 7	FHR 3649 BW - CMO/RMBS			4	1.A	5,460	104.456	5,368	5,139	5,275		(30)			4.000	2.091	MON	17	204	05/01/2012	03/15/2025
3140F1 YB 2	FN BC6105 - RMBS			4	1.A	114,678	107.386	117,494	109,413	113,093		(1,503)			3.500	2.346	MON	319	3,822	05/23/2016	06/01/2046
3140FP DG 1	FN BE3702 - RMBS			4	1.A	141,373	107.821	145,388	134,842	140,227		(400)			4.000	2.512	MON	449	5,392	12/06/2017	06/01/2047
3140X4 M4 5	FN FM1278 - RMBS			4	1.A	151,043	106.630	157,393	147,607	150,857		19			3.000	2.180	MON	369	4,428	07/30/2019	07/01/2034
3140X8 KJ 5	FN FM4796 - RMBS			4	1.A	337,976	104.580	339,097	324,246	337,893		(83)			2.000	1.105	MON	540		11/20/2020	11/01/2050
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,708,685	XXX	1,754,187	1,640,020	1,693,301	0	(7,414)	0	0	XXX	XXX	XXX	4,272	44,756	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,692,264	XXX	2,793,259	2,565,020	2,668,364	0	(9,625)	0	0	XXX	XXX	XXX	12,821	67,883	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1.G FE	48,359	106.924	53,462	50,000	48,963		308			2.900	3.608	FA	544	1,450	01/02/2019	02/16/2024
06051G HD 4	BANK OF AMERICA CORP			1,2,5	1.F FE	54,000	112.954	60,995	54,000	54,000					3.419	3.419	JD	56	1,846	12/12/2017	12/20/2028
10373Q AJ 9	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	51,177	103.979	51,990	50,000	50,194		(140)			3.245	2.948	MN	248	1,623	03/12/2013	05/06/2022
20030N BH 3	COMCAST CORP			1	1.G FE	101,402	125.506	125,506	100,000	101,020		(65)			4.250	4.141	JJ	1,960	4,250	05/15/2014	01/15/2033
25243Y AH 2	DIAGEO CAPITAL PLC		C	1	1.G FE	61,785	144.224	72,112	50,000	59,422		(415)			5.875	4.224	MS	743	2,938	08/18/2014	09/30/2036
25243Y AU 3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	49,878	104.718	52,359	50,000	49,969		13			2.625	2.653	AO	226	1,313	04/24/2013	04/29/2023
254687 DK 9	WALT DISNEY CO			1,2	1.G FE	49,911	112.975	56,488	50,000	49,941		9			3.375	3.397	MN	216	1,688	05/17/2017	11/15/2026
31428X BM 7	FEDEX CORP			1,2	2.B FE	50,266	112.040	56,020	50,000	50,179		(27)			3.300	3.234	MS	486	1,650	05/17/2017	03/15/2027
341081 EU 7	FLORIDA POWER & LIGHT CO			1	1.D FE	84,325	143.046	107,285	75,000	82,205		(341)			5.400	4.498	MS	1,350	4,050	11/19/2013	09/01/2035
369550 AU 2	GENERAL DYNAMICS CORP			1,2	1.F FE	47,871	103.151	51,576	50,000	49,548		232			2.250	2.749	MN	144	1,125	01/28/2013	11/15/2022
404280 AK 5	HSBC HOLDINGS PLC	SD	C		1.F FE	106,702	101.217	101,217	100,000	100,216		(821)			5.100	4.244	AO	1,218	5,100	08/11/2011	04/05/2021
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	99,793	106.563	106,563	100,000	99,848		40			2.300	2.344	FA	869	2,345	07/30/2019	08/15/2024
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	50,000	96.467	48,234	50,000	50,000					2.667	2.667	AO	515		08/05/2020	10/01/2050
452308 AR 0	ILLINOIS TOOL WORKS INC			1,2	1.F FE	47,557	125.978	62,989	50,000	47,894		59			3.900	4.198	MS	650	1,950	08/07/2014	09/01/2042
58933Y AJ 4	MERCK & CO INC			1	1.E FE	98,819	130.062	130,062	100,000	98,981		27			4.150	4.221	MN	496	4,150	05/14/2014	05/18/2043
595620 AL 9	MIDAMERICAN ENERGY CO			1,2	1.E FE	110,483	136.806	136,806	100,000	109,079		(245)			4.800	4.169	MS	1,413	4,800	07/30/2014	09/15/2043
654106 AF 0	NIKE INC			1,2	1.E FE	46,220	109.369	54,685	50,000	47,088		445			2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
67021C AM 9	NSTAR ELECTRIC CO			1,2	1.E FE	95,888	112.746	112,746	100,000	96,838		432			3.200	3.763	MN	409	3,200	10/02/2018	05/15/2027
674599 CE 3	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	25,324	99.905	24,976	25,000	24,976	(95)	(36)			2.700	2.545	FA	255	1,300	05/02/2013	02/15/2023
69352P AQ 6	PPL CAPITAL FUNDING INC			1,2	2.B FE	57,125	119.629	59,815	50,000	56,778		(347)			4.125	2.444	AO	435	1,100	06/22/2020	04/15/2030
708696 BZ 1	PENNSYLVANIA ELECTRIC CO			1,2	2.B FE	57,505	109.295	54,648	50,000	57,145		(360)			3.600	1.717	JD	150	900	07/20/2020	06/01/2029
713448 BY 3	PEPSICO INC			1	1.E FE	51,738	102.937	51,469	50,000	50,252		(209)			2.750	2.313	MS	443	1,375	04/29/2013	03/05/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
822582 AY 8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	107,111	132.860	132,860	100,000	106,180		(163)			4.550	4.127	FA	1,757	4,550	08/14/2014.	08/12/2043.
89236T FS 9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,973	108.538	108,538	100,000	99,983		5			3.350	3.356	JJ	1,610	3,350	01/03/2019.	01/08/2024.
893526 DF 7	TRANSCANADA PIPELINES LTD		C	1	2.A FE	69,467	130.715	84,965	65,000	68,390		(176)			5.600	5.055	MS	920	3,640	11/19/2013.	03/31/2034.
907818 DZ 8	UNION PACIFIC CORP			1,2	2.A FE	98,473	124.123	124,123	100,000	98,652		32			4.150	4.240	JJ	1,914	4,150	08/07/2014.	01/15/2045.
913017 BT 5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	104,583	130.401	130,401	100,000	103,950		(112)			4.500	4.218	JD	375	4,500	08/14/2014.	06/01/2042.
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.
92343V EU 4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,411	118.909	64,211	54,000	54,351		(33)			4.016	3.927	JD	169	2,169	02/28/2019.	12/03/2029.
927804 FN 9	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	49,844	104.697	52,349	50,000	49,962		17			2.750	2.786	MS	405	1,375	03/11/2013.	03/15/2023.
931427 AQ 1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	49,804	110.600	55,300	50,000	49,875		21			3.450	3.501	JD	144	1,725	05/17/2017.	06/01/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,180,140	XXX	2,503,642	2,123,000	2,166,164	(95)	(1,884)	0	0	XXX	XXX	XXX	20,487	78,647	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12626L AE 2	COMM 2013-CCRE11 A4 - CMBS			4	1.A FE	205,994	109.166	218,332	200,000	201,654		(657)			4.258	3.918	MON	710	8,516	10/02/2013.	08/12/2050.
23305Y AD 1	DBUBS 2011-LC3 A4 - CMBS			4	1.A FE	64,552	100.437	64,197	63,917	63,881		(70)			4.551	4.429	MON	242	2,998	08/11/2011.	08/12/2044.
23312L AS 7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	107,574	110.633	110,633	100,000	104,224		(794)			3.276	2.385	MON	273	3,276	07/28/2016.	05/12/2049.
23312V AF 3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	102,999	109.206	109,206	100,000	101,734		(301)			2.890	2.553	MON	241	2,890	07/26/2016.	08/12/2049.
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS			4	1.A FE	201,994	100.569	201,139	200,000	199,597		(412)			4.902	4.787	MON	817	9,804	07/21/2011.	06/17/2044.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						683,114	XXX	703,506	663,917	671,090	0	(2,233)	0	0	XXX	XXX	XXX	2,283	27,484	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AN 4	AMXCA 2019-2 A - ABS			4	1.A FE	199,988	103.129	206,257	200,000	199,995		4			2.670	2.687	MON	237	5,340	04/22/2019.	11/15/2024.
14042W AC 4	COPAR 2019-1 A3 - ABS			4	1.A FE	99,980	101.713	101,713	100,000	99,992		8			2.510	2.532	MON	112	2,510	05/21/2019.	11/15/2023.
17305E GM 1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	99,953	107.222	107,222	100,000	99,964		(6)			3.290	3.305	MN	347	3,290	06/13/2018.	05/23/2025.
254683 CD 5	DCENT 2018-1 A - ABS			4	1.A FE	99,996	105.905	105,904	100,000	99,998		2			3.030	3.050	MON	135	3,030	03/08/2018.	08/15/2025.
29366A AA 2	ELL I A1 - ABS			4	1.A FE	6,624	100.529	6,661	6,626	6,625		0			2.040	2.041	JD	11	74	09/15/2011.	09/01/2023.
34528Q GD 0	FORDF 2018-2 A - ABS			4	1.A FE	99,982	106.005	106,005	100,000	99,991		5			3.170	3.195	MON	141	3,170	03/13/2018.	03/15/2025.
34531F AA 1	FORDR 2017-REV1 A - ABS			4	1.A FE	149,968	102.531	153,796	150,000	149,992		7			2.620	2.639	MON	175	3,930	02/22/2017.	08/15/2028.
36257A AD 3	GMALT 2019-2 A3 - ABS			4	1.A FE	52,078	100.553	52,367	52,079	52,079		1			2.670	2.687	MON	42	1,391	04/30/2019.	03/21/2022.
98162V AD 1	WOART 2019-B A3 - ABS			4	1.A FE	199,995	101.663	203,327	200,000	199,998		2			2.590	2.605	MON	230	5,180	05/07/2019.	07/15/2024.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,008,565	XXX	1,043,253	1,008,705	1,008,636	0	23	0	0	XXX	XXX	XXX	1,430	27,914	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,871,818	XXX	4,250,400	3,795,622	3,845,889	(95)	(4,094)	0	0	XXX	XXX	XXX	24,200	134,045	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						5,300,051	XXX	5,651,907	5,150,256	5,255,746	7,510	(34,777)	0	0	XXX	XXX	XXX	35,409	112,964	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,725,764	XXX	1,770,837	1,656,201	1,709,750	0	(7,569)	0	0	XXX	XXX	XXX	4,313	45,239	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						683,114	XXX	703,506	663,917	671,090	0	(2,233)	0	0	XXX	XXX	XXX	2,283	27,484	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,008,565	XXX	1,043,253	1,008,705	1,008,636	0	23	0	0	XXX	XXX	XXX	1,430	27,914	XXX	XXX
8399999. Grand Total - Bonds						8,717,493	XXX	9,169,503	8,479,079	8,645,221	7,510	(44,556)	0	0	XXX	XXX	XXX	43,435	213,601	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 5,453,993 1B 50,000 1C 305,647 1D 705,583 1E 552,221 1F 704,165 1G 309,315

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

2A	325,344	2B	213,977	2C	0
3A	0	3B	24,976	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 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055 10 2	AFLAC ORD			36.000	1,601	44.470	1,601	1,605		40		(303)		(303)		11/16/2018.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			22.000	343	15.600	343	388	3	35		(46)		(46)		11/16/2018.	
00130H 10 5	THE AES CORPORATION			32.000	752	23.500	752	497		18		115		115		11/16/2018.	
00206R 10 2	AT&T ORD			300.000	8,628	28.760	8,628	9,057		624		(3,096)		(3,096)		12/18/2018.	
002824 10 0	ABBOTT LABORATORIES ORD			69.000	7,555	109.490	7,555	3,413		99		1,561		1,561		03/19/2019.	
00287Y 10 9	ABBVIE ORD			70.000	7,501	107.150	7,501	5,768		304		1,354		1,354		04/22/2019.	
003654 10 0	ABIOMED ORD			3.000	973	324.200	973	533				461		461		10/15/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			5.000	251	50.260	251	242				9		9		12/15/2020.	
004225 10 8	ACADIA PHARMACEUTICALS ORD			6.000	321	53.460	321	329				(8)		(8)		07/16/2020.	
00434H 10 8	ACCELERON PHARMA ORD			3.000	384	127.940	384	293				91		91		07/16/2020.	
00507V 10 9	ACTIVISION BLIZZARD ORD			31.000	2,878	92.850	2,878	1,579		13		1,036		1,036		11/16/2018.	
00508Y 10 2	ACUITY BRANDS ORD			2.000	242	121.090	242	276		1		(34)		(34)		06/28/2019.	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD			4.000	237	59.130	237	196				41		41		10/20/2020.	
00724F 10 1	ADOBE ORD			20.000	10,002	500.120	10,002	4,778				3,406		3,406		11/16/2018.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			4.000	630	157.510	630	654	1	3		(11)		(11)		03/19/2019.	
00766T 10 0	AECOM ORD			8.000	398	49.780	398	264				53		53		11/16/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			50.000	4,586	91.710	4,586	1,272				2,230		2,230		07/16/2020.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			16.000	1,896	118.490	1,896	1,040		12		531		531		11/16/2018.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			3.000	130	43.330	130	150				(13)		(13)		06/28/2019.	
00912X 30 2	AIR LEASE CL A ORD			6.000	267	44.420	267	286	1	4		(19)		(19)		12/16/2019.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			11.000	3,005	273.220	3,005	1,803	15	57		421		421		11/16/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			8.000	840	104.990	840	559				149		149		11/16/2018.	
011659 10 9	ALASKA AIR GROUP ORD			6.000	312	52.000	312	408		2		(95)		(95)		11/16/2018.	
012653 10 1	ALBEMARLE ORD			6.000	885	147.520	885	400	2	7		447		447		12/16/2019.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			5.000	891	178.220	891	614	5	21		83		83		11/16/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			11.000	1,719	156.240	1,719	1,305				529		529		11/16/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			4.000	2,138	534.380	2,138	902				1,021		1,021		11/16/2018.	
018802 10 8	ALLIANT ENERGY ORD			11.000	566	51.480	566	607		4		(41)		(41)		10/20/2020.	
020002 10 1	ALLSTATE ORD			17.000	1,869	109.930	1,869	1,522	9	36		(43)		(43)		11/16/2018.	
02005N 10 0	ALLY FINANCIAL ORD			20.000	713	35.660	713	507		15		102		102		11/16/2018.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			5.000	650	129.970	650	366				74		74		11/16/2018.	
02079K 10 7	ALPHABET CL C ORD			13.000	22,774	1,751.880	22,774	13,800				5,393		5,393		11/16/2018.	
02079K 30 5	ALPHABET CL A ORD			12.000	21,032	1,752.640	21,032	9,085				4,959		4,959		08/17/2017.	
02156B 10 3	ALTERYX CL A ORD			3.000	365	121.790	365	364				1		1		04/17/2020.	
02156K 10 3	ALTICE USA CL A ORD			15.000	568	37.870	568	365				158		158		06/28/2019.	
02209S 10 3	ALTRIA GROUP ORD			72.000	2,952	41.000	2,952	3,877	62	243		(642)		(642)		10/15/2019.	
023135 10 6	AMAZON COM ORD			18.000	58,625	3,256.930	58,625	29,431				24,869		24,869		04/17/2020.	
023436 10 8	AMEDISYS ORD			2.000	587	293.330	587	421				165		165		07/16/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
023608 10 2	AMEREN ORD.			12.000	937	78.060	937	832		24		15		15		11/16/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD.			20.000	315	15.770	315	334		0		14		14		04/17/2020.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD.			7.000	299	42.770	299	335		13		(30)		(30)		10/15/2019.	
025537 10 1	AMERICAN ELECTRIC POWER ORD.			24.000	1,999	83.290	1,999	1,849		68		(269)		(269)		11/16/2018.	
025816 10 9	AMERICAN EXPRESS ORD.			29.000	3,506	120.910	3,506	3,175		50		(104)		(104)		11/16/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD.			4.000	350	87.620	350	352		8		(1)		(1)		12/15/2020.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD.			13.000	390	30.000	390	296	1	3		49		49		04/22/2019.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD.			43.000	1,628	37.860	1,628	1,847		55		(579)		(579)		11/16/2018.	
03027X 10 0	AMERICAN TOWER REIT.			20.000	4,489	224.460	4,489	3,280	24	87		(107)		(107)		11/16/2018.	
030420 10 3	AMERICAN WATER WORKS ORD.			9.000	1,381	153.470	1,381	839		19		276		276		11/16/2018.	
03064D 10 8	AMERICOLD REALTY ORD.			11.000	411	37.330	411	407	2			4		4		10/20/2020.	
03073E 10 5	AMERISOURCEBERGEN ORD.			8.000	782	97.760	782	648		14		102		102		03/19/2019.	
03076C 10 6	AMERIPRISE FINANCE ORD.			7.000	1,360	194.330	1,360	886		29		194		194		11/16/2018.	
031100 10 0	AMETEK ORD.			11.000	1,330	120.940	1,330	818		8		233		233		11/16/2018.	
031162 10 0	AMGEN ORD.			26.000	5,978	229.920	5,978	5,049		166		(290)		(290)		11/16/2018.	
032095 10 1	AMPHENOL CL A ORD.			13.000	1,700	130.770	1,700	1,154	4	13		293		293		11/16/2018.	
032654 10 5	ANALOG DEVICES ORD.			18.000	2,659	147.730	2,659	1,611		45		520		520		11/16/2018.	
03272L 10 8	ANAPLAN ORD.			7.000	503	71.850	503	310				193		193		07/16/2020.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.			61.000	515	8.450	515	610	13	57		(59)		(59)		11/16/2018.	
03662Q 10 5	ANSYS ORD.			4.000	1,455	363.800	1,455	633				426		426		11/16/2018.	
036752 10 3	ANTHEM ORD.			11.000	3,532	321.090	3,532	3,150		42		210		210		11/16/2018.	
037411 10 5	APACHE ORD.			5.000	71	14.180	71	187		2		(57)		(57)		11/16/2018.	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD.			6.000	32	5.271	32	332		226		(300)		(300)		11/13/2020.	
03750L 10 9	APARTMENT INCOME REIT ORD.			6.000	230	38.410	230	226				5		5		12/15/2020.	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD.			9.000	441	48.980	441	460		9		(19)		(19)		07/16/2020.	
037833 10 0	APPLE ORD.			684.000	90,760	132.690	90,760	25,342		552		(34,072)		(34,072)		10/15/2019.	
038222 10 5	APPLIED MATERIAL ORD.			41.000	3,538	86.300	3,538	1,452		36		1,036		1,036		11/16/2018.	
03852U 10 6	ARAMARK ORD.			12.000	462	38.480	462	364		5		(59)		(59)		12/18/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD.			27.000	1,361	50.410	1,361	1,253		39		110		110		11/16/2018.	
040413 10 6	ARISTA NETWORKS ORD.			3.000	872	290.570	872	718				262		262		11/16/2018.	
042735 10 0	ARROW ELECTRONICS ORD.			5.000	487	97.300	487	375				63		63		11/16/2018.	
044186 10 4	ASHLAND GLOBAL ORD.			3.000	238	79.200	238	233		3		8		8		10/15/2019.	
045327 10 3	ASPEN TECHNOLOGY ORD.			4.000	521	130.250	521	440				37		37		04/22/2019.	
04621X 10 8	ASSURANT ORD.			3.000	409	136.220	409	361		8		15		15		08/14/2019.	
049560 10 5	ATMOS ENERGY ORD.			6.000	573	95.430	573	654		11		(82)		(82)		04/17/2020.	
052769 10 6	AUTODESK ORD.			11.000	3,359	305.340	3,359	1,475				1,341		1,341		11/16/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.			19.000	3,348	176.200	3,348	2,926	18	69		108		108		03/19/2019.	
053332 10 2	AUTOZONE ORD.			1.000	1,185	1,185.440	1,185	854				(6)		(6)		12/18/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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
05338G 10 6	AVALARA ORD			4.000	660	164.890	660	497				163		163		07/16/2020.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			7.000	1,123	160.430	1,123	1,299	11	44		(345)		(345)		11/16/2018.	
05352A 10 0	AVANTOR ORD			17.000	479	28.150	479	320				158		158		07/16/2020.	
053611 10 9	AVERY DENNISON ORD			5.000	776	155.110	776	470		12		121		121		11/16/2018.	
053807 10 3	AVNET ORD			6.000	211	35.120	211	262		5		(44)		(44)		11/16/2018.	
05464C 10 1	AXON ENTERPRISE ORD			4.000	490	122.530	490	365				126		126		07/16/2020.	
05605H 10 0	BWX TECHNOLOGIES ORD			5.000	301	60.280	301	312				(10)		(10)		12/15/2020.	
05722G 10 0	BAKER HUGHES CL A ORD			32.000	667	20.850	667	735		23		(153)		(153)		10/15/2019.	
058498 10 6	BALL ORD			16.000	1,491	93.180	1,491	808		10		456		456		11/16/2018.	
060505 10 4	BANK OF AMERICA ORD			345.000	10,457	30.310	10,457	9,350		248		(1,694)		(1,694)		12/18/2018.	
064058 10 0	BANK OF NEW YORK MELLON ORD			21.000	891	42.440	891	1,037		26		(166)		(166)		11/16/2018.	
06417N 10 3	BANK OZK ORD			6.000	188	31.270	188	181		6		5		5		06/28/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			24.000	1,926	80.240	1,926	1,596	6	22		(81)		(81)		11/16/2018.	
075887 10 9	BECTON DICKINSON ORD			12.000	3,003	250.220	3,003	2,953		38		(261)		(261)		11/16/2018.	
084670 70 2	BERKSHIRE HATHAWAY CL B ORD			80.000	18,550	231.870	18,550	16,107				430		430		12/18/2018.	
08579W 10 3	BERRY GLOBAL GROUP ORD			7.000	393	56.190	393	350				61		61		11/16/2018.	
086516 10 1	BEST BUY ORD			12.000	1,197	99.790	1,197	841	7	26		144		144		03/19/2019.	
08862E 10 9	BEYOND MEAT ORD			3.000	375	125.000	375	228				147		147		04/17/2020.	
090043 10 0	BILL COM HOLDINGS ORD			3.000	410	136.500	410	345				64		64		10/20/2020.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			1.000	583	582.940	583	428				155		155		04/17/2020.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			9.000	789	87.690	789	861				28		28		11/16/2018.	
09062X 10 3	BIOGEN ORD			6.000	1,469	244.860	1,469	1,822				(311)		(311)		12/16/2019.	
09073M 10 4	BIO TECHNE ORD			2.000	635	317.550	635	402		3		196		196		10/15/2019.	
09215C 10 5	BLACK KNIGHT ORD			7.000	618	88.350	618	667				(49)		(49)		10/20/2020.	
09247X 10 1	BLACKROCK ORD			5.000	3,608	721.540	3,608	2,055		73		1,094		1,094		11/16/2018.	
097023 10 5	BOEING ORD			22.000	4,709	214.060	4,709	7,054		41		(2,141)		(2,141)		10/20/2020.	
09857L 10 8	BOOKING HOLDINGS ORD			2.000	4,455	2,227.270	4,455	3,711				347		347		11/16/2018.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			6.000	523	87.180	523	458		6		65		65		04/17/2020.	
099724 10 6	BORGWARNER ORD			4.000	155	38.640	155	177		3		(19)		(19)		09/24/2018.	
101121 10 1	BOSTON PROPERTIES REIT ORD			8.000	756	94.530	756	1,005	8	31		(347)		(347)		11/16/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			56.000	2,013	35.950	2,013	2,084				(519)		(519)		11/16/2018.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			2.000	346	172.990	346	242				104		104		04/17/2020.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			4.995	181	36.205	181	226				(15)		(15)		06/15/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			101.000	6,265	62.030	6,265	5,484	49	182		(218)		(218)		11/20/2019.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			15.000	248	16.550	248	261		9		(76)		(76)		03/19/2019.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			6.000	919	153.200	919	628	3	13		178		178		11/16/2018.	
11135F 10 1	BROADCOM ORD			16.000	7,006	437.850	7,006	3,802		214		1,949		1,949		11/16/2018.	
115236 10 1	BROWN & BROWN ORD			12.000	569	47.410	569	457		3		112		112		04/17/2020.	
115637 20 9	BROWN FORMAN CL B ORD			10.000	794	79.430	794	486	2	7		118		118		11/16/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
116794 10 8	BRUKER ORD			6.000	325	54.130	325	330				(5)		(5)		12/15/2020.	
117043 10 9	BRUNSWICK ORD			5.000	381	76.240	381	222		5		81		81		08/14/2019.	
122017 10 6	BURLINGTON STORES ORD			4.000	1,046	261.550	1,046	595				134		134		03/19/2019.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			6.000	559	93.100	559	661		9		(161)		(161)		11/16/2018.	
12504L 10 9	CBRE GROUP CL A ORD			16.000	1,004	62.720	1,004	700				23		23		11/16/2018.	
12508E 10 1	CDK GLOBAL ORD			7.000	363	51.830	363	353		4		(20)		(20)		11/16/2018.	
12514G 10 8	CDW ORD			7.000	923	131.790	923	626		11		(77)		(77)		11/16/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			12.000	465	38.710	465	565		14		(108)		(108)		11/16/2018.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			7.000	657	93.870	657	636	4	11		110		110		11/16/2018.	
125523 10 0	CIGNA ORD			16.005	3,332	208.180	3,332	2,471		1		59		59		04/22/2019.	
12572Q 10 5	CME GROUP CL A ORD			15.000	2,731	182.050	2,731	2,628	38	89		(280)		(280)		04/22/2019.	
125896 10 0	CMS ENERGY ORD			14.000	854	61.010	854	714		23		(26)		(26)		11/16/2018.	
126408 10 3	CSX ORD			32.000	2,904	90.750	2,904	2,324		33		588		588		11/16/2018.	
126650 10 0	CVS HEALTH ORD			53.000	3,620	68.300	3,620	2,780		106		(317)		(317)		04/22/2019.	
127097 10 3	CABOT OIL & GAS ORD			21.000	342	16.280	342	353		8		(24)		(24)		12/16/2019.	
127190 30 4	CACI INTERNATIONAL CL A ORD			2.000	499	249.330	499	414				(1)		(1)		08/14/2019.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			14.000	1,910	136.430	1,910	641				939		939		11/16/2018.	
133131 10 2	CAMDEN PROPERTY REIT ORD			5.000	500	99.920	500	497	4	16		(31)		(31)		03/19/2019.	
134429 10 9	CAMPBELL SOUP ORD			9.000	435	48.350	435	348		13		(10)		(10)		11/16/2018.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			23.000	2,274	98.850	2,274	2,016		23		(93)		(93)		11/16/2018.	
14149Y 10 8	CARDINAL HEALTH ORD			15.000	803	53.560	803	832	7	29		45		45		11/16/2018.	
142339 10 0	CARLISLE COMPANIES ORD			3.000	469	156.180	469	315		6		(17)		(17)		11/16/2018.	
143130 10 2	CARMAX ORD			9.000	850	94.460	850	535				61		61		12/18/2018.	
143658 30 0	CARNIVAL ORD			18.000	390	21.660	390	801		9		(525)		(525)		08/14/2019.	
14448C 10 4	CARRIER GLOBAL ORD			32.000	1,207	37.710	1,207	516	4	5		690		690		11/26/2018.	
146869 10 2	CARVANA CL A ORD			2.000	479	239.540	479	159				295		295		08/14/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			2.000	357	178.620	357	328		3		39		39		08/14/2019.	
148806 10 2	CATALENT ORD			7.000	728	104.070	728	276				334		334		11/16/2018.	
149123 10 1	CATERPILLAR ORD			24.000	4,368	182.020	4,368	3,119		99		824		824		11/16/2018.	
150870 10 3	CELANESE ORD			7.000	910	129.940	910	717		17		48		48		11/16/2018.	
15135B 10 1	CENTENE ORD			24.000	1,441	60.030	1,441	1,148				105		105		06/28/2019.	
15189T 10 7	CENTERPOINT ENERGY ORD			23.000	498	21.640	498	638		17		(129)		(129)		11/16/2018.	
156700 10 6	LUMEN TECHNOLOGIES ORD			46.000	449	9.750	449	546		46		(159)		(159)		04/22/2019.	
15677J 10 8	CERIDIAN HCM HOLDING ORD			5.000	533	106.560	533	317				193		193		12/16/2019.	
156782 10 4	CERNER ORD			15.000	1,177	78.480	1,177	869	3	11		76		76		11/16/2018.	
15912K 10 0	CHANGE HEALTHCARE ORD			13.000	242	18.650	242	239				4		4		12/15/2020.	
159864 10 7	CHRLS RIVER LABS ORD			3.000	750	249.860	750	402				291		291		10/15/2019.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			7.000	4,631	661.550	4,631	1,797				1,235		1,235		08/11/2016.	

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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
163092 10 9	CHEGG ORD			7.000	632	90.330	632	499				134		134		07/16/2020.	
163851 10 8	CHEMOURS ORD			9.000	223	24.790	223	266		9		60		60		11/16/2018.	
16411R 20 8	CHENIERE ENERGY ORD			11.000	660	60.030	660	683				(11)		(11)		11/16/2018.	
166764 10 0	CHEVRON ORD			69.000	5,827	84.450	5,827	7,659		280		(1,903)		(1,903)		10/20/2020.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			1.000	1,387	1,386.710	1,387	666				550		550		03/19/2019.	
171340 10 2	CHURCH AND DWIGHT ORD			12.000	1,047	87.230	1,047	785		12		203		203		11/16/2018.	
171779 30 9	CIENA ORD			7.000	370	52.850	370	293				71		71		08/14/2019.	
171798 10 1	CIMAREX ENERGY ORD			5.000	188	37.510	188	355		4		(75)		(75)		03/19/2019.	
172062 10 1	CINCINNATI FINANCIAL ORD			8.000	699	87.370	699	642	5	19		(142)		(142)		11/16/2018.	
17275R 10 2	CISCO SYSTEMS ORD			180.000	8,055	44.750	8,055	8,345		257		(578)		(578)		11/16/2018.	
172908 10 5	CINTAS ORD			5.000	1,767	353.460	1,767	916		18		422		422		11/16/2018.	
172967 42 4	CITIGROUP ORD			96.000	5,919	61.660	5,919	5,265		176		(1,283)		(1,283)		10/20/2020.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			23.000	822	35.760	822	834		36		(112)		(112)		11/16/2018.	
177376 10 0	CITRIX SYSTEMS ORD			7.000	911	130.100	911	761		10		134		134		11/16/2018.	
184496 10 7	CLEAN HARBORS ORD			3.000	228	76.100	228	220				8		8		12/15/2020.	
189054 10 9	CLOROX ORD			7.000	1,413	201.920	1,413	1,134		30		339		339		11/16/2018.	
18915M 10 7	CLOUDFLARE CL A ORD			3.000	228	75.850	228	244				(16)		(16)		12/15/2020.	
191216 10 0	COCA-COLA ORD			164.000	8,994	54.840	8,994	7,957		264		(1)		(1)		04/17/2020.	
192422 10 3	COGNEX ORD			8.000	642	80.285	642	342		18		194		194		11/16/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			28.000	2,295	81.950	2,295	1,970		25		558		558		11/16/2018.	
192479 10 3	COHERENT ORD			1.000	150	150.020	150	131				(16)		(16)		11/16/2018.	
194014 10 6	COLFAX ORD			5.000	191	38.240	191	185				6		6		12/15/2020.	
194162 10 3	COLGATE PALMOLIVE ORD			35.000	2,993	85.510	2,993	2,214		61		583		583		11/16/2018.	
20030N 10 1	COMCAST CL A ORD			195.000	10,218	52.400	10,218	4,603		176		1,449		1,449		12/18/2018.	
200340 10 7	COMERICA ORD					52.950			6					0		11/16/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			4.000	263	65.700	263	203		4		1		1		08/14/2019.	
20337X 10 9	COMMSCOPE HOLDING ORD			9.000	121	13.400	121	166				(7)		(7)		11/16/2018.	
205887 10 2	CONAGRA BRANDS ORD			23.000	834	36.260	834	655		21		46		46		12/18/2018.	
20602D 10 1	CONCENTRIX ORD			2.000	197	98.700	197	141				56		56		12/16/2019.	
20605P 10 1	CONCHO RESOURCES ORD			10.000	584	58.350	584	717		8		(292)		(292)		10/15/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			54.000	2,159	39.990	2,159	3,325		79		(1,194)		(1,194)		12/15/2020.	
209115 10 4	CONSOLIDATED EDISON ORD			15.000	1,084	72.270	1,084	1,155		46		(273)		(273)		11/16/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			8.000	1,752	219.050	1,752	1,339		24		234		234		03/19/2019.	
216648 40 2	COOPER ORD			3.000	1,090	363.320	1,090	795		0		126		126		11/16/2018.	
217204 10 6	COPART ORD			10.000	1,273	127.250	1,273	510				363		363		11/16/2018.	
219350 10 5	CORNING ORD			38.000	1,368	36.000	1,368	1,218		33		262		262		11/16/2018.	
22052L 10 4	CORTEVA ORD			26.000	1,007	38.720	1,007	889		14		238		238		12/18/2018.	
22160K 10 5	COSTCO WHOLESALE ORD			18.000	6,782	376.780	6,782	3,697		230		1,491		1,491		12/18/2018.	
22160N 10 9	COSTAR GROUP ORD			2.000	1,849	924.280	1,849	726				652		652		11/16/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
222070 20 3	COTY CL A ORD			19.000	133	7.020	133	218		2		(80)		(80)		03/19/2019.	
22266L 10 6	COUPA SOFTWARE ORD			3.000	1,017	338.910	1,017	380				578		578		06/28/2019.	
222795 50 2	COUSINS PROPERTIES REIT ORD			8.000	268	33.500	268	292	2	10		(62)		(62)		10/15/2019.	
224399 10 5	CRANE ORD			3.000	233	77.660	233	234				(1)		(1)		12/15/2020.	
225447 10 1	CREE ORD			5.000	530	105.900	530	287				299		299		08/14/2019.	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			6.000	1,271	211.820	1,271	605				666		666		07/16/2020.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			20.000	3,184	159.190	3,184	2,243		99		341		341		11/16/2018.	
228368 10 6	CROWN HOLDINGS ORD			7.000	701	100.200	701	346				194		194		11/16/2018.	
229663 10 9	CUBESMART REIT ORD			9.000	302	33.610	302	314	3	12		19		19		08/14/2019.	
229899 10 9	CULLEN FROST BANKERS ORD			3.000	262	87.230	262	281		9		(32)		(32)		06/28/2019.	
231021 10 6	CUMMINS ORD			8.000	1,817	227.100	1,817	1,177		42		385		385		11/16/2018.	
231561 10 1	CURTISS WRIGHT ORD			3.000	349	116.350	349	347				2		2		12/15/2020.	
23283R 10 0	CYRUSONE REIT ORD			5.000	366	73.150	366	273	3	10		39		39		11/16/2018.	
23331A 10 9	D R HORTON ORD			17.000	1,172	68.920	1,172	591		12		275		275		11/16/2018.	
233331 10 7	DTE ENERGY ORD			9.000	1,093	121.410	1,093	1,071	10	36		(76)		(76)		11/16/2018.	
235851 10 2	DANAHER ORD			27.000	5,998	222.140	5,998	2,787	5	19		1,854		1,854		11/16/2018.	
237194 10 5	DARDEN RESTAURANTS ORD			5.000	596	119.120	596	588		6		51		51		08/14/2019.	
23804L 10 3	DATADOG CL A ORD			8.000	788	98.440	788	680				107		107		07/16/2020.	
23918K 10 8	DAVITA ORD			4.000	470	117.400	470	250				169		169		11/16/2018.	
244199 10 5	DEERE ORD			14.000	3,767	269.050	3,767	2,070	11	43		1,341		1,341		11/16/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			6.000	440	73.290	440	347				131		131		11/16/2018.	
247361 70 2	DELTA AIR LINES ORD			32.000	1,287	40.210	1,287	1,690		10		(468)		(468)		12/15/2020.	
24906P 10 9	DENTSPLY SIRONA ORD			11.000	576	52.360	576	409	1	4		(47)		(47)		11/16/2018.	
25179M 10 3	DEVON ENERGY ORD			4.000	63	15.810	63	121		3		(41)		(41)		03/19/2019.	
252131 10 7	DEXCOM ORD			4.000	1,479	369.720	1,479	553				604		604		11/16/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			8.000	387	48.400	387	386				2		2		12/15/2020.	
253868 10 3	DIGITAL REALTY REIT ORD			10.000	1,395	139.510	1,395	1,114	11	44		198		198		11/16/2018.	
254687 10 6	WALT DISNEY ORD			78.000	14,132	181.180	14,132	5,328		64		2,674		2,674		12/15/2020.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			13.000	1,177	90.530	1,177	783		23		74		74		09/21/2017.	
25470F 10 4	DISCOVERY SRS A ORD			7.000	211	30.090	211	194				(19)		(19)		08/14/2019.	
25470F 30 2	DISCOVERY SRS C ORD			17.000	445	26.190	445	486				(73)		(73)		11/16/2018.	
25470M 10 9	DISH NETWORK CL A ORD			11.000	356	32.340	356	361				(34)		(34)		11/16/2018.	
256163 10 6	DOCUSIGN ORD			8.000	1,778	222.300	1,778	398				1,186		1,186		06/28/2019.	
256677 10 5	DOLLAR GENERAL ORD			11.000	2,313	210.300	2,313	1,226		15		598		598		11/16/2018.	
256746 10 8	DOLLAR TREE ORD			10.000	1,080	108.040	1,080	842				140		140		11/16/2018.	
25746U 10 9	DOMINION ENERGY ORD			31.000	2,331	75.200	2,331	2,282		107		(236)		(236)		11/16/2018.	
25754A 20 1	DOMINOS PIZZA ORD			2.000	767	383.460	767	529		6		179		179		11/16/2018.	
257651 10 9	DONALDSON ORD			6.000	335	55.880	335	284		5		(10)		(10)		08/14/2019.	

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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
25960P 10 9	DOUGLAS EMMETT REIT ORD			9.000	263	29.180	263	378	3	10		(132)		(132)		10/15/2019.	
260003 10 8	DOVER ORD			7.000	884	126.250	884	613		14		77		77		11/16/2018.	
260557 10 3	DOW ORD			37.000	2,054	55.500	2,054	2,111		104		28		28		12/18/2018.	
26210C 10 4	DROPBOX CL A ORD			10.000	222	22.190	222	250				43		43		06/28/2019.	
264411 50 5	DUKE REALTY REIT ORD			17.000	679	39.970	679	484		16		90		90		11/16/2018.	
26441C 20 4	DUKE ENERGY ORD			34.000	3,113	91.560	3,113	2,947		130		12		12		11/16/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			25.000	1,778	71.110	1,778	2,045		30		173		173		12/18/2018.	
268150 10 9	DYNATRACE ORD			9.000	389	43.270	389	392				(3)		(3)		10/20/2020.	
26875P 10 1	EOG RESOURCES ORD			23.000	1,147	49.870	1,147	1,083		21		(9)		(9)		04/17/2020.	
26884L 10 9	EQT ORD			13.000	165	12.710	165	216		0		24		24		11/16/2018.	
27579R 10 4	EAST WEST BANCORP ORD			7.000	355	50.710	355	371		8		14		14		11/16/2018.	
277432 10 0	EASTMAN CHEMICAL ORD			10.000	1,003	100.280	1,003	783	7	26		210		210		10/23/2014.	
278265 10 3	EATON VANCE COM NON VTG ORD			6.000	408	67.930	408	372		28		35		35		10/20/2020.	
278642 10 3	EBAY ORD			32.000	1,608	50.250	1,608	900		20		452		452		11/16/2018.	
278865 10 0	ECOLAB ORD			11.000	2,380	216.360	2,380	1,753	5	21		257		257		11/16/2018.	
281020 10 7	EDISON INTERNATIONAL ORD			16.000	1,005	62.820	1,005	871	11	41		(201)		(201)		11/16/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			27.000	2,463	91.230	2,463	1,401				(1,033)		(1,033)		11/16/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			17.000	521	30.670	521	534				21		21		04/22/2019.	
285512 10 9	ELECTRONIC ARTS ORD			14.000	2,010	143.600	2,010	1,204		2		505		505		11/16/2018.	
291011 10 4	EMERSON ELECTRIC ORD			30.000	2,411	80.370	2,411	2,089		60		123		123		11/16/2018.	
29261A 10 0	ENCOMPASS HEALTH ORD			5.000	413	82.690	413	368	1	6		67		67		11/16/2018.	
29355A 10 7	ENPHASE ENERGY ORD			6.000	1,053	175.470	1,053	346				707		707		07/16/2020.	
29364G 10 3	ENTERGY ORD			9.000	899	99.840	899	777		34		(180)		(180)		11/16/2018.	
29414B 10 4	EPAM SYSTEMS ORD			3.000	1,075	358.350	1,075	518				439		439		04/22/2019.	
29415F 10 4	ENVISTA HOLDINGS ORD			8.000	270	33.730	270	258				12		12		12/15/2020.	
294429 10 5	EQUIFAX ORD			6.000	1,157	192.840	1,157	606		9		316		316		11/16/2018.	
29444U 70 0	EQUINIX REIT ORD			4.000	2,857	714.180	2,857	1,555		43		522		522		11/16/2018.	
29452E 10 1	EQUITABLE HOLDINGS ORD			20.000	512	25.600	512	314		10		198		198		04/17/2020.	
294600 10 1	EQUITRANS MIDSTREAM ORD			21.000	169	8.040	169	176		3		(7)		(7)		10/20/2020.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			8.000	507	63.360	507	504	3	5		3		3		04/17/2020.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			17.000	1,008	59.280	1,008	1,179	10	40		(368)		(368)		11/16/2018.	
29670G 10 2	ESSENTIAL UTILITIES ORD			11.000	521	47.320	521	499		11		4		4		12/16/2019.	
297178 10 5	ESSEX PROPERTY REIT ORD			4.000	950	237.420	950	1,023	8	33		(254)		(254)		11/16/2018.	
29786A 10 6	ETSY ORD			5.000	890	177.910	890	305				584		584		04/17/2020.	
298736 10 9	EURONET WORLDWIDE ORD			2.000	290	144.920	290	294				(25)		(25)		08/14/2019.	
29978A 10 4	EVERBRIDGE ORD			2.000	298	149.070	298	262				36		36		07/16/2020.	
30034W 10 6	EVERGY ORD			13.000	722	55.510	722	782		27		(125)		(125)		11/16/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			15.000	1,298	86.510	1,298	1,006		34		22		22		11/16/2018.	
30063P 10 5	EXACT SCIENCES ORD			6.000	795	132.490	795	428				240		240		11/16/2018.	

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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
30161N 10 1	EXELON ORD			46.000	1,944	42.270	1,944	2,111		70		(152)		(152)		11/16/2018.	
30161Q 10 4	EXELIXIS ORD			14.000	281	20.070	281	251				34		34		11/16/2018.	
30212P 30 3	EXPEDIA GROUP ORD			6.000	794	132.400	794	702		2		146		146		11/16/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			8.000	761	95.110	761	589		8		137		137		11/16/2018.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			6.000	695	115.860	695	570		22		61		61		11/16/2018.	
30231G 10 2	EXXON MOBIL ORD			199.000	8,203	41.220	8,203	8,103		519		1,413	5,759	(4,346)		12/15/2020.	
302445 10 1	FLIR SYSTEMS ORD			7.000	307	43.830	307	334		5		(58)		(58)		11/16/2018.	
302491 30 3	FMC ORD			7.000	805	114.930	805	505	3	12		106		106		11/16/2018.	
302520 10 1	FNB ORD			16.000	152	9.500	152	188		8		(51)		(51)		06/28/2019.	
30303M 10 2	FACEBOOK CL A ORD			100.000	27,316	273.160	27,316	17,005				6,791		6,791		10/15/2019.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			1.000	333	332.500	333	286		2		46		46		04/17/2020.	
303250 10 4	FAIR ISAAC ORD			1.000	511	511.040	511	326				136		136		08/14/2019.	
31188V 10 0	FASTLY CL A ORD			3.000	262	87.370	262	235				28		28		07/16/2020.	
311900 10 4	FASTENAL ORD			28.000	1,367	48.830	1,367	806		39		333		333		11/16/2018.	
313747 20 6	FEDERAL REIT ORD			4.000	340	85.120	340	516	4	17		(174)		(174)		11/16/2018.	
31428X 10 6	FEDEX ORD			11.000	2,856	259.620	2,856	1,996		36		1,193		1,193		03/19/2019.	
315616 10 2	F5 NETWORKS ORD			3.000	528	175.940	528	533				109		109		11/16/2018.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			25.996	3,677	141.460	3,677	2,056		36		62		62		11/16/2018.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			13.000	508	39.090	508	504		18		(81)		(81)		04/22/2019.	
316773 10 0	FIFTH THIRD BANCORP ORD			32.000	882	27.570	882	877	9	34		(101)		(101)		11/16/2018.	
31816Q 10 1	FIREEYE ORD			10.000	231	23.060	231	163				65		65		12/16/2019.	
320517 10 5	FIRST HORIZON ORD			15.000	191	12.760	191	231	2	9		(57)		(57)		08/14/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			12.000	1,763	146.930	1,763	1,057		9		354		354		01/16/2018.	
336433 10 7	FIRST SOLAR ORD			4.000	396	98.920	396	337				58		58		10/20/2020.	
337738 10 8	FISERV ORD			26.998	3,074	113.860	3,074	1,999				(48)		(48)		11/16/2018.	
337932 10 7	FIRSTENERGY ORD			23.000	704	30.610	704	892		36		(414)		(414)		11/16/2018.	
33829M 10 1	FIVE BELOW ORD			2.000	350	174.980	350	217				94		94		08/14/2019.	
338307 10 1	FIVE9 ORD			4.000	698	174.400	698	444				254		254		07/16/2020.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			5.000	1,364	272.830	1,364	991				(74)		(74)		11/16/2018.	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			5.000	464	92.850	464	411				53		53		10/20/2020.	
34354P 10 5	FLOWSERVE ORD			7.000	258	36.850	258	369	1	6		(90)		(90)		06/28/2019.	
344849 10 4	FOOT LOCKER ORD			6.000	243	40.440	243	233				10		10		10/20/2020.	
345370 86 0	FORD MOTOR ORD			185.000	1,626	8.790	1,626	1,676		28		(94)		(94)		11/16/2018.	
34959E 10 9	FORTINET ORD			7.000	1,040	148.530	1,040	514				292		292		11/16/2018.	
34959J 10 8	FORTIVE ORD			14.000	991	70.820	991	883		1		108		108		11/16/2018.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			7.000	600	85.720	600	298		7		143		143		11/16/2018.	
35137L 20 4	FOX CORPORATION ORD			9.000	260	28.880	260	255				5		5		12/15/2020.	
354613 10 1	FRANKLIN RESOURCES ORD			14.000	350	24.990	350	342	4			8		8		12/15/2020.	

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35671D 85 7	FREEPORT MCMORAN ORD			69.000	1,795	26.020	1,795	826		3		890		890		11/16/2018.	
35905A 10 9	FRONTDOOR ORD			5.000	251	50.210	251	251				14		14		08/14/2019.	
363576 10 9	ARTHUR J GALLAGHER ORD			9.000	1,113	123.710	1,113	706		16		256		256		11/16/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			10.000	424	42.400	424	335		25		(7)		(7)		11/16/2018.	
364760 10 8	GAP ORD			10.000	202	20.190	202	193				9		9		10/20/2020.	
366651 10 7	GARTNER ORD			5.000	801	160.190	801	736				30		30		11/16/2018.	
368736 10 4	GENERAC HOLDINGS ORD			3.000	682	227.410	682	637				45		45		10/20/2020.	
369550 10 8	GENERAL DYNAMICS ORD			9.000	1,339	148.820	1,339	1,648		39		(248)		(248)		11/16/2018.	
369604 10 3	GENERAL ELECTRIC ORD			368.000	3,974	10.800	3,974	2,841	4	15		(132)		(132)		11/16/2018.	
370334 10 4	GENERAL MILLS ORD			29.000	1,705	58.800	1,705	1,282		57		152		152		11/16/2018.	
37045V 10 0	GENERAL MOTORS ORD			62.000	2,582	41.640	2,582	2,217		24		312		312		11/16/2018.	
371901 10 9	GENTEX ORD			12.000	407	33.930	407	295		6		59		59		06/28/2019.	
372460 10 5	GENUINE PARTS ORD			7.000	703	100.430	703	717	6	22		(41)		(41)		11/16/2018.	
375558 10 3	GILEAD SCIENCES ORD			40.000	2,330	58.260	2,330	2,771		103		(425)		(425)		04/17/2020.	
37940X 10 2	GLOBAL PAYMENTS ORD			14.000	3,016	215.420	3,016	1,537		11		460		460		11/16/2018.	
37959E 10 2	GLOBE LIFE ORD			6.000	570	94.960	570	563				7		7		12/15/2020.	
380237 10 7	GODADDY CL A ORD			8.000	664	82.950	664	508				120		120		11/16/2018.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			15.000	3,956	263.710	3,956	3,032		75		507		507		11/16/2018.	
384109 10 4	GRACO ORD			8.000	579	72.350	579	362		6		163		163		08/14/2019.	
384802 10 4	WW GRAINGER ORD			3.000	1,225	408.340	1,225	841		18		209		209		12/18/2018.	
38526M 10 6	GRAND CANYON EDUCATION ORD			3.000	279	93.110	279	292				(8)		(8)		10/15/2019.	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			14.000	237	16.940	237	229				8		8		12/15/2020.	
400110 10 2	GRUBHUB ORD			4.000	297	74.270	297	166				131		131		04/17/2020.	
40131M 10 9	GUARDANT HEALTH ORD			3.000	387	128.880	387	247				140		140		07/16/2020.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			3.000	386	128.730	386	263				57		57		11/16/2018.	
40412C 10 1	HCA HEALTHCARE ORD			12.000	1,974	164.460	1,974	1,684	3	5		200		200		11/16/2018.	
40434L 10 5	HP ORD			64.000	1,574	24.590	1,574	1,272	12	45		259		259		04/22/2019.	
405024 10 0	HAEMONETICS ORD			3.000	356	118.750	356	357				(0)		(0)		12/15/2020.	
406216 10 1	HALLIBURTON ORD			27.000	510	18.900	510	659		9		(150)		(150)		12/16/2019.	
410345 10 2	HANESBRANDS ORD			17.000	248	14.580	248	304		10		(5)		(5)		03/19/2019.	
412822 10 8	HARLEY DAVIDSON ORD			8.000	294	36.700	294	331		4		(4)		(4)		11/16/2018.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			18.000	882	48.980	882	891	6	23		(212)		(212)		03/19/2019.	
418056 10 7	HASBRO ORD			6.000	561	93.540	561	586		16		(72)		(72)		11/16/2018.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			9.000	248	27.540	248	250		11		(25)		(25)		08/14/2019.	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			23.000	695	30.230	695	657		34		(98)		(98)		11/16/2018.	
422806 10 9	HEICO ORD			3.000	397	132.400	397	400				(3)		(3)		12/15/2020.	
422806 20 8	HEICO CL A ORD			4.000	468	117.060	468	390				79		79		10/20/2020.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			3.000	486	161.990	486	415		5		49		49		08/14/2019.	
427866 10 8	HERSHEY FOODS ORD			7.000	1,066	152.330	1,066	764		22		37		37		11/16/2018.	

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		3	4			7	8		10	11	12	13	14	15	16		
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42809H 10 7	HESS ORD			13.000	686	52.790	686	750		13		(182)		(182)		11/16/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			31.000	367	11.850	367	472	9	15		(124)		(124)		11/16/2018.	
428291 10 8	HEXCEL ORD			5.000	242	48.490	242	253				(10)		(10)		12/15/2020.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			6.000	238	39.630	238	260		12		(56)		(56)		10/15/2019.	
431475 10 2	HILL ROM HOLDINGS ORD			3.000	294	97.970	294	339		2		(45)		(45)		04/17/2020.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			14.000	1,558	111.260	1,558	986		2		5		5		12/18/2018.	
436106 10 8	HOLLYFRONTIER ORD			8.000	207	25.850	207	370		11		(199)		(199)		06/28/2019.	
436440 10 1	HOLOGIC ORD			13.000	947	72.830	947	548				268		268		11/16/2018.	
437076 10 2	HOME DEPOT ORD			45.000	11,953	265.620	11,953	8,017		270		2,126		2,126		03/19/2019.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			30.000	6,381	212.700	6,381	3,362		109		1,071		1,071		01/23/2017.	
440452 10 0	HORMEL FOODS ORD			14.000	653	46.610	653	631		13		21		21		12/16/2019.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			35.000	512	14.630	512	674		16		(137)		(137)		11/16/2018.	
44267D 10 7	HOWARD HUGHES ORD			2.000	158	78.930	158	248				(96)		(96)		06/28/2019.	
443201 10 8	HOWMET AEROSPACE ORD			21.000	597	28.420	597	325				272		272		11/16/2018.	
443510 60 7	HUBBELL ORD			3.000	470	156.790	470	321		11		27		27		11/16/2018.	
443573 10 0	HUBSPOT ORD			1.000	396	396.440	396	185				238		238		08/14/2019.	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			7.000	168	24.020	168	232		7		(95)		(95)		08/14/2019.	
444859 10 2	HUMANA ORD			6.000	2,462	410.270	2,462	1,592	4	15		263		263		06/28/2019.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			5.000	683	136.650	683	494		5		99		99		04/22/2019.	
446150 10 4	HUNTINGTON BANCSHARES ORD			52.000	657	12.630	657	770	8	31		(127)		(127)		11/16/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			2.000	341	170.480	341	427		8		(161)		(161)		10/15/2019.	
447011 10 7	HUNTSMAN ORD			11.000	277	25.140	277	231		7		11		11		11/16/2018.	
44891N 10 9	IAC INTERACTIVE ORD			4.000	757	189.350	757	233				524		524		11/16/2018.	
449253 10 3	IAA ORD			6.000	390	64.980	390	214				108		108		11/16/2018.	
44980X 10 9	IPG PHOTONICS ORD			2.000	448	223.790	448	277				158		158		11/16/2018.	
45167R 10 4	IDEX ORD			3.000	598	199.200	598	385		6		82		82		12/18/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			5.000	2,499	499.870	2,499	1,007				1,194		1,194		11/16/2018.	
452308 10 9	ILLINOIS TOOL ORD			16.000	3,262	203.880	3,262	2,170	18	70		388		388		11/16/2018.	
452327 10 9	ILLUMINA ORD			6.000	2,220	370.000	2,220	1,920				230		230		11/16/2018.	
45337C 10 2	INCYTE ORD			9.000	783	86.980	783	599				(3)		(3)		11/16/2018.	
45687V 10 6	INGERSOLL RAND ORD			9.000	411	45.630	411	239				172		172		11/16/2018.	
457187 10 2	INGREDION ORD			4.000	315	78.670	315	405	3	10		(57)		(57)		11/16/2018.	
45784P 10 1	INSULET ORD			3.000	767	255.630	767	358				253		253		06/28/2019.	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			3.000	195	64.920	195	183				20		20		08/14/2019.	
458140 10 0	INTEL ORD			175.000	8,719	49.820	8,719	8,547		231		(1,755)		(1,755)		11/16/2018.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			23.000	2,652	115.290	2,652	1,851		28		523		523		04/22/2019.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			37.000	4,658	125.880	4,658	4,498		241		(302)		(302)		11/16/2018.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			5.000	544	108.840	544	715	4	15		(101)		(101)		11/16/2018.	

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460146 10 3	INTERNATIONAL PAPER ORD			20.000	994	49.720	994	924		41		73		73		11/16/2018.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			19.000	447	23.520	447	457		19		8		8		11/16/2018.	
461202 10 3	INTUIT ORD			11.000	4,178	379.850	4,178	2,326		24		1,297		1,297		11/16/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD			5.000	4,091	818.100	4,091	2,593				1,135		1,135		11/16/2018.	
46187W 10 7	INVITATION HOMES ORD			19.000	564	29.700	564	508		11		(5)		(5)		06/28/2019.	
462222 10 0	IONIS PHARMACEUTICALS ORD			5.000	283	56.540	283	269				(19)		(19)		11/16/2018.	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			7.000	325	46.400	325	208				117		117		07/16/2020.	
46266C 10 5	IQVIA HOLDINGS ORD			7.000	1,254	179.170	1,254	836				173		173		11/16/2018.	
46284V 10 1	IRON MOUNTAIN ORD			13.000	383	29.480	383	440	8	32		(31)		(31)		11/16/2018.	
46590V 10 0	JBG SMITH PROPERTIES ORD			6.000	188	31.270	188	234	1	5		(52)		(52)		10/15/2019.	
46625H 10 0	JPMORGAN CHASE ORD			125.000	15,884	127.070	15,884	6,643		450		(1,541)		(1,541)		12/18/2018.	
466313 10 3	JABIL ORD			8.000	340	42.530	340	326		3		10		10		12/16/2019.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			6.000	654	108.960	654	445		5		115		115		11/16/2018.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			14.000	344	24.600	344	300		8		45		45		11/16/2018.	
477143 10 1	JETBLUE AIRWAYS ORD			15.000	218	14.540	218	277				(63)		(63)		06/28/2019.	
478160 10 4	JOHNSON & JOHNSON ORD			110.000	17,312	157.380	17,312	15,880		433		1,241		1,241		04/17/2020.	
48020Q 10 7	JONES LANG LASALLE ORD			3.000	445	148.370	445	468				(77)		(77)		04/22/2019.	
48203R 10 4	JUNIPER NETWORKS ORD			16.000	360	22.510	360	458		13		(34)		(34)		11/16/2018.	
482480 10 0	KLA ORD			7.000	1,812	258.910	1,812	678		25		565		565		11/16/2018.	
48251W 10 4	KKR AND CO ORD			26.000	1,053	40.490	1,053	897		7		155		155		07/16/2020.	
485170 30 2	KANSAS CITY SOUTHERN ORD			4.000	817	204.130	817	403	2	6		204		204		11/16/2018.	
487836 10 8	KELLOGG ORD			11.000	685	62.230	685	679		25		(76)		(76)		11/16/2018.	
49271V 10 0	KEURIG DR PEPPER ORD			11.000	352	32.010	352	293		3		59		59		04/17/2020.	
493267 10 8	KEYCORP ORD			49.000	804	16.410	804	897		36		(188)		(188)		11/16/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			8.000	1,057	132.090	1,057	464				236		236		11/16/2018.	
49427F 10 8	KILROY REALTY REIT ORD			5.000	287	57.400	287	369	3	10		(133)		(133)		06/28/2019.	
494368 10 3	KIMBERLY CLARK ORD			15.000	2,022	134.830	2,022	1,175	16	64		(41)		(41)		06/20/2012.	
49446R 10 9	KIMCO REALTY REIT ORD			19.000	285	15.010	285	299		16		(108)		(108)		11/16/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			89.000	1,217	13.670	1,217	1,280		92		(409)	259	(668)		11/16/2018.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	251	41.820	251	198		2		36		36		08/14/2019.	
500255 10 4	KOHL'S ORD			7.000	285	40.690	285	433		5		(72)		(72)		12/18/2018.	
500754 10 6	KRAFT HEINZ ORD			30.000	1,040	34.660	1,040	986		48		76		76		04/22/2019.	
501044 10 1	KROGER ORD			39.000	1,239	31.760	1,239	992		27		108		108		04/22/2019.	
501797 10 4	L BRANDS ORD			11.000	409	37.190	409	149				260		260		04/17/2020.	
501889 20 8	LKQ ORD			14.000	493	35.240	493	398				(6)		(6)		11/16/2018.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			4.000	417	104.220	417	405				12		12		12/15/2020.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			9.000	1,701	189.020	1,701	1,318		31		(80)		(80)		12/18/2018.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			4.000	814	203.550	814	657				138		138		11/16/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
512807 10 8	LAM RESEARCH ORD			7.000	3,306	472.270	3,306	1,036	9	33		1,259		1,259		11/16/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			4.000	333	83.220	333	305		10		(24)		(24)		08/14/2019.	
513272 10 4	LAMB WESTON HOLDINGS ORD			6.000	472	78.740	472	451		6		(44)		(44)		12/18/2018.	
517834 10 7	LAS VEGAS SANDS ORD			15.000	894	59.600	894	807		12		(142)		(142)		11/16/2018.	
518439 10 4	ESTEE LAUDER CL A ORD			8.000	2,130	266.190	2,130	1,152		12		477		477		11/16/2018.	
521865 20 4	LEAR ORD			3.000	477	159.030	477	404		3		65		65		11/16/2018.	
524660 10 7	LEGGETT & PLATT ORD			6.000	266	44.300	266	252	2	10		(39)		(39)		10/15/2019.	
525327 10 2	LEIDOS HOLDINGS ORD			6.000	631	105.120	631	388		8		43		43		11/16/2018.	
526057 10 4	LENNAR CL A ORD			13.000	991	76.230	991	534		8		266		266		11/16/2018.	
526107 10 7	LENNOX INTERNATIONAL ORD			1.000	274	273.970	274	253	1	3		30		30		03/19/2019.	
530307 10 7	LIBERTY BROADBAND SRS A ORD			1.000	158	157.580	158	119				33		33		12/16/2019.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			6.000	950	158.370	950	541				279		279		03/19/2019.	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			5.000	216	43.190	216	216				0		0		12/15/2020.	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			8.000	348	43.510	348	308				(14)		(14)		06/04/2020.	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			9.000	383	42.600	383	285				(30)		(30)		11/16/2018.	
532457 10 8	ELI LILLY ORD			37.000	6,247	168.840	6,247	4,212		110		1,384		1,384		11/16/2018.	
534187 10 9	LINCOLN NATIONAL ORD			10.000	503	50.310	503	630		16		(87)		(87)		11/16/2018.	
537008 10 4	LITTELFUSE ORD			1.000	255	254.660	255	184		2		63		63		11/16/2018.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			6.000	441	73.480	441	416				12		12		08/14/2019.	
539830 10 9	LOCKHEED MARTIN ORD			11.000	3,905	354.980	3,905	3,268		108		(378)		(378)		12/18/2018.	
540424 10 8	LOEWS ORD			11.000	495	45.020	495	546		3		(82)		(82)		11/01/2017.	
548661 10 7	LOWE'S COMPANIES ORD			32.000	5,136	160.510	5,136	3,047		72		1,304		1,304		03/19/2019.	
550021 10 9	LULULEMON ATHLETICA ORD		C	4.000	1,392	348.030	1,392	693				465		465		04/22/2019.	
55024U 10 9	LUMENTUM HOLDINGS ORD			4.000	379	94.800	379	339				40		40		10/20/2020.	
55087P 10 4	LYFT CL A ORD			13.000	639	49.130	639	476				163		163		12/15/2020.	
55261F 10 4	M&T BANK ORD			2.000	255	127.300	255	338		9		(85)		(85)		11/16/2018.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			23.000	725	31.510	725	612		4		(40)		(40)		11/16/2018.	
55306N 10 4	MKS INSTRUMENTS ORD			2.000	301	150.450	301	148		2		81		81		11/16/2018.	
55354G 10 0	MSCI ORD			4.000	1,786	446.530	1,786	613		12		753		753		11/16/2018.	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			1.000	184	184.100	184	180				4		4		12/15/2020.	
562750 10 9	MANHATTAN ASSOCIATES ORD			3.000	316	105.180	316	244				76		76		08/14/2019.	
56418H 10 0	MANPOWERGROUP ORD			3.000	271	90.180	271	238		7		(21)		(21)		11/16/2018.	
565849 10 6	MARATHON OIL ORD			40.000	267	6.670	267	276				(9)		(9)		12/15/2020.	
56585A 10 2	MARATHON PETROLEUM ORD			23.000	951	41.360	951	1,253		41		(219)		(219)		10/20/2020.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			2.000	1,141	570.560	1,141	643		5		383		383		06/28/2019.	
571748 10 2	MARSH & MCLENNAN ORD			20.000	2,340	117.000	2,340	1,676		37		112		112		09/18/2018.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			11.000	1,451	131.920	1,451	1,364		5		(215)		(215)		12/16/2019.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			2.000	568	283.970	568	378		4		9		9		11/16/2018.	
574599 10 6	MASCO ORD			14.000	769	54.930	769	438		8		97		97		11/16/2018.	

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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
574795 10 0	MASIMO ORD			2.000	537	268.380	537	314				221		221		12/16/2019.	
57636Q 10 4	MASTERCARD CL A ORD			36.000	12,850	356.940	12,850	7,166		58		2,101		2,101		11/16/2018.	
57667L 10 7	MATCH GROUP ORD			10.000	1,512	151.190	1,512	622				890		890		04/17/2020.	
577081 10 2	MATTEL ORD			16.000	279	17.450	279	220				62		62		11/16/2018.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			13.000	1,152	88.650	1,152	693		19		353		353		11/16/2018.	
579780 20 6	MCCORMICK ORD			10.000	956	95.600	956	750	3	12		9		9		11/16/2018.	
580135 10 1	MCDONALD'S ORD			32.000	6,867	214.580	6,867	5,962		161		543		543		12/18/2018.	
58155Q 10 3	MCKESSON ORD			9.000	1,565	173.920	1,565	1,115	4	15		320		320		11/16/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			17.000	370	21.790	370	283	5	18		12		12		11/16/2018.	
58933Y 10 5	MERCK & CO ORD			106.000	8,671	81.800	8,671	8,063	69	259		(970)		(970)		11/16/2018.	
59156R 10 8	METLIFE ORD			27.000	1,268	46.950	1,268	1,222		49		(109)		(109)		03/19/2019.	
592688 10 5	METTLER TOLEDO ORD			1.000	1,140	1,139.680	1,140	599				346		346		11/16/2018.	
594918 10 4	MICROSOFT ORD			315.000	70,062	222.420	70,062	16,398		650		20,059		20,059		04/17/2020.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			10.000	1,381	138.110	1,381	756		15		334		334		11/16/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			50.000	3,759	75.180	3,759	1,973				1,070		1,070		11/16/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			5.000	633	126.690	633	505		20		(26)		(26)		11/16/2018.	
596278 10 1	MIDDLEBY ORD			2.000	258	128.920	258	263				39		39		04/22/2019.	
60770K 10 7	MODERNA ORD			12.000	1,254	104.470	1,254	436				765		765		12/15/2020.	
608190 10 4	MOHAWK INDUSTRIES ORD			2.000	282	140.950	282	247				9		9		11/16/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			2.000	425	212.680	425	250				154		154		11/16/2018.	
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD			8.000	362	45.190	362	518		5		(70)		(70)		11/16/2018.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			64.000	3,742	58.470	3,742	2,834	20	75		217		217		11/16/2018.	
60937P 10 6	MONGODB CL A ORD			2.000	718	359.040	718	302				416		416		04/17/2020.	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			3.000	1,099	366.230	1,099	734	2	2		365		365		07/16/2020.	
61174X 10 9	MONSTER BEVERAGE ORD			18.000	1,665	92.480	1,665	1,004				521		521		11/16/2018.	
615369 10 5	MOODYS ORD			8.000	2,322	290.240	2,322	1,178		18		423		423		11/16/2018.	
617446 44 8	MORGAN STANLEY ORD			68.000	4,660	68.530	4,660	2,185		72		1,267		1,267		10/20/2020.	
61945C 10 3	MOSAIC ORD			17.000	391	23.010	391	344		3		23		23		10/15/2019.	
620076 30 7	MOTOROLA SOLUTIONS ORD			7.000	1,190	170.060	1,190	910	5	18		62		62		11/16/2018.	
626717 10 2	MURPHY OIL ORD			7.000	85	12.100	85	219		4		(103)		(103)		11/16/2018.	
62886E 10 8	NCR ORD			5.000	188	37.570	188	171				12		12		12/16/2019.	
631103 10 8	NASDAQ ORD			4.000	531	132.740	531	443		6		88		88		04/17/2020.	
636180 10 1	NATL FUEL GAS ORD			4.000	165	41.130	165	187	2	7		(22)		(22)		12/16/2019.	
636518 10 2	NATIONAL INSTRUMENTS ORD			6.000	264	43.940	264	253		6		10		10		08/14/2019.	
637071 10 1	NOV ORD			19.000	261	13.730	261	218				43		43		04/17/2020.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			7.000	286	40.920	286	366		15		(89)		(89)		03/19/2019.	
640268 10 8	NEKTAR THERAPEUTICS ORD			8.000	136	17.000	136	167				(37)		(37)		12/16/2019.	
64110D 10 4	NETAPP ORD			12.000	795	66.240	795	863		23		48		48		11/16/2018.	

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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
64110L 10 6	NETFLIX ORD			18.000	9,733	540.730	9,733	5,395				3,701		3,701		10/20/2020.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			4.000	383	95.850	383	360				(47)		(47)		11/16/2018.	
64829B 10 0	NEW RELIC ORD			2.000	131	65.400	131	134				(1)		(1)		12/16/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			23.000	243	10.550	243	277		16		(34)		(34)		03/19/2019.	
650111 10 7	NEW YORK TIMES CL A ORD			7.000	362	51.770	362	228		2		137		137		06/28/2019.	
651229 10 6	NEWELL BRANDS ORD			20.000	425	21.230	425	434		18		40		40		11/16/2018.	
651639 10 6	NEWMONT ORD			35.000	2,096	59.890	2,096	1,179		36		575		575		10/15/2019.	
65249B 10 9	NEWS CL A ORD			18.000	323	17.970	323	244		4		69		69		11/16/2018.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			2.000	218	109.190	218	195		4		(16)		(16)		10/15/2019.	
65339F 10 1	NEXTERA ENERGY ORD			72.000	5,555	77.150	5,555	3,247		101		(2,139)		(2,139)		11/16/2018.	
654106 10 3	NIKE CL B ORD			50.000	7,074	141.470	7,074	3,738		63		2,008		2,008		11/16/2018.	
65473P 10 5	NISOURCE ORD			17.000	390	22.940	390	450		14		(83)		(83)		12/18/2018.	
655663 10 2	NORDSON ORD			2.000	402	200.950	402	283	1	3		76		76		06/28/2019.	
655664 10 0	NORDSTROM ORD			6.000	187	31.210	187	213		2		(58)		(58)		10/15/2019.	
655844 10 8	NORFOLK SOUTHERN ORD			13.000	3,089	237.610	3,089	2,237		49		565		565		11/16/2018.	
665859 10 4	NORTHERN TRUST ORD			9.000	838	93.140	838	878	6	25		(118)		(118)		11/16/2018.	
666807 10 2	NORTHROP GRUMMAN ORD			6.000	1,828	304.720	1,828	1,636		34		(236)		(236)		11/16/2018.	
668771 10 8	NORTONLIFELOCK ORD			29.000	603	20.780	603	670		363		(137)		(137)		11/16/2018.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			13.000	573	44.090	573	190				341		341		11/16/2018.	
670346 10 5	NUCOR ORD			15.000	798	53.190	798	949	6	24		(46)		(46)		11/16/2018.	
67059N 10 8	NUTANIX CL A ORD			5.000	159	31.870	159	211				3		3		11/16/2018.	
67066G 10 4	NVIDIA ORD			24.000	12,533	522.200	12,533	4,135		15		6,832		6,832		04/17/2020.	
670837 10 3	OGE ENERGY ORD			10.000	319	31.860	319	326				(8)		(8)		12/15/2020.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			3.000	1,358	452.570	1,358	1,058				43		43		11/16/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			43.000	744	17.310	744	844				(100)		(100)		12/15/2020.	
679295 10 5	OKTA CL A ORD			4.000	1,017	254.260	1,017	494				556		556		06/28/2019.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			4.000	781	195.180	781	415		2		212		212		04/22/2019.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			15.000	296	19.710	296	286				10		10		12/15/2020.	
680665 20 5	OLIN ORD			7.000	172	24.560	172	148		6		51		51		11/16/2018.	
681919 10 6	OMNICOM GROUP ORD			10.000	624	62.370	624	771	7	26		(187)		(187)		11/16/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			9.000	327	36.320	327	318		24		(54)		(54)		11/16/2018.	
682189 10 5	ON SEMICONDUCTOR ORD			19.000	622	32.730	622	357				159		159		11/16/2018.	
682680 10 3	ONEOK ORD			19.000	729	38.380	729	522		71		(49)	660	(709)		11/16/2018.	
68389X 10 5	ORACLE ORD			85.000	5,499	64.690	5,499	4,350		82		995		995		11/16/2018.	
688239 20 1	OSHKOSH ORD			3.000	258	86.070	258	201		4		(26)		(26)		11/16/2018.	
68902V 10 7	OTIS WORLDWIDE ORD			16.000	1,082	67.645	1,082	788		10		295		295		11/26/2018.	
690742 10 1	OWENS CORNIING ORD			5.000	379	75.760	379	246		5		53		53		11/16/2018.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			18.000	2,682	149.000	2,682	2,185		83		(191)		(191)		04/27/2017.	
693506 10 7	PPG INDUSTRIES ORD			11.000	1,586	144.220	1,586	1,179		23		118		118		11/16/2018.	

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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
69351T 10 6	PPL ORD			33.000	931	28.200	931	1,018	14	55		(253)		(253)		11/16/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			3.000	376	125.440	376	291				43		43		10/15/2019.	
69355F 10 2	PPD ORD			7.000	240	34.220	240	259				(19)		(19)		10/20/2020.	
693656 10 0	PVH ORD			3.000	282	93.890	282	393		0		(34)		(34)		04/22/2019.	
69370C 10 0	PTC ORD			5.000	598	119.610	598	436				224		224		11/16/2018.	
693718 10 8	PACCAR ORD			16.000	1,380	86.280	1,380	972	11	57		115		115		11/16/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			4.000	552	137.910	552	388	4	13		104		104		11/16/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			5.000	127	25.400	127	194		7		(64)		(64)		04/22/2019.	
697435 10 5	PALO ALTO NETWORKS ORD			4.000	1,422	355.390	1,422	678				497		497		11/16/2018.	
700517 10 5	PARK HOTELS RESORTS ORD			9.000	154	17.150	154	277		9		(78)		(78)		11/16/2018.	
701094 10 4	PARKER HANNIFIN ORD			5.000	1,362	272.410	1,362	438		18		333		333		06/29/2011.	
701877 10 2	PARSLEY ENERGY CL A ORD			12.000	170	14.200	170	266		2		(57)		(57)		11/16/2018.	
704326 10 7	PAYCHEX ORD			15.000	1,398	93.180	1,398	1,033		37		122		122		11/16/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			2.000	905	452.250	905	453				375		375		06/28/2019.	
70450Y 10 3	PAYPAL HOLDINGS ORD			49.000	11,476	234.200	11,476	4,168				6,175		6,175		12/18/2018.	
70614W 10 0	PELOTON INTERACTIVE ORD			4.000	607	151.720	607	247				360		360		07/16/2020.	
70975L 10 7	PENUMBRA ORD			2.000	350	175.000	350	377				(27)		(27)		12/15/2020.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			19.000	246	12.930	246	319		14		(75)		(75)		06/28/2019.	
713448 10 8	PEPSICO ORD			56.000	8,305	148.300	8,305	5,678	57	221		651		651		03/19/2019.	
714046 10 9	PERKINELMER ORD			5.000	718	143.500	718	412		1		232		232		11/16/2018.	
717081 10 3	PFIZER ORD			232.000	8,540	36.810	8,540	7,303				1,237		1,237		09/08/2016.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			66.000	5,464	82.790	5,464	5,794	79	297		(151)		(151)		12/15/2020.	
718546 10 4	PHILLIPS 66 ORD			19.000	1,329	69.940	1,329	1,836		68		(788)		(788)		11/16/2018.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			3.000	193	64.400	193	172		2		1		1		06/28/2019.	
723484 10 1	PINNACLE WEST ORD			5.000	400	79.950	400	460		16		(50)		(50)		08/14/2019.	
72352L 10 6	PINTEREST CL A ORD			21.000	1,384	65.900	1,384	516				868		868		07/16/2020.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			8.000	911	113.890	911	1,252	4	17		(300)		(300)		11/16/2018.	
72703H 10 1	PLANET FITNESS CL A ORD			3.000	233	77.630	233	220				9		9		12/16/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			2.000	191	95.280	191	181		5		(13)		(13)		10/15/2019.	
73278L 10 5	POOL ORD			1.000	373	372.500	373	195		2		160		160		08/14/2019.	
733174 70 0	POPULAR ORD			4.000	225	56.320	225	209	2	5		(10)		(10)		08/14/2019.	
737446 10 4	POST HOLDINGS ORD			3.000	303	101.010	303	288				(24)		(24)		11/16/2018.	
74144T 10 8	T ROWE PRICE GROUP ORD			11.000	1,665	151.390	1,665	1,055		40		325		325		11/16/2018.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			13.000	645	49.610	645	627		29		(70)		(70)		11/16/2018.	
742718 10 9	PROCTER & GAMBLE ORD			101.000	14,053	139.140	14,053	8,388		315		1,438		1,438		12/18/2018.	
743315 10 3	PROGRESSIVE ORD			23.000	2,274	98.880	2,274	1,526		61		609		609		11/16/2018.	
74340W 10 3	PROLOGIS REIT			34.000	3,388	99.660	3,388	2,331		79		433		433		08/14/2019.	
743424 10 3	PROOFPOINT ORD			2.000	273	136.410	273	248				43		43		04/22/2019.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
743606 10 5	PROSPERITY BANCSHARES ORD			4.000	277	69.360	277	269				9		9		12/15/2020.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			19.000	1,483	78.070	1,483	1,740		84		(298)		(298)		11/16/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			23.000	1,341	58.300	1,341	1,249		45		(17)		(17)		11/16/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			7.000	1,617	230.930	1,617	1,480		56		126		126		11/16/2018.	
745867 10 1	PULTEGROUP ORD			12.000	517	43.120	517	379	2	6		52		52		06/28/2019.	
74624M 10 2	PURE STORAGE CL A ORD			11.000	249	22.610	249	168				61		61		06/28/2019.	
74736K 10 1	QORVO ORD			5.000	831	166.270	831	332				250		250		11/16/2018.	
747525 10 3	QUALCOMM ORD			48.000	7,312	152.340	7,312	2,702		123		3,077		3,077		12/18/2018.	
74762E 10 2	QUANTA SERVICES ORD			6.000	432	72.020	432	229	0	1		188		188		06/28/2019.	
74834L 10 0	QUEST DIAGNOSTICS ORD			6.000	715	119.170	715	575		13		74		74		11/16/2018.	
74838J 10 1	QUIDEL ORD			1.000	180	179.650	180	243				(63)		(63)		07/16/2020.	
74915M 10 0	QURATE RETAIL SRS A ORD			19.000	208	10.970	208	199				9		9		12/15/2020.	
749685 10 3	RPM ORD			6.000	545	90.780	545	386		9		84		84		11/16/2018.	
751212 10 1	RALPH LAUREN CL A ORD			2.000	207	103.740	207	236		3		(27)		(27)		12/16/2019.	
754730 10 9	RAYMOND JAMES ORD			6.000	574	95.670	574	473		9		37		37		11/16/2018.	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD			57.000	4,076	71.510	4,076	3,763		81		313		313		11/26/2018.	
75606N 10 9	REALPAGE ORD			3.000	262	87.240	262	179				100		100		08/14/2019.	
756109 10 4	REALTY INCOME REIT ORD			13.000	808	62.170	808	829	3	36		(149)		(149)		11/16/2018.	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			1.000	124	123.620	124	153				(30)		(30)		07/16/2020.	
758849 10 3	REGENCY CENTERS REIT ORD			7.000	319	45.630	319	445	4	13		(122)		(122)		11/16/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			4.000	1,932	483.110	1,932	1,340				431		431		10/15/2019.	
7591EP 10 0	REGIONS FINANCIAL ORD			52.000	838	16.120	838	843	8	32		(54)		(54)		11/16/2018.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			3.000	348	115.900	348	446		8		(141)		(141)		11/16/2018.	
759916 10 9	REPLIGEN ORD			2.000	383	191.630	383	265				118		118		07/16/2020.	
760759 10 0	REPUBLIC SERVICES ORD			10.000	963	96.300	963	757	4	16		67		67		11/16/2018.	
761152 10 7	RESMED ORD			6.000	1,275	212.560	1,275	625		9		346		346		11/16/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			0.997	21	21.260	21	22				9		9		01/23/2017.	
76680R 20 6	RINGCENTRAL CL A ORD			3.000	1,137	378.970	1,137	345				631		631		06/28/2019.	
770323 10 3	ROBERT HALF ORD			5.000	312	62.480	312	315		7		(3)		(3)		11/16/2018.	
773903 10 9	ROCKWELL AUTOMAT ORD			5.000	1,254	250.810	1,254	858		21		241		241		11/16/2018.	
77543R 10 2	ROKU CL A ORD			5.000	1,660	332.020	1,660	577				953		953		07/16/2020.	
776696 10 6	ROPER TECHNOLOGIES ORD			4.000	1,724	431.090	1,724	1,191		8		307		307		11/16/2018.	
778296 10 3	ROSS STORES ORD			17.000	2,088	122.810	2,088	1,556		5		109		109		03/19/2019.	
780287 10 8	ROYAL GOLD ORD			3.000	319	106.360	319	228		3		(48)		(48)		11/16/2018.	
78409V 10 4	S&P GLOBAL ORD			11.000	3,616	328.730	3,616	1,995		29		612		612		11/16/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			5.000	1,411	282.130	1,411	860		9		206		206		11/16/2018.	
784117 10 3	SEI INVESTMENTS ORD			6.000	345	57.470	345	357	2	4		(48)		(48)		10/15/2019.	
78440X 10 1	SL GREEN RLTY REIT ORD			3.000	179	59.580	179	285	6	11		(97)		(97)		11/16/2018.	
78442P 10 6	SLM ORD			21.000	260	12.390	260	190		3		73		73		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
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			9.000	655	72.750	655	427		5		102		102		11/16/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			2.000	776	387.830	776	480				274		274		11/16/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			2.000	173	86.510	173	141				32		32		10/20/2020.	
79466L 30 2	SALESFORCE.COM ORD			35.999	8,011	222.530	8,011	5,109				2,060		2,060		10/20/2020.	
803607 10 0	SAREPTA THERAPEUTICS ORD			3.000	511	170.490	511	357				124		124		11/16/2018.	
806407 10 2	HENRY SCHEIN ORD			7.000	468	66.860	468	472				1		1		11/16/2018.	
806857 10 8	SCHLUMBERGER ORD			69.000	1,506	21.830	1,506	2,221	5	50		(769)		(769)		12/15/2020.	
808513 10 5	CHARLES SCHWAB ORD			61.000	3,235	53.040	3,235	2,879		37		329		329		12/16/2019.	
81181C 10 4	SEAGEN ORD			5.000	876	175.140	876	287				304		304		11/16/2018.	
81211K 10 0	SEALED AIR ORD			7.000	321	45.790	321	257		4		42		42		11/16/2018.	
816851 10 9	SEMPRA ENERGY ORD			12.000	1,529	127.410	1,529	1,379	13	49		(289)		(289)		11/16/2018.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			8.000	393	49.100	393	359		6		25		25		11/16/2018.	
81762P 10 2	SERVICENOW ORD			8.000	4,403	550.430	4,403	1,369				2,145		2,145		11/16/2018.	
824348 10 6	SHERWIN WILLIAMS ORD			3.000	2,205	734.910	2,205	1,272		16		454		454		11/16/2018.	
82669G 10 4	SIGNATURE BANK ORD			2.000	271	135.290	271	235		4		(3)		(3)		11/16/2018.	
828806 10 9	SIMON PROP GRP REIT ORD			16.000	1,364	85.280	1,364	1,236	21	16		129		129		12/15/2020.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			60.000	382	6.370	382	377		3		(47)		(47)		11/16/2018.	
830566 10 5	SKECHERS USA CL A ORD			6.000	216	35.940	216	214				1		1		12/15/2020.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			8.000	1,223	152.880	1,223	584		15		256		256		11/16/2018.	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			15.000	644	42.916	644	475				169		169		07/16/2020.	
831865 20 9	A O SMITH ORD			6.000	329	54.820	329	313		6		43		43		03/19/2019.	
83200N 10 3	SMARTSHEET CL A ORD			4.000	277	69.290	277	182				97		97		08/14/2019.	
832696 40 5	JM SMUCKER ORD			5.000	578	115.600	578	565		18		57		57		11/16/2018.	
833034 10 1	SNAP ON ORD			2.000	342	171.140	342	317		9		3		3		03/19/2019.	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD		C	2.000	638	319.120	638	329				309		309		07/16/2020.	
835495 10 2	SONOCO PRODUCTS ORD			4.000	237	59.250	237	230		7		(10)		(10)		11/16/2018.	
842587 10 7	SOUTHERN ORD			47.000	2,887	61.430	2,887	2,204		119		(107)		(107)		11/16/2018.	
844741 10 8	SOUTHWEST AIRLINES ORD			24.000	1,119	46.610	1,119	1,262		9		(177)		(177)		11/16/2018.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD					37.570			0					0		10/15/2019.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			4.000	161	40.170	161	192	3	10		(36)		(36)		10/15/2019.	
848637 10 4	SPLUNK ORD			6.000	1,019	169.890	1,019	603				121		121		11/16/2018.	
852234 10 3	SQUARE CL A ORD			16.000	3,482	217.640	3,482	1,097				2,481		2,481		10/15/2019.	
854502 10 1	STANLEY BLACK AND DECKER ORD			7.000	1,250	178.560	1,250	911		19		90		90		11/16/2018.	
855244 10 9	STARBUCKS ORD			52.000	5,563	106.980	5,563	3,545		87		991		991		11/16/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			13.000	251	19.300	251	317	6	25		(72)		(72)		10/15/2019.	
857477 10 3	STATE STREET ORD			17.000	1,237	72.780	1,237	1,218	9	35		(107)		(107)		11/16/2018.	
858119 10 0	STEEL DYNAMICS ORD			10.000	369	36.870	369	397	3	10		28		28		11/16/2018.	
858912 10 8	STERICYCLE ORD			4.000	277	69.330	277	257				22		22		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
85917A 10 0	STERLING BAN ORD			9.000	162	17.980	162	192		3		(28)		(28)		06/28/2019.	
862121 10 0	STORE CAPITAL ORD			10.000	340	33.980	340	360	4	14		(33)		(33)		08/14/2019.	
863667 10 1	STRYKER ORD			13.000	3,186	245.040	3,186	2,238	8	30		456		456		11/16/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD			3.000	456	151.950	456	308	2	9		6		6		11/16/2018.	
871607 10 7	SYNOPSYS ORD			6.000	1,555	259.240	1,555	541				720		720		11/16/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			7.000	227	32.370	227	249	2	9		(48)		(48)		04/22/2019.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			35.000	1,215	34.710	1,215	907		31		(46)		(46)		11/16/2018.	
87166B 10 2	SYNEOS HEALTH CL A ORD			3.000	204	68.130	204	179				26		26		10/20/2020.	
871829 10 7	SYSCO ORD			22.000	1,634	74.260	1,634	1,461		40		(248)		(248)		11/16/2018.	
872307 10 3	TCF FINANCIAL ORD			7.000	259	37.000	259	257		10		(68)		(68)		08/14/2019.	
872540 10 9	TJX ORD			55.000	3,756	68.290	3,756	1,232		13		398		398		03/18/2013.	
872590 10 4	T MOBILE US ORD			22.000	2,967	134.850	2,967	1,717				1,127		1,127		07/16/2020.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			5.000	1,039	207.790	1,039	570				427		427		11/16/2018.	
875372 20 3	TANDEM DIABETES CARE ORD			2.000	191	95.680	191	198				(7)		(7)		07/16/2020.	
876030 10 7	TAPESTRY ORD			13.000	404	31.080	404	430		4		53		53		03/19/2019.	
87612E 10 6	TARGET ORD			20.000	3,531	176.530	3,531	1,301		54		966		966		12/18/2018.	
87612G 10 1	TARGA RESOURCES ORD			10.000	264	26.380	264	170		12		161	305	(145)		11/16/2018.	
87918A 10 5	TELADOC HEALTH ORD			4.000	800	199.960	800	798				2		2		07/16/2020.	
879360 10 5	TELEDYNE TECH ORD			1.000	392	391.980	392	251				45		45		04/22/2019.	
879369 10 6	TELEFLEX ORD			2.000	823	411.570	823	524		3		70		70		11/16/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			4.000	74	18.570	74	103		3		(27)		(27)		10/15/2019.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			9.000	243	27.000	243	245				(2)		(2)		12/15/2020.	
88025U 10 9	10X GENOMICS CL A ORD			2.000	283	141.600	283	178				105		105		07/16/2020.	
880770 10 2	TERADYNE ORD			8.000	959	119.900	959	291		3		414		414		11/16/2018.	
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD			6.000	306	51.020	306	288				18		18		10/20/2020.	
88160R 10 1	TESLA ORD			31.000	21,876	705.670	21,876	2,007				15,230		15,230		10/20/2020.	
882508 10 4	TEXAS INSTRUMENTS ORD			39.000	6,401	164.130	6,401	4,009		145		1,398		1,398		09/12/2018.	
883203 10 1	TEXTRON ORD			11.000	532	48.330	532	623	0	1		41		41		11/16/2018.	
88339J 10 5	TRADE DESK CL A ORD			1.000	801	801.000	801	228				541		541		06/28/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			16.000	7,452	465.780	7,452	2,759	4	14		2,255		2,255		08/18/2017.	
885160 10 1	THOR INDUSTRIES ORD			2.000	186	92.990	186	191	1			(5)		(5)		12/15/2020.	
88579Y 10 1	3M ORD			17.000	2,971	174.790	2,971	3,553		100		(28)		(28)		11/16/2018.	
886547 10 8	TIFFANY ORD			5.000	657	131.450	657	398		15		(11)		(11)		12/18/2018.	
889478 10 3	TOLL BROTHERS ORD			6.000	261	43.470	261	296				(35)		(35)		10/20/2020.	
891092 10 8	TORO ORD			4.000	379	94.840	379	247	1	4		61		61		11/16/2018.	
892356 10 6	TRACTOR SUPPLY ORD			5.000	703	140.580	703	457		8		236		236		03/19/2019.	
892672 10 6	TRADEWEB MARKETS CL A ORD			4.000	250	62.450	250	263				(13)		(13)		12/15/2020.	
893641 10 0	TRANSDIGM GROUP ORD			2.000	1,238	618.850	1,238	696		65		118		118		11/16/2018.	
89400J 10 7	TRANSUNION ORD			8.000	794	99.220	794	500		2		109		109		11/16/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89417E 10 9	TRAVELERS COMPANIES ORD			12.000	1,684	140.370	1,684	1,545		40		41		41		11/16/2018	
89469A 10 4	TREEHOUSE FOODS ORD			2.000	85	42.490	85	100				(12)		(12)		12/16/2019	
89531P 10 5	TREX ORD			4.000	335	83.720	335	265				70		70		07/16/2020	
896239 10 0	TRIMBLE ORD			11.000	734	66.770	734	391				276		276		11/16/2018	
89832Q 10 9	TRUIST FINANCIAL ORD			64.000	3,068	47.930	3,068	3,209		115		(537)		(537)		11/16/2018	
90138F 10 2	TWILIO CL A ORD			5.000	1,693	338.500	1,693	465				1,201		1,201		12/16/2019	
90184L 10 2	TWITTER ORD			32.000	1,733	54.150	1,733	1,078				707		707		11/16/2018	
902252 10 5	TYLER TECHNOLOGIES ORD			1.000	437	436.520	437	189				137		137		11/16/2018	
902494 10 3	TYSON FOODS CL A ORD			13.000	838	64.440	838	783		22		(346)		(346)		11/16/2018	
902653 10 4	UDR REIT ORD			12.000	461	38.430	461	493		17		(99)		(99)		11/16/2018	
902681 10 5	UGI ORD					36.350			3					0		10/15/2019	
902973 30 4	US BANCORP ORD			68.000	3,168	46.590	3,168	3,398	29	79		(569)		(569)		12/15/2020	
90353T 10 0	UBER TECHNOLOGIES ORD			58.000	2,958	51.000	2,958	1,695				1,264		1,264		07/16/2020	
90384S 30 3	ULTA BEAUTY ORD			2.000	574	287.160	574	424				151		151		04/17/2020	
904214 10 3	UMPQUA HOLDINGS ORD			11.000	167	15.140	167	167				(0)		(0)		12/15/2020	
904311 10 7	UNDER ARMOUR CL A ORD			9.000	155	17.170	155	228				(40)		(40)		06/28/2019	
904311 20 6	UNDER ARMOUR CL C ORD			9.000	134	14.880	134	153				(39)		(39)		08/14/2019	
907818 10 8	UNION PACIFIC ORD			29.000	6,038	208.220	6,038	4,391		113		795		795		11/16/2018	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			14.000	606	43.250	606	766				(369)		(369)		10/20/2020	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			30.000	5,052	168.400	5,052	3,303		121		1,540		1,540		11/16/2018	
911363 10 9	UNITED RENTAL ORD			3.000	696	231.910	696	345				195		195		11/16/2018	
912008 10 9	US FOODS ORD			10.000	333	33.310	333	320				(86)		(86)		11/16/2018	
91307C 10 2	UNITED THERAPEUTICS ORD			2.000	304	151.790	304	294				10		10		12/15/2020	
91324P 10 2	UNITEDHEALTH GRP ORD			40.000	14,027	350.680	14,027	10,076		191		2,276		2,276		04/17/2020	
91347P 10 5	UNIVERSAL DISPLAY ORD			2.000	460	229.800	460	317		1		47		47		03/19/2019	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	413	137.500	413	399		1		(18)		(18)		11/16/2018	
918204 10 8	VF ORD			15.000	1,281	85.410	1,281	1,042		29		(214)		(214)		12/18/2018	
91879Q 10 9	VAIL RESORTS ORD			1.000	279	278.960	279	269		4		39		39		11/16/2018	
91913Y 10 0	VALERO ENERGY ORD			20.000	1,131	56.570	1,131	1,679		78		(742)		(742)		11/16/2018	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			4.000	700	175.010	700	520				132		132		04/22/2019	
922475 10 8	VEEVA SYSTEMS ORD			5.000	1,361	272.250	1,361	462				658		658		11/16/2018	
92276F 10 0	VENTAS REIT ORD			16.000	785	49.040	785	982	7	40		(139)		(139)		11/16/2018	
92339V 30 8	VEREIT ORD			9.000	340	37.790	340	347	1			(7)		(7)		11/16/2018	
92343E 10 2	VERISIGN ORD			4.000	866	216.400	866	623				95		95		11/16/2018	
92343V 10 4	VERIZON COMMUNICATIONS ORD			172.000	10,105	58.750	10,105	10,360		425		(456)		(456)		10/15/2019	
92345Y 10 6	VERISK ANALYTICS ORD			6.000	1,246	207.590	1,246	502		6		350		350		08/02/2017	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			11.000	2,600	236.340	2,600	1,879				182		182		12/15/2020	
92556H 20 6	VIACOMCBS CL B ORD			8.000	298	37.260	298	408	6	8		(38)		(38)		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
92556V 10 6	VIATRIS ORD			49.000	918	18.740	918	773				146		146		08/14/2019.	
925652 10 9	VICI PPTYS ORD			17.000	434	25.500	434	362	6	21		(1)		(1)		11/16/2018.	
92826C 83 9	VISA CL A ORD			70.000	15,311	218.730	15,311	9,741		85		2,158		2,158		12/18/2018.	
92840M 10 2	VISTRA ORD			19.000	374	19.660	374	450		10		(63)		(63)		11/16/2018.	
928563 40 2	VMWARE CL A ORD			3.000	421	140.260	421	471				(35)		(35)		11/16/2018.	
928881 10 1	VONTIER ORD			5.000	167	33.420	167	155				13		13		11/16/2018.	
929089 10 0	VOYA FINANCIAL ORD			6.000	353	58.810	353	319		4		(13)		(13)		10/15/2019.	
929160 10 9	VULCAN MATERIALS ORD			6.000	890	148.310	890	639		8		26		26		11/16/2018.	
92936U 10 9	W P CAREY REIT ORD			4.000	282	70.580	282	361	4	17		(38)		(38)		10/15/2019.	
92939U 10 6	WEC ENERGY GROUP ORD			14.000	1,288	92.030	1,288	993		35		(3)		(3)		11/16/2018.	
929740 10 8	WABTEC ORD			6.000	439	73.200	439	458		3		(28)		(28)		11/16/2018.	
931142 10 3	WALMART ORD			59.000	8,505	144.150	8,505	6,237	32	117		1,380		1,380		04/17/2020.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			24.000	957	39.880	957	1,303		44		(458)		(458)		04/22/2019.	
94106L 10 9	WASTE MANAGEMENT ORD			20.000	2,359	117.930	2,359	1,853		44		79		79		11/16/2018.	
941848 10 3	WATERS ORD			3.000	742	247.420	742	599				41		41		11/16/2018.	
94419L 10 1	WAYFAIR CL A ORD			3.000	677	225.810	677	474				199		199		10/20/2020.	
947890 10 9	WEBSTER FINANCIAL ORD			4.000	169	42.150	169	185		6		(45)		(45)		08/14/2019.	
949746 10 1	WELLS FARGO ORD			105.000	3,169	30.180	3,169	4,418		95		(1,557)		(1,557)		10/20/2020.	
95040Q 10 4	WELLTOWER ORD			17.000	1,099	64.620	1,099	1,196		46		(292)		(292)		11/16/2018.	
95058W 10 0	WENDYS ORD			9.000	197	21.920	197	199		3		(3)		(3)		12/16/2019.	
955306 10 5	WEST PHARM SVC ORD			3.000	850	283.310	850	330		2		399		399		11/16/2018.	
957638 10 9	WESTERN ALLIANCE ORD			4.000	240	59.950	240	240				0		0		12/15/2020.	
958102 10 5	WESTERN DIGITAL ORD			14.000	775	55.390	775	653		14		(113)		(113)		11/16/2018.	
959802 10 9	WESTERN UNION ORD			21.000	461	21.940	461	397		19		(102)		(102)		11/16/2018.	
96145D 10 5	WESTROCK ORD			12.000	522	43.530	522	554		13		7		7		11/16/2018.	
96208T 10 4	WEX ORD			3.000	611	203.530	611	589				(18)		(18)		08/14/2019.	
962166 10 4	WEYERHAEUSER REIT			35.000	1,174	33.530	1,174	947		18		117		117		11/16/2018.	
963320 10 6	WHIRLPOOL ORD			2.000	361	180.490	361	234		10		66		66		11/16/2018.	
969457 10 0	WILLIAMS ORD			57.000	1,143	20.050	1,143	1,183		91		40	250	(209)		11/16/2018.	
969904 10 1	WILLIAMS SONOMA ORD			3.000	306	101.840	306	212		6		85		85		12/16/2019.	
97650W 10 8	WINTRUST FINANCIAL ORD			2.000	122	61.090	122	124				(2)		(2)		12/15/2020.	
980745 10 3	WOODWARD ORD			2.000	243	121.530	243	247		1		6		6		12/16/2019.	
98138H 10 1	WORKDAY CL A ORD			7.000	1,677	239.610	1,677	1,033				463		463		10/20/2020.	
98212B 10 3	WPX ENERGY ORD			18.000	147	8.150	147	258				(101)		(101)		11/16/2018.	
98310W 10 8	WYNDHAM DESTINATIONS ORD			4.000	179	44.860	179	176				3		3		12/15/2020.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			4.000	238	59.440	238	228				10		10		12/15/2020.	
983134 10 7	WYNN RESORTS ORD			4.000	451	112.830	451	431		4		(104)		(104)		11/16/2018.	
983793 10 0	XPO LOGISTICS ORD			5.000	596	119.200	596	384				198		198		11/16/2018.	

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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
98389B 10 0	XCEL ENERGY ORD			24.000	1,600	66.670	1,600	1,226	10	41		76		76		11/16/2018.	
983919 10 1	XILINX ORD			12.000	1,701	141.770	1,701	1,087		18		528		528		11/16/2018.	
98419M 10 0	XYLEM ORD			8.000	814	101.790	814	567		8		184		184		11/16/2018.	
98421M 10 6	XEROX HOLDINGS ORD			10.000	232	23.190	232	271	3	10		(137)		(137)		11/16/2018.	
988498 10 1	YUM BRANDS ORD			12.000	1,303	108.560	1,303	1,067		23		94		94		11/16/2018.	
98850P 10 9	YUM CHINA ORD		C	17.000	971	57.090	971	593		4		154		154		12/18/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			2.000	769	384.330	769	361				258		258		11/16/2018.	
98936J 10 1	ZENDESK ORD			4.000	572	143.120	572	220				266		266		11/16/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			2.000	272	135.940	272	85				180		180		12/16/2019.	
98954M 20 0	ZILLOW GROUP CL C ORD			5.000	649	129.800	649	232				419		419		06/28/2019.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			9.000	1,387	154.090	1,387	1,054	2	9		40		40		11/16/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			8.000	348	43.440	348	374		11		(68)		(68)		04/22/2019.	
98978V 10 3	ZOETIS CL A ORD			19.000	3,145	165.500	3,145	1,753		15		630		630		11/16/2018.	
98980G 10 2	ZSCALER ORD			3.000	599	199.710	599	206				394		394		04/17/2020.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			7.000	2,361	337.320	2,361	1,748				613		613		07/16/2020.	
98986T 10 8	ZYNGA CL A ORD			41.000	405	9.870	405	235				154		154		08/14/2019.	
G01767 10 5	ALKERMES ORD		C	7.000	140	19.950	140	242				(3)		(3)		11/16/2018.	
G0176J 10 9	ALLEGION ORD		C	4.000	466	116.380	466	336		5		(33)		(33)		12/18/2018.	
G0250X 10 7	AMCOR ORD		C	68.000	800	11.770	800	732		16		68		68		07/16/2020.	
G02602 10 3	AMDOCS ORD			6.000	426	70.930	426	395	2	8		(8)		(8)		11/16/2018.	
G0403H 10 8	AON CL A ORD		C	9.000	1,901	211.270	1,901	1,711		12		191		191		04/17/2020.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	18.000	649	36.070	649	509				(123)		(123)		11/16/2018.	
G06242 10 4	ATLASSIAN CL A ORD		C	5.000	1,169	233.870	1,169	520				472		472		10/20/2020.	
G0684D 10 7	ATHENE HOLDING CL A ORD		C	7.000	302	43.140	302	312				(27)		(27)		11/16/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	4.000	202	50.390	202	209	2			(8)		(8)		12/15/2020.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			8.000	228	28.550	228	226				(15)		(15)		07/28/2016.	
G1151C 10 1	ACCENTURE CL A ORD		C	25.000	6,530	261.210	6,530	4,125		82		1,266		1,266		11/16/2018.	
G16962 10 5	BUNGE ORD			6.000	393	65.580	393	351		12		48		48		11/16/2018.	
G1890L 10 7	CAPRI HOLDINGS LTD		C	6.000	252	42.000	252	172				23		23		08/14/2019.	
G29183 10 3	EATON ORD		C	20.000	2,403	120.140	2,403	1,485		58		508		508		11/16/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	2.000	468	234.090	468	391		9		77		77		04/17/2020.	
G3922B 10 7	GENPACT ORD		C	9.000	372	41.360	372	369				3		3		12/15/2020.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		C	8.000	585	73.150	585	192				296		296		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		C	18.000	1,617	89.830	1,617	944		12		261		261		11/16/2018.	
G491BT 10 8	INVESCO ORD			20.000	349	17.430	349	402		16		(11)		(11)		11/16/2018.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	2.000	330	165.050	330	286				32		32		11/16/2018.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		C	31.000	1,444	46.590	1,444	1,037	8	32		182		182		11/16/2018.	
G5494J 10 3	LINDE ORD		C	23.000	6,061	263.510	6,061	2,862		89		1,164		1,164		01/14/2015.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	25.000	1,189	47.540	1,189	398	2	6		525		525		11/16/2018.	

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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
G5960L 10 3	MEDTRONIC ORD		C	54.000	6,326	117.140	6,326	4,377	31	121		199		199		10/27/2017.	
G6095L 10 9	APTIV ORD		C	12.000	1,563	130.290	1,563	890		3		424		424		11/16/2018.	
G6518L 10 8	NIELSEN HOLDINGS ORD			16.000	334	20.870	334	412		4		9		9		11/16/2018.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			15.000	381	25.430	381	606				(296)		(296)		12/15/2020.	
G6674U 10 8	NOVOCURE ORD		C	5.000	865	173.040	865	594				271		271		10/20/2020.	
G7496G 10 3	RENAISSANCERE ORD		C	2.000	332	165.820	332	371		3		(60)		(60)		08/14/2019.	
G7S00T 10 4	PENTAIR ORD		C	9.000	478	53.090	478	341		7		65		65		10/15/2019.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		C	7.000	369	52.740	369	330				(8)		(8)		11/16/2018.	
G8473T 10 0	STERIS ORD		C	3.000	569	189.540	569	355		5		111		111		11/16/2018.	
G85158 10 6	STONECO CL A ORD		C	8.000	671	83.920	671	477				195		195		10/20/2020.	
G8994E 10 3	TRANE TECHNOLOGIES ORD		C	11.000	1,596	145.080	1,596	891		23		705		705		11/16/2018.	
G96629 10 3	WILLIS TOWERS WATSON ORD		C	6.000	1,264	210.680	1,264	953	4	16		52		52		11/16/2018.	
G97822 10 3	PERRIGO ORD		C	6.000	268	44.720	268	380		5		(42)		(42)		11/16/2018.	
H1467J 10 4	CHUBB ORD		C	21.000	3,232	153.920	3,232	2,784	16	64		(37)		(37)		11/16/2018.	
H2906T 10 9	GARMIN ORD		C	5.000	598	119.660	598	327		12		111		111		11/16/2018.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		C	5.000	1,573	314.660	1,573	855				705		705		07/16/2020.	
N14506 10 4	ELASTIC ORD		C	2.000	292	146.130	292	177				115		115		07/16/2020.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD			12.000	1,100	91.660	1,100	1,034		50		(34)		(34)		06/28/2019.	
N72482 12 3	QIAGEN ORD		C	10.000	529	52.850	529	414				191		191		12/16/2019.	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD			7.000	523	74.690	523	770		11		(412)		(412)		11/16/2018.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,504,113	XXX	1,504,113	986,500	1,130	21,359	0	177,256	7,232	170,023	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 85 7	ARTISAN:INTL VAL INST			20,578.601	820,263	39.860	820,263	720,878		8,071		58,443		58,443		11/19/2015.	
464287 65 5	ISHARES:RUSS 2000 ETF			527.000	103,324	196.060	103,324	80,078		1,077		16,016		16,016		11/16/2018.	
9499999. Total - Common Stocks - Mutual Funds					923,587	XXX	923,587	800,955	0	9,148	0	74,459	0	74,459	0	XXX	XXX
9799999. Total - Common Stock					2,427,700	XXX	2,427,700	1,787,455	1,130	30,508	0	251,714	7,232	244,482	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,427,700	XXX	2,427,700	1,787,455	1,130	30,508	0	251,714	7,232	244,482	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. Government								
91282C AW 1	UNITED STATES TREASURY		12/10/2020	HSBC SECURITIES		1,051,433	1,050,000	185
0599999. Total - Bonds - U.S. Government						1,051,433	1,050,000	185
Bonds - U.S. States, Territories and Possessions								
68609T A6 5	OREGON ST		07/09/2020	CITIGROUP GLOBAL MARKETS INC.		50,000	50,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions						50,000	50,000	0
Bonds - U.S. Political Subdivisions of States								
910678 S9 3	UNITED INDPT SCH DIST TEX		02/12/2020	NATL FINANCIAL SERVICES CORP (NFS)		50,000	50,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						50,000	50,000	0
Bonds - U.S. Special Revenue and Special Assessment								
220245 L8 5	CORPUS CHRISTI TEX UTIL SYS REV		08/12/2020	Various		101,960	100,000	86
3140X8 KJ 5	FN FM4796 - RMBS		11/20/2020	SUNTRUST CAPITAL MARKETS, INC.		337,976	324,246	234
38611T DK 0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		100,000	100,000	
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		02/04/2020	Jefferies		51,632	50,000	358
59447T XX 6	MICHIGAN FIN AUTH REV		08/14/2020	BARCLAYS CAPITAL INC.		85,320	75,000	543
660043 DS 6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		02/05/2020	Stifel Nicolaus & Co.		52,423	50,000	385
67760H NH 0	OHIO ST TPK COMMN TPK REV		02/06/2020	CITIGROUP GLOBAL MARKETS INC.		50,290	50,000	
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG		04/23/2020	RAYMOND JAMES & ASSOCIATES		100,000	100,000	
786089 JR 4	SACRAMENTO CALIF WTR REV		04/24/2020	GOLDMAN		50,000	50,000	
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		08/06/2020	Jefferies		54,892	50,000	968
837227 7N 1	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE		02/06/2020	JANNEY MONTGOMERY SCOTT INC.		51,123	50,000	44
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV		02/11/2020	Various		104,217	100,000	195
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,139,831	1,099,246	2,813
Bonds - Industrial and Miscellaneous								
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY		08/05/2020	GOLDMAN		50,000	50,000	
69352P AQ 6	PPL CAPITAL FUNDING INC.		06/22/2020	Citigroup (SSB)		57,125	50,000	464
708696 BZ 1	PENNSYLVANIA ELECTRIC CO.		07/20/2020	DEUTSCHE BANK SECURITIES, INC.		57,505	50,000	255
3899999. Total - Bonds - Industrial and Miscellaneous						164,630	150,000	719
8399997. Total - Bonds - Part 3						2,455,893	2,399,246	3,717
8399998. Total - Bonds - Summary Item from Part 5						280,973	274,301	162
8399999. Total - Bonds						2,736,866	2,673,547	3,879
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00287Y 10 9	ABBVIE ORD		05/08/2020	Various	11.258	945	XXX	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	5.000	242	XXX	
004225 10 8	ACADIA PHARMACEUTICALS ORD		07/16/2020	ITG INC.	6.000	329	XXX	
00434H 10 8	ACCELERON PHARMA ORD		07/16/2020	ITG INC.	3.000	293	XXX	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD		10/20/2020	ITG INC.	4.000	196	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		07/16/2020	ITG INC.	7.000	384	XXX	
018802 10 8	ALLIANT ENERGY ORD		10/20/2020	ITG INC.	11.000	607	XXX	
02156B 10 3	ALTERYX CL A ORD		04/17/2020	ITG INC.	3.000	364	XXX	
023135 10 6	AMAZON COM ORD		04/17/2020	ITG INC.	1.000	2,343	XXX	
023436 10 8	AMEDISYS ORD		07/16/2020	ITG INC.	2.000	421	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		04/17/2020	ITG INC.	16.000	187	XXX	
025932 10 4	AMERICAN FINANCIAL GROUP ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	4.000	352	XXX	
03064D 10 8	AMERICOLD REALTY ORD		10/20/2020	ITG INC.	11.000	407	XXX	
03272L 10 8	ANAPLAN ORD		07/16/2020	ITG INC.	7.000	310	XXX	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	ITG INC.	6.461	358	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
03750L 10 9	APARTMENT INCOME REIT ORD		12/15/2020	CORPORATE ACTION	6.000	226	XXX	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		07/16/2020	ITG INC	9.000	460	XXX	
049560 10 5	ATMOS ENERGY ORD		04/17/2020	ITG INC	6.000	654	XXX	
05338G 10 6	AVALARA ORD		07/16/2020	ITG INC	4.000	497	XXX	
05352A 10 0	AVANTOR ORD		07/16/2020	ITG INC	17.000	320	XXX	
05464C 10 1	AXON ENTERPRISE ORD		07/16/2020	ITG INC	4.000	365	XXX	
05605H 10 0	BWX TECHNOLOGIES ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	5.000	312	XXX	
08862E 10 9	BEYOND MEAT ORD		04/17/2020	ITG INC	3.000	228	XXX	
090043 10 0	BILL COM HOLDINGS ORD		10/20/2020	ITG INC	3.000	345	XXX	
090572 20 7	BIO RAD LABORATORIES CL A ORD		04/17/2020	ITG INC	1.000	428	XXX	
09215C 10 5	BLACK KNIGHT ORD		10/20/2020	ITG INC	7.000	667	XXX	
097023 10 5	BOEING ORD		10/20/2020	ITG INC	2.000	335	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		04/17/2020	ITG INC	6.000	458	XXX	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		04/17/2020	ITG INC	2.000	242	XXX	
115236 10 1	BROWN & BROWN ORD		04/17/2020	ITG INC	12.000	457	XXX	
116794 10 8	BRUKER ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	6.000	330	XXX	
14448C 10 4	CARRIER GLOBAL ORD		04/03/2020	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	32.000	516	XXX	
15135B 10 1	CENTENE ORD		01/23/2020	Various	6.760	230	XXX	
15912K 10 0	CHANGE HEALTHCARE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	13.000	239	XXX	
163092 10 9	CHEGG ORD		07/16/2020	ITG INC	7.000	499	XXX	
166764 10 0	CHEVRON ORD		10/20/2020	ITG INC	19.620	1,779	XXX	
172967 42 4	CITIGROUP ORD		10/20/2020	ITG INC	13.000	571	XXX	
184496 10 7	CLEAN HARBORS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	220	XXX	
18915M 10 7	CLOUDFLARE CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	244	XXX	
191216 10 0	COCA-COLA ORD		04/17/2020	ITG INC	11.000	526	XXX	
194014 10 6	COLFAX ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	5.000	185	XXX	
20602D 10 1	CONCENTRIX ORD		12/01/2020	ITG INC	2.000	141	XXX	
20825C 10 4	CONOCOPHILLIPS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	7.000	297	XXX	
224399 10 5	CRANE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	234	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD		07/16/2020	ITG INC	6.000	605	XXX	
231561 10 1	CURTISS WRIGHT ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	347	XXX	
23804L 10 3	DATADOG CL A ORD		07/16/2020	ITG INC	8.000	680	XXX	
247361 70 2	DELTA AIR LINES ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	7.000	292	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	8.000	386	XXX	
254687 10 6	WALT DISNEY ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	6.000	1,044	XXX	
268150 10 9	DYNATRACE ORD		10/20/2020	ITG INC	9.000	392	XXX	
26875P 10 1	EOG RESOURCES ORD		04/17/2020	ITG INC	18.000	737	XXX	
278265 10 3	EATON VANCE COM NON VTG ORD		10/20/2020	ITG INC	6.000	372	XXX	
29355A 10 7	ENPHASE ENERGY ORD		07/16/2020	ITG INC	6.000	346	XXX	
29415F 10 4	ENVISTA HOLDINGS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	8.000	258	XXX	
29452E 10 1	EQUITABLE HOLDINGS ORD		04/17/2020	ITG INC	20.000	314	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD		10/20/2020	ITG INC	21.000	176	XXX	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		04/17/2020	ITG INC	8.000	504	XXX	
29786A 10 6	ETSY ORD		04/17/2020	ITG INC	5.000	305	XXX	
29978A 10 4	EVERBRIDGE ORD		07/16/2020	ITG INC	2.000	262	XXX	
30231G 10 2	EXXON MOBIL ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	50.000	2,152	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
303075 10 5	FACTSET RESEARCH SYSTEMS ORD		04/17/2020	ITG INC	1.000	286	XXX	
31188V 10 0	FASTLY CL A ORD		07/16/2020	ITG INC	3.000	235	XXX	
336433 10 7	FIRST SOLAR ORD		10/20/2020	ITG INC	4.000	337	XXX	
338307 10 1	FIVE9 ORD		07/16/2020	ITG INC	4.000	444	XXX	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD		10/20/2020	ITG INC	5.000	411	XXX	
344849 10 4	FOOT LOCKER ORD		10/20/2020	ITG INC	6.000	233	XXX	
34959J 10 8	FORTIVE ORD		10/09/2020	ITG INC	14.000	883	XXX	
35137L 20 4	FOX CORPORATION ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	9.000	255	XXX	
354613 10 1	FRANKLIN RESOURCES ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	14.000	342	XXX	
364760 10 8	GAP ORD		10/20/2020	ITG INC	10.000	193	XXX	
368736 10 4	GENERAC HOLDINGS ORD		10/20/2020	ITG INC	3.000	637	XXX	
375558 10 3	GILEAD SCIENCES ORD		04/17/2020	ITG INC	9.000	741	XXX	
37959E 10 2	GLOBE LIFE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	6.000	563	XXX	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	14.000	229	XXX	
400110 10 2	GRUBHUB ORD		04/17/2020	ITG INC	4.000	166	XXX	
40131M 10 9	GUARDANT HEALTH ORD		07/16/2020	ITG INC	3.000	247	XXX	
405024 10 0	HAEMONETICS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	357	XXX	
422806 10 9	HEICO ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	400	XXX	
422806 20 8	HEICO CL A ORD		10/20/2020	ITG INC	4.000	390	XXX	
428291 10 8	HEXCEL ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	5.000	253	XXX	
431475 10 2	HILL ROM HOLDINGS ORD		04/17/2020	ITG INC	3.000	339	XXX	
443201 10 8	HOWMET AEROSPACE ORD WI		04/01/2020	ITG INC	21.000	325	XXX	
44891N 10 9	IAC INTERACTIVE ORD		07/01/2020	ITG INC	4.000	233	XXX	
45687V 10 6	INGERSOLL RAND INC		03/02/2020	ITG INC	9.706	257	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD		07/16/2020	ITG INC	7.000	208	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		04/17/2020	ITG INC	5.000	755	XXX	
48251W 10 4	KKR AND CO ORD		07/16/2020	ITG INC	26.000	897	XXX	
49271V 10 0	KEURIG DR PEPPER ORD		04/17/2020	ITG INC	11.000	293	XXX	
501797 10 4	L BRANDS ORD		04/17/2020	ITG INC	11.000	149	XXX	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	4.000	405	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		12/18/2020	ITG INC	2.900	281	XXX	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	5.000	216	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		06/04/2020	Not Available	1.000	25	XXX	
55024U 10 9	LUMENTUM HOLDINGS ORD		10/20/2020	ITG INC	4.000	339	XXX	
55087P 10 4	LYFT CL A ORD		12/15/2020	Various	13.000	476	XXX	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	1.000	180	XXX	
565849 10 6	MARATHON OIL ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	40.000	276	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		10/20/2020	ITG INC	7.000	206	XXX	
57667L 10 7	MATCH GROUP ORD		07/01/2020	ITG INC	10.634	658	XXX	
594918 10 4	MICROSOFT ORD		04/17/2020	ITG INC	17.000	3,009	XXX	
60770K 10 7	MODERNA ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	2.000	293	XXX	
60937P 10 6	MONGODB CL A ORD		04/17/2020	ITG INC	2.000	302	XXX	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD		07/16/2020	ITG INC	3.000	734	XXX	
617446 44 8	MORGAN STANLEY ORD		10/20/2020	ITG INC	22.518	1,068	XXX	
631103 10 8	NASDAQ ORD		04/17/2020	ITG INC	4.000	443	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD		04/17/2020	ITG INC	19.000	218	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
64110L 10 6	NETFLIX ORD.		10/20/2020	ITG INC.	1.000	531	XXX	
67066G 10 4	NVIDIA ORD.		04/17/2020	ITG INC.	1.000	289	XXX	
670837 10 3	OGE ENERGY ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	10.000	326	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	43.000	844	XXX	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	15.000	286	XXX	
68902V 10 7	OTIS WORLDWIDE ORD.		04/03/2020	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	16.000	788	XXX	
69355F 10 2	PPD ORD.		10/20/2020	ITG INC.	7.000	259	XXX	
70614W 10 0	PELOTON INTERACTIVE ORD.		07/16/2020	ITG INC.	4.000	247	XXX	
70975L 10 7	PENUMBRA ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	2.000	377	XXX	
717081 10 3	PFIZER ORD.		11/16/2020	DEUTSCHE BANK SECURITIES, INC.	232.000	7,303	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	3.000	255	XXX	
72352L 10 6	PINTEREST CL A ORD.		07/16/2020	ITG INC.	21.000	516	XXX	
74340W 10 3	PROLOGIS REIT.		02/04/2020	ITG INC.	5.400	406	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	4.000	269	XXX	
74838J 10 1	QUIDEL ORD.		07/16/2020	ITG INC.	1.000	243	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	19.000	199	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD.		04/03/2020	Various.	57.683	3,801	XXX	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD.		07/16/2020	ITG INC.	1.000	153	XXX	
759916 10 9	REPLIGEN ORD.		07/16/2020	ITG INC.	2.000	265	XXX	
77543R 10 2	ROKU CL A ORD.		07/16/2020	ITG INC.	2.000	306	XXX	
78667J 10 8	SAGE THERAPEUTICS ORD.		10/20/2020	ITG INC.	2.000	141	XXX	
79466L 30 2	SALESFORCE.COM ORD.		10/20/2020	ITG INC.	1.000	259	XXX	
806857 10 8	SCHLUMBERGER ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	29.000	667	XXX	
808513 10 5	CHARLES SCHWAB ORD.		10/06/2020	ITG INC.	13.004	624	XXX	
828806 10 9	SIMON PROP GRP REIT ORD.		12/15/2020	Various.	16.000	1,236	XXX	
830566 10 5	SKECHERS USA CL A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	6.000	214	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.		07/16/2020	ITG INC.	15.000	475	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD.	C	07/16/2020	ITG INC.	2.000	329	XXX	
87166B 10 2	SYNEOS HEALTH CL A ORD.		10/20/2020	ITG INC.	3.000	179	XXX	
872590 10 4	T MOBILE US ORD.		07/16/2020	Various.	8.769	802	XXX	
875372 20 3	TANDEM DIABETES CARE ORD.		07/16/2020	ITG INC.	2.000	198	XXX	
87918A 10 5	TELADOC HEALTH ORD.		07/16/2020	ITG INC.	4.776	968	XXX	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	9.000	245	XXX	
88025U 10 9	10X GENOMICS CL A ORD.		07/16/2020	ITG INC.	2.000	178	XXX	
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD.		10/20/2020	ITG INC.	6.000	288	XXX	
88160R 10 1	TESLA ORD.		10/20/2020	ITG INC.	1.000	425	XXX	
885160 10 1	THOR INDUSTRIES ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	2.000	191	XXX	
889478 10 3	TOLL BROTHERS ORD.		10/20/2020	ITG INC.	6.000	296	XXX	
892672 10 6	TRADEWEB MARKETS CL A ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	4.000	263	XXX	
89531P 10 5	TREX ORD.		07/16/2020	ITG INC.	2.000	265	XXX	
902973 30 4	US BANCORP ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	21.000	950	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD.		07/16/2020	ITG INC.	58.000	1,695	XXX	
90384S 30 3	ULTA BEAUTY ORD.		04/17/2020	ITG INC.	2.000	424	XXX	
904214 10 3	UMPQUA HOLDINGS ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	11.000	167	XXX	
910047 10 9	UNITED AIRLINES HOLDINGS ORD.		10/20/2020	ITG INC.	5.000	182	XXX	
91307C 10 2	UNITED THERAPEUTICS ORD.		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	2.000	294	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
91324P 10 2	UNITEDHEALTH GRP ORD		04/17/2020	ITG INC	2.000	580	XXX	
91533B 10 0	UPJOHN INC		11/16/2020	DEUTSCHE BANK SECURITIES, INC	28.786	401	XXX	
92339V 30 8	VEREIT ORD		12/18/2020	ITG INC	9.000	347	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	1.000	228	XXX	
92556V 10 6	MYLAN ORD	C	11/16/2020	ITG INC	21.000	382	XXX	
928881 10 1	VONTIER ORD		10/09/2020	ITG INC	5.600	173	XXX	
931142 10 3	WALMART ORD		04/17/2020	ITG INC	9.000	1,183	XXX	
94419L 10 1	WAYFAIR CL A ORD		10/20/2020	ITG INC	1.000	298	XXX	
949746 10 1	WELLS FARGO ORD		10/20/2020	ITG INC	30.000	691	XXX	
957638 10 9	WESTERN ALLIANCE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	4.000	240	XXX	
97650W 10 8	WINTRUST FINANCIAL ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	2.000	124	XXX	
98138H 10 1	WORKDAY CL A ORD		10/20/2020	ITG INC	1.000	227	XXX	
98310W 10 8	WYNDHAM DESTINATIONS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	4.000	176	XXX	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	4.000	228	XXX	
98980G 10 2	ZSCALER ORD		04/17/2020	ITG INC	3.000	206	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		07/16/2020	ITG INC	7.000	1,748	XXX	
G0250X 10 7	AMCOR ORD	C	07/16/2020	ITG INC	68.000	732	XXX	
G0403H 10 8	AON CL A ORD	C	04/17/2020	ITG INC	9.000	1,711	XXX	
G06242 10 4	ATLASSIAN CL A ORD	C	10/20/2020	ITG INC	1.000	216	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD	C	12/15/2020	CITIGROUP GLOBAL MARKETS INC	4.000	209	XXX	
G3223R 10 8	EVEREST RE GROUP ORD	C	04/17/2020	ITG INC	2.000	391	XXX	
G3922B 10 7	GENPACT ORD	C	12/15/2020	CITIGROUP GLOBAL MARKETS INC	9.000	369	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC	6.000	152	XXX	
G6674U 10 8	NOVOCURE ORD	C	10/20/2020	ITG INC	8.000	777	XXX	
G85158 10 6	STONECO CL A ORD	C	10/20/2020	ITG INC	8.000	477	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD	C	03/02/2020	ITG INC	11.000	891	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	C	07/16/2020	ITG INC	1.000	270	XXX	
N14506 10 4	ELASTIC ORD	C	07/16/2020	ITG INC	2.000	177	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						92,314	XXX	0
9799997. Total - Common Stocks - Part 3						92,314	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						1,560	XXX	
9799999. Total - Common Stocks						93,874	XXX	0
9899999. Total - Preferred and Common Stocks						93,874	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						2,830,740	XXX	3,879

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																				
38377R VK 8	GNR 2010-166 GP - CMO/RMBS	..	12/01/2020.	Paydown		8,791	8,791	9,278	9,020		(230)		(230)		8,791			0	143	04/20/2039.
912828 N4 8	UNITED STATES TREASURY	..	12/31/2020.	Maturity @ 100.00		200,000	200,000	202,962	200,617		(617)		(617)		200,000			0	3,500	12/31/2020.
912828 YT 1	UNITED STATES TREASURY	..	01/13/2020.	NOMURA SECURITIES INTL INC.		249,540	250,000	249,405	249,413		11		11		249,423		117	117	461	11/30/2021.
0599999.	Total - Bonds - U.S. Government					458,331	458,791	461,645	459,050	0	(836)	0	(836)	0	458,214	0	117	117	4,104	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3131XT QN 3	FH ZM0461 - RMBS	..	12/01/2020.	Paydown		25,077	25,077	25,896	25,780		(703)		(703)		25,077		0	0	533	11/01/2045.
3131XV F6 7	FH ZM1989 - RMBS	..	12/01/2020.	Paydown		62,919	62,919	65,033	64,827		(1,908)		(1,908)		62,919		0	0	1,249	10/01/2041.
31329J PX 9	FH ZA1338 - RMBS	..	12/01/2020.	Paydown		11,263	11,263	11,645	11,599		(336)		(336)		11,263		(0)	(0)	217	08/01/2042.
31329K X3 3	FH ZA2498 - RMBS	..	12/01/2020.	Paydown		75,310	75,310	75,616	75,508		(198)		(198)		75,310		0	0	1,618	03/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS	..	12/01/2020.	Paydown		14,520	14,520	15,001	14,958		(438)		(438)		14,520			0	329	03/01/2042.
3132A5 AY 1	FH ZS4523 - RMBS	..	12/01/2020.	Paydown		15,085	15,085	15,163	15,138		(53)		(53)		15,085		0	0	338	07/01/2043.
3132A5 E8 4	FH ZS4659 - RMBS	..	12/01/2020.	Paydown		57,227	57,227	59,981	59,931		(2,705)		(2,705)		57,227		0	0	1,207	04/01/2046.
3136A4 DA 4	FNR 2012-24 AC - CMO/RMBS	..	12/01/2020.	Paydown		7,290	7,290	7,473	7,344		(54)		(54)		7,290		0	0	112	05/25/2030.
3136A5 YC 4	FNR 2012-30 ED - CMO/RMBS	..	12/01/2020.	Paydown		7,760	7,760	7,920	7,843		(83)		(83)		7,760			0	121	04/25/2031.
3136A6 CK 8	FNR 2012-45 PH - CMO/RMBS	..	12/01/2020.	Paydown		10,414	10,414	11,086	10,612		(198)		(198)		10,414		0	0	219	12/25/2039.
3138MQ 4E 0	FN AQ8920 - RMBS	..	12/01/2020.	Paydown		10,194	10,194	10,602	10,436		(242)		(242)		10,194			0	147	01/01/2028.
3138WD 3Z 2	FN AS4415 - RMBS	..	12/01/2020.	Paydown		70,394	70,394	75,332	74,398		(4,004)		(4,004)		70,394		0	0	1,593	02/01/2045.
3138WE KK 4	FN AS4797 - RMBS	..	12/01/2020.	Paydown		15,852	15,852	16,699	16,624		(772)		(772)		15,852			0	353	04/01/2045.
3138WF TA 4	FN AS5944 - RMBS	..	12/01/2020.	Paydown		20,481	20,481	21,479	21,288		(807)		(807)		20,481		0	0	429	10/01/2045.
31397Q LT 3	FNR 2011-4 PK - CMO/RMBS	..	12/01/2020.	Paydown		4,117	4,117	4,331	4,200		(83)		(83)		4,117		0	0	67	04/25/2040.
31398V 7F 7	FHR 3649 BW - CMO/RMBS	..	12/01/2020.	Paydown		2,941	2,941	3,125	3,036		(95)		(95)		2,941		0	0	65	03/15/2025.
3140F1 YB 2	FN BC6105 - RMBS	..	12/01/2020.	Paydown		31,912	31,912	33,448	33,424		(1,512)		(1,512)		31,912		0	0	730	06/01/2046.
3140FP DG 1	FN BE3702 - RMBS	..	12/01/2020.	Paydown		112,968	112,968	118,440	117,815		(4,846)		(4,846)		112,968			0	2,623	06/01/2047.
3140X4 M4 5	FN FM1278 - RMBS	..	12/01/2020.	Paydown		65,447	65,447	66,971	66,880		(1,433)		(1,433)		65,447		(0)	(0)	1,219	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					621,172	621,172	645,242	641,642	0	(20,470)	0	(20,470)	0	621,172	0	0	0	13,168	XXX
Bonds - Industrial and Miscellaneous																				
035242 AA 4	ANHEUSER-BUSCH INBEV FINANCE INC.	..	06/29/2020.	Adjustment		52,563	50,000	49,313	49,767		38		38		49,805		2,758	2,758	1,276	01/17/2023.
05531F AV 5	TRUIST FINANCIAL CORP	..	12/08/2020.	JP MORGAN SECURITIES LLC		50,270	50,000	50,689	50,193		(142)		(142)		50,051		219	219	1,110	05/10/2021.
05567L T3 1	BNP PARIBAS SA	C	12/08/2020.	JP MORGAN SECURITIES LLC		50,222	50,000	50,360	50,049		(45)		(45)		50,005		217	217	3,507	01/15/2021.
06406H BY 4	BANK OF NEW YORK MELLON CORP	..	12/10/2020.	MARKETAXESS CORPORATION		102,266	100,000	100,571	100,114		(65)		(65)		100,049		2,217	2,217	4,349	09/23/2021.
126650 CJ 7	CVS HEALTH CORP	..	07/20/2020.	Maturity @ 100.00		50,000	50,000	49,963	49,996		4		4		50,000			0	1,400	07/20/2020.
14041N FG 1	COMET 2016-5 A - ABS	..	12/08/2020.	TORONTO DOMINION SECS USA INC.		100,988	100,000	99,970	99,991		5		5		99,996		993	993	1,637	06/17/2024.
161571 HJ 6	CHAIT 171 A - ABS	..	01/15/2020.	Various		100,000	100,000	100,309	99,998		2		2		100,000			0	170	01/18/2022.
172967 KV 2	CITIGROUP INC	..	12/08/2020.	MORGAN STANLEY CO		50,632	50,000	49,965	49,988		7		7		49,995		636	636	1,593	08/02/2021.
23305Y AD 1	DBUBS 2011-LC3 A4 - CMBS	..	12/01/2020.	Paydown		18,431	18,431	18,614	18,441		(10)		(10)		18,431		0	0	597	08/12/2044.
263901 AC 4	DUKE ENERGY INDIANA LLC	..	07/15/2020.	Maturity @ 100.00		50,000	50,000	53,948	50,279		(279)		(279)		50,000			0	1,875	07/15/2020.
29366A AA 2	ELL I A1 - ABS	..	12/01/2020.	Paydown		14,002	14,002	14,000	14,002		0		0		14,002			0	281	09/01/2023.
341099 CM 9	DUKE ENERGY FLORIDA LLC	..	04/01/2020.	Maturity @ 100.00		50,000	50,000	55,523	50,180		(180)		(180)		50,000			0	1,138	04/01/2020.
34528Q EC 4	FORDF 2015-5 A - ABS	..	08/15/2020.	Various		100,000	100,000	100,594	100,099		(99)		(99)		100,000			0	1,593	08/15/2022.
36257A AD 3	GMALT 2019-2 A3 - ABS	..	12/20/2020.	Paydown		22,921	22,921	22,920	22,920		0		0		22,921			0	567	03/21/2022.
38141G GQ 1	GOLDMAN SACHS GROUP INC	..	12/08/2020.	MARKETAXESS CORPORATION		51,511	50,000	51,352	50,258		(152)		(152)		50,106		1,405	1,405	3,595	07/27/2021.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
46625H HZ 6	JPMORGAN CHASE & CO		09/16/2020.	Not Available		51,423	50,000	50,912	50,152		(80)		(80)		50,072		1,350	1,350	1,998	05/10/2021.
617459 AD 4	MSC 2011-C2 A4 - CMBS		11/30/2020.	Various		53,998	50,000	51,344	50,137		(155)		(155)		49,983		4,015	4,015	2,289	06/17/2044.
61747W AL 3	MORGAN STANLEY		12/08/2020.	MARKETAXESS CORPORATION		51,561	50,000	52,012	50,386		(228)		(228)		50,159		1,402	1,402	3,758	07/28/2021.
674599 CE 3	OCCIDENTAL PETROLEUM CORP		12/15/2020.	Not Available		23,625	25,000	25,324	25,107		(35)		(35)		25,072		(1,447)	(1,447)	1,538	02/15/2023.
693476 BL 6	PNC FINANCIAL SERVICES GROUP INC		08/11/2020.	Maturity @ 100.00		50,000	50,000	52,619	50,211		(211)		(211)		50,000			0	2,188	08/11/2020.
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/15/2020.	Maturity @ 100.00		50,000	50,000	52,378	50,188		(188)		(188)		50,000			0	1,750	08/15/2020.
842400 FR 9	SOUTHERN CALIFORNIA EDISON CO		12/08/2020.	JP MORGAN SECURITIES LLC		50,384	50,000	53,498	50,486		(391)		(391)		50,095		289	289	1,986	06/01/2021.
85771P AF 9	EQUINOR ASA	C	12/10/2020.	WELLS FARGO SECURITIES LLC		51,511	50,000	53,882	50,985		(449)		(449)		50,535		976	976	2,192	01/23/2022.
94974B EV 8	WELLS FARGO & CO		12/08/2020.	MARKETAXESS CORPORATION		50,646	50,000	52,930	50,445		(333)		(333)		50,111		535	535	2,741	04/01/2021.
98161P AE 3	WOART 2016-B A4 - ABS		11/16/2020.	Paydown		100,000	100,000	99,994	99,998		2		2		100,000			0	1,346	11/15/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,396,952	1,380,354	1,412,978	1,384,370	0	(2,983)	0	(2,983)	0	1,381,387	0	15,565	15,565	46,473	XXX
8399997.	Total - Bonds - Part 4					2,476,455	2,460,317	2,519,866	2,485,062	0	(24,289)	0	(24,289)	0	2,460,773	0	15,682	15,682	63,744	XXX
8399998.	Total - Bonds - Summary Item from Part 5					283,846	274,301	280,973			(344)		(344)		280,629		3,217	3,217	1,658	XXX
8399999.	Total - Bonds					2,760,301	2,734,618	2,800,838	2,485,062	0	(24,633)	0	(24,633)	0	2,741,402	0	18,899	18,899	65,402	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00287Y 10 9	ABBVIE ORD		05/08/2020.	CORPORATE ACTION	0.258	22	XXX	24	23	1			1		24		(2)	(2)	1	XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	2.000	143	XXX	247	224	22			22		247		(103)	(103)	3	XXX
02209S 10 3	ALTRIA GROUP ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	7.000	297	XXX	398	349	48			48		398		(100)	(100)	24	XXX
037411 10 5	APACHE ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	14.000	221	XXX	524	358	166			166		524		(303)	(303)	5	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020.	CORPORATE ACTION	0.461	18	XXX	27					0		27		(9)	(9)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		12/01/2020.	Various	7.000	328	XXX	328	361	(34)			(34)		328			0	66	XXX
037833 10 0	APPLE ORD		10/20/2020.	ITG INC.	21.000	4,796	XXX	856	(70,213)	71,069			71,069		856		3,940	3,940	16	XXX
03965L 10 0	HOWMET AEROSPACE ORD		04/01/2020.	Various	21.000	423	XXX	423	646	(223)			(223)		423			0	0	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD		04/17/2020.	ITG INC.	3.000	419	XXX	440	512	(72)			(72)		440		(21)	(21)	5	XXX
053332 10 2	AUTOZONE ORD		07/16/2020.	ITG INC.	1.000	1,151	XXX	854	1,191	(338)			(338)		854		298	298		XXX
064058 10 0	BANK OF NEW YORK MELLON ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	17.000	687	XXX	840	856	(16)			(16)		840		(153)	(153)	21	XXX
09062X 10 3	BIOGEN ORD		10/20/2020.	ITG INC.	2.000	538	XXX	648	593	55			55		648		(110)	(110)		XXX
09609G 10 0	BLUEBIRD BIO ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	3.000	133	XXX	376	263	113			113		376		(243)	(243)		XXX
097023 10 5	BOEING ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	2.000	463	XXX	672	652	20			20		672		(208)	(208)	4	XXX
125523 10 0	CIGNA ORD		04/17/2020.	ITG INC.	2.000	385	XXX	360	409	(49)			(49)		360		26	26	0	XXX
127686 10 3	CAESARS ENTERTAINMENT ORD		07/21/2020.	CORPORATE ACTION	29.000	360	XXX	247	394	(147)			(147)		247		113	113		XXX
15135B 10 1	CENTENE ORD		02/01/2020.	Adjustment	0.760	49	XXX	26					0		26		24	24		XXX
156727 10 9	CERENCE ORD		10/20/2020.	ITG INC.	1.625	58	XXX	30	37	(7)			(7)		30		28	28		XXX
166764 10 0	CHEVRON ORD		12/15/2020.	Various	30.620	2,720	XXX	3,646	3,690	(44)			(44)		3,646		(926)	(926)	137	XXX
172967 42 4	CITIGROUP ORD		07/16/2020.	ITG INC.	14.000	715	XXX	803	1,118	(315)			(315)		803		(88)	(88)	14	XXX
19626G 10 8	COLONY CAPITAL CL A ORD		10/20/2020.	ITG INC.	23.000	73	XXX	139	109	29			29		139		(66)	(66)	5	XXX
20030N 10 1	COMCAST CL A ORD		04/17/2020.	ITG INC.	22.000	832	XXX	467	989	(523)			(523)		467		365	365	10	XXX
200340 10 7	COMERICA ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	9.000	476	XXX	733	646	87			87		733		(257)	(257)	24	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/01/2020.	Not Available	0.200	13	XXX	10	10				0		10		2	2	0	XXX
20825C 10 4	CONOCOPHILLIPS ORD		04/17/2020.	ITG INC.	8.000	277	XXX	529	520	9			9		529		(252)	(252)	3	XXX
212015 10 1	CONTINENTAL RESOURCES ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	5.000	89	XXX	168	172	(3)			(3)		168		(80)	(80)	0	XXX
22304C 10 0	COVETRUS ORD		12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	3.000	88	XXX	130	40	91			91		130		(42)	(42)		XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
232806 10 9	CYPRESS SEMICONDUCTOR ORD	..	04/16/2020.	CORPORATE ACTION	17.000	405	XXX	238	397	(158)			(158)		238		167	167	4	XXX
23355L 10 6	DXC TECHNOLOGY ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	13.000	304	XXX	486	489	(2)			(2)		486		(182)	(182)	3	XXX
235851 10 2	DANAHER ORD	..	04/17/2020.	ITG INC.	3.000	468	XXX	310	460	(151)			(151)		310		158	158	1	XXX
23918K 10 8	DAVITA ORD	..	04/17/2020.	ITG INC.	3.000	230	XXX	187	225	(38)			(38)		187		43	43		XXX
25179M 10 3	DEVON ENERGY ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	19.000	298	XXX	576	493	83			83		576		(278)	(278)	13	XXX
252131 10 7	DEXCOM ORD	..	04/17/2020.	ITG INC.	1.000	317	XXX	138	219	(81)			(81)		138		179	179		XXX
25278X 10 9	DIAMONDBACK ENERGY ORD	..	10/20/2020.	ITG INC.	8.001	232	XXX	914	743	171			171		914		(682)	(682)	9	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD	..	04/17/2020.	ITG INC.	9.000	309	XXX	542	763	(221)			(221)		542		(233)	(233)	4	XXX
265504 10 0	DUNKIN BRANDS GROUP ORD	..	12/16/2020.	Not Available	5.000	533	XXX	385	378	7			7		385		148	148	4	XXX
26614N 10 2	DUPONT DE NEMOURS ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	7.000	474	XXX	590	449	140			140		590		(116)	(116)	8	XXX
26875P 10 1	EOG RESOURCES ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	2.000	106	XXX	213	168	46			46		213		(108)	(108)	3	XXX
269246 40 1	E TRADE FINANCIAL ORD	..	10/02/2020.	Unknown	12.000	549	XXX	549	544	4			4		549			0	5	XXX
278642 10 3	EBAY ORD	..	04/17/2020.	ITG INC.	13.000	484	XXX	366	469	(104)			(104)		366		118	118	2	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD	..	06/01/2020.	Unknown			XXX		(1,396)	1,396			1,396					0		XXX
292505 10 4	OVINTIV INC.	..	01/27/2020.	Various	24.047	171	XXX	171	146	25			25		171			0		XXX
30231G 10 2	EXXON MOBIL ORD	..	10/20/2020.	ITG INC.	27.000	914	XXX	1,078	1,884	248		1,054	(806)		1,078		(164)	(164)	70	XXX
31428X 10 6	FEDEX ORD	..	10/20/2020.	ITG INC.	1.000	289	XXX	181	151	30			30		181		107	107	3	XXX
343412 10 2	FLUOR ORD	..	10/20/2020.	ITG INC.	7.000	83	XXX	123	132	(9)			(9)		123		(40)	(40)	1	XXX
34959J 10 8	FORTIVE ORD	..	10/09/2020.	Unknown	14.000	1,056	XXX	1,056	1,069	(13)			(13)		1,056			0	3	XXX
35137L 10 5	FOX CL A ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	18.000	516	XXX	665	667	(3)			(3)		665		(148)	(148)	8	XXX
36164V 30 5	GCI LIBERTY CL A ORD	..	12/18/2020.	Various	5.000	281	XXX	281	354	(73)			(73)		281			0		XXX
369550 10 8	GENERAL DYNAMICS ORD	..	10/20/2020.	ITG INC.	4.000	555	XXX	732	705	27			27		732		(177)	(177)	17	XXX
369604 10 3	GENERAL ELECTRIC ORD	..	04/17/2020.	ITG INC.	40.000	265	XXX	309	446	(138)			(138)		309		(44)	(44)	1	XXX
375558 10 3	GILEAD SCIENCES ORD	..	12/15/2020.	Various	14.000	837	XXX	934	910	24			24		934		(97)	(97)	35	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD	..	07/16/2020.	ITG INC.	12.000	116	XXX	177	187	(9)			(9)		177		(62)	(62)	2	XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD	..	12/24/2020.	CORPORATE ACTION	9.000	504	XXX	349	362	(13)			(13)		349		155	155		XXX
406216 10 1	HALLIBURTON ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	16.000	322	XXX	415	392	23			23		415		(93)	(93)	5	XXX
423452 10 1	HELMERICH AND PAYNE ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	6.000	149	XXX	376	273	103			103		376		(226)	(226)	12	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	41.000	496	XXX	624	650	(27)			(27)		624		(128)	(128)	20	XXX
437076 10 2	HOME DEPOT ORD	..	07/16/2020.	ITG INC.	2.000	513	XXX	354	437	(83)			(83)		354		159	159	6	XXX
44919P 50 8	MATCH GROUP, INC.	..	07/01/2020.	Various	4.000	731	XXX	731	996	(266)			(266)		731			0		XXX
45687V 10 6	INGERSOLL RAND INC.	..	03/02/2020.	CORPORATE ACTION	0.706	15	XXX	19					0		19		(3)	(3)		XXX
458140 10 0	INTEL ORD	..	07/16/2020.	ITG INC.	11.000	648	XXX	537	658	(121)			(121)		537		110	110	7	XXX
46625H 10 0	JPMORGAN CHASE ORD	..	07/16/2020.	ITG INC.	11.000	1,091	XXX	396	1,533	(1,138)			(1,138)		396		695	695	30	XXX
48238T 10 9	KAR AUCTION SERVICES ORD	..	10/20/2020.	ITG INC.	6.000	92	XXX	130	131	(1)			(1)		130		(38)	(38)	2	XXX
530307 10 7	LIBERTY BROADBAND SRS A ORD	..	04/17/2020.	ITG INC.	1.000	120	XXX	119	125	(5)			(5)		119		1	1		XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD	..	12/18/2020.	CORPORATE ACTION	0.900	140	XXX	75	113	(38)			(38)		75		65	65		XXX
531172 10 4	LIBERTY PROPERTY REIT ORD	..	02/04/2020.	Various	8.000	406	XXX	406	480	(75)			(75)		406			0	3	XXX
54142L 10 9	LOGMEIN ORD	..	08/31/2020.	CORPORATE ACTION	2.000	172	XXX	175	171	4			4		175		(3)	(3)		XXX
55261F 10 4	M&T BANK ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	4.000	508	XXX	676	679	(3)			(3)		676		(168)	(168)	18	XXX
55616P 10 4	MACYS ORD	..	01/02/2020.	ITG INC.			XXX						0					0	6	XXX
565849 10 6	MARATHON OIL ORD	..	10/20/2020.	ITG INC.	40.000	167	XXX	688	543	145			145		688		(521)	(521)	2	XXX

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56585A 10 2	MARATHON PETROLEUM ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	10.000	421	XXX	655	603	52			52		655		(234)	(234)	23	XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	2.000	260	XXX	237	303	(66)			(66)		237		23	23	1	XXX
57667L 10 7	MATCH GROUP ORD	..	07/13/2020.	CORPORATE ACTION	0.634	55	XXX	37					0		37		18	18		XXX
579780 20 6	MCCORMICK ORD	..	12/01/2020.	Unknown			XXX		(99)	99			99					0		XXX
59156R 10 8	METLIFE ORD	..	07/16/2020.	ITG INC.	12.000	463	XXX	543	612	(69)			(69)		543		(81)	(81)	11	XXX
594918 10 4	MICROSOFT ORD	..	10/20/2020.	ITG INC.	4.000	866	XXX	102	631	(529)			(529)		102		764	764	6	XXX
617446 44 8	MORGAN STANLEY ORD	..	10/02/2020.	ITG INC.	11.518	597	XXX	283	589	(306)			(306)		283		314	314	8	XXX
629377 50 8	NRG ENERGY ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	14.000	470	XXX	550	557	(7)			(7)		550		(80)	(80)	17	XXX
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	17.000	161	XXX	294	274	20			20		294		(132)	(132)	14	XXX
65339F 10 1	NEXTERA ENERGY ORD	..	10/27/2020.	Unknown			XXX		(3,335)	3,335			3,335					0		XXX
655044 10 5	NOBLE ENERGY ORD	..	10/05/2020.	Various	22.000	554	XXX	554	546	7			7		554			0	4	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD	..	10/20/2020.	ITG INC.	44.000	562	XXX	1,828	1,813	15			15		1,828		(1,266)	(1,266)	53	XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD	..	03/25/2020.	Adjustment	0.500	62	XXX	52	1	51			51		52		10	10	0	XXX
68389X 10 5	ORACLE ORD	..	04/17/2020.	ITG INC.	9.000	489	XXX	461	477	(16)			(16)		461		28	28	4	XXX
703481 10 1	PATTERSON UTI ENERGY ORD	..	10/20/2020.	ITG INC.	9.000	24	XXX	91	95	(3)			(3)		91		(67)	(67)	1	XXX
70450Y 10 3	PAYPAL HOLDINGS ORD	..	04/17/2020.	ITG INC.	6.000	666	XXX	510	649	(139)			(139)		510		155	155		XXX
717081 10 3	PFIZER ORD	..	11/16/2020.	Various	232.000	7,704	XXX	7,704	9,090	(1,385)			(1,385)		7,704			0	353	XXX
74340W 10 3	PROLOGIS REIT	..	02/04/2020.	CORPORATE ACTION	0.400	38	XXX	27	36	(9)			(9)		27		11	11		XXX
747525 10 3	QUALCOMM ORD	..	04/17/2020.	ITG INC.	5.000	381	XXX	279	441	(162)			(162)		279		101	101	3	XXX
755111 50 7	RAYTHEON ORD	..	04/03/2020.	Various	11.000	2,003	XXX	2,003	2,417	(414)			(414)		2,003			0	10	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD	..	04/03/2020.	CORPORATE ACTION	0.683	33	XXX	37					0		37		(4)	(4)		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD	..	07/16/2020.	ITG INC.	8.000	105	XXX	176	95	81			81		176		(71)	(71)		XXX
78573M 10 4	SABRE ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	11.000	122	XXX	273	247	26			26		273		(151)	(151)	2	XXX
806857 10 8	SCHLUMBERGER ORD	..	10/20/2020.	ITG INC.	18.000	280	XXX	785	724	61			61		785		(505)	(505)	28	XXX
808513 10 5	CHARLES SCHWAB ORD	..	10/06/2020.	CORPORATE ACTION	0.004	0	XXX	0	0				0		0		(0)	(0)		XXX
828806 10 9	SIMON PROP GRP REIT ORD	..	10/20/2020.	ITG INC.	9.000	584	XXX	1,422	1,341	81			81		1,422		(838)	(838)	42	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	5.000	185	XXX	415	364	50			50		415		(230)	(230)	1	XXX
85207U 10 5	SPRINT ORD	..	04/01/2020.	Various	27.000	177	XXX	177	141	37			37		177			0		XXX
87162W 10 0	SYNNEX ORD	..	12/01/2020.	Various	2.000	257	XXX	257	258	(1)			(1)		257			0	1	XXX
87236Y 10 8	TD AMERITRADE HOLDING ORD	..	10/06/2020.	Various	12.000	624	XXX	624	596	28			28		624			0	11	XXX
872540 10 9	TJX ORD	..	04/17/2020.	ITG INC.	16.000	786	XXX	353	977	(624)			(624)		353		433	433	4	XXX
872590 10 4	T MOBILE US ORD	..	04/01/2020.	CORPORATE ACTION	0.769	64	XXX	53	60	(7)			(7)		53		10	10		XXX
87612E 10 6	TARGET ORD	..	04/17/2020.	ITG INC.	5.000	553	XXX	325	641	(316)			(316)		325		228	228	3	XXX
87918A 10 5	TELADOC HEALTH ORD	..	11/02/2020.	CORPORATE ACTION	0.776	138	XXX	170					0		170		(32)	(32)		XXX
88160R 10 1	TESLA ORD	..	08/31/2020.	Unknown			XXX		(3,710)	3,710			3,710					0		XXX
88579Y 10 1	3M ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	5.000	875	XXX	1,045	882	163			163		1,045		(171)	(171)	29	XXX
896945 20 1	TRIPADVISOR ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	4.000	111	XXX	255	122	133			133		255		(144)	(144)		XXX
902681 10 5	UGI ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	10.000	361	XXX	484	452	32			32		484		(123)	(123)	13	XXX
902973 30 4	US BANCORP ORD	..	10/20/2020.	ITG INC.	25.000	987	XXX	1,305	1,482	(178)			(178)		1,305		(318)	(318)	42	XXX
912909 10 8	US STEEL ORD	..	10/20/2020.	ITG INC.	8.000	72	XXX	106	91	14			14		106		(34)	(34)	0	XXX
913017 10 9	UNITED TECHNOLOGIES ORD	..	04/03/2020.	Various	32.000	3,101	XXX	3,101	4,792	(1,691)			(1,691)		3,101		(0)	(0)	24	XXX

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91529Y 10 6	UNUM ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	9.000	205	XXX	325	262	63			63		325		(120)	(120)	10	XXX
92339V 10 0	VEREIT ORD	..	12/18/2020.	Various	45.000	347	XXX	347	416	(68)			(68)		347			0	19	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	04/17/2020.	ITG INC.	5.000	759	XXX	419	747	(328)			(328)		419		341	341	1	XXX
92552V 10 0	VIASAT ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	2.000	67	XXX	145	146	(1)			(1)		145		(78)	(78)		XXX
92556H 20 6	VIACOMCBS CL B ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	16.000	564	XXX	855	672	184			184		855		(291)	(291)	15	XXX
92556V 10 6	MYLAN ORD	C	11/17/2020.	CORPORATE ACTION	0.786	12	XXX	10					0		10		2	2		XXX
928881 10 1	VONTIER ORD	..	10/09/2020.	CORPORATE ACTION	0.600	17	XXX	19					0		19		(1)	(1)		XXX
929042 10 9	VORNADO REALTY REIT ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	8.000	309	XXX	569	532	37			37		569		(260)	(260)	35	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	9.000	374	XXX	489	531	(42)			(42)		489		(115)	(115)	17	XXX
94946T 10 6	WELLCARE HEALTH ORD	..	01/23/2020.	Various	2.000	700	XXX	501	660	(159)			(159)		501		199	199		XXX
949746 10 1	WELLS FARGO ORD	..	12/15/2020.	Various	97.000	2,832	XXX	5,136	5,219	(82)			(82)		5,136		(2,304)	(2,304)	99	XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD	..	03/09/2020.	CORPORATE ACTION	10.000	350	XXX	279	347	(68)			(68)		279		71	71		XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020.	ITG INC.	16.000	3,069	XXX	2,518	3,059	(540)			(540)		2,518		551	551	24	XXX
G0403H 10 8	AON CL A ORD	C	07/16/2020.	ITG INC.	11.000	2,223	XXX	1,805	2,291	(487)			(487)		1,805		418	418	10	XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020.	Various	11.000	1,148	XXX	1,148	1,462	(314)			(314)		1,148			0		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	07/16/2020.	ITG INC.	12.000	445	XXX	401	489	(87)			(87)		401		44	44	9	XXX
G6674U 10 8	NOVOCURE ORD	C	12/15/2020.	CITIGROUP GLOBAL MARKETS INC.	3.000	482	XXX	183					0		183		299	299		XXX
H8817H 10 0	TRANSOCEAN ORD	C	10/20/2020.	ITG INC.	20.000	16	XXX	195	138	57			57		195		(179)	(179)		XXX
N59465 10 9	VIATRIS ORD	..	11/16/2020.	Various	21.000	382	XXX	382	422	(41)			(41)		382			0		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					71,134	XXX	74,513	5,193	69,847	0	1,054	68,793	0	74,513	0	(3,379)	(3,379)	1,590	XXX
9799997.	Total - Common Stocks - Part 4					71,134	XXX	74,513	5,193	69,847	0	1,054	68,793	0	74,513	0	(3,379)	(3,379)	1,590	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					1,977	XXX	1,560					0		1,560		417	417	22	XXX
9799999.	Total - Common Stocks					73,111	XXX	76,072	5,193	69,847	0	1,054	68,793	0	76,072	0	(2,962)	(2,962)	1,613	XXX
9899999.	Total - Preferred and Common Stocks					73,111	XXX	76,072	5,193	69,847	0	1,054	68,793	0	76,072	0	(2,962)	(2,962)	1,613	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,833,412	XXX	2,876,911	2,490,255	69,847	(24,633)	1,054	44,160	0	2,817,474	0	15,937	15,937	67,015	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 - U.S. Special Revenue and Special Assessment																				
3132DV 7B 5	FH SD8090 - RMBS	..	08/28/2020	GOLDMAN	12/08/2020	Various	224,284	231,083	232,254	230,729		(354)		(354)			1,525	1,525	1,273	162
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						224,284	231,083	232,254	230,729	0	(354)	0	(354)	0	0	1,525	1,525	1,273	162
Bonds - Industrial and Miscellaneous																				
531229 12 8	LIBERTY MEDIA RTS	..	05/28/2020	Unknown	06/04/2020	Various	1							0				0		
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION	..	07/06/2020	Unknown	09/17/2020	Adjustment			17					0			17	17		
872590 11 2	T MOBILE US SUBSRTS	..	06/24/2020	Unknown	07/22/2020	ITG INC	16		2					0			2	2		
91533B AB 6	VIATRIS INC	..	06/17/2020	GOLDMAN	12/08/2020	Citigroup (SSB)	50,000	49,890	51,573	49,900		10		10			1,673	1,673	385	
3899999.	Total - Bonds - Industrial and Miscellaneous						50,017	49,890	51,592	49,900	0	10	0	10	0	0	1,692	1,692	385	0
8399998.	Total - Bonds						274,301	280,973	283,846	280,629	0	(344)	0	(344)	0	0	3,217	3,217	1,658	162
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	1.000	31	31	31				0				0		
03966V 10 7	ARCONIC ORD	..	04/01/2020	ITG INC	12/15/2020	CITIGROUP GLOBAL MARKETS INC	5.250	99	154	99				0			55	55		
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.	..	07/16/2020	ITG INC	12/15/2020	CITIGROUP GLOBAL MARKETS INC	3.000	217	134	217				0			(84)	(84)		
452907 10 8	IMMUNOMEDICS ORD	..	07/16/2020	ITG INC	10/23/2020	CORPORATE ACTION	11.000	455	968	455				0			513	513		
539183 10 3	LIVONGO HEALTH ORD	..	07/16/2020	ITG INC	10/30/2020	Adjustment	3.000	311	324	311				0			13	13	21	
57665R 10 6	MATCH GROUP ORD	..	04/17/2020	ITG INC	06/30/2020	Various	2.000	161	167	161				0			6	6		
69047Q 10 2	OVINTIV ORD	..	01/27/2020	ITG INC	10/20/2020	ITG INC	4.000	171	38	171				0			(133)	(133)	1	
87162W 10 0	SYNNEX ORD	..	12/01/2020	ITG INC	12/15/2020	CITIGROUP GLOBAL MARKETS INC	2.000	116	162	116				0			46	46		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							1,560	1,977	1,560	0	0	0	0	0	0	417	417	22	0
9799998.	Total - Common Stocks							1,560	1,977	1,560	0	0	0	0	0	0	417	417	22	0
9899999.	Total - Preferred and Common Stocks							1,560	1,977	1,560	0	0	0	0	0	0	417	417	22	0
9999999.	Total - Bonds, Preferred and Common Stocks							282,532	285,822	282,189	0	(344)	0	(344)	0	0	3,634	3,634	1,681	162

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 $.....1,079 Book/Adjusted Carrying Value $.....1,079

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 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							
BNY Mellon	Pittsburgh, PA					227	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	227	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	227	XXX
0599999. Total Cash		XXX	XXX	0	0	227	XXX

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

1. January		4. April	230	7. July	(2,431)	10. October	227
2. February	208	5. May	230	8. August	223	11. November	253
3. March	231	6. June	1,548	9. September	229	12. December	227

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		955,893	8	2,158
8699999. Total - All Other Money Market Mutual Funds						955,893	8	2,158
8899999. Total - Cash Equivalents						955,893	8	2,158

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	1,522,605	1,596,527		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Property & Casualty			557,062	573,775
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	1,522,605	1,596,527	557,062	573,775

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