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QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036 (Current Period), 0036 (Prior Period) NAIC Company Code 20230 Employer's ID Number 34-4202560

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET (Street and Number), VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)
VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 (Street and Number or P.O. Box), VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)
VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Web Site Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact THAD RYAN EIKENBARY (Name) (419)238-5551-2437 (Area Code)(Telephone Number)(Extension)
TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

OFFICERS

Name	Title
FRANCIS WALWORTH PURMORT III	PRESIDENT
STEPHEN KEITH MOORE	SECRETARY
THAD RYAN EIKENBARY	TREASURER

OTHERS

SCOTT ALLEN ETZLER, VICE PRESIDENT
KEITH ALLEN GOAD, CHIEF FINANCIAL OFFICER
PATRICK JOHN JACKSON, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT
BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
MICHAEL PATRICK GUTH, SR. VICE PRESIDENT
EVAN PENNINGTON PURMORT, VICE PRESIDENT
TODD EDWARD SIMPSON, VICE PRESIDENT
TRINTIN CHAD GLENN, CHIEF ACTUARY
CYNTHIA MARIE HURLESS, VICE PRESIDENT
TIMOTHY LEE RAUCH, VICE PRESIDENT
MATTHEW PAUL KORTE, VICE PRESIDENT #

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
STEPHEN KEITH MOORE
FRANCIS WALWORTH PURMORT
JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
DENNIS DALE STRIPE
THOMAS B KEARNEY
EVAN PENNINGTON PURMORT

State of Ohio
County of Van Wert ss

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)
FRANCIS WALWORTH PURMORT III	KEITH ALLEN GOAD	THAD RYAN EIKENBARY
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF FINANCIAL OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 13th day of August, 2018

a. Is this an original filing? Yes[X] No[ ]
b. If no, 1. State the amendment number
2. Date filed 08/13/2018
3. Number of pages attached

(Notary Public Signature)

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	775,637,576		775,637,576	774,362,220
2.	Stocks:				
	2.1 Preferred stocks				35,988,601
	2.2 Common stocks	528,274,851	2,009,405	526,265,446	482,811,293
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $.....0 encumbrances)	40,241,078	279,516	39,961,562	40,757,601
	4.2 Properties held for the production of income (less $.....0 encumbrances)	299,676		299,676	305,529
	4.3 Properties held for sale (less $.....0 encumbrances)				
5.	Cash ($.....56,011,876), cash equivalents ($.....11,127,445) and short-term investments ($.....0)	67,139,321		67,139,321	72,154,808
6.	Contract loans (including $.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets	30		30	28
9.	Receivables for securities	207		207	
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,411,592,738	2,288,921	1,409,303,817	1,406,380,079
13.	Title plants less $.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	7,921,797		7,921,797	8,129,275
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	36,134,608		36,134,608	33,486,810
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....293,636 earned but unbilled premiums)	153,171,776	318,210	152,853,566	145,876,021
	15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,677,842		4,677,842	3,864,887
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	12,314,146		12,314,146	
18.2	Net deferred tax asset	22,993,996	5,543,683	17,450,313	16,860,175
19.	Guaranty funds receivable or on deposit	90,769		90,769	113,605
20.	Electronic data processing equipment and software	7,415,500	7,081,516	333,984	456,620
21.	Furniture and equipment, including health care delivery assets ($.....0)	2,067,222	2,067,222		
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	2,959,020		2,959,020	135,140
24.	Health care ($.....0) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	3,350,161	24,022	3,326,139	3,105,338
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,664,689,577	17,323,575	1,647,366,002	1,618,407,950
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	1,664,689,577	17,323,575	1,647,366,002	1,618,407,950
DETAILS OF WRITE-INS					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	PREPAID PENSION BENEFIT COSTS	(383,481)		(383,481)	1,590,479
2502.	OVERFUNDED PENSION ASSETS	383,481		383,481	(1,590,479)
2503.	EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	2,640,854		2,640,854	1,737,507
2598.	Summary of remaining write-ins for Line 25 from overflow page	709,308	24,022	685,286	1,367,831
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,350,161	24,022	3,326,139	3,105,338

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....90,205,210)	293,414,859	261,156,476
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	102,851,891	99,852,517
4.	Commissions payable, contingent commissions and other similar charges	13,801,221	18,232,254
5.	Other expenses (excluding taxes, licenses and fees)	37,018,799	39,270,162
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,432,061	6,420,874
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))		252,562
7.2	Net deferred tax liability		
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....67,880,422 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	311,967,971	302,673,901
10.	Advance premium	5,999,177	4,862,093
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	351,165	235,652
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,405,043	3,933,101
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	18,203,429	16,214,139
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $.....0 certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities	143,575	
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	40,978,602	43,270,792
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	833,567,792	796,374,524
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	833,567,792	796,374,524
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	813,798,498	822,033,414
36.	Less treasury stock, at cost:		
	36.1 .....0 shares common (value included in Line 30 $.....0)		
	36.2 .....0 shares preferred (value included in Line 31 $.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	813,798,498	822,033,414
38.	TOTALS (Page 2, Line 28, Col. 3)	1,647,366,290	1,618,407,938
DETAILS OF WRITE-INS			
2501.	Reserve - Pension Plan Benefits	39,528,291	38,404,800
2502.	Deferred Option Income		3,402,522
2503.	Reserve for Escheats	1,289,179	1,012,353
2598.	Summary of remaining write-ins for Line 25 from overflow page	161,132	451,117
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	40,978,602	43,270,792
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned			
	1.1 Direct (written $.....354,020,661)	343,968,023	316,486,828	647,049,611
	1.2 Assumed (written $.....25,027,856)	23,613,630	21,404,338	43,731,010
	1.3 Ceded (written $.....84,179,025)	81,927,538	76,239,581	155,448,405
	1.4 Net (written $.....294,869,493)	285,654,115	261,651,585	535,332,216
DEDUCTIONS:				
2.	Losses incurred (current accident year $.....180,083,597)			
	2.1 Direct	267,977,477	185,907,582	373,897,145
	2.2 Assumed	16,272,451	10,373,688	18,944,536
	2.3 Ceded	88,228,218	43,025,886	83,632,707
	2.4 Net	196,021,710	153,255,384	309,208,974
3.	Loss adjustment expenses incurred	25,462,453	18,045,080	38,756,567
4.	Other underwriting expenses incurred	93,596,517	92,819,355	186,448,303
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	315,080,680	264,119,819	534,413,844
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(29,426,565)	(2,468,234)	918,372
	INVESTMENT INCOME			
9.	Net investment income earned	13,458,194	15,300,625	33,879,421
10.	Net realized capital gains (losses) less capital gains tax of $.....6,476,322	24,363,308	1,586,494	6,069,148
11.	Net investment gain (loss) (Lines 9 + 10)	37,821,502	16,887,119	39,948,569
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....251,880)	(251,880)	(191,526)	(441,099)
13.	Finance and service charges not included in premiums	985,645	1,018,767	2,015,355
14.	Aggregate write-ins for miscellaneous income	240,019	254,702	496,995
15.	TOTAL other income (Lines 12 through 14)	973,784	1,081,942	2,071,252
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	9,368,721	15,500,827	42,938,193
17.	Dividends to policyholders	240,010	240,026	388,806
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	9,128,711	15,260,801	42,549,387
19.	Federal and foreign income taxes incurred	(7,677,182)	2,993,965	7,621,968
20.	Net income (Line 18 minus Line 19) (to Line 22)	16,805,893	12,266,836	34,927,419
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	822,033,212	743,047,415	743,047,415
22.	Net income (from Line 20)	16,805,893	12,266,836	34,927,419
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....(5,792,864)	(21,792,333)	16,066,167	27,874,547
25.	Change in net unrealized foreign exchange capital gain (loss)	(770,533)		
26.	Change in net deferred income tax	(3,288,054)	2,765,548	(9,314,327)
27.	Change in nonadmitted assets	(1,354,586)	5,289,327	12,308,608
28.	Change in provision for reinsurance			40,000
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from Protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	2,164,559	2,575,835	13,149,549
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(8,235,054)	38,963,713	78,985,796
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	813,798,157	782,011,128	822,033,212
DETAILS OF WRITE-INS				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	MISCELLANEOUS INCOME	240,019	254,702	496,995
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	240,019	254,702	496,995
3701.	Gains and Losses in Surplus (SSAP's 92 & 102)	2,164,559	2,575,835	13,149,549
3702.	Gains and Losses in Surplus			
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	2,164,559	2,575,835	13,149,549

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	281,384,900	266,155,020	543,035,236
2.	Net investment income	15,948,403	17,601,824	38,903,313
3.	Miscellaneous income	973,785	1,081,941	2,071,252
4.	TOTAL (Lines 1 to 3)	298,307,088	284,838,784	584,009,801
5.	Benefit and loss related payments	164,576,278	148,570,659	300,553,822
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	122,166,215	115,837,980	219,134,814
8.	Dividends paid to policyholders	124,497	256,127	508,196
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	11,365,848	5,274,078	12,874,392
10.	TOTAL (Lines 5 through 9)	298,232,838	269,938,843	533,071,225
11.	Net cash from operations (Line 4 minus Line 10)	74,250	14,899,941	50,938,577
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	321,390,297	43,994,225	96,663,327
	12.2 Stocks	220,447,539	25,606,945	66,606,146
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	509,294	6,992,871	5,216,765
	12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	542,347,130	76,594,042	168,486,237
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	320,017,213	67,123,780	107,775,094
	13.2 Stocks	227,098,750	35,716,882	71,233,505
	13.3 Mortgage loans			
	13.4 Real estate	6,759	82,812	96,592
	13.5 Other invested assets			
	13.6 Miscellaneous applications	1,233,666	2,913,421	5,666,631
	13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	548,356,387	105,836,894	184,771,822
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,009,257)	(29,242,852)	(16,285,584)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	919,809	1,390,131	882,683
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	919,809	1,390,131	882,683
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(5,015,198)	(12,952,781)	35,535,676
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	72,154,811	36,619,136	36,619,136
	19.2 End of period (Line 18 plus Line 19.1)	67,139,613	23,666,355	72,154,811

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual - Version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, Central Mutual Insurance Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.
(2) Bonds not backed by other loans are stated at amortized cost using the interest method.
(3) Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.
(4) Preferred stocks are stated at market value except qualified sinking fund preferred stocks which are stated at amortized cost.
(5) Central Mutual Insurance Company has no mortgage loans on real estate.
(6) Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
(7) Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their
(8) Central Mutual Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
(9) Central Mutual Insurance Company owns no derivatives.
(10) Central Mutual Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.
(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

D. Going Concern
(1) a. No principal conditions or events have occurred to raise substantial doubt about Central Mutual's ability to continue as a going concern.
b. N/A
c. N/A
(2) N/A
(3) N/A
(4) N/A

Notes to Financial Statement

5. Investments

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed securities and structured securities were obtained from the amortization schedule contained in the official statement. These are based on scheduled loan payments.
2. NONE
3. NONE
4. The impaired securities (fair value less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:
   a. The aggregate amount of unrealized losses:
      1. Less than 12 months: $0
      2. 12 Months or Longer: $41,894
   b. The aggregate related to fair values of securities with unrealized losses:
      1. Less than 12 months: $0
      2. 12 Months or Longer: $958,106
5. The security does not meet the criteria per the Company's OTTI procedure to be classified as "other-than-temporarily impaired."

E. Repurchase Agreements and/or Securities Lending Transactions – NONE

Notes to Financial Statement

9. Income Taxes

As of June 30, 2018:

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF JUNE 30, 2018

Note 9 - Income Taxes

A. Deferred Tax Asset/Liability

1. The components of the net deferred tax asset/(liability) at December 31 are as follows:

	December 31. 2018			December 31. 2017			Change		
	1	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	Ordinary	Capital	(Col 7+8) Total
(a) Gross deferred tax assets	40.610.685	2.604.207	43.414.892	43.286.727	2.604.207	46.090.934	(2.676.042)	0	(2.676.042)
(b) Statutory valuation allowance adjustments	0	0	0	0	0	0	0	0	0
(c) Adjusted gross deferred tax assets (a1 - 1b)	40.610.685	2.604.207	43.414.892	43.286.727	2.604.207	46.090.934	(2.676.042)	0	(2.676.042)
(d) Deferred Tax Assets Nonadmitted	5.543.683	0	5.543.683	3.629.011	0	3.629.011	1.914.672	0	1.914.672
(e) Subtotal Net Admitted Defered Tax Asset (1c - 1d)	35.067.002	2.604.207	37.671.209	39.657.716	2.604.207	42.461.923	(4.590.714)	0	(4.590.714)
(f) Deferred Tax Liabilities	94.345	20.326.551	20.420.896	94.345	25.507.403	25.601.748	(0)	(5.180.852)	(5.180.852)
(g) Net admitted deferred tax asset/(Net Deferred Tax Liability) (1e - 1f)	34.972.657	(17.722.344)	17.450.313	39.563.371	(22.703.196)	16.860.175	(4.590.714)	5.180.852	590.138

2. Admission Calculation Components

	December 31. 2018			December 31. 2017			Change		
	1	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	Ordinary	Capital	(Col 7+8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	6.244.631	0	6.244.631	15.360.321	0	15.360.321	(9.115.690)	0	(9.115.690)
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding The Amount of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	11.048.182	157.500	11.205.682	1.342.354	157.500	1.499.854	9.705.828	0	9.705.828
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	11.048.182	157.500	11.205.682	1.342.354	157.500	1.499.854	9.705.828	0	9.705.828
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	116.861.175	XXX	XXX	115.687.973	XXX	XXX	3.193.202
(c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	17.774.189	2.646.707	20.420.896	22.955.041	2.646.707	25.601.748	(5.180.852)	(0)	(5.180.852)
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) +	35.067.002	2.804.207	37.871.209	39.657.716	2.804.207	42.461.923	(4.590.714)	(0)	(4.590.714)

3. Other Admissibility Criteria

	2018	2017
(a) Ratio Percentage Used to Determine Recovery Periodand Threshold Limitation Amount	1078%	1104%
(b) Amount of Adjusted Capital and Surplus Used to DetermineRecovery Period and Threshold Limitation in 2(b)2 Above	771.363.836	771.363.836

4. Impact of Tax Planning Strategies

	December 31. 2018			December 31. 2017			Change		
	1	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	(Col 1 & 4) Ordinary	(Col 2 & 5) Capital	(Col 7+8) Total
Impact of Tax Planning Strategies									
(a) Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0.0%	6.5%	6.5%	0.0%	6.1%	6.1%	0.0%	0.4%	0.4%
(b) Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross	0.0%	16.1%	16.1%	0.0%	16.6%	16.6%	0.0%	-0.6%	-0.6%
(c) Does the Company's tax-planning strategies include the use of reinsurance	Yes [ ]	No [X]							

B. Unrecognized DTLs

Not applicable

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF JUNE 30, 2018

Note 9 - Income Taxes (continued)

C. Current Tax and Change in Deferred Tax

1. Current income tax

	2018	2017	Change
(a) Federal	(6,491,644)	6,358,057	(12,849,701)
(b) Foreign	0	0	0
(c) Subtotal	(6,491,644)	6,358,057	(12,849,701)
(d) Federal income tax on net capital gains	6,491,644	4,439,313	2,052,331
(e) Utilization of capital loss carryforward	0	0	0
(f) Other	0	0	0
Federal and foreign income taxes incurred	0	10,797,370	(10,797,370)

2. Deferred income tax

	2018	2017	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	3,433,288	3,143,119	290,169
(2) Unearned premium reserve	13,356,045	12,917,937	438,108
(3) Non-Qualifying Pension	2,226,615	2,091,648	134,967
(4) SPP Equalization Plan	845,883	810,289	35,594
(5) Post Retirement Expenses	9,682,103	9,669,771	12,332
(6) Charitable Contribution Deduction Carryforward	0	0	0
(7) AMT Tax Carryforward	1,035,602	5,215,278	(4,179,676)
(8) Pension Accrual	8,300,941	8,065,008	235,933
(9) Net operating loss carry-forward	0	0	0
(10) Tax credit carry-forward			0
(11) Other (including items <5% of total ordinary tax assets)			0
(12) Other assets – nonadmitted	1,632,553	1,277,217	355,336
(13) Tax/Book depreciation	97,655	96,461	1,195
(99) Subtotal	40,610,685	43,286,728	(2,676,042)
(b) Statutory valuation allowance adjustment			0
(c) Nonadmitted	5,543,683	3,629,011	1,914,672
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	35,067,002	39,657,717	(4,590,714)
(e) Capital			
(1) Investments - Other than temporary impairments (OTTI)	2,804,207	2,804,207	0
(2) Net capital loss carry-forward			0
(3) Real estate			0
(4) Other (including items <5% of total capital tax assets)			0
(99) Subtotal	2,804,207	2,804,207	0
(f) Statutory valuation allowance adjustment			0
(g) Nonadmitted			0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	2,804,207	2,804,207	0
(i) Admitted deferred tax assets (2d+2h)	37,871,209	42,461,924	(4,590,714)

3. Deferred tax liabilities:

	2018	2017	Change
(a) Ordinary:			
(1) Employee Benefit Trust Fund	0	0	0
(2) Discount on Salvage and Subrogation	94,345	94,345	0
(3) Tax/Book Depreciaiton	0	0	0
(4)			0
(5)			0
(6)			0
(99) Subtotal	94,345	94,345	0
(b) Capital			
(1) Investments - Unrealized capital gains - net	20,326,551	25,507,403	(5,180,852)
(2)			0
(3)			0
(99) Subtotal	20,326,551	25,507,403	(5,180,852)
(c) Deferred tax liabilities (3a99+3b99)	20,420,896	25,601,748	(5,180,852)

4. Net deferred tax assets/liabilities (2i-3c)	17,450,313	16,860,176	590,138

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF JUNE 30, 2018

Note 9 - Income Taxes (continued)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The significant items causing a difference between the statutory federal income tax rate and Central Mutual's effective income tax rate are as follows:

	2018	Effective Tax Rate
Provision computed at statutory rate	5,461,111	35.0%
Change in nonadmitted assets	(592,227)	-3.8%
Tax exempt income deduction	(2,289,907)	-14.7%
Proration of tax exempt investment income	707,900	4.5%
Disallowed other permanent non-deductible items	52,190	0.3%
Dividends received deduction	(541,692)	-3.5%
Change in deferred tax on pension plan	(393,222)	
Change in statutory valuation allowance		
AMT Credit Utilized	4,179,677	26.8%
Other	**(3,907,788)**	-25.0%
Totals	2,676,042	19.7%
Federal and foreign income taxes incurred	0	0.0%
Change in net deferred income taxes	2,676,042	17.2%
	2,676,042	17.2%

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF JUNE 30, 2018

Note 9 - Income Taxes (continued)

E. Operating Loss and Tax Credit Carryforwards

(1) At June 30, 2018, the Company had no unused operating loss carryforwards available to offset against future taxable income.

(2) The following is income tax expense for 2018 and 2017 that is available for recoupment in the event of future net losses:

Year	Amount
2018	$0
2017	$10,797,370

(3) The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

(1) The Company's federal income tax return is consolidated with the following entities:

All America Insurance Company
CAFCO, Inc.
Central Insurex Agency
Security Central

(2) The method of allocation among companies is subject to a written agreement, approved by the Board of Directors. It is agreed among the companies that the tax liability of the subsidiaries shall be determined as if each was filing an individual tax return and the amount of tax so determined, if any, shall be paid to Central Mutual Insurance Company, which, in turn, shall be responsible for payment of the total tax liaibility calculated in the consolidated return. In the event the subsidiary produces a tax loss, which is utilized by Central Mutual in the consolidated return to reduce its tax liability, Central Mutual shall pay to the subsidiary the tax cash benefit so utilized in the consolidated tax return.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

11. Debt

Central Mutual Insurance Company has no debt obligations.

Notes to Financial Statement

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) Components of net periodic benefit cost								
			Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Beneftis	
			2017	2018	2017	2018	2017	2018
	a.	Service cost	$ 5,368,607	$ 6,717,369	$ 3,627,222	$ 855,261	$ -	$ -
	b.	Interest cost	6,935,040	6,873,433	3,297,650	2,653,771	-	-
	c.	Expected return on plan asset	(10,124,591)	(11,343,820)	(1,354,917)	(1,500,721)	-	-
	d.	Transition asset or obligation	-	-	4,531,848	4,531,848	-	-
	e.	Gains and losses	1,788,094	1,700,938	1,538,612	2,691,624	-	-
	f.	Prior service cost or credit	-	-	(2,399,403)	(4,595,288)	-	-
	g.	Gain or loss recongnized due to a settlement or curtailment or measurement date adjustment					-	-
	h.	Total net periodic benefit cost	$ 3,967,150	$ 3,947,920	$ 9,241,012	$ 4,636,495	$ -	$ -

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets – NONE

20. Fair Value Measurements

A. (1) Assets Measured at Fair Value on a Recurring Basis as of June 30, 2018:

CENTRAL MUTUAL					
		LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
a. Assets at fair value					
	Preferred stocks	-			-
	Common stocks	364,509,081		156,978,802	521,487,883
	Total at Fair Value	364,509,081	-	156,978,802	521,487,883
b. Liabilities at fair value					
	Derivative liabilities	-			-
	Total at Fair Value	-	-	-	-

(2) Assets Measured at Fair Value on a Recurring Basis using Significant Unobservable Inputs (LEVEL 3) as of June 30, 2018:

	Balance at 1/1/2018	Realized Gain/Loss	Unrealized Gain/Loss	Purchases, Issuances, Sales	Transfers into Level 3	Transfers out of Level 3	Balance as of 3/31/2018	Total Gain/Loss included in Net Income
Equity	158,797,909		(1,819,106)				156,978,803	
Derivative assets								
Derivative liabilities								
Total	158,797,909	-	(1,819,106)	-	-	-	156,978,803	-

B. (1) Assets Measured at Fair Value on a Nonrecurring Basis - NONE

21. Other Items

G. Offsetting and Netting of Assets and Liabilities – N/A

Notes to Financial Statement

25. Change to Incurred Losses and Loss Adjustment Expenses

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years has decreased by $22.3 million from $356.1 million in 2016 to $333.8 million ($213.7 million in total net losses and expenses unpaid and $120.1 million in total net losses and expenses paid) in 2017. To provide further detail, losses & defense and medical cost containment expenses decreased by $19.3 million from $313.9 million in 2016 to $294.6 million ($185.0 million in total net losses and defense & medical cost containment expenses unpaid and $109.6 million in total net losses & defense and medical cost containment expenses paid) in 2017. Adjusting and other expenses decreased by $3.0 million from $42.2 million in 2016 to $39.2 million ($28.6 million in total net adjusting and other expenses unpaid and $10.5 million in total net adjusting and other expenses paid) in 2017. Included in this change, Central Mutual Insurance Company experienced $0.0 million of unfavorable (favorable) prior year loss development on retrospectively rated policies. Thus, there was no impact to surplus as a result.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

36. Financial Guaranty Insurance

Central Mutual does not write Financial Guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[ ] No[X]
If yes, complete Schedule Y, Parts 1 and 1A.
3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
3.3 If the response to 3.2 is yes, provide a brief description of those changes:
3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]
3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]
4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....	.....	.....

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[ ] N/A[X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/18/2018
6.4 By what department or departments?
6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[X] No[ ] N/A[ ]
6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[ ] N/A[ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	..... No	..... No	..... No	..... No .....

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
9.11 If the response to 9.1 is No, please explain:
9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 2,959,020

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]
14.2 If yes, please complete the following:

GENERAL INTERROGATORIES (Continued)

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock	158,769,362	156,950,255
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	158,769,362	156,950,255
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[X] No[ ]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[X] No[ ] N/A[ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[X] No[ ]
17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP MORGAN CHASE BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[ ] No[X]
17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [" that have access to the investment accounts"; " handle securities"]

1 Name of Firm or Individual	2 Affiliation
GOLDMAN SACHS	U
BLACKROCK	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes[X] No[ ]
17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes[X] No[ ]
17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
5010446	GOLDMAN SACHS	KD3XUN7C6T14HNAYLU02	NEW YORK STOCK EXCHANGE	NO
6698659	BLACKROCK	549300LRIF3NWCU26A80	NEW YORK STOCK EXCHANGE	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]
18.2 If no, list exceptions:
19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes[ ] No[X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes[ ] No[ ] N/A[X]
   If yes, attach an explanation.

2 . Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes[ ] No[X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[ ] No[X]
3.2 If yes, give full and complete information thereto

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[ ] No[X]
4.2 If yes, complete the following schedule:

1	2	3	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
04.2999 Total										

5. Operating Percentages:
   5.1 A&H loss percent 0.000%
   5.2 A&H cost containment percent 0.000%
   5.3 A&H expense percent excluding cost containment expenses 0.000%

6.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0
6.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
6.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[ ]
7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All other insurers						
00000	AA-3191289	Fidelis Ins Bermuda Ltd	BMU	Unauthorized		
00000	AA-1120175	Fidelis Underwriting Ltd	GBR	Unauthorized		
00000	AA-1120106	Lloyd's Syndicate Number 1969	GBR	Authorized		
00000	AA-1120097	LLOYD'S SYNDICATE NUMBER 2468	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama (AL)	N						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	14,184,093	12,547,133	7,117,877	5,093,863	12,524,981	11,355,606
4. Arkansas (AR)	L						
5. California (CA)	L			(1)	126	1,477,574	1,564,135
6. Colorado (CO)	L	8,178,769	7,583,201	3,830,588	5,766,083	9,455,160	6,337,363
7. Connecticut (CT)	L	20,642,197	18,112,503	9,619,394	8,441,469	21,570,943	20,890,046
8. Delaware (DE)	L						
9. District of Columbia (DC)	N						
10. Florida (FL)	N			4,013	6,792	718,454	702,999
11. Georgia (GA)	L	45,355,118	40,303,504	24,001,672	24,805,142	34,749,797	35,010,292
12. Hawaii (HI)	N						
13. Idaho (ID)	L	381,182		41,044		32,265	
14. Illinois (IL)	L	9,013,547	9,195,206	6,337,296	4,354,265	16,577,333	20,531,862
15. Indiana (IN)	L	14,619,605	12,052,807	6,177,330	6,566,197	13,602,892	10,763,547
16. Iowa (IA)	L						
17. Kansas (KS)	N						
18. Kentucky (KY)	L	3,303,055	2,301,666	1,185,029	995,252	2,449,555	2,666,084
19. Louisiana (LA)	N						
20. Maine (ME)	L						
21. Maryland (MD)	L	274,655	155,151	237,503	36,617	226,978	145,016
22. Massachusetts (MA)	L	6,270,225	5,628,957	1,655,273	651,835	10,694,914	10,152,876
23. Michigan (MI)	L	12,253,826	11,423,189	5,680,531	7,374,413	15,090,319	11,326,404
24. Minnesota (MN)	L						
25. Mississippi (MS)	L						
26. Missouri (MO)	N						
27. Montana (MT)	L						
28. Nebraska (NE)	N						
29. Nevada (NV)	L	348,851	809			65,565	4,746
30. New Hampshire (NH)	L	7,604,401	6,505,536	3,534,873	2,281,952	6,678,577	5,736,764
31. New Jersey (NJ)	L			412,097	360,076	12,082,909	13,922,376
32. New Mexico (NM)	L	10,063,169	8,601,870	5,510,614	6,384,441	9,823,399	7,309,622
33. New York (NY)	L	11,019,647	9,730,899	6,240,406	3,376,401	20,778,648	15,925,075
34. North Carolina (NC)	L	36,986,896	36,457,259	17,127,136	20,379,684	30,804,024	26,325,336
35. North Dakota (ND)	N						
36. Ohio (OH)	L	39,394,193	38,225,692	20,093,524	16,345,544	27,837,952	30,111,626
37. Oklahoma (OK)	L	5,652,289	5,340,571	5,255,117	3,033,871	55,563,035	4,760,293
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	111,014	100,523	1,615		88,226	33,286
40. Rhode Island (RI)	N						
41. South Carolina (SC)	L	8,883,761	7,607,376	7,803,165	4,581,184	8,590,111	7,545,192
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	11,514,113	10,603,145	3,889,497	4,861,305	10,124,289	6,604,970
44. Texas (TX)	L	75,064,587	73,745,007	49,278,927	52,089,861	64,048,782	50,287,986
45. Utah (UT)	L	187,280		14,090		21,614	
46. Vermont (VT)	L					260,053	
47. Virginia (VA)	L	12,714,188	11,443,555	7,021,727	4,299,429	9,362,820	11,535,431
48. Washington (WA)	L						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L						
51. Wyoming (WY)	N						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	XXX						
59. Totals	XXX	354,020,661	327,665,559	192,070,337	182,085,802	395,301,169	311,548,933
DETAILS OF WRITE-INS							
58001	XXX						
58002	XXX						
58003	XXX						
58998 Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX						

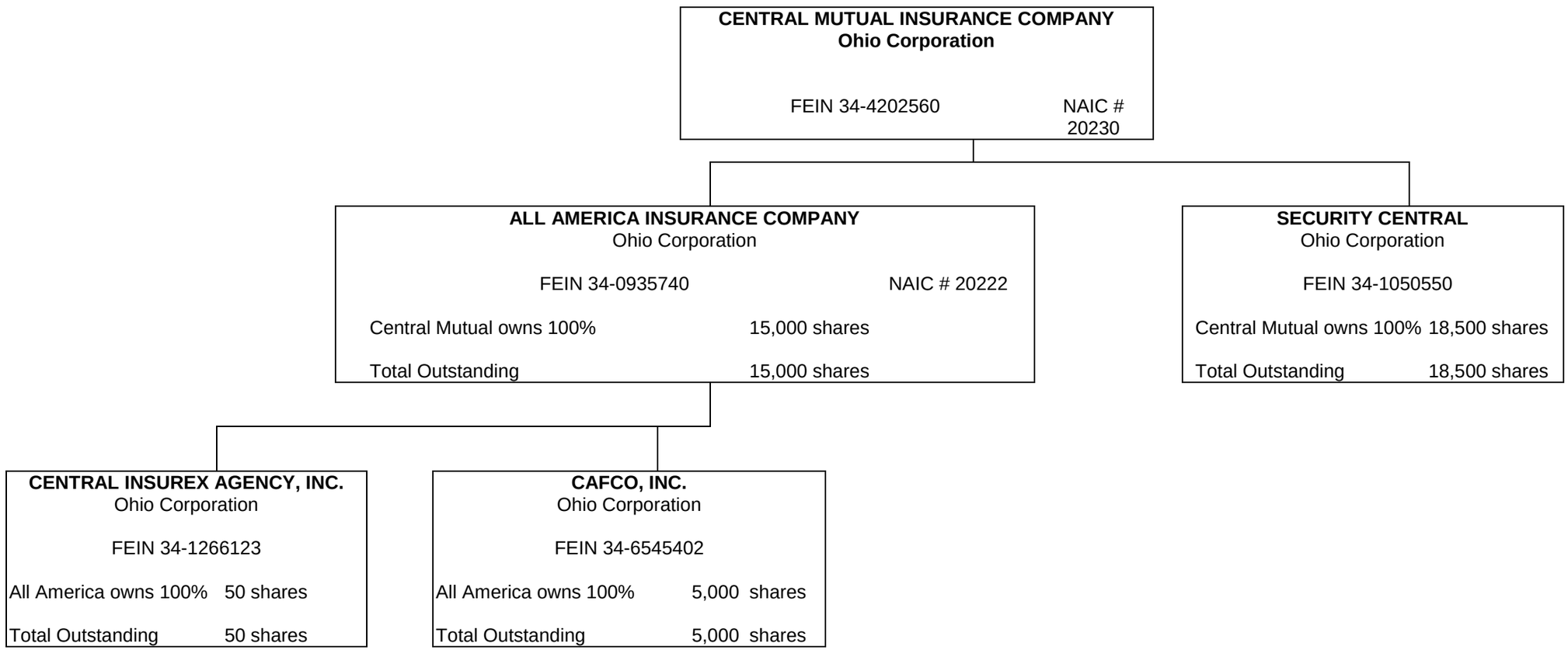
(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG 37
R Registered - Non-domiciled RRGs
E Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile See DSLI)
Q Qualified - Qualified or accredited reinsurer
D Domestic Surplus Lines Insurer (DSLI) Reporting entities authorized to write surplus lines in the state of domicile.
N None of the above Not allowed to write business in the state 20

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



Q11

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560				CENTRAL MUTUAL INSURANCE COMPANY	OH	UDP		Board of Directors		Central Mutual Insurance Company	N	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740				ALL AMERICA INSURANCE COMPANY	OH	DS	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550				SECURITY CENTRAL CORPORATION	OH	NIA	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123				CENTRAL INSUREX AGENCY, INC.	OH	IA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402				CAFCO, INC.	OH	NIA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	

Asterisk	Explanation
0000001	Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%.

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	3,981,185	1,774,909	44.582	29.369
2.	Allied lines	5,271,702	3,415,808	64.795	77.937
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	85,814,722	59,727,365	69.600	69.012
5.	Commercial multiple peril	62,861,020	86,303,545	137.293	56.467
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	9,193,937	4,063,109	44.193	35.354
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	1,057,562			0.550
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	4,370,802	1,517,320	34.715	42.576
17.1	Other liability - occurrence	20,255,685	5,421,464	26.765	19.337
17.2	Other liability - claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability - occurrence	8,151,876	3,571,549	43.813	12.595
18.2	Products liability - claims made				
19.1	19.2 Private passenger auto liability	62,505,980	45,886,686	73.412	61.316
19.3	19.4 Commercial auto liability	22,893,368	15,779,205	68.925	52.646
21.	Auto physical damage	57,388,012	40,510,977	70.591	71.236
22.	Aircraft (all perils)				
23.	Fidelity	11,014			
24.	Surety	791			
26.	Burglary and theft	10,074			
27.	Boiler and machinery	200,293	5,540	2.766	48.599
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	343,968,023	267,977,477	77.908	58.741
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,882,044	3,584,262	4,089,196
2.	Allied lines	2,645,534	4,961,829	5,459,002
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	47,858,073	85,281,460	83,191,448
5.	Commercial multiple peril	32,580,521	62,498,019	60,722,980
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	5,139,006	9,371,604	8,718,341
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	635,715	1,089,178	996,701
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	1,941,257	4,602,454	4,040,467
17.1	Other liability - occurrence	11,501,591	21,648,531	18,858,832
17.2	Other liability - claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability - occurrence	4,006,103	8,445,793	7,484,500
18.2	Products liability - claims made			
19.1	19.2 Private passenger auto liability	33,803,875	62,806,562	60,189,475
19.3	19.4 Commercial auto liability	15,974,819	28,809,430	19,950,222
21.	Auto physical damage	32,999,668	60,720,220	53,756,063
22.	Aircraft (all perils)			
23.	Fidelity	5,216	11,220	7,012
24.	Surety	100	1,047	1,297
26.	Burglary and theft	5,035	8,822	8,764
27.	Boiler and machinery	97,699	180,230	191,262
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	191,076,256	354,020,661	327,665,562
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2015 + Prior	97,091	44,838	141,929	8,133	2,811	10,944	104,569	31,617	(3,222)	132,964	15,611	(13,632)	1,979
2. 2016	57,527	14,254	71,781	16,574	2,505	19,079	41,619	17,671	(659)	58,631	666	5,263	5,929
3. Subtotals 2016 + Prior	154,618	59,092	213,710	24,707	5,316	30,023	146,188	49,288	(3,881)	191,595	16,277	(8,369)	7,908
4. 2017	89,855	57,444	147,299	38,242	16,725	54,967	71,653	28,659	(1,311)	99,001	20,040	(13,371)	6,669
5. Subtotals 2017 + Prior	244,473	116,536	361,009	62,949	22,040	84,990	217,841	77,947	(5,192)	290,596	36,317	(21,740)	14,577
6. 2018	X X X	X X X	X X X	X X X	101,237	101,237	X X X	64,935	40,736	105,670	X X X	X X X	X X X
7. Totals	244,473	116,536	361,009	62,949	123,277	186,226	217,841	142,882	35,544	396,267	36,317	(21,740)	14,577
											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
8. Prior Year-End Surplus As Regards Policyholders	822,033										1. 14.855	2. (18.655)	3. 4.038
													Col. 13, Line 7 Line 8
													4. 1.773

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	RESPONSES
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	No
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No

Explanations:

Bar Codes:

Trusteed Surplus Statement

20230201849000002 2018 Document Code: 490

Supplement A to Schedule T

20230201845500002 2018 Document Code: 455

Medicare Part D Coverage Supplement

20230201836500002 2018 Document Code: 365

Director and Officer Supplement

20230201850500002 2018 Document Code: 505

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. ENSERVIO PREFUND	1,189,921		1,189,921	1,362,331
2505. PREPAID LICENSE FEES	5,500		5,500	5,500
2506. VANGUARD RECOVERABLE	24,022	24,022		
2507. IDAHO INTERMOUNTAIN CLAIMS	25,000		25,000	
2508. OTHER AMOUNTS RECEIVABLE INVESTMENTS	13,737		13,737	
2509. INVESTMENT ADJUSTMENT	(548,872)		(548,872)	
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	709,308	24,022	685,286	1,367,831

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deferred Payment Plan - Equipment Purchase	79,069	240,033
2505.	Reserve for Bad Faith Claims	100,097	100,096
2506.	Corporate Credit Card Payable	(16,967)	112,406
2507.	Reserve for Police Reports/Tele-Interpreter	(1,067)	(1,418)
2597.	Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	161,132	451,117
2997.	Summary of remaining write-ins for Line 29 (Lines 2904 through 2996)		
3297.	Summary of remaining write-ins for Line 32 (Lines 3204 through 3296)		

SCHEDULE A - VERIFICATION

Real Estate

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	41,362,292	42,922,077
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,758	96,592
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.	Deduct current year's depreciation	828,296	1,656,393
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	40,540,754	41,362,276
10.	Deduct total nonadmitted amounts	279,516	299,162
11.	Statement value at end of current period (Line 9 minus Line 10)	40,261,238	41,063,114

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year To Date	2 Prior Year Ended December 31
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		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest poin		
9.	Total foreign exchange change in book value/recorded inve		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	28	25
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2	3
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	30	28
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	30	28

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,295,307,824	1,229,679,420
2.	Cost of bonds and stocks acquired	553,669,679	179,008,599
3.	Accrual of discount	103,970	139,207
4.	Unrealized valuation increase (decrease)	(28,882,401)	43,664,897
5.	Total gain (loss) on disposals	29,955,319	9,569,263
6.	Deduct consideration for bonds and stocks disposed of	544,036,515	163,269,472
7.	Deduct amortization of premium	1,772,328	3,484,090
8.	Total foreign exchange change in book/adjusted carrying value	(447,732)	
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,481	
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	1,303,912,296	1,295,307,824
12.	Deduct total nonadmitted amounts	2,009,405	2,145,726
13.	Statement value at end of current period (Line 11 minus Line 12)	1,301,902,891	1,293,162,098

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	763,941,171	93,116,954	111,886,901	(782,125)	763,941,171	744,389,100		739,306,704
2. NAIC 2 (a)	28,695,376	5,330,252	4,753,069	(6,758)	28,695,376	29,265,802		33,055,390
3. NAIC 3 (a)	1,976,378			(18,738)	1,976,378	1,957,640		2,000,118
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	794,612,925	98,447,207	116,639,969	(807,621)	794,612,925	775,612,541		774,362,213
PREFERRED STOCK								
8. NAIC 1								4,168,644
9. NAIC 2	1,731,710		1,731,719	8	1,731,710	(1)		28,391,800
10. NAIC 3								3,428,156
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,731,710		1,731,719	8	1,731,710	(1)		35,988,599
15. Total Bonds & Preferred Stock	796,344,635	98,447,207	118,371,689	(807,613)	796,344,635	775,612,541		810,350,812

(a) Book/Adjusted Carrying Value column for the end of the current reporting period 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 DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals		X X X			

SCHEDULE DA - Verification

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		17,243,131
2.	Cost of short-term investments acquired		60,370,301
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		239
6.	Deduct consideration received on disposals		77,603,621
7.	Deduct amortization of premium		10,050
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(3,402,522)
2.	Cost Paid/(Consideration Received) on additions	(959,314)
3.	Unrealized Valuation increase/(decrease)	1,731,210
4.	Total gain (loss) on termination recognized	1,397,165
5.	Considerations received/(paid) on terminations	(1,233,460)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date mir				
	3.24 Section 1, Column 19, prior year				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

SI05 Schedule DB Part C Section 1 . . . . . NONE

SI06 Schedule DB Part C Section 2 . . . . . NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value	Check
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value	Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure	Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	21,171,409	
2.	Cost of cash equivalents acquired	74,388,731	77,613,430
3.	Accrual of discount	9,903	
4.	Unrealized valuation increase (decrease)	(292)	1,094
5.	Total gain (loss) on disposals	(804)	
6.	Deduct consideration received on disposals	84,441,503	56,433,060
7.	Deduct amortization of premium		10,050
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	11,127,445	21,171,414
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	11,127,445	21,171,414

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION SD227-4 & 228-2 CONTAINING 21.601 ACRES AT 800 S WASHINGTON	VAN WERT	OH	04/01/2018	DESIGN COLLABORATIVE	248		248	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION SD227-4 & 228-2 CONTAINING 21.601 ACRES AT 800 S WASHINGTON	VAN WERT	OH	04/01/2018	DESIGN COLLABORATIVE	1,139		1,139	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION SD227-4 & 228-2 CONTAINING 21.601 ACRES AT 800 S WASHINGTON	VAN WERT	OH	05/01/2018	DESIGN COLLABORATIVE	3,873		3,873	
0199999 Subtotal - Acquired by Purchase					5,259		5,259	
0399999 Totals					5,259		5,259	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B/A C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 Totals																			

QE01

E02 Schedule B Part 2 . . . . . NONE

E02 Schedule B Part 3 . . . . . NONE

E03 Schedule BA Part 2 . . . . . NONE

E03 Schedule BA Part 3 . . . . . NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
180848XJ7	CLARK CNTY NEV FOR ISSUES DTD PRIO		05/01/2018	Wachovia Securities	X X X	1,133,350	1,000,000		1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	1,133,350	1,000,000		X X X
Bonds - U.S. Special Revenue, Special Assessment									
072024NV0	BAY AREA TOLL AUTH CALIF TOLL		04/17/2018	RBC Capital Markets	X X X	1,508,000	1,000,000	3,522	1FE
31335BQL3	FHLMC PC GOLD COMB 30		04/20/2018	CREDIT SUISSE SECURITIES	X X X	2,144,625	2,150,000	4,599	1
3138ERYX2	FNMA PASS-THRU LNG 30 YEAR		04/25/2018	CREDIT SUISSE SECURITIES	X X X	2,987,228	2,999,884	7,291	1
3140J76B6	FNMA PASS-THRU LNG 30 YEAR		04/19/2018	RBC Capital Markets	X X X	2,425,487	2,499,998	3,958	1
3136B1UG7	FNMA REMICS 2018-26 DH 3.5% 25/JUN		05/10/2018	RBC Capital Markets	X X X	2,121,354	2,110,800	2,873	1FE
626207YM0	MUNICIPAL ELEC AUTH GA		04/17/2018	RBC Capital Markets	X X X	1,239,910	1,000,000	3,328	1FE
66285WFB7	NORTH TEX TWY AUTH REV		04/17/2018	Citigroup	X X X	1,454,270	1,000,000	20,154	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	13,880,874	12,760,683	45,724	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287YAP4	ABBVIE INC CALLABLE NOTES FIXED 3.		06/08/2018	PERSHING LLC	X X X	507,187	515,000	1,648	2FE
00440EAW7	ACE INA HLDG INC		04/20/2018	Wells Fargo Advisors	X X X	182,898	175,000	3,616	1FE
00912XAT1	AIR LEASE CORP CALLABLE NOTES FIXE		06/08/2018	Morgan Stanley	X X X	513,389	540,000	3,915	2FE
00163EBS0	ALM VI LTD 2012-6A A2R3 FLOATING 1		05/30/2018	Goldman Sachs - SOLD	X X X	275,000	275,000	1,689	1FE
00162LCS4	ALM XVI LTD/ALM XVI LLC 2015-16A A		06/20/2018	Goldman Sachs - SOLD	X X X	1,505,000	1,505,000		1FE
02209SAU7	ALTRIA GROUP INC		04/20/2018	JPMorgan	X X X	318,777	350,000	970	1FE
0258M0EL9	AMERICAN EXPRESS CR CORP MTNBE		04/20/2018	Citigroup	X X X	336,032	350,000	5,486	1FE
03027XAB6	AMERICAN TOWER CORP CALLABLE NOTES		06/08/2018	PERSHING LLC	X X X	512,673	520,000	6,673	2FE
03330AAA0	ANCHORAGE CAPITAL CLO 3-R LTD 2014		05/04/2018	VARIOUS	X X X	2,682,680	2,680,000	1,348	1FE
03328QAQ4	ANCHORAGE CAPITAL CLO 6 LTD 2015-6		05/01/2018	JPMorgan	X X X	1,112,220	1,110,000	2,022	1FE
035242AN6	ANHEUSER BUSCH INBEV FIN INC		04/20/2018	PIERPONT SECURITIES LLC	X X X	220,055	210,000	2,372	1FE
035240AL4	ANHEUSER-BUSCH INBEV WLDW INC		04/20/2018	RBS SECURITIES INC	X X X	490,980	490,000	1,089	1FE
00185AAC8	AON PLC		04/20/2018	Goldman Sachs - SOLD	X X X	167,808	175,000	3,245	2FE
03765WBE7	APOLLO CREDIT FUNDING IV LTD 4A A2		06/12/2018	Blackrock	X X X	1,500,000	1,500,000		1FE
037833BX7	APPLE INC		04/20/2018	UBS Paine Webber	X X X	526,951	490,000	3,861	1FE
00206RER9	AT&T INC		04/20/2018	DAIWA SECURITIES AMERICA INC	X X X	342,045	350,000	2,750	2FE
05359AAA1	AVENTURA MALL TR 2018-AVM		06/01/2018	JPMorgan	X X X	494,612	480,000	1,535	1FE
05369AAC5	AVIATION CAPITAL GROUP LLC CALLABL		05/01/2018	DEUTSCHE BANK SECURITIES INC.	X X X	996,090	1,000,000		1FE
05526DBA2	B.A.T. CAPITAL CORPORATION		04/20/2018	Goldman Sachs - SOLD	X X X	330,029	350,000	2,386	1FE
065404BB0	BANK 2018-BNK10		04/23/2018	Morgan Stanley	X X X	2,390,438	2,405,000	5,913	1
06051GFC8	BANK AMER CORP		04/20/2018	PERSHING LLC	X X X	230,769	210,000	2,713	1FE
06051GHG7	BANK AMER CORP		04/20/2018	NOMURA SECURITIES	X X X	517,587	525,000	2,837	1FE
06406RAB3	BANK NEW YORK MELLON CORP		04/20/2018	Merrill Lynch-Columbus	X X X	510,363	525,000	3,865	1FE
06051GHH5	BANK OF AMERICA CORP CALLABLE MEDI		05/14/2018	Merrill Lynch-Columbus	X X X	1,025,000	1,025,000		1FE
06738EBB0	BARCLAYS PLC CALLABLE MEDIUM TERM		05/09/2018	BARCLAYS CAPITAL, INC.	X X X	385,000	385,000		1FE
05565EAH8	BMW US CAP LLC		04/20/2018	JEFFERIES LLC	X X X	327,471	350,000	354	1FE
11134LAR0	BROADCOM CORP/BROADCOM CAYMAN		04/20/2018	Morgan Stanley	X X X	454,171	490,000	8,908	1FE
14040HBW4	CAPITAL ONE FINL CORP		04/20/2018	BARCLAYS CAPITAL, INC.	X X X	333,484	350,000	3,103	1FE
12481XAE0	CBAM 2018-6 LTD 2018-6A B1 FLOATIN		05/17/2018	Goldman Sachs - SOLD	X X X	1,600,000	1,600,000		1FE
161175AY0	CHARTER COMMUNICATIONS OPER		04/20/2018	DEUTSCHE BANK SECURITIES INC.	X X X	214,496	210,000	2,605	1FE
172967LD1	CITIGROUP INC		04/20/2018	Goldman Sachs - SOLD	X X X	821,486	840,000	9,432	1FE
12591KAD7	COMM 2013-CCRE12 MORTGAGE TRUST 20		05/09/2018	CREDIT SUISSE SECURITIES	X X X	505,996	500,000	523	1FE
22160KAM7	COSTCO WHSL CORP NEW		04/20/2018	CREDIT SUISSE SECURITIES	X X X	234,333	245,000	3,185	1FE
22822VAG6	CROWN CASTLE INTL CORP NEW		04/20/2018	Citigroup	X X X	333,431	350,000	1,649	1FE
126650CZ1	CVS HEALTH CORP		04/20/2018	JPMorgan	X X X	502,196	490,000	3,093	1FE
233851DL5	DAIMLER FINANCE NORTH AMERICA LLC		05/01/2018	Goldman Sachs - SOLD	X X X	998,100	1,000,000		1FE
25272KAK9	DIAMOND 1 FIN CORP/DIAMOND 2		04/20/2018	Goldman Sachs - SOLD	X X X	187,143	175,000	3,775	1FE
26244RAB7	DRYDEN 54 SENIOR LOAN FUND 2017-54		05/01/2018	Citigroup	X X X	1,111,388	1,110,000	1,729	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
29379VBA0	ENTERPRISE PRODS OPER LLC		04/20/2018	PERSHING LLC	X X X	108,759	105,000	552	1FE
31428XBB1	FEDEX CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	229,499	245,000	2,316	1FE
31620MAK2	FIDELITY NATIONAL INFORMATION SERV		06/08/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	508,387	515,000	2,854	2FE
337932AF4	FIRSTENERGY CORP CALLABLE NOTES FI		06/08/2018	Morgan Stanley	X X X	259,457	255,000	2,619	2FE
345397WW9	FORD MOTOR CREDIT CO LLC		04/20/2018	SG AMERICAS SECURITIES LLC	X X X	478,890	500,000	2,341	1FE
36321HAC2	GALAXY XXIX CLO LTD 2018-29A B FLO		05/07/2018	Citigroup	X X X	1,110,000	1,110,000		1FE
361448AW3	GATX CORP		04/20/2018	Merrill Lynch-Columbus	X X X	264,186	280,000	607	1FE
37045XBQ8	GENERAL MTRS FINL CO INC		04/20/2018	CREDIT AGRICOLE SECURITIES	X X X	336,567	350,000	700	1FE
375558BA0	GILEAD SCIENCES INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	71,047	70,000	726	1FE
38141GWZ3	GOLDMAN SACHS GROUP INC		04/18/2018	Goldman Sachs - SOLD	X X X	1,035,000	1,035,000		1FE
38141GXD1	GOLDMAN SACHS GROUP INC/THE CALLAB		05/14/2018	Goldman Sachs - SOLD	X X X	775,000	775,000		1FE
36252TAS4	GS MORTGAGE SECURITIES TRUST 2016-		05/04/2018	SG AMERICAS SECURITIES LLC	X X X	2,142,336	2,200,000	1,250	1FE
44330QAC5	HIGHBRIDGE LOAN MANAGEMENT 12-2018		05/16/2018	Merrill Lynch-Columbus	X X X	1,500,000	1,500,000		1FE
437076BH4	HOME DEPOT INC		04/20/2018	JPMorgan	X X X	216,208	210,000	570	1FE
404280BS7	HSBC HOLDINGS PLC CALLABLE NOTES V		05/10/2018	JPMorgan	X X X	200,000	200,000		1FE
44644AAD9	HUNTINGTON NATIONAL BANK/THE CALLA		05/08/2018	Morgan Stanley	X X X	663,497	665,000		1FE
46647PAR7	JP MORGAN CHASE BANK NA		04/16/2018	JPMorgan	X X X	1,365,000	1,365,000		1FE
49456BAP6	KINDER MORGAN INC DEL		04/20/2018	Merrill Lynch-Columbus	X X X	274,151	280,000	1,773	1FE
53944VAP4	LLOYDS BANK PLC NOTES FIXED 3.3% 0		05/01/2018	Morgan Stanley	X X X	1,028,743	1,030,000		1FE
55279HAK6	MANUFACTURER AND TRADERS		04/20/2018	JEFFERIES LLC	X X X	719,805	750,000	4,713	1FE
57636QAJ3	MASTERCARD INCORPORATED		04/20/2018	Robert W. Baird	X X X	244,750	245,000	1,382	1FE
58013MFA7	MCDONALDS CORP MED TERM NT BE		04/20/2018	JPMorgan	X X X	373,163	350,000	6,398	1FE
585055BU9	MEDTRONIC INC		04/20/2018	CREDIT SUISSE SECURITIES	X X X	148,756	140,000	701	1FE
594918BD5	MICROSOFT CORP		04/20/2018	JPMorgan	X X X	271,006	280,000	2,100	1FE
615369AK1	MOODY'S CORP CALLABLE NOTES FIXED		06/08/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	355,367	370,000	3,966	2FE
61691NAE5	MORGAN STAN CAP I TR 2017-HR2		04/23/2018	Morgan Stanley	X X X	1,819,504	1,850,000	4,424	1FE
61744YAR9	MORGAN STANLEY		04/19/2018	Morgan Stanley	X X X	620,000	620,000		1FE
61763MAE0	MORGAN STANLEY BANK OF AMERICA MER		05/10/2018	Morgan Stanley	X X X	1,998,084	1,990,000	2,587	1FE
61691JAS3	MORGAN STANLEY CAPITAL I TRUST 201		05/09/2018	Merrill Lynch-Columbus	X X X	1,970,859	2,000,000	1,836	1FE
62481WAA5	MP CLO VIII LTD 2015-2A AR FLOATIN		05/01/2018	Morgan Stanley	X X X	1,110,000	1,110,000		1FE
61767CAU2	MS BOFA ML TRUST 2017-C33		04/23/2018	Merrill Lynch-Columbus	X X X	716,557	740,000	1,646	1FE
667274AC8	NORTHWELL HEALTHCARE INC		04/17/2018	Citigroup	X X X	984,450	1,000,000	19,880	1FE
67066GAE4	NVIDIA CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	334,362	350,000	1,182	1FE
67110DAN7	OCP CLO 2016-11 LTD 2016-11A A1AR		05/01/2018	CREDIT SUISSE SECURITIES	X X X	1,113,330	1,110,000	672	1FE
68389XAW5	ORACLE CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	220,105	210,000	2,783	1FE
67108FAQ9	OZLM FUNDING IV LTD 2013-4A A2R FL		05/01/2018	CREDIT SUISSE SECURITIES	X X X	740,740	740,000	751	1FE
67110HAW8	OZLM XIV LTD 2015-14A A2AR FLOATIN		06/05/2018	CREDIT SUISSE SECURITIES	X X X	1,035,000	1,035,000		1FE
709599BB9	PENSKE TRUCK LEASING CO LP / PTL F		05/07/2018	Merrill Lynch-Columbus	X X X	997,960	1,000,000		1FE
718172CE7	PHILIP MORRIS INTL INC		04/20/2018	Morgan Stanley	X X X	330,414	350,000	1,580	1FE
69353RFJ2	PNC BK N A PITTSBURGH PA		04/20/2018	Goldman Sachs - SOLD	X X X	716,108	750,000	6,229	1FE
747525AU7	QUALCOMM INC		04/20/2018	JPMorgan	X X X	325,549	350,000	4,866	1FE
760759AM2	REPUBLIC SERVICES INC CALLABLE NOT		06/08/2018	MUFG SECURITIES AMERICA INC	X X X	388,426	370,000	1,318	2FE
761713AY2	REYNOLDS AMERICAN INC CALLABLE NOT		06/08/2018	Merrill Lynch-Columbus	X X X	511,981	490,000	5,743	2FE
771196BK7	ROCHE HLDGS INC		04/20/2018	Goldman Sachs - SOLD	X X X	373,992	400,000	4,638	1FE
78355HKG3	RYDER SYS MTN BE		04/20/2018	PERSHING LLC	X X X	485,673	490,000	2,684	1FE
785592AV8	SABINE PASS LIQUEFACTION LLC		04/20/2018	Goldman Sachs - SOLD	X X X	305,402	280,000	5,209	1FE
857477AT0	STATE STR CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	348,492	350,000	2,278	1FE
882508BC7	TEXAS INSTRS INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	231,520	245,000	3,375	1FE
883556BM3	THERMO FISHER SCIENTIFIC INC		04/20/2018	Wells Fargo Advisors	X X X	345,118	350,000	4,578	1FE
891906AE9	TOTAL SYSTEM SERVICES INC CALLABLE		05/09/2018	Merrill Lynch-Columbus	X X X	449,622	450,000		1FE
89417EAK5	TRAVELERS COMPANIES INC		04/20/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	X X X	179,905	175,000	1,233	1FE
89531MAC6	TRESTLES CLO II LTD 2018-2A A2 FLO		05/15/2018	VENDOR CODE THE NOT IN TABLE	X X X	1,000,000	1,000,000		1FE
91159HHR4	U S BANCORP MTNS BK ENT		04/20/2018	Citigroup	X X X	498,288	525,000	8,131	1FE
90932NAA1	UNITED AIRLINES 2018-1 CLASS B PAS		05/09/2018	CREDIT SUISSE SECURITIES	X X X	600,000	600,000		1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
91324PCX8	UNITEDHEALTH GROUP INC		04/20/2018	Goldman Sachs - SOLD	X X X	174,060	175,000	2,021	1FE
903442AA9	US 2018-USDC 2018-USDC A 4.106% 10		05/31/2018	Citigroup	X X X	514,983	500,000	1,027	1FE
92343VCX0	VERIZON COMMUNICATIONS INC		04/20/2018	Wells Fargo Advisors	X X X	327,821	350,000	1,715	1FE
92343VEP5	VERIZON COMMUNICATIONS INC CALLABL		05/08/2018	Goldman Sachs - SOLD	X X X	515,000	515,000		1FE
92826CAF9	VISA INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	256,177	245,000	3,804	1FE
931427AC2	WALGREENS BOOTS ALLIANCE INC		04/20/2018	JPMorgan	X X X	171,467	175,000	3,640	1FE
931142DW0	WALMART INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	231,927	245,000	4,539	1FE
94974BGK0	WELLS FARGO CO MTN BE		04/20/2018	Goldman Sachs - SOLD	X X X	327,765	350,000	6,560	1FE
96949LAD7	WILLIAMS PARTNERS L P NEW		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	X X X	198,685	210,000	2,822	1FE
96950FAL8	WILLIAMS PARTNERS LP CALLABLE NOTE		06/08/2018	PERSHING LLC	X X X	264,872	260,000	878	2FE
00185AAD6	AON PLC CALLABLE NOTES FIXED 4% 27	C	06/08/2018	Wells Fargo Advisors	X X X	263,045	260,000	433	2FE
03330AAC6	ANCHORAGE CAPITAL CLO 3-R LTD 2014		06/07/2018	JPMorgan	X X X	533,930	535,000	2,409	1FE
00507UAS0	ACTAVIS FUNDING SCS	C	04/20/2018	Goldman Sachs - SOLD	X X X	338,468	350,000	1,441	2FE
00774MAE5	AERCAP IRELAND CAPITAL LIMITED	C	04/20/2018	RBC Capital Markets	X X X	397,148	420,000	4,114	2FE
05565QDA3	BP CAP MKTS P L C	C	04/20/2018	Robert W. Baird	X X X	347,743	350,000	1,261	1FE
22546QAP2	CREDIT SUISSE NEW YORK BRANCH	C	04/20/2018	JPMorgan	X X X	495,545	500,000	2,266	1FE
40436KAC9	HPS LN MGMT LTD 2015-6R		04/25/2018	Citigroup	X X X	498,750	500,000	3,340	1FE
404280BB4	HSBC HLDGS PLC	C	04/20/2018	Citigroup	X X X	519,923	525,000	8,474	1FE
822582BD3	SHELL INTERNATIONAL FIN BV	C	04/20/2018	Goldman Sachs - SOLD	X X X	275,607	280,000	4,120	1FE
82481LAD1	SHIRE ACQUISITIONS INVTS IRELA	C	04/20/2018	JPMorgan	X X X	322,865	350,000	964	1FE
86562MAY6	SUMITOMO MITSUI FINL GROUP INC	C	04/20/2018	MUFG SECURITIES AMERICA INC	X X X	338,818	350,000	3,342	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	68,442,886	69,050,000	280,650	X X X
8399997 Subtotal - Bonds - Part 3					X X X	83,457,110	82,810,683	326,374	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	83,457,110	82,810,683	326,374	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8999999 Subtotal - Preferred Stocks					X X X		X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00206R102	A T & T, INC.		06/22/2018	VARIOUS	124,355.000	4,152,773	X X X		L
002824100	ABBOTT LABORATORIES		06/22/2018	VARIOUS	21,300.000	1,253,131	X X X		L
00130H105	AES CORP		04/11/2018	JPMorgan	27,450.000	313,548	X X X		L
00817Y108	AETNA INC NEW		05/02/2018	VARIOUS	6,138.000	1,078,666	X X X		L
001055102	AFLAC INC		04/11/2018	JPMorgan	6,815.000	301,172	X X X		L
00846U101	AGILENT TECHNOLOGIES, INC.		06/22/2018	VARIOUS	6,425.000	410,410	X X X		L
00123Q104	AGNC INVT CORP		04/11/2018	JPMorgan	1,565.000	29,426	X X X		L
009158106	AIR PRODS & CHEMS INC		06/22/2018	VARIOUS	5,980.000	953,844	X X X		L
00971T101	AKAMAI TECHNOLOGIES, INC.		05/02/2018	DEUTSCHE BANK SECURITIES INC.	247.000	17,698	X X X		L
015271109	ALEXANDRIA REAL ESTATE EQ INC		04/11/2018	JPMorgan	1,995.000	241,580	X X X		L
02005N100	ALLY FINL INC		04/11/2018	JPMorgan	4,195.000	114,156	X X X		L
02043Q107	ALNYLAM PHARMACEUTICALS INC		04/11/2018	JPMorgan	225.000	21,967	X X X		L
02209S103	ALTRIA GROUP INC		06/12/2018	VARIOUS	26,037.000	1,490,660	X X X		L
02376R102	AMERICAN AIRLINES GROUP INC COMMON		06/22/2018	VENDOR CODE INST NOT IN TABLE	940.000	38,918	X X X		L
025537101	AMERICAN ELEC PWR INC		06/22/2018	VARIOUS	3,560.000	240,765	X X X		L
025816109	AMERICAN EXPRESS CO		05/02/2018	VARIOUS	1,508.000	139,334	X X X		L
026874784	AMERICAN INTL GROUP INC		05/02/2018	VARIOUS	56,496.000	3,124,958	X X X		L
03076C106	AMERIPRISE FINL INC		06/22/2018	VARIOUS	2,300.000	327,245	X X X		L
031162100	AMGEN INC		04/11/2018	JPMorgan	6,485.000	1,118,095	X X X		L
032511107	ANADARKO PETROLEUM CORP.		05/24/2018	VARIOUS	6,787.000	469,520	X X X		L
03349M105	ANDEAVOR		05/02/2018	VARIOUS	1,046.000	120,507	X X X		L
036752103	ANTHEM INC		05/02/2018	VARIOUS	11,830.000	2,670,020	X X X		L
037411105	APACHE CORP		04/11/2018	JPMorgan	4,795.000	190,086	X X X		L

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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03755L104	APERGY CORP COMMON STOCK		05/07/2018	JPMorgan	377.500	13,632	X X X		L
039483102	ARCHER DANIELS MIDLAND CO		04/11/2018	JPMorgan	6,050.000	267,002	X X X		L
03965L100	ARCONIC INC		05/02/2018	DEUTSCHE BANK SECURITIES INC.	2,332.000	40,427	X X X		L
045487105	ASSOCIATED BANC CORP		04/11/2018	JPMorgan	2,505.000	61,629	X X X		L
04621X108	ASSURANT INC		04/11/2018	JPMorgan	640.000	57,979	X X X		L
052769106	AUTODESK INC		05/02/2018	VARIOUS	1,129.000	143,020	X X X		L
053484101	AVALONBAY COMMUNITIES INC REIT USD		06/22/2018	VENDOR CODE INST NOT IN TABLE	125.000	21,363	X X X		L
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON S		06/22/2018	VENDOR CODE INST NOT IN TABLE	5,355.000	299,550	X X X		L
05722G100	BAKER HUGHES A GE CO		06/22/2018	VARIOUS	2,980.000	96,596	X X X		L
062540109	BANK HAWAII CORP		04/11/2018	JPMorgan	2,575.000	212,053	X X X		L
064058100	BANK NEW YORK MELLON CORP		04/11/2018	JPMorgan	2,915.000	148,527	X X X		L
060505104	BANK OF AMERICA CORP		05/02/2018	VARIOUS	270,426.000	8,170,323	X X X		L
071813109	BAXTER INTERNATIONAL, INC.		04/11/2018	JPMorgan	3,040.000	197,425	X X X		L
054937107	BB&T CORP		04/11/2018	JPMorgan	14,735.000	769,204	X X X		L
075887109	BECTON DICKINSON & CO		06/22/2018	VENDOR CODE INST NOT IN TABLE	910.000	217,016	X X X		L
084670702	BERKSHIRE HATHAWAY INC DEL		05/02/2018	VARIOUS	12,096.000	2,356,880	X X X		L
086516101	BEST BUY CO INC		05/16/2018	VARIOUS	1,507.000	113,869	X X X		L
05541T101	BGC PARTNERS INC		05/16/2018	VARIOUS	67,155.000	846,102	X X X		L
09247X101	BLACKROCK, INC.		05/02/2018	VARIOUS	724.000	377,940	X X X		L
093671105	BLOCK H & R INC		04/11/2018	JPMorgan	2,710.000	70,169	X X X		L
101121101	BOSTON PROPERTIES INC REIT USD 0.0		05/16/2018	Citigroup	430.000	51,459	X X X		L
110122108	BRISTOL MYERS SQUIBB COMPANY		06/22/2018	VARIOUS	9,970.000	569,486	X X X		L
11135F101	BROADCOM INC COMMON STOCK USD		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,515.000	394,596	X X X		L
12673P105	CA INC		04/11/2018	JPMorgan	11,365.000	392,007	X X X		L
127055101	CABOT CORP		04/11/2018	JPMorgan	645.000	35,341	X X X		L
133131102	CAMDEN PROPERTY TRUST		04/11/2018	JPMorgan	1,080.000	92,980	X X X		L
14040H105	CAPITAL ONE FINL CORP		04/11/2018	JPMorgan	1,355.000	129,203	X X X		L
14149Y108	CARDINAL HEALTH, INC.		06/22/2018	VARIOUS	9,085.000	536,100	X X X		L
149123101	CATERPILLAR, INC.		06/22/2018	VARIOUS	3,470.000	504,376	X X X		L
150870103	CELANESE CORPORATION SER A		06/22/2018	VARIOUS	670.000	73,562	X X X		L
15135B101	CENTENE CORP COMMON STOCK USD 0.00		05/02/2018	DEUTSCHE BANK SECURITIES INC.	904.000	103,270	X X X		L
15189T107	CENTERPOINT ENERGY INC		04/11/2018	JPMorgan	18,610.000	499,353	X X X		L
125269100	CF INDS HLDGS INC		04/11/2018	JPMorgan	6,130.000	229,339	X X X		L
808513105	CHARLES SCHWAB CORP/THE COMMON STO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	1,723.000	95,896	X X X		L
16119P108	CHARTER COMMUNICATIONS INC COMMON		05/02/2018	DEUTSCHE BANK SECURITIES INC.	318.000	87,373	X X X		L
166764100	CHEVRON CORPORATION		05/01/2018	VARIOUS	29,474.000	3,541,380	X X X		L
172062101	CINCINNATI FINL CORP		04/11/2018	JPMorgan	565.000	41,478	X X X		L
17243V102	CINEMARK HOLDINGS INC		05/16/2018	VARIOUS	5,945.000	224,257	X X X		L
17275R102	CISCO SYSTEMS, INC.		06/22/2018	VARIOUS	47,760.000	2,035,973	X X X		L
172967424	CITIGROUP, INC. NEW		06/25/2018	VARIOUS	75,576.000	5,277,272	X X X		L
174610105	CITIZENS FINL GROUP INC		06/22/2018	VARIOUS	7,480.000	313,157	X X X		L
189054109	CLOROX CO DEL		04/11/2018	JPMorgan	1,380.000	174,422	X X X		L
12572Q105	CME GROUP INC		05/02/2018	VARIOUS	1,972.000	315,128	X X X		L
126117100	CNA FINL CORP		04/11/2018	JPMorgan	3,225.000	156,923	X X X		L
191216100	COCA COLA		05/16/2018	VARIOUS	24,755.000	1,042,405	X X X		L
192446102	COGNIZANT TECH SOLUTIONS CORP CL A		04/20/2018	JEFFERIES LLC	6,625.000	543,865	X X X		L
20030N101	COMCAST CORP NEW		06/22/2018	VARIOUS	114,353.000	3,826,428	X X X		L
205887102	CONAGRA BRANDS INC		04/11/2018	JPMorgan	1,495.000	54,930	X X X		L
20605P101	CONCHO RESOURCES INC COMMON STOCK		05/02/2018	DEUTSCHE BANK SECURITIES INC.	178.000	28,067	X X X		L
20825C104	CONOCOPHILLIPS		05/02/2018	VARIOUS	8,405.000	533,622	X X X		L
209115104	CONSOLIDATED EDISON INC		04/11/2018	JPMorgan	3,610.000	279,820	X X X		L
219350105	CORNING, INC.		04/11/2018	JPMorgan	13,355.000	366,094	X X X		L
222070203	COTY INC COMMON STOCK USD 0.01		05/16/2018	Citigroup	2,565.000	36,803	X X X		L
22822V101	CROWN CASTLE INTERNATIONAL CORP RE		06/22/2018	VENDOR CODE INST NOT IN TABLE	3,195.000	331,191	X X X		L

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229663109	CUBESMART		05/16/2018	VARIOUS	6,060.000	173,891	X X X		L
229899109	CULLEN FROST BANKERS INC		04/11/2018	JPMorgan	800.000	84,042	X X X		L
231021106	CUMMINS, INC.		05/16/2018	VARIOUS	2,335.000	364,613	X X X		L
126650100	CVS HEALTH CORPORATION		06/25/2018	VARIOUS	18,078.000	1,199,839	X X X		L
232806109	CYPRESS SEMICONDUCTOR CORP		05/16/2018	VARIOUS	11,995.000	201,422	X X X		L
23283R100	CYRUSONE INC		04/11/2018	JPMorgan	3,740.000	187,720	X X X		L
235851102	DANAHER CORP		05/02/2018	DEUTSCHE BANK SECURITIES INC.	1,148.000	114,320	X X X		L
237194105	DARDEN RESTAURANTS INC COMMON STOC		06/22/2018	VENDOR CODE INST NOT IN TABLE	2,575.000	280,993	X X X		L
233153204	DCT INDUSTRIAL TRUST INC		05/16/2018	VARIOUS	5,130.000	292,328	X X X		L
247361702	DELTA AIR LINES, INC.		04/11/2018	JPMorgan	5,495.000	282,841	X X X		L
25179M103	DEVON ENERGY CORP NEW		05/30/2018	VARIOUS	38,138.000	1,404,555	X X X		L
253868103	DIGITAL RLTY TR INC		04/11/2018	JPMorgan	1,510.000	157,874	X X X		L
254709108	DISCOVER FINANCIAL SERVICES		04/11/2018	JPMorgan	3,455.000	244,968	X X X		L
25470F302	DISCOVERY INC COMMON STOCK USD 0.0		05/02/2018	DEUTSCHE BANK SECURITIES INC.	1,753.000	39,072	X X X		L
25746U109	DOMINION RESOURCES, INC.		05/16/2018	VARIOUS	17,745.000	1,146,453	X X X		L
257559203	DOMTAR CORP		06/22/2018	VARIOUS	4,825.000	221,349	X X X		L
25960P109	DOUGLAS EMMETT INC		04/11/2018	JPMorgan	810.000	28,781	X X X		L
260003108	DOVER CORP		04/11/2018	JPMorgan	755.000	70,632	X X X		L
26078J100	DOWDUPONT, INC.		04/11/2018	JPMorgan	11,445.000	740,863	X X X		L
26441C204	DUKE ENERGY CORP NEW		04/11/2018	JPMorgan	16,885.000	1,301,538	X X X		L
264411505	DUKE REALTY INVESTMENTS INC		05/16/2018	Citigroup	2,655.000	74,722	X X X		L
278642103	EBAY INC COMMON STOCK USD 0.001		05/02/2018	DEUTSCHE BANK SECURITIES INC.	3,455.000	128,471	X X X		L
281020107	EDISON INTL		06/22/2018	VARIOUS	9,406.000	599,645	X X X		L
291011104	EMERSON ELECTRIC CO		04/11/2018	JPMorgan	13,320.000	893,539	X X X		L
29364G103	ENTERGY CORP NEW		04/11/2018	JPMorgan	12,025.000	943,391	X X X		L
293792107	ENTERPRISE PRODUCTS PARTNERS LP ML		06/12/2018	VARIOUS	55,110.000	1,594,039	X X X		L
26875P101	EOG RESOURCES, INC.		05/02/2018	DEUTSCHE BANK SECURITIES INC.	1,676.000	195,412	X X X		L
29476L107	EQUITY RESIDENTIAL PROPERTIES TRST		04/11/2018	JPMorgan	1,435.000	89,734	X X X		L
29530P102	ERIE INDEMNITY CO COMMON STOCK USD		06/22/2018	VENDOR CODE INST NOT IN TABLE	370.000	44,549	X X X		L
297178105	ESSEX PPTY TR INC		04/11/2018	JPMorgan	425.000	102,515	X X X		L
269246401	ETRADE FINANCIAL CORP		05/02/2018	DEUTSCHE BANK SECURITIES INC.	214.000	13,031	X X X		L
30161N101	EXELON CORP		04/11/2018	JPMorgan	6,235.000	239,938	X X X		L
302130109	EXPEDITORS INTERNATIONAL OF WASHIN		05/02/2018	DEUTSCHE BANK SECURITIES INC.	765.000	48,212	X X X		L
30219G108	EXPRESS SCRIPTS HOLDING CO.		05/02/2018	DEUTSCHE BANK SECURITIES INC.	761.000	56,399	X X X		L
30225T102	EXTRA SPACE STORAGE INC		04/11/2018	JPMorgan	1,460.000	127,724	X X X		L
30231G102	EXXON MOBIL CORP		04/11/2018	JPMorgan	42,285.000	3,274,233	X X X		L
314211103	FEDERATED INVS INC PA		04/11/2018	JPMorgan	12,065.000	391,539	X X X		L
31620R303	FIDELITY NATIONAL FINANCIAL IN		04/11/2018	JPMorgan	6,465.000	246,979	X X X		L
316773100	FIFTH THIRD BANCORP COMMON STOCK U		06/22/2018	VENDOR CODE INST NOT IN TABLE	8,395.000	253,033	X X X		L
31847R102	FIRST AMERN FINL CORP		06/22/2018	VARIOUS	3,000.000	161,182	X X X		L
337932107	FIRST ENERGY CORP.		04/20/2018	VARIOUS	57,648.000	1,991,918	X X X		L
32051X108	FIRST HAWAIIAN INC		04/11/2018	JPMorgan	5,065.000	139,855	X X X		L
343498101	FLOWERS FOODS INC COMMON STOCK USD		05/16/2018	Citigroup	2,040.000	44,388	X X X		L
343412102	FLUOR CORP COMMON STOCK USD 0.01		05/02/2018	DEUTSCHE BANK SECURITIES INC.	359.000	21,090	X X X		L
345370860	FORD MTR CO DEL		04/11/2018	JPMorgan	107,450.000	1,228,422	X X X		L
354613101	FRANKLIN RESOURCES, INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	6,725.000	222,034	X X X		L
35671D857	FREEPORT-McMORAN COPPER & GOLD		06/22/2018	VARIOUS	7,240.000	124,448	X X X		L
363576109	GALLAGHER ARTHUR J & CO		06/29/2018	VARIOUS	2,872.000	189,488	X X X		L
36467W109	GAMESTOP CORP NEW		05/16/2018	VARIOUS	24,676.000	337,832	X X X		L
36467J108	GAMING & LEISURE PPTYS INC		04/11/2018	JPMorgan	795.000	26,873	X X X		L
364760108	GAP INC/THE COMMON STOCK USD 0.05		06/22/2018	VENDOR CODE INST NOT IN TABLE	500.000	16,658	X X X		L
369550108	GENERAL DYNAMICS CORP.		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,640.000	311,129	X X X		L
369604103	GENERAL ELECTRIC COMPANY		05/16/2018	VARIOUS	181,236.000	2,572,603	X X X		L
370334104	GENERAL MILLS, INC.		06/22/2018	VARIOUS	41,139.000	1,832,183	X X X		L

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37045V100	GENERAL MOTORS CO		05/16/2018	VARIOUS	17,525.000	660,547	X X X		L
372460105	GENUINE PARTS CO		04/11/2018	JPMorgan	1,385.000	124,183	X X X		L
36174X101	GGP INC		04/11/2018	JPMorgan	3,580.000	71,788	X X X		L
375558103	GILEAD SCIENCES, INC.		05/16/2018	VARIOUS	8,070.000	559,004	X X X		L
38141G104	GOLDMAN SACHS GROUP INC		05/01/2018	VARIOUS	6,617.000	1,649,663	X X X		L
413875105	HARRIS CORP DEL		05/16/2018	VARIOUS	983.000	150,315	X X X		L
418056107	HASBRO INC		06/22/2018	VARIOUS	2,305.000	201,902	X X X		L
40412C101	HCA HEALTHCARE INC		04/11/2018	JPMorgan	2,080.000	200,080	X X X		L
42225P501	HEALTHCARE TR AMER INC		06/22/2018	VARIOUS	7,260.000	186,092	X X X		L
423452101	HELMERICH & PAYNE INC		04/11/2018	JPMorgan	7,660.000	547,786	X X X		L
427866108	HERSHEY CO		04/11/2018	JPMorgan	770.000	74,422	X X X		L
42809H107	HESS CORPORATION		05/02/2018	VARIOUS	16,335.000	945,675	X X X		L
42824C109	HEWLETT PACKARD ENTERPRISE CO		05/02/2018	VARIOUS	12,967.000	223,396	X X X		L
436106108	HOLLYFRONTIER CORP		04/11/2018	JPMorgan	2,115.000	115,421	X X X		L
438516106	HONEYWELL INTERNATIONAL, INC.		04/11/2018	JPMorgan	1,715.000	247,444	X X X		L
44107P104	HOST HOTELS & RESORTS INC		04/11/2018	JPMorgan	10,795.000	199,519	X X X		L
40434L105	HP INC		05/16/2018	VARIOUS	12,565.000	272,056	X X X		L
443510607	HUBBELL INC		04/11/2018	JPMorgan	740.000	86,796	X X X		L
444097109	HUDSON PAC PPTYS INC		04/11/2018	JPMorgan	1,430.000	44,920	X X X		L
444859102	HUMANA INC		04/20/2018	JEFFERIES LLC	1,609.000	472,493	X X X		L
458140100	INTEL CORP		04/11/2018	JPMorgan	36,455.000	1,862,942	X X X		L
459200101	INTERNATIONAL BUSINESS MACHINE COR		04/11/2018	JPMorgan	6,440.000	1,000,535	X X X		L
460690100	INTERPUBLIC GROUP COS INC		04/20/2018	VARIOUS	51,347.000	1,213,520	X X X		L
460146103	INTL PAPER CO		04/20/2018	JPMorgan	19,275.000	1,022,278	X X X		L
G491BT108	INVESCO LTD		04/11/2018	JPMorgan	31,935.000	977,291	X X X		L
46187W107	INVITATION HOMES INC		04/11/2018	JPMorgan	10,055.000	227,972	X X X		L
46284V101	IRON MTN INC NEW		04/11/2018	JPMorgan	625.000	20,964	X X X		L
832696405	J.M. SMUCKER COMPANY		04/11/2018	JPMorgan	520.000	64,279	X X X		L
46590V100	JBG SMITH PPTYS		04/11/2018	JPMorgan	4,895.000	167,764	X X X		L
478160104	JOHNSON & JOHNSON		04/11/2018	JPMorgan	18,080.000	2,343,756	X X X		L
G51502105	JOHNSON CONTROLS INTERNATIONAL		04/11/2018	JPMorgan	6,205.000	212,847	X X X		L
46625H100	JPMORGAN CHASE & COMPANY		06/22/2018	VARIOUS	85,455.000	9,492,937	X X X		L
48203R104	JUNIPER NETWORKS INC		04/11/2018	JPMorgan	7,980.000	197,046	X X X		L
487836108	KELLOGG CO		05/16/2018	VARIOUS	10,594.000	644,206	X X X		L
493267108	KEYCORP NEW		04/20/2018	VARIOUS	39,071.000	771,039	X X X		L
49456B101	KINDER MORGAN INC DEL		06/22/2018	VARIOUS	31,620.000	523,834	X X X		L
500255104	KOHLS CORPORATION		05/16/2018	VARIOUS	3,426.000	220,288	X X X		L
500754106	KRAFT HEINZ CO		05/16/2018	VARIOUS	14,170.000	853,152	X X X		L
501797104	L BRANDS INC		06/22/2018	VARIOUS	22,075.000	829,163	X X X		L
502413107	L3 TECHNOLOGIES INC COMMON STOCK U		05/16/2018	VARIOUS	1,271.000	240,022	X X X		L
512816109	LAMAR ADVERTISING CO NEW		04/11/2018	JPMorgan	585.000	37,295	X X X		L
517834107	LAS VEGAS SANDS CORP COMMON STOCK		06/22/2018	VENDOR CODE INST NOT IN TABLE	2,470.000	197,663	X X X		L
524901105	LEGG MASON INC COMMON STOCK USD 0.		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,305.000	46,886	X X X		L
525327102	LEIDOS HOLDINGS INC COMMON STOCK U		06/22/2018	VARIOUS	2,521.000	150,622	X X X		L
531172104	LIBERTY PROPERTY TRUST		04/11/2018	JPMorgan	975.000	38,466	X X X		L
534187109	LINCOLN NATIONAL CORP COMMON STOCK		06/22/2018	VENDOR CODE INST NOT IN TABLE	240.000	15,721	X X X		L
539830109	LOCKHEED MARTIN CORP		06/22/2018	VARIOUS	2,880.000	953,774	X X X		L
54142L109	LOGMEIN INC		04/11/2018	JPMorgan	670.000	78,760	X X X		L
548661107	LOWES COS INC		04/20/2018	JEFFERIES LLC	5,144.000	430,532	X X X		L
554382101	MACERICH CO		04/11/2018	JPMorgan	1,655.000	96,127	X X X		L
55616P104	MACYS INC		05/16/2018	VARIOUS	10,885.000	348,916	X X X		L
565849106	MARATHON OIL CORP		05/31/2018	VARIOUS	18,881.000	393,110	X X X		L
56585A102	MARATHON PETROLEUM CORP		04/11/2018	JPMorgan	3,550.000	262,780	X X X		L
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMO		06/22/2018	VENDOR CODE INST NOT IN TABLE	715.000	15,169	X X X		L

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577081102	MATTEL INC		04/20/2018	JEFFERIES LLC	52,017.000	676,679	X X X		L
580135101	McDONALD'S CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	3,540.000	583,164	X X X		L
58155Q103	McKESSON CORPORATION		05/02/2018	VARIOUS	7,069.000	1,033,469	X X X		L
58933Y105	MERCK & CO., INC.		05/16/2018	VARIOUS	28,903.000	1,664,259	X X X		L
589400100	MERCURY GENL CORP NEW		05/16/2018	VARIOUS	15,245.000	718,264	X X X		L
59156R108	METLIFE, INC.		06/22/2018	VARIOUS	96,343.000	4,529,078	X X X		L
55272X102	MFA FINL INC		04/11/2018	JPMorgan	6,655.000	49,729	X X X		L
552953101	MGM RESORTS INTERNATIONAL COMMON S		05/02/2018	DEUTSCHE BANK SECURITIES INC.	2,031.000	63,391	X X X		L
595112103	MICRON TECHNOLOGY, INC.		05/02/2018	VARIOUS	1,489.000	70,641	X X X		L
594918104	MICROSOFT CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,980.000	198,936	X X X		L
609207105	MONDELEZ INTERNATIONAL, INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	420.000	17,319	X X X		L
617446448	MORGAN STANLEY		06/22/2018	VARIOUS	61,336.000	3,263,365	X X X		L
620076307	MOTOROLA SOLUTIONS INC		04/20/2018	JEFFERIES LLC	2,461.000	272,041	X X X		L
553530106	MSC INDL DIRECT INC		06/22/2018	VARIOUS	1,970.000	173,949	X X X		L
626717102	MURPHY OIL CORP		04/11/2018	JPMorgan	13,310.000	381,498	X X X		L
636518102	NATIONAL INSTRS CORP		04/11/2018	JPMorgan	1,230.000	61,454	X X X		L
63938C108	NAVIENT CORPORATION		05/16/2018	VARIOUS	19,525.000	263,727	X X X		L
64110D104	NETAPP INC		04/11/2018	JPMorgan	1,190.000	78,710	X X X		L
64828T201	NEW RESIDENTIAL INVT CORP		04/11/2018	JPMorgan	12,740.000	207,057	X X X		L
649445103	NEW YORK CMNTY BANCORP INC		04/11/2018	JPMorgan	67,755.000	858,530	X X X		L
651229106	NEWELL BRANDS INC		04/11/2018	JPMorgan	14,890.000	385,986	X X X		L
651639106	NEWMONT MINING CORP		05/16/2018	VARIOUS	5,210.000	210,682	X X X		L
65339F101	NEXTERA ENERGY, INC.		05/30/2018	VARIOUS	5,628.000	908,351	X X X		L
655844108	NORFOLK SOUTHERN CORP		04/11/2018	JPMorgan	2,935.000	384,639	X X X		L
670346105	NUCOR CORP		06/22/2018	VARIOUS	4,810.000	312,075	X X X		L
G6700G107	NVENT ELECTRIC PLC COMMON STOCK		05/01/2018	COWEN AND COMPANY, LLC	8,051.000	183,249	X X X		L
674599105	OCCIDENTAL PETE CORP DEL		05/16/2018	VARIOUS	16,335.000	1,221,936	X X X		L
670837103	OGE ENERGY CORP COMMON STOCK USD 0		06/22/2018	VENDOR CODE INST NOT IN TABLE	345.000	12,070	X X X		L
680223104	OLD REP INTL CORP		05/16/2018	VARIOUS	37,770.000	792,221	X X X		L
680665205	OLIN CORP		06/22/2018	VARIOUS	5,930.000	174,416	X X X		L
682680103	ONEOK INC COMMON STOCK USD 0.01		06/22/2018	VARIOUS	20,280.000	1,392,181	X X X		L
68389X105	ORACLE CORPORATION		06/25/2018	VARIOUS	97,009.000	4,448,732	X X X		L
690742101	OWENS CORNING COMMON STOCK USD 0.0		05/02/2018	DEUTSCHE BANK SECURITIES INC.	320.000	20,919	X X X		L
695263103	PACWEST BANCORP DEL		05/16/2018	VARIOUS	18,945.000	945,749	X X X		L
703395103	PATTERSON COS., INC.		04/11/2018	JPMorgan	8,255.000	193,518	X X X		L
69318G106	PBF ENERGY INC		04/11/2018	JPMorgan	3,405.000	119,388	X X X		L
70959W103	PENSKE AUTOMOTIVE GRP INC		04/11/2018	JPMorgan	820.000	35,360	X X X		L
712704105	PEOPLES UNITED FINANCIAL INC		06/22/2018	VARIOUS	54,245.000	1,008,623	X X X		L
713448108	PEPSICO INC		05/16/2018	Citigroup	8,520.000	827,884	X X X		L
717081103	PFIZER, INC.		06/25/2018	VARIOUS	131,170.000	4,743,035	X X X		L
69331C108	PG&E CORP		04/20/2018	JEFFERIES LLC	43,114.000	1,979,450	X X X		L
718172109	PHILIP MORRIS INTL INC		06/22/2018	VARIOUS	26,010.000	2,319,564	X X X		L
718546104	PHILLIPS 66		04/11/2018	JPMorgan	3,415.000	350,217	X X X		L
72348P104	PINNACLE FOODS INC DEL		04/11/2018	JPMorgan	2,280.000	126,090	X X X		L
723787107	PIONEER NATURAL RESOURCES CO COMMO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	438.000	86,051	X X X		L
724479100	PITNEY BOWES INC		05/16/2018	VARIOUS	44,550.000	447,037	X X X		L
72651A207	PLAINS GP HLDGS L P		04/20/2018	JEFFERIES LLC	6,155.000	154,086	X X X		L
693475105	PNC FINL SVCS GROUP INC		04/11/2018	JPMorgan	4,020.000	600,759	X X X		L
69351T106	PPL CORP		05/16/2018	VARIOUS	40,815.000	1,115,984	X X X		L
74251V102	PRINCIPAL FINANCIAL GROUP INC COMM		05/16/2018	Citigroup	5,715.000	338,961	X X X		L
742718109	PROCTER & GAMBLE CO.		04/11/2018	JPMorgan	28,195.000	2,206,893	X X X		L
74340W103	PROLOGIS INC		05/16/2018	VARIOUS	12,485.000	780,083	X X X		L
744320102	PRUDENTIAL FINL INC		04/20/2018	JPMorgan	20,337.000	2,132,626	X X X		L
744573106	PUBLIC SVC ENTERPRISE GROUP		04/20/2018	JEFFERIES LLC	18,765.000	930,414	X X X		L

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747525103	QUALCOMM, INC.		04/20/2018	VARIOUS	43,210.000	2,305,318	X X X		L
754907103	RAYONIER INC		04/11/2018	JPMorgan	1,585.000	57,730	X X X		L
755111507	RAYTHEON CO DELAWARE NEW		05/16/2018	Citigroup	860.000	180,717	X X X		L
758849103	REGENCY CTRS CORP		04/11/2018	JPMorgan	1,115.000	65,643	X X X		L
759509102	RELIANCE STEEL & ALUMINUM CO COMMO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	538.000	46,974	X X X		L
V7780T103	ROYAL CARIBBEAN CRUISES LTD NORWAY		06/22/2018	VARIOUS	2,342.000	258,598	X X X		L
780287108	ROYAL GOLD INC		04/11/2018	JPMorgan	350.000	30,986	X X X		L
749660106	RPC INC COMMON STOCK USD 0.1		06/22/2018	VENDOR CODE INST NOT IN TABLE	15,405.000	218,674	X X X		L
749685103	RPM INTL INC		04/11/2018	JPMorgan	1,640.000	80,003	X X X		L
783549108	RYDER SYS INC		04/11/2018	JPMorgan	2,595.000	184,589	X X X		L
80589M102	SCANA CORP NEW		05/16/2018	VARIOUS	16,765.000	593,302	X X X		L
806857108	SCHLUMBERGER LTD.		04/11/2018	JPMorgan	10,630.000	718,083	X X X		L
828806109	SIMON PROPERTY GROUP		04/11/2018	JPMorgan	215.000	33,027	X X X		L
835495102	SONOCO PRODS CO		04/11/2018	JPMorgan	7,920.000	387,903	X X X		L
842587107	SOUTHERN CO		05/16/2018	VARIOUS	29,650.000	1,318,385	X X X		L
84265V105	SOUTHERN COPPER CORP		04/11/2018	JPMorgan	3,775.000	210,919	X X X		L
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC CO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	675.000	56,607	X X X		L
84861U105	SPIRIT MTA REIT		06/01/2018	JPMorgan	825.000	6,643	X X X		L
84860W102	SPIRIT RLTY CAP INC NEW		04/11/2018	JPMorgan	8,250.000	66,433	X X X		L
854502101	STANLEY BLACK & DECKER INC COMMON		05/02/2018	DEUTSCHE BANK SECURITIES INC.	835.000	116,650	X X X		L
857477103	STATE STREET CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	710.000	69,737	X X X		L
858119100	STEEL DYNAMICS INC COMMON STOCK US		06/22/2018	VENDOR CODE INST NOT IN TABLE	705.000	33,662	X X X		L
862121100	STORE CAP CORP		05/16/2018	VARIOUS	5,490.000	139,577	X X X		L
866674104	SUN CMNTYS INC		05/16/2018	VARIOUS	2,740.000	251,715	X X X		L
867224107	SUNCOR ENERGY, INC. NEW		04/20/2018	JEFFERIES LLC	56,219.000	2,153,559	X X X		L
867914103	SUNTRUST BKS INC		05/01/2018	VARIOUS	29,388.000	1,976,991	X X X		L
87165B103	SYNCHRONY FINL		04/11/2018	JPMorgan	5,700.000	195,182	X X X		L
74144T108	T ROWE PRICE GROUP, INC.		04/11/2018	JPMorgan	3,760.000	399,321	X X X		L
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	615.000	72,421	X X X		L
876030107	TAPESTRY INC		05/16/2018	VARIOUS	2,766.000	130,732	X X X		L
87612E106	TARGET CORP		04/11/2018	JPMorgan	6,975.000	507,937	X X X		L
876664103	TAUBMAN CTRS INC		04/11/2018	JPMorgan	365.000	21,218	X X X		L
872275102	TCF FINL CORP		04/11/2018	JPMorgan	19,995.000	451,537	X X X		L
87236Y108	TD AMERITRADE HLDG CORP		04/11/2018	JPMorgan	1,065.000	63,349	X X X		L
87901J105	TEGNA INC COMMON STOCK USD 1		05/02/2018	DEUTSCHE BANK SECURITIES INC.	1,526.000	15,946	X X X		L
879369106	TELEFLEX INC		05/02/2018	VARIOUS	603.000	155,919	X X X		L
879433829	TELEPHONE & DATA SYSTEMS INC COMMO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	1,158.000	31,714	X X X		L
87240R107	TFS FINL CORP		05/16/2018	VARIOUS	19,215.000	291,487	X X X		L
254687106	THE WALT DISNEY CO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	3,300.000	328,865	X X X		L
883556102	THERMO FISHER SCIENTIFIC, INC.		06/22/2018	VARIOUS	2,106.000	441,951	X X X		L
887317303	TIME WARNER INC		05/02/2018	VARIOUS	1,670.000	158,975	X X X		L
887389104	TIMKEN CO		04/11/2018	JPMorgan	790.000	36,105	X X X		L
89417E109	TRAVELERS COMPANIES INC		05/02/2018	VARIOUS	11,871.000	1,618,947	X X X		L
90130A101	TWENTY-FIRST CENTURY FOX INC COMMO		06/22/2018	VARIOUS	4,028.000	158,457	X X X		L
90184L102	TWITTER INC		04/11/2018	JPMorgan	5,105.000	150,049	X X X		L
902494103	TYSON FOODS INC COMMON STOCK USD 0		05/02/2018	DEUTSCHE BANK SECURITIES INC.	805.000	54,327	X X X		L
902653104	UDR INC		04/11/2018	JPMorgan	1,400.000	50,054	X X X		L
904214103	UMPQUA HOLDINGS CORP COMMON STOCK		06/22/2018	VENDOR CODE INST NOT IN TABLE	27,610.000	652,488	X X X		L
907818108	UNION PACIFIC CORP		04/11/2018	JPMorgan	2,020.000	265,029	X X X		L
910047109	UNITED CONTINENTAL HOLDINGS INC CO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	198.000	13,449	X X X		L
912909108	UNITED STATES STEEL CORP COMMON ST		05/02/2018	DEUTSCHE BANK SECURITIES INC.	904.000	29,161	X X X		L
913017109	UNITED TECHNOLOGIES CORP		04/11/2018	JPMorgan	6,610.000	809,411	X X X		L
91325V108	UNITI GROUP INC		04/11/2018	JPMorgan	1,515.000	24,668	X X X		L
91529Y106	UNUM GROUP COMMON STOCK USD 0.1		06/22/2018	VENDOR CODE INST NOT IN TABLE	7,220.000	274,678	X X X		L

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902973304	US BANCORP DEL		06/22/2018	VARIOUS	59,532.000	3,016,573	X X X		L
918204108	V F CORPORATION		05/16/2018	VARIOUS	2,180.000	170,414	X X X		L
91913Y100	VALERO ENERGY CORP NEW		04/11/2018	JPMorgan	4,315.000	432,848	X X X		L
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK		05/02/2018	DEUTSCHE BANK SECURITIES INC.	828.000	56,073	X X X		L
92343V104	VERIZON COMMUNICATIONS		06/22/2018	VARIOUS	64,024.000	3,064,912	X X X		L
92553P201	VIACOM CL B		06/22/2018	VARIOUS	4,295.000	131,050	X X X		L
925652109	VICI PPTYS INC		04/11/2018	JPMorgan	9,610.000	174,638	X X X		L
931427108	WALGREENS BOOTS ALLIANCE INC		06/22/2018	VARIOUS	4,645.000	302,627	X X X		L
931142103	WALMART INC		04/11/2018	JPMorgan	10,300.000	884,899	X X X		L
942622200	WATSCO INC COMMON STOCK USD 0.5		06/22/2018	VENDOR CODE INST NOT IN TABLE	2,570.000	467,316	X X X		L
92939U106	WEC ENERGY GROUP INC		04/11/2018	JPMorgan	1,660.000	103,356	X X X		L
948741103	WEINGARTEN REALTY INVESTORS		04/11/2018	JPMorgan	935.000	26,173	X X X		L
949746101	WELLS FARGO & COMPANY		04/20/2018	VARIOUS	95,886.000	5,013,462	X X X		L
958102105	WESTERN DIGITAL CORP		06/22/2018	VARIOUS	5,730.000	474,875	X X X		L
96145D105	WESTROCK CO		06/22/2018	VARIOUS	4,780.000	293,146	X X X		L
962166104	WEYERHAEUSER CO		05/16/2018	VARIOUS	4,720.000	169,892	X X X		L
969457100	WILLIAMS COS INC DEL		05/30/2018	VARIOUS	16,560.000	434,354	X X X		L
969904101	WILLIAMS SONOMA INC		04/11/2018	JPMorgan	1,685.000	84,524	X X X		L
98212B103	WPX ENERGY INC COMMON STOCK USD 0.		05/02/2018	DEUTSCHE BANK SECURITIES INC.	2,077.000	36,139	X X X		L
984121608	XEROX CORP		06/22/2018	VARIOUS	13,635.000	368,728	X X X		L
983919101	XILINX INC		04/11/2018	JPMorgan	2,495.000	169,691	X X X		L
G98294104	XL GROUP LTD COMMON STOCK USD		05/02/2018	DEUTSCHE BANK SECURITIES INC.	1,246.000	69,334	X X X		L
98954M200	ZILLOW GROUP INC COMMON STOCK USD		05/02/2018	DEUTSCHE BANK SECURITIES INC.	546.000	27,764	X X X		L
000989525	ASTRAZENECA PLC COMMON STOCK GBP 0	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	42,892.000	2,970,089	X X X		L
005069216	BAYER AG COMMON STOCK EUR 0	B	06/14/2018	VARIOUS	8,895.000	1,056,107	X X X		L
00BZ1NVG1	BAYER AG RIGHT EUR	B	06/19/2018	JPMorgan	6,665.000	54,338	X X X		L
000798058	BP PLC COMMON STOCK GBP 0.25	B	06/11/2018	VARIOUS	473,187.000	3,590,977	X X X		L
000287581	BRITISH AMERICAN TOBACCO PLC COMMO	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	10,012.000	549,490	X X X		L
000182709	CRH PLC COMMON STOCK EUR 0.32	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	28,125.000	869,959	X X X		L
00B1Y9TB5	DANONE SA COMMON STOCK EUR 0.25	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	6,203.000	504,543	X X X		L
000237404	DIAGEO PLC COMMON STOCK GBP 28.935	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	53,681.000	1,865,172	X X X		L
00B19NLV6	EXPERIAN PLC COMMON STOCK GBP 0.1	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	21,611.000	489,927	X X X		L
005986625	KONINKLIJKE PHILIPS NV COMMON STOC	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	57,453.000	2,452,110	X X X		L
G0177J108	ALLERGAN PLC	C	06/22/2018	VARIOUS	2,491.000	413,070	X X X		L
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	04/11/2018	JPMorgan	2,025.000	89,814	X X X		L
G16962105	BUNGE LIMITED	C	04/11/2018	JPMorgan	1,485.000	110,621	X X X		L
143658300	CARNIVAL CORP PAIRED CTF	C	04/11/2018	JPMorgan	7,030.000	447,407	X X X		L
P31076105	COPA HOLDINGS SA	C	06/22/2018	VARIOUS	640.000	71,112	X X X		L
G29183103	EATON CORP PLC	C	06/22/2018	VARIOUS	9,670.000	742,501	X X X		L
H2906T109	GARMIN LTD	C	05/16/2018	VARIOUS	4,880.000	289,198	X X X		L
G4863A108	INTERNATIONAL GAME TECHNOLOGY	C	04/11/2018	JPMorgan	2,855.000	73,723	X X X		L
N53745100	LYONDELLBASELL INDUSTRIES N V	C	05/16/2018	VARIOUS	4,400.000	463,420	X X X		L
G5960L103	MEDTRONIC PLC	C	05/16/2018	VARIOUS	11,625.000	919,063	X X X		L
G6359F103	NABORS INDUSTRIES LTD	C	04/11/2018	JPMorgan	4,285.000	32,277	X X X		L
G6518L108	NIELSEN HLDGS PLC	C	05/16/2018	VARIOUS	32,626.000	1,063,301	X X X		L
670100205	NOVO-NORDISK A S	C	04/20/2018	JEFFERIES LLC	16,563.000	784,609	X X X		L
G7S00T104	PENTAIR PLC	C	05/01/2018	VARIOUS	10,064.000	635,207	X X X		L
780259206	ROYAL DUTCH SHELL PLC	C	04/20/2018	JEFFERIES LLC	57,105.000	4,032,116	X X X		L
G81276100	SIGNET JEWELERS LIMITED	C	04/11/2018	JPMorgan	800.000	30,162	X X X		L
G84720104	STERIS PLC	C	04/11/2018	JPMorgan	950.000	89,065	X X X		L
874039100	TAIWAN SEMICONDUCTOR MFG LTD	C	04/20/2018	JEFFERIES LLC	6,078.000	236,786	X X X		L
89151E109	TOTAL S A	C	04/20/2018	CREDIT SUISSE SECURITIES	45,739.000	2,853,611	X X X		L
904784709	UNILEVER N V	C	04/20/2018	JEFFERIES LLC	18,954.000	1,048,696	X X X		L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	227,098,750	X X X		X X X
9799997 Subtotal - Common Stocks - Part 3					X X X	227,098,750	X X X		X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	227,098,750	X X X		X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	227,098,750	X X X		X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	310,555,860	X X X	326,374	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3133ECE59	FEDERAL FARM CREDIT BANK		04/24/2018	Merrill Lynch-Columbus	XXX	587,538	600,000	600,000							600,000		(12,462)	(12,462)	2,012	01/30/2020	1FE
3133EF4A2	FEDERAL FARM CREDIT BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	239,750	250,000	250,000							250,000		(10,250)	(10,250)	2,480	04/19/2022	1FE
3133EFCZ8	FEDERAL FARM CREDIT BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	242,175	250,000	250,000							250,000		(7,825)	(7,825)	3,530	09/14/2022	1FE
3133EGDB8	FEDERAL FARM CREDIT BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	188,800	200,000	200,000							200,000		(11,200)	(11,200)	1,938	06/02/2025	1FE
3133EHCN1	FEDERAL FARM CREDIT BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	244,525	250,000	250,000							250,000		(5,475)	(5,475)	3,255	03/16/2021	1FE
3130A7D44	FEDERAL HOME LOAN BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	188,020	200,000	200,000							200,000		(11,980)	(11,980)	3,390	03/09/2026	1FE
3130A7RS6	FEDERAL HOME LOAN BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	187,200	200,000	200,000							200,000		(12,800)	(12,800)	2,621	04/27/2026	1FE
3130A82M4	FEDERAL HOME LOAN BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	184,740	200,000	200,000							200,000		(15,260)	(15,260)	2,137	05/18/2026	1FE
3130AAR75	FEDERAL HOME LOAN BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	192,760	200,000	200,000							200,000		(7,240)	(7,240)	3,598	02/14/2024	1FE
3130ABGG5	FEDERAL HOME LOAN BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	192,320	200,000	200,000							200,000		(7,680)	(7,680)	1,970	06/07/2024	1FE
3130ACMH4	FEDERAL HOME LOAN BANK		04/24/2018	MIZUHO SECURITIES USA INC.	XXX	419,760	440,000	440,000							440,000		(20,240)	(20,240)	5,775	10/16/2024	1FE
0599999 Subtotal - Bonds - U.S. Governments					XXX	2,867,588	2,990,000	2,990,000							2,990,000		(122,412)	(122,412)	32,705	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
041042B43	ARKANSAS ST REF		04/17/2018	Wachovia Securities	XXX	259,063	250,000	270,696			(403)		(403)		270,294		(11,231)	(11,231)	2,625	07/01/2030	1FE
20772JL91	CONNECTICUT ST TXBL SER B		04/24/2018	Crews & Associates, Inc.	XXX	240,593	250,000	250,000							250,000		(9,408)	(9,408)	1,907	08/01/2024	1FE
546415F88	LOUISIANA ST TXBL SER D		04/24/2018	Janney Montgomery	XXX	248,815	250,000	250,000							250,000		(1,185)	(1,185)	1,465	07/15/2019	1FE
605581GD3	MISSISSIPPI ST TXBL SER B		04/24/2018	Janney Montgomery	XXX	241,565	250,000	250,000							250,000		(8,435)	(8,435)	3,643	10/01/2023	1FE
880541QS9	TENNESSEE ST SER C		04/24/2018	Janney Montgomery	XXX	151,949	150,000	150,000							150,000		1,949	1,949	1,196	08/01/2022	1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					XXX	1,141,984	1,150,000	1,170,696			(403)		(403)		1,170,294		(28,310)	(28,310)	10,836	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
015032HV0	ALEXANDRIA LA TXBL LTD TAX		04/24/2018	Janney Montgomery	XXX	143,260	145,000	145,000							145,000		(1,740)	(1,740)	1,354	06/01/2020	1FE
021753UY2	ALTOONA IA REF-URBAN RENEWAL SER C		04/23/2018	Morgan Stanley	XXX	252,458	250,000	262,983			(275)		(275)		262,708		(10,250)	(10,250)	3,500	06/01/2031	1FE
032879TE8	ANCHOR BAY MI SD TXBL REF SER B		04/24/2018	Goldman Sachs - SOLD	XXX	245,498	250,000	250,000							250,000		(4,503)	(4,503)	2,819	05/01/2021	1FE
034313ZT6	ANDOVER MN TXBL ABATEMENT SER C		04/24/2018	National Financial Services Co	XXX	247,806	260,000	259,090			35		35		259,125		(11,319)	(11,319)	1,305	02/01/2023	1FE
088365FJ5	BEXAR CNTY TX HOSP DIST REF		05/02/2018	PERSHING LLC	XXX	192,848	200,000	203,960	203,444		(128)		(128)		203,316		(10,468)	(10,468)	4,317	02/15/2031	1FE
15987EFW9	CHARLES STEWART MOTT MI CMNTY CLG		04/17/2018	National Financial Services Co	XXX	279,620	275,000	285,144			(202)		(202)		284,942		(5,322)	(5,322)	3,850	05/01/2026	1FE
172217WG2	CINCINNATI OH TXBL JUDGEMENT SER D		04/24/2018	PERSHING LLC	XXX	336,005	340,000	340,000							340,000		(3,995)	(3,995)	4,470	12/01/2025	1FE
185468RQ0	CLEBURNE TX TXBL		04/24/2018	PERSHING LLC	XXX	246,393	250,000	250,000							250,000		(3,608)	(3,608)	5,966	08/15/2027	1FE
205759KE2	COMSTOCK PARK MI PUB SCHS TXBL B		04/24/2018	PERSHING LLC	XXX	242,580	250,000	250,000							250,000		(7,420)	(7,420)	3,541	05/01/2021	1FE
208418E74	CONROE TX ISD REF		04/23/2018	National Financial Services Co	XXX	267,233	250,000	274,184			(466)		(466)		273,718		(6,486)	(6,486)	5,944	02/15/2032	1FE
2487752Z0	DENTON CNTY TX REF		04/23/2018	National Financial Services Co	XXX	267,458	250,000	273,281			(561)		(561)		272,720		(5,262)	(5,262)	2,778	07/15/2030	1FE
2487753A4	DENTON CNTY TX REF		04/23/2018	National Financial Services Co	XXX	253,503	250,000	260,408			(248)		(248)		260,159		(6,657)	(6,657)	2,431	07/15/2031	1FE
269408MN7	EAGAN MN TXBL TAX INCR SER A		04/24/2018	PERSHING LLC	XXX	237,675	245,000	242,704			59		59		242,763		(5,089)	(5,089)	1,649	02/01/2025	1FE
271515VF2	EAST CENTRAL TX ISD SCH BLDG		04/17/2018	Wachovia Securities	XXX	378,100	380,000	395,488			(340)		(340)		395,148		(17,048)	(17,048)	7,727	08/15/2030	1FE
288713GG9	ELLIS CNTY TX REF		04/23/2018	PERSHING LLC	XXX	435,824	440,000	450,807			(238)		(238)		450,570		(14,745)	(14,745)	3,337	02/01/2031	1FE
362676JL3	GAHANNA OH REF		04/23/2018	Citigroup	XXX	334,246	305,000	328,354			(529)		(529)		327,825		6,421	6,421	4,880	12/01/2026	1FE
367748LX6	GATEWAY PA SD ALLEGHANY CNTY TXBL		04/17/2018	Janney Montgomery	XXX	572,112	600,000	600,000							600,000		(27,888)	(27,888)	2,607	07/15/2021	1FE
374208EW2	GERRISH & HIGGINS MI SD SB & SITE		05/01/2018	CALLED @ 100.0000000	XXX	1,105,000	1,105,000	1,139,825	751,422		(1,868)		(1,868)		1,105,000				27,625	05/01/2023	1FE
384514UB9	GRAFTON WI TXBL REF SER B CORP PUR		04/24/2018	PERSHING LLC	XXX	230,427	235,000	235,000							235,000		(4,573)	(4,573)	3,029	06/01/2026	1FE
392641XK7	GREEN BAY WI TXBL REF SER D		04/24/2018	PERSHING LLC	XXX	243,590	250,000	250,000							250,000		(6,410)	(6,410)	4,200	04/01/2024	1FE
3960284J8	GREENVILLE CNTY SC TXBL REF SER A		04/24/2018	Janney Montgomery	XXX	243,138	250,000	250,000							250,000		(6,863)	(6,863)	3,203	04/01/2022	1FE
416489RX2	HARTFORD CNTY CT MET DIST SER B		04/23/2018	PERSHING LLC	XXX	520,348	510,000	545,527			(960)		(960)		544,567		(24,219)	(24,219)	9,244	11/01/2028	1FE
447711KC5	HURON SC SCH DIST #2-2 REF		04/23/2018	Stifel Nicolaus	XXX	366,108	355,000	372,428			(609)		(609)		371,820		(5,712)	(5,712)	4,970	06/01/2026	1FE
458934BH8	INTERMEDIATE SD #287 PLYMOUTH MN		04/11/2018	Sterne, Agee & Leach, Inc.	XXX	198,758	200,000	209,323			(196)		(196)		209,128		(10,370)	(10,370)	2,700	05/01/2028	1FE
472737FZ3	JEFFERSON CNTY CO SD #R-001 COPS		04/23/2018	Sterne, Agee & Leach, Inc.	XXX	266,593	250,000	269,952			(449)		(449)		269,503		(2,910)	(2,910)	3,611	12/15/2029	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
478164GZ3	JOHNSON & MIAMI CNTYS KS USD #230		04/23/2018	Morgan Stanley	XXX	254,530	250,000	263,701			(280)		(280)		263,421		(8,891)	(8,891)	5,688	09/01/2030	1FE
483270GR9	KALAMAZOO MI PUB SCHS SER B		04/17/2018	Sterne, Agee & Leach, Inc.	XXX	509,330	515,000	538,202			(464)		(464)		537,738		(28,408)	(28,408)	7,210	05/01/2029	1FE
483271AN2	KALAMAZOO MI REGL EDL SVC AGCY SB		05/01/2018	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,041,253	751,645		(2,008)		(2,008)		1,000,000				25,000	05/01/2021	1FE
494751CV0	KING CNTY WA FIRE PROT DIST #39		04/23/2018	Morgan Stanley	XXX	372,544	350,000	376,390			(597)		(597)		375,793		(3,250)	(3,250)	5,600	12/01/2030	1FE
4952242Z9	KING CNTY WA SD #411 ISSAQUAH		04/11/2018	PERSHING LLC	XXX	595,800	600,000	630,532			(548)		(548)		629,984		(34,184)	(34,184)	6,600	12/01/2030	1FE
498531BF8	KLEIN TX INDPT SCH DIST REF SER B		04/11/2018	PERSHING LLC	XXX	309,147	300,000	307,524			(296)		(296)		307,228		1,919	1,919	1,800	02/01/2022	1FE
5176964N7	LAS VEGAS NV TXBL REF VAR PURP SER		04/24/2018	PERSHING LLC	XXX	243,253	250,000	250,000							250,000		(6,748)	(6,748)	2,719	06/01/2022	1FE
548768FB1	LOWNDES CNTY MS SD		04/23/2018	PERSHING LLC	XXX	475,873	440,000	472,744			(766)		(766)		471,977		3,896	3,896	11,440	09/01/2027	1FE
552048PP9	LYON TWP MI REF		04/11/2018	PERSHING LLC	XXX	282,840	275,000	294,837			(342)		(342)		294,495		(11,655)	(11,655)	4,767	10/01/2027	1FE
557259VS4	MADISON CNTY MS TXBL REF		04/24/2018	PERSHING LLC	XXX	245,293	250,000	250,000							250,000		(4,708)	(4,708)	3,207	06/01/2025	1FE
557412WP4	MADISON CNTY TN TXBL REF		04/02/2018	MATURITY	XXX	1,000,000	1,000,000	1,013,119	750,833		(984)		(984)		1,000,000				10,000	04/01/2018	1FE
569203ME9	MARION & POLK CNTYS OR SD #24J		04/24/2018	PERSHING LLC	XXX	244,785	250,000	250,000							250,000		(5,215)	(5,215)	2,367	06/30/2024	1FE
586145F58	MEMPHIS TN TXBL REF SER B		04/24/2018	PERSHING LLC	XXX	243,625	250,000	250,000							250,000		(6,375)	(6,375)	3,841	04/01/2023	1FE
590485H68	MESA AZ		04/23/2018	Sterne, Agee & Leach, Inc.	XXX	245,748	250,000	258,403			(178)		(178)		258,226		(12,478)	(12,478)	2,375	07/01/2030	1FE
590485F37	MESA AZ TXBL REF SER B		04/24/2018	PERSHING LLC	XXX	233,953	250,000	250,000							250,000		(16,048)	(16,048)	2,187	07/01/2027	1FE
597009FA2	MIDDLETOWN DE REF		04/23/2018	National Financial Services Co	XXX	325,130	315,000	336,010			(440)		(440)		335,570		(10,439)	(10,439)	3,063	01/15/2029	1FE
605128TE7	MISSION TX CTFS OBLIG		04/23/2018	Sterne, Agee & Leach, Inc.	XXX	463,549	455,000	483,300			(728)		(728)		482,572		(19,023)	(19,023)	11,059	02/15/2029	1FE
621451PB3	MOUNT HEALTHY OH CSD SCH IMPT		06/01/2018	CALLED @ 100.0000000	XXX	1,160,000	1,160,000	1,239,226	853,790		(4,799)		(4,799)		1,160,000				29,000	12/01/2023	1FE
621587KD5	MOUNT HOOD OR CMNTY CLG DIST REF		04/17/2018	WEDBUSH SECURITIES INC.	XXX	258,513	250,000	269,543			(385)		(385)		269,159		(10,646)	(10,646)	3,354	06/01/2030	1FE
627627QU9	MUSKEGO NORWAY WI SD SCH BLDG IMPT		04/23/2018	Wachovia Securities	XXX	440,000	440,000	457,723			(386)		(386)		457,337		(17,337)	(17,337)	8,103	04/01/2031	1FE
680616ZN2	OLENTANGY OH LSD TXBL SER A		04/24/2018	PERSHING LLC	XXX	243,555	250,000	250,000							250,000		(6,445)	(6,445)	3,172	12/01/2026	1FE
689225VR8	OTTAWA CNTY MI REF		04/23/2018	Citigroup	XXX	399,893	380,000	402,257			(516)		(516)		401,741		(1,848)	(1,848)	6,428	11/01/2027	1FE
690887QQ0	OWENSBORO KY TXBL		04/24/2018	PERSHING LLC	XXX	239,318	250,000	251,623			(39)		(39)		251,584		(12,267)	(12,267)	2,715	07/01/2025	1FE
701060HD0	PARKER CNTY TX REF		04/23/2018	PERSHING LLC	XXX	265,025	250,000	271,599			(475)		(475)		271,125		(6,100)	(6,100)	6,944	02/15/2031	1FE
706711JH2	PENDER CNTY NC SCH SER A		04/23/2018	PERSHING LLC	XXX	258,080	250,000	269,042			(394)		(394)		268,648		(10,568)	(10,568)	5,688	09/01/2030	1FE
729429PL8	PLYMOUTH-CANTON MI CMNTY SD REF		05/01/2018	CALLED @ 100.0000000	XXX	510,000	510,000	542,360	376,265		(1,566)		(1,566)		510,000				12,750	05/01/2022	1FE
729429PQ7	PLYMOUTH-CANTON MICH CMNTY SCH		05/01/2018	CALLED @ 100.0000000	XXX	490,000	490,000	491,093			(1,093)		(1,093)		490,000				12,250	05/01/2022	1FE
796237J89	SAN ANTONIO TX REF & IMPT		04/17/2018	PERSHING LLC	XXX	370,300	350,000	370,187			(567)		(567)		369,621		679	679	2,654	02/01/2025	1FE
821023MB1	SHEBOYGAN WI AREA SC TXBL PROM NTS		04/24/2018	PERSHING LLC	XXX	248,428	250,000	250,000							250,000		(1,573)	(1,573)	4,342	04/01/2023	1FE
849653UC2	SPRING GROVE PA ASD SER A		04/23/2018	RBC Capital Markets	XXX	262,523	250,000	264,387			(516)		(516)		263,871		(1,348)	(1,348)	5,667	10/01/2028	1FE
790178TD9	ST JOHN BAPTIST PARISH LA		04/17/2018	PERSHING LLC	XXX	256,260	250,000	256,088			(204)		(204)		255,884		376	376	4,750	03/01/2023	1FE
882723B24	TEXAS ST TXBL REF PUB FIN AUTH SER		04/24/2018	PERSHING LLC	XXX	242,045	250,000	248,621			28		28		248,649		(6,604)	(6,604)	4,286	10/01/2026	1FE
889855E73	TOMBALL TX ISD REF SCH BLDG		04/23/2018	Morgan Stanley	XXX	254,443	250,000	266,724			(371)		(371)		266,353		(11,911)	(11,911)	6,076	02/15/2031	1FE
899840HA3	TUPELO MS PUB SD		04/23/2018	PERSHING LLC	XXX	298,394	275,000	297,178			(521)		(521)		296,658		1,737	1,737	7,150	09/01/2026	1FE
8827223F6	TX ST TXBL REF WTR FIN ST PARTN		04/24/2018	Janney Montgomery	XXX	250,545	250,000	250,000							250,000		545	545	1,833	08/01/2024	1FE
921356DZ1	VAN WERT OH CSD REF		05/02/2018	Crews & Associates, Inc.	XXX	448,960	460,000	475,072			(341)		(341)		474,731		(25,771)	(25,771)	5,865	12/01/2030	1FE
933747DT1	WAPAKONETA OH CSD REF SCH IMPT		04/23/2018	National Financial Services Co	XXX	408,331	385,000	410,441			(443)		(443)		409,997		(1,666)	(1,666)	5,775	12/01/2027	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					XXX	22,456,587	22,295,000	23,142,639	3,687,399		(27,191)		(27,191)		22,925,372		(468,786)	(468,786)	368,781	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
005596DY4	ADAMS CNTY CO COPS REF & IMPT		04/23/2018	National Financial Services Co	XXX	270,173	250,000	269,010			(430)		(430)		268,580		1,593	1,593	4,000	12/01/2027	1FE
04108N2B7	AR ST DEV FIN AUTH ECON DEV REV TX		04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	244,250	250,000	250,000							250,000		(5,750)	(5,750)	3,240	10/01/2020	1FE
047059GR5	ATHENS-CLARKE CNTY GA UNIF GOVT		04/23/2018	Stifel Nicolaus	XXX	451,070	440,000	471,836			(658)		(658)		471,178		(20,108)	(20,108)	10,010	09/01/2030	1FE
047849GN8	ATLANTA GA TAX ALLOC TXBL-BELTLINE		04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	379,088	380,000	388,748			(427)		(427)		388,321		(9,233)	(9,233)	4,104	01/01/2022	1FE
04785RAV5	ATLANTA GA URBAN RSDL FIN AUTH TXB		04/17/2018	VENDOR CODE CANT NOT IN TABLE	XXX	246,248	250,000	250,000							250,000		(3,753)	(3,753)	1,530	12/01/2019	1FE
072024NV0	BAY AREA TOLL AUTH CALIF TOLL		05/29/2018	VENDOR CODE OPPE NOT IN TABLE	XXX	1,488,710	1,000,000	1,508,000			(1,179)		(1,179)		1,506,821		(18,111)	(18,111)	11,738	04/01/2050	1FE
14329NDX9	CARMEL IN REDEV AUTH LEASE RENTAL		04/17/2018	VENDOR CODE CANT NOT IN TABLE	XXX	247,888	250,000	249,885			14		14		249,899		(2,011)	(2,011)	985	08/01/2019	1FE
155839FY4	CENTRAL WA UNIV SYS REV REF		04/23/2018	Sterne, Agee & Leach, Inc.	XXX	306,297	315,000	325,862			(236)		(236)		325,626		(19,329)	(19,329)	4,568	05/01/2030	1FE
16166NCG8	CHASKA MN ECON DEV AUTH LEASE TXBL		04/24/2018	National Financial Services Co	XXX	222,363	225,000	225,000							225,000		(2,637)	(2,637)	1,418	02/01/2021	1FE
16166NCJ2	CHASKA MN ECON DEV AUTH LEASE TXBL		04/24/2018	Crews & Associates, Inc.	XXX	263,336	270,000	270,000							270,000		(6,664)	(6,664)	1,925	02/01/2023	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
181507FA7	CLARK PLEASANT IN MSBC REF 1ST MTG		04/23/2018	PERSHING LLC	XXX	256,583	250,000	265,887			(311)		(311)		265,576		(8,994)	(8,994)	2,431	01/15/2029	1FE
196707RL9	CO ST BRD GOVERNORS UNIV ENTERPRIS		04/24/2018	PERSHING LLC	XXX	148,521	150,000	150,000							150,000		(1,479)	(1,479)	3,115	03/01/2023	1FE
19043CAK8	COASTAL CAROLINA SC UNIV HGR EDU		04/23/2018	National Financial Services Co	XXX	247,500	250,000	243,946			148		148		244,094		3,406	3,406	2,500	06/01/2025	1FE
190760HJ0	COBB-MARIETTA GA COLISEUM & EXH		04/24/2018	Janney Montgomery	XXX	246,920	250,000	250,000							250,000		(3,080)	(3,080)	2,476	01/01/2024	1FE
196558SF8	COLORADO RIVER TX MUNI WTR DIST		04/11/2018	BARCLAYS CAPITAL, INC.	XXX	230,864	200,000	238,945			(866)		(866)		238,079		(7,215)	(7,215)	3,167	01/01/2025	1FE
198054LT3	COLUMBIA MO SWR REV		04/23/2018	Stifel Nicolaus	XXX	263,670	250,000	262,837			(229)		(229)		262,608		1,062	1,062	4,958	10/01/2027	1FE
270456FK7	E ALLEN IN MULTI-SBC 1ST MTG SER B		04/23/2018	Crews & Associates, Inc.	XXX	184,643	175,000	182,975			(298)		(298)		182,677		1,966	1,966	1,823	07/15/2023	1FE
29270CYN9	ENERGY NW WA ELEC REV TX-COLUMBIA		04/24/2018	Janney Montgomery	XXX	248,460	250,000	252,903			(237)		(237)		252,665		(4,205)	(4,205)	2,119	07/01/2020	1FE
31335BQL3	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	13,772	13,772	13,738			34		34		13,772				64	03/01/2048	1
341271AB0	FL ST BRD OF ADMIN FIN CORP TXBL A		04/24/2018	PERSHING LLC	XXX	457,876	465,000	469,769			(271)		(271)		469,498		(11,622)	(11,622)	3,919	07/01/2021	1FE
3138ERYX2	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	65,507	65,507	65,231			276		276		65,507				284	01/01/2047	1
3140J76B6	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	37,897	37,897	36,767			1,130		1,130		37,897				143	10/01/2047	1
3136B1UG7	FNMA REMICS 2018-26 DH 3.5% 25/JUN		06/25/2018	PRINCIPAL RECEIPT	XXX	5,615	5,615	5,643			(28)		(28)		5,615				16	06/25/2046	1FE
37855PJA1	GLENDALE WI CMNTY DEV AUTH TXBL A		04/24/2018	Crews & Associates, Inc.	XXX	263,976	270,000	270,000	270,000						270,000		(6,024)	(6,024)	4,778	10/01/2020	1FE
397337CQ7	GREENWOOD SC MET DIST REF		04/23/2018	Crews & Associates, Inc.	XXX	381,170	370,000	398,395			(583)		(583)		397,811		(16,641)	(16,641)	7,338	10/01/2029	1FE
41422EGE7	HARRIS CNTY TX MET TRANSIT AUTH		04/23/2018	National Financial Services Co	XXX	560,769	550,000	592,736			(870)		(870)		591,865		(31,096)	(31,096)	9,304	11/01/2030	1FE
462590LA6	IA ST STUDENT LOAN LIQUIDITY CORP		04/24/2018	PERSHING LLC	XXX	433,840	440,000	440,437			(48)		(48)		440,390		(6,550)	(6,550)	3,734	12/01/2019	1FE
4546247G6	IN ST BOND BANK REV TXBL-SCH SEVER		04/24/2018	Janney Montgomery	XXX	248,363	250,000	250,000							250,000		(1,638)	(1,638)	1,634	01/15/2020	1FE
45528UUP4	INDIANAPOLIS IN LOC PUB IMPT BD BK		04/23/2018	Wachovia Securities	XXX	247,160	250,000	259,435			(197)		(197)		259,237		(12,077)	(12,077)	1,750	08/01/2029	1FE
469485LL8	JACKSONVILLE FL SALES TAX REV REF		04/23/2018	PERSHING LLC	XXX	466,202	440,000	476,011			(838)		(838)		475,173		(8,971)	(8,971)	9,973	10/01/2029	1FE
472737EV3	JEFFERSON CNTY CO SD #R-001 COPS		04/24/2018	PERSHING LLC	XXX	346,338	355,000	355,000							355,000		(8,662)	(8,662)	3,359	12/15/2021	1FE
472737FF7	JEFFERSON CNTY CO SD #R-001 COPS		04/24/2018	PERSHING LLC	XXX	230,481	235,000	235,000							235,000		(4,519)	(4,519)	1,924	06/15/2020	1FE
485106CM8	KANSAS CITY MO SPL OBLIG REF & IMP		04/02/2018	Sink PMT @ 100.0000000	XXX	135,000	135,000	135,138			(138)		(138)		135,000				4,341	04/01/2018	1FE
495289Z60	KING CNTY WA SWR REV REF SER B		04/23/2018	Citigroup	XXX	478,755	440,000	473,418			(804)		(804)		472,615		6,140	6,140	5,573	01/01/2028	1FE
495289Z86	KING CNTY WA SWR REV REF SER B		04/23/2018	Citigroup	XXX	268,665	250,000	269,876			(479)		(479)		269,397		(732)	(732)	3,167	01/01/2030	1FE
485428ZW9	KS ST DEV FIN AUTH REV PERS C		05/01/2018	MATURITY	XXX	1,500,000	1,500,000	1,585,977	1,072,781		(16,279)		(16,279)		1,500,000				37,590	05/01/2018	1FE
49130TSL1	KY ST HSG CORP REV TXBL SER A		04/24/2018	DAVENPORT & CO	XXX	246,640	250,000	250,000							250,000		(3,360)	(3,360)	2,498	01/01/2023	1FE
546282G40	LA ST LOC GOVT ENVRNMNTL FACS		04/23/2018	National Financial Services Co	XXX	256,955	250,000	261,994			(276)		(276)		261,717		(4,762)	(4,762)	4,229	11/01/2027	1FE
546589YA4	LOUISVILLE & JEFFERSON CNTY KY MET		04/23/2018	PERSHING LLC	XXX	266,975	250,000	269,862			(454)		(454)		269,408		(2,433)	(2,433)	4,444	05/15/2029	1FE
57419RYR0	MD ST CMNTY DEV ADMIN DEPT HSG DEV		04/24/2018	DAVENPORT & CO	XXX	249,075	250,000	250,000							250,000		(925)	(925)	5,190	09/01/2022	1FE
57420PGL4	MD ST ECON DEV CORP LEASE REV-AVIA		04/24/2018	Wachovia Securities	XXX	246,275	250,000	250,916			(78)		(78)		250,838		(4,563)	(4,563)	2,266	06/01/2020	1FE
58400CAL1	MECKLENBURG CNTY NC LTD OBLG TXBL		04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	367,538	375,000	378,452			(130)		(130)		378,322		(10,785)	(10,785)	2,612	02/01/2024	1FE
58400CAJ6	MECKLENBURG CNTY NC LTD OBLIG TXBL		04/24/2018	PERSHING LLC	XXX	245,000	250,000	250,000							250,000		(5,000)	(5,000)	1,505	02/01/2022	1FE
586108AK8	MEMPHIS-SHELBY CNTY TN INDL DEV BD		04/17/2018	Janney Montgomery	XXX	247,423	250,000	250,000							250,000		(2,578)	(2,578)	2,333	11/01/2019	1FE
591840AQ6	MET CMNTY CLG AREA NE COPS TAX		05/02/2018	Sterne, Agee & Leach, Inc.	XXX	346,987	365,000	378,293	376,475		(426)		(426)		376,048		(29,061)	(29,061)	7,391	03/01/2031	1FE
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CTY		04/24/2018	PERSHING LLC	XXX	232,765	250,000	246,039			72		72		246,111		(13,346)	(13,346)	3,758	10/01/2027	1FE
596232DV7	MIDDLEBURY IN SCHS BLDG CORP REF		04/17/2018	UBS Paine Webber	XXX	191,501	190,000	201,465			(221)		(221)		201,243		(9,742)	(9,742)	1,612	01/15/2030	1FE
596232EG9	MIDDLEBURY IN SCHS BLDG CORP REF		04/17/2018	UBS Paine Webber	XXX	323,456	320,000	340,559			(398)		(398)		340,161		(16,705)	(16,705)	2,716	07/15/2029	1FE
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL		04/24/2018	Crews & Associates, Inc.	XXX	169,524	175,000	175,000							175,000		(5,476)	(5,476)	2,467	12/01/2025	1FE
603792TR3	MINNEAPOLIS MN SPL SD #1 COPS C		04/11/2018	PERSHING LLC	XXX	289,613	250,000	298,917			(1,072)		(1,072)		297,845		(8,233)	(8,233)	4,410	02/01/2025	1FE
613741EZ6	MONTGOMERY CNTY VA ECON DEV AUTH		04/24/2018	PERSHING LLC	XXX	253,553	250,000	259,679			(427)		(427)		259,252		(5,700)	(5,700)	3,575	06/01/2022	1FE
613741GL5	MONTGOMERY CNTY VA ECON DEV AUTH B		04/24/2018	Goldman Sachs - SOLD	XXX	240,383	250,000	250,000							250,000		(9,618)	(9,618)	2,550	06/01/2023	1FE
60534T3L7	MS ST DEV BANK SPL OBLG-PEARL SD		04/23/2018	Citigroup	XXX	300,786	285,000	308,507			(509)		(509)		307,998		(7,212)	(7,212)	6,460	04/01/2029	1FE
553543DS5	MSD WARREN TWP IN VISION 2005 SBC		04/17/2018	UBS Paine Webber	XXX	247,243	250,000	250,000							250,000		(2,758)	(2,758)	1,361	01/10/2020	1FE
65819WAM5	NC ST ESTRN MUNI PWR AGY REV TXBL		04/24/2018	Janney Montgomery	XXX	249,500	250,000	253,025			(247)		(247)		252,778		(3,278)	(3,278)	2,338	07/01/2020	1FE
63948WAH5	NDSU RESEARCH & TECH ND LEASE		04/24/2018	PERSHING LLC	XXX	141,758	150,000	150,000							150,000		(8,243)	(8,243)	2,035	05/01/2024	1FE
63948WAJ1	NDSU RESEARCH & TECH ND LSE		04/24/2018	PERSHING LLC	XXX	141,638	150,000	150,000							150,000		(8,363)	(8,363)	2,144	05/01/2025	1FE
642577TJ9	NEW BRAUNFELS TX UTILITY REV REF		04/23/2018	Crews & Associates, Inc.	XXX	214,098	200,000	215,872			(451)		(451)		215,421		(1,323)	(1,323)	2,533	07/01/2028	1FE
66285WFB7	NORTH TEX TWY AUTH REV		05/23/2018	Citigroup	XXX	1,406,470	1,000,000	1,454,270			(1,070)		(1,070)		1,453,200		(46,730)	(46,730)	26,872	01/01/2049	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
665304FH9	NTHRN KY UNIV GEN RECPTS REF SER A		04/23/2018	PERSHING LLC	XXX	436,968	440,000	451,040			(243)		(243)		450,797		(13,829)	(13,829)	8,580	09/01/2027	1FE
66328RCB0	NW HENDRICKS IN MULTI-BLDG CORP		04/23/2018	Wachovia Securities	XXX	322,181	305,000	329,489			(591)		(591)		328,898		(6,717)	(6,717)	3,177	01/15/2027	1FE
68285TCR8	ONSLOW CNTY NC LTD OBLIG		04/23/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	296,832	290,000	312,245			(457)		(457)		311,788		(14,956)	(14,956)	5,752	10/01/2030	1FE
682852CT3	ONSLOW NC WTR & SWR AUTH COMB		04/23/2018	PERSHING LLC	XXX	541,175	525,000	565,697			(818)		(818)		564,879		(23,703)	(23,703)	7,350	12/01/2029	1FE
704668DE9	PEACHTREE CITY GA WTR & SWR AUTH		04/17/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	247,090	250,000	250,000							250,000		(2,910)	(2,910)	3,135	03/01/2020	1FE
71884AWS4	PHOENIX AZ CIVIC IMPT CORP EXCISE		04/24/2018	PERSHING LLC	XXX	292,285	290,000	294,449			(189)		(189)		294,260		(1,975)	(1,975)	3,437	07/01/2025	1FE
736746XS2	PORTLAND OR URBAN RENEWAL & REDEV		04/24/2018	Crews & Associates, Inc.	XXX	254,138	250,000	263,400			(777)		(777)		262,624		(8,486)	(8,486)	3,387	06/15/2021	1FE
74442PDZ5	PUB FIN AUTH WI TXBL PROJ SER A		04/24/2018	Janney Montgomery	XXX	424,706	440,000	451,190			(165)		(165)		451,026		(26,320)	(26,320)	4,695	07/01/2029	1FE
767169DX0	RIO RANCHO NM GROSS RECPTS TAX REV		04/24/2018	National Financial Services Co	XXX	243,668	250,000	250,000							250,000		(6,333)	(6,333)	3,071	06/01/2023	1FE
800051AX2	SANDOVAL CNTY NM INCENTIVE PAYT		04/17/2018	Wachovia Securities	XXX	244,003	245,000	246,635			(224)		(224)		246,411		(2,408)	(2,408)	2,182	06/01/2019	1FE
805091CL7	SAVANNAH VLT TN UTIL DIST WTRWKS		04/24/2018	FIRST TENN BK BD DIV	XXX	204,201	205,000	206,990			(69)		(69)		206,920		(2,720)	(2,720)	2,684	06/01/2023	1FE
837151FP9	SC ST PUB SVC AUTH REV TXBL OBLIG		04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	246,278	250,000	252,328			(90)		(90)		252,238		(5,960)	(5,960)	3,597	12/01/2022	1FE
83755LYA8	SD ST BLDG AUTH REV TXBL SER A		04/24/2018	Janney Montgomery	XXX	187,910	190,000	190,000							190,000		(2,090)	(2,090)	1,779	06/01/2020	1FE
837545JU7	SD ST CONS DIST TXBL-ST REV FD PRG		04/24/2018	PERSHING LLC	XXX	244,378	250,000	249,568			10		10		249,578		(5,201)	(5,201)	1,820	08/01/2025	1FE
83755VXR0	SD ST HLTH & EDUC FACS AUTH VOC		04/23/2018	Wachovia Securities	XXX	333,005	320,000	339,166			(454)		(454)		338,712		(5,707)	(5,707)	2,800	08/01/2029	1FE
784532EL3	SM EDUC BLDG CORP MS REF-RESIDENCE		04/23/2018	Stephens, Inc.	XXX	199,400	200,000	198,776			37		37		198,813		587	587	3,250	03/01/2024	1FE
875139AL1	TAMPA FL NON-AD VALOREM REV REF		04/17/2018	UBS Paine Webber	XXX	471,753	460,000	497,273			(703)		(703)		496,570		(24,817)	(24,817)	8,855	10/01/2031	1FE
880558FC0	TN ST SCH BOND AUTH TXBL-HGR EDL		04/24/2018	PERSHING LLC	XXX	226,472	230,000	231,126			(30)		(30)		231,096		(4,624)	(4,624)	3,647	11/01/2025	1FE
88213ABV6	TX ST A & M UNIV SYS BRD OF RGTS		04/24/2018	PERSHING LLC	XXX	243,350	250,000	250,000							250,000		(6,650)	(6,650)	3,112	05/15/2024	1FE
88213ADS1	TX ST A&M UNIV SYS BRD OF RGTS TXB		04/24/2018	PERSHING LLC	XXX	239,913	250,000	250,000							250,000		(10,088)	(10,088)	2,981	05/15/2025	1FE
882806EQ1	TX ST TECH UNIV REV 17TH SER TXBL		04/24/2018	Janney Montgomery	XXX	245,738	250,000	250,000							250,000		(4,263)	(4,263)	4,813	02/15/2023	1FE
90470PAN6	UNIF FIRE SVC AREA UT LOC BLDG LSE		05/02/2018	Crews & Associates, Inc.	XXX	309,513	315,000	322,122			(188)		(188)		321,934		(12,422)	(12,422)	5,591	04/01/2030	1FE
914023LH7	UNIV OF AKRON OH REF SER A		04/23/2018	Wachovia Securities	XXX	372,871	370,000	391,943			(461)		(461)		391,482		(18,611)	(18,611)	4,101	01/01/2031	1FE
91476PPJ1	UNIV OK REVENUES TXBL GEN SER D		04/24/2018	PERSHING LLC	XXX	247,020	250,000	250,000							250,000		(2,980)	(2,980)	2,364	07/01/2022	1FE
914805EQ5	UNIV PITTSBURGH PA HGR EDU TXBL A		04/17/2018	Janney Montgomery	XXX	386,541	390,000	390,000							390,000		(3,459)	(3,459)	4,240	09/15/2019	1FE
917547XT3	UT ST BLDG OWNERSHIP AUTH LSE REV		05/15/2018	MATURITY	XXX	1,205,000	1,205,000	1,235,118	862,256		(2,885)		(2,885)		1,205,000				12,050	05/15/2018	1FE
92778VEU8	VA ST CLG BLDG AUTH EDUC FACS REV		04/24/2018	PERSHING LLC	XXX	239,328	250,000	250,000							250,000		(10,673)	(10,673)	1,606	02/01/2025	1FE
92778LBK5	VA ST CMWLTH UNIV HLTH SYS AUTH A		04/24/2018	National Financial Services Co	XXX	253,960	250,000	266,055			(505)		(505)		265,550		(11,590)	(11,590)	3,081	01/01/2024	1FE
92812VBZ8	VA ST HSG DEV AUTH TXBL SER C		04/24/2018	DAVENPORT & CO	XXX	208,259	210,000	210,000							210,000		(1,741)	(1,741)	3,365	11/01/2024	1FE
93515PCF2	WARREN CNTY OH HLTH CARE FACS REV		04/17/2018	National Financial Services Co	XXX	1,560,450	1,515,000	1,634,789			(2,587)		(2,587)		1,632,202		(71,752)	(71,752)	15,908	07/01/2026	1FE
94216PDX2	WATERTOWN SD SALES TAX REV SER A		04/11/2018	PERSHING LLC	XXX	258,284	255,000	266,440			(190)		(190)		266,251		(7,966)	(7,966)	3,039	12/01/2026	1FE
944052BQ1	WAWASEE IN HSBC 1ST MTG		04/23/2018	Crews & Associates, Inc.	XXX	269,813	250,000	268,155			(433)		(433)		267,723		2,090	2,090	2,778	07/15/2026	1FE
96023PJP1	WESTFIELD IN MULTI-SBC		04/17/2018	Sterne, Agee & Leach, Inc.	XXX	228,879	220,000	233,234			(316)		(316)		232,919		(4,039)	(4,039)	2,011	01/15/2025	1FE
985724BY8	YELLOWSTONE CNTY MT HLTH CARELEASE		04/17/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	278,340	280,000	280,000							280,000		(1,660)	(1,660)	3,080	10/01/2019	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment		XXX			XXX	30,926,818	29,837,791	31,808,483	2,581,511		(41,821)		(41,821)		31,667,912		(741,094)	(741,094)	409,611	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
023135BC9	AMAZON.COM, INC.		04/20/2018	BNY/SUNTRUST CAPITAL MARKETS	XXX	238,333	250,000	250,758			(13)		(13)		250,745		(12,413)	(12,413)	5,294	08/22/2027	1FE
02766PAA2	AMERICAN MUSEUM NATURAL HISTORY		05/01/2018	PERSHING LLC	XXX	970,760	1,000,000	1,000,000							1,000,000		(29,240)	(29,240)	7,166	07/15/2021	1FE
031162BV1	AMGEN, INC.		05/16/2018	VARIOUS	XXX	247,742	250,000	250,295	250,206		(11)		(11)		250,195		(2,454)	(2,454)	4,431	05/22/2024	1FE
035242AP1	ANHEUSER-BUSCH INVEV FINANCE		04/20/2018	PERSHING LLC	XXX	270,817	275,000	282,388			(159)		(159)		282,229		(11,412)	(11,412)	2,314	02/01/2026	1FE
038222AH8	APPLIED MATERIALS, INC.		04/20/2018	MUFG SECURITIES AMERICA INC	XXX	436,740	440,000	447,041			(493)		(493)		446,548		(9,809)	(9,809)	6,513	10/01/2020	1FE
040555CR3	ARIZONA PUBLIC SERVICE CO		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	246,810	250,000	251,192			(115)		(115)		251,077		(4,267)	(4,267)	1,513	01/15/2020	1FE
04685A2A8	ATHENE GLOBAL FUNDING		04/11/2018	PERSHING LLC	XXX	1,501,620	1,500,000	1,496,201			888		888		1,497,089		4,531	4,531	20,365	10/23/2018	1FE
05964HAE5	BANCO SANTANDER, S.A.		04/20/2018	Morgan Stanley	XXX	192,852	200,000	199,164			29		29		199,193		(6,341)	(6,341)	3,142	02/23/2023	1FE
06051GGF0	BANK OF AMERICA CORP		04/20/2018	Wells Fargo Advisors	XXX	268,452	275,000	282,563			(220)		(220)		282,343		(13,891)	(13,891)	2,746	01/20/2028	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
06366RMS1	BANK OF MONTREAL	C	04/09/2018	MATURITY	XXX	2,000,000	2,000,000	2,004,723	1,400,751		(938)		(938)		2,000,000				14,500	04/09/2018	1FE
05581KAB7	BNP PARIBAS		04/20/2018	Goldman Sachs - SOLD	XXX	916,388	925,000	956,813			(926)		(926)		955,887		(39,499)	(39,499)	10,154	01/10/2024	1FE
114259AN4	BROOKLYN UNION GAS CO.		04/20/2018	PERSHING LLC	XXX	243,108	250,000	256,475			(134)		(134)		256,341		(13,234)	(13,234)	5,300	03/10/2026	1FE
13342BAE5	CAMERON INTERNATIONAL CORP		04/20/2018	PERSHING LLC	XXX	1,224,804	1,200,000	1,251,560			(2,812)		(2,812)		1,248,749		(23,945)	(23,945)	21,450	06/01/2021	1FE
151020AH7	CELGENE CORPORATION		04/20/2018	Goldman Sachs - SOLD	XXX	245,813	250,000	249,261			29		29		249,290		(3,477)	(3,477)	5,620	08/15/2022	2FE
15987TAK7	CHARLES STARK DRAPER LAB		05/24/2018	PERSHING LLC	XXX	1,010,500	1,075,000	1,041,921			1,274		1,274		1,043,195		(32,695)	(32,695)	24,320	09/01/2024	1FE
17252MAL4	CINTAS CORPORATION #2		04/11/2018	PERSHING LLC	XXX	249,103	250,000	250,446			(17)		(17)		250,429		(1,327)	(1,327)	2,979	06/01/2022	1FE
17275RAW2	CISCO SYSTEMS, INC.		04/20/2018	MUFG SECURITIES AMERICA INC	XXX	250,480	250,000	251,951			(44)		(44)		251,906		(1,426)	(1,426)	3,135	06/15/2025	1FE
12572QAG0	CME GROUP, INC.		04/20/2018	SCOTT & STRINGFELLOW INC	XXX	193,370	200,000	201,378			(33)		(33)		201,345		(7,975)	(7,975)	3,650	03/15/2025	1FE
22160KAL9	COSTCO WHOLESALE CORP		04/20/2018	PERSHING LLC	XXX	241,650	250,000	252,003			(56)		(56)		251,948		(10,298)	(10,298)	2,979	05/18/2024	1FE
126650BZ2	CVS CAREMARK CORP		04/20/2018	PERSHING LLC	XXX	240,490	250,000	249,821			7		7		249,828		(9,338)	(9,338)	2,731	12/01/2022	2FE
278642AL7	EBAY, INC.		04/20/2018	Citigroup	XXX	244,468	250,000	249,670			9		9		249,678		(5,211)	(5,211)	1,989	08/01/2024	2FE
291011BA1	EMERSON ELECTRIC COMPANY		04/20/2018	PERSHING LLC	XXX	511,395	500,000	518,473			(2,949)		(2,949)		515,524		(4,129)	(4,129)	13,125	04/15/2019	1FE
291011BG8	EMERSON ELECTRIC COMPANY		04/20/2018	PERSHING LLC	XXX	244,688	250,000	250,605			(14)		(14)		250,591		(5,903)	(5,903)	3,128	06/01/2025	1FE
29364DAU4	ENTERGY ARKANSAS, INC.		04/20/2018	PERSHING LLC	XXX	433,510	440,000	448,990			(184)		(184)		448,806		(15,296)	(15,296)	8,684	04/01/2026	1FE
30231GAR3	EXXON MOBIL CORPORATION		04/20/2018	Goldman Sachs - SOLD	XXX	280,138	285,000	286,470			(51)		(51)		286,418		(6,281)	(6,281)	5,028	03/01/2023	1FE
31428XAV8	FEDEX CORP		04/20/2018	Wells Fargo Advisors	XXX	241,528	250,000	247,188			96		96		247,284		(5,756)	(5,756)	3,544	04/15/2023	2FE
354613AK7	FRANKLIN RESOURCES, INC.		04/20/2018	SCOTT & STRINGFELLOW INC	XXX	416,838	440,000	441,949			(47)		(47)		441,902		(25,063)	(25,063)	7,106	03/30/2025	1FE
372546AK7	GEORGE WASHINGTON UNIVERSITY		04/27/2018	VARIOUS	XXX	1,764,481	1,750,000	1,852,784	1,230,623		(18,088)		(18,088)		1,774,311		(24,311)	(24,311)	65,698	09/15/2018	1FE
41283DAB9	HARLEY DAVIDSON FUNDING		06/15/2018	MATURITY	XXX	1,000,000	1,000,000	1,052,431	817,578		(20,881)		(20,881)		1,000,000				34,000	06/15/2018	1FE
443510AG7	HUBBELL, INC.		04/23/2018	BNY/SUNTRUST CAPITAL MARKETS	XXX	241,460	250,000	254,645			(100)		(100)		254,544		(13,084)	(13,084)	5,444	03/01/2026	1FE
446150AK0	HUNTINGTON BANCSHARES		04/20/2018	PERSHING LLC	XXX	422,770	440,000	439,513			22		22		439,535		(16,766)	(16,766)	2,811	01/14/2022	2FE
45866FAF1	INTERCONTINENAL EXCHANGE		04/20/2018	PERSHING LLC	XXX	187,694	200,000	200,759			(13)		(13)		200,746		(13,052)	(13,052)	4,254	09/15/2027	1FE
478111AA5	JOHNS HOPKINS HEALTH SYSTEM		05/15/2018	MATURITY	XXX	1,000,000	1,000,000	979,673	748,327		2,060		2,060		1,000,000				7,120	05/15/2018	1FE
46625HRY8	JPMORGAN CHASE & CO.		04/20/2018	Wells Fargo Advisors	XXX	268,381	275,000	282,671			(232)		(232)		282,439		(14,058)	(14,058)	2,398	02/01/2028	1FE
48203RAF1	JUNIPER NETWORKS		04/20/2018	PERSHING LLC	XXX	1,028,030	1,000,000	1,026,508			(1,535)		(1,535)		1,024,974		3,056	3,056	27,983	03/15/2021	2FE
582839AJ5	MEAD JOHNSON NUTRITION		04/20/2018	PERSHING LLC	XXX	249,270	250,000	254,384			(292)		(292)		254,092		(4,822)	(4,822)	3,313	11/15/2020	1FE
585055BG0	MEDTRONIC, INC.		04/20/2018	Citigroup	XXX	248,693	250,000	251,825			(161)		(161)		251,664		(2,971)	(2,971)	3,802	03/15/2020	1FE
58933YAF2	MERCK & CO., INC.		04/20/2018	Wells Fargo Advisors	XXX	244,585	250,000	250,450			(15)		(15)		250,435		(5,850)	(5,850)	3,033	05/18/2023	1FE
58933YAQ8	MERCK & CO., INC.		04/20/2018	DEUTSCHE BANK SECURITIES INC.	XXX	243,575	250,000	250,949			(43)		(43)		250,906		(7,331)	(7,331)	1,208	02/10/2022	1FE
594918BY9	MICROSOFT CORP		04/20/2018	Morgan Stanley	XXX	196,026	200,000	206,183			(117)		(117)		206,066		(10,040)	(10,040)	1,430	02/06/2027	1FE
63743FMZ6	NATIONAL RURAL UTILITIES		04/23/2018	Morgan Stanley	XXX	1,001,160	1,000,000	1,000,000							1,000,000		1,160	1,160	9,028	07/15/2019	1FE
63743FNB8	NATIONAL RURAL UTILITIES		04/23/2018	Morgan Stanley	XXX	1,001,160	1,000,000	998,807			162		162		998,969		2,191	2,191	9,028	07/15/2019	1FE
63743FUT1	NATIONAL RURAL UTILITIES COOP		04/23/2018	RBC Capital Markets	XXX	954,700	1,000,000	994,026			158		158		994,184		(39,484)	(39,484)	9,028	10/15/2024	1FE
64952WBT9	NEW YORK LIFE GLOBAL FUNDING		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	248,108	250,000	250,608			(84)		(84)		250,524		(2,416)	(2,416)	1,881	06/18/2019	1FE
664397AK2	NORTHEAST UTILITIES		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	337,526	350,000	350,451			(15)		(15)		350,435		(12,909)	(12,909)	4,709	05/01/2023	2FE
665859AP9	NORTHERN TRUST CORP		04/20/2018	Morgan Stanley	XXX	367,492	360,000	369,898			(213)		(213)		369,686		(2,194)	(2,194)	6,873	10/30/2025	1FE
666807BA9	NORTHROP GRUMMAN CORP		04/20/2018	PERSHING LLC	XXX	256,850	250,000	260,200			(1,289)		(1,289)		258,911		(2,061)	(2,061)	2,911	08/01/2019	1FE
680033AC1	OLD NATIONAL BANCORP		04/11/2018	Stifel Nicolaus	XXX	1,985,600	2,000,000	2,013,891			(306)		(306)		2,013,585		(27,985)	(27,985)	54,542	08/15/2024	1FE
68389XAC9	ORACLE CORP NOTES		04/16/2018	MATURITY	XXX	1,200,000	1,200,000	1,209,724	850,371		(465)		(465)		1,200,000				34,500	04/15/2018	1FE
713448CG1	PEPSICO, INC.		04/20/2018	JPMorgan	XXX	588,228	600,000	593,664			220		220		593,884		(5,656)	(5,656)	10,679	03/01/2023	1FE
693506BH9	PPG INDUSTRIES, INC.		04/20/2018	PERSHING LLC	XXX	247,780	250,000	251,442			(153)		(153)		251,289		(3,509)	(3,509)	2,540	11/15/2019	1FE
74005PBA1	PRAXAIR, INC.		04/20/2018	PERSHING LLC	XXX	243,190	250,000	249,469			24		24		249,493		(6,303)	(6,303)	4,236	02/15/2022	1FE
74005PBQ6	PRAXAIR, INC.		04/20/2018	BNY/SUNTRUST CAPITAL MARKETS	XXX	242,705	250,000	255,963			(126)		(126)		255,838		(13,133)	(13,133)	1,867	01/30/2026	1FE
744482BJ8	PUBLIC SERVICE CO. OF NH		05/01/2018	MATURITY	XXX	1,125,000	1,125,000	1,195,406	760,493		(13,954)		(13,954)		1,125,000				33,750	05/01/2018	1FE
754730AE9	RAYMOND JAMES FINANCIAL		04/20/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	425,484	440,000	439,394			11		11		439,405		(13,921)	(13,921)	9,703	09/15/2026	2FE
778296AA1	ROSS STORES, INC.		04/11/2018	MUFG SECURITIES AMERICA INC	XXX	246,388	250,000	248,860			25		25		248,886		(2,498)	(2,498)	4,875	09/15/2024	1FE
749685AR4	RPM INTERNAT'L INC SR UNS NTS		04/11/2018	VENDOR CODE CANT NOT IN TABLE	XXX	261,548	250,000	249,944			5		5		249,950		11,598	11,598	7,571	10/15/2019	2FE
80586LAA5	SCALA FNDG CO SER 16-1 (MONEX CC)		05/08/2018	PERSHING LLC	XXX	1,895,625	2,000,000	2,000,000							2,000,000		(104,375)	(104,375)	24,981	01/15/2021	1
855244AD1	STARBUCKS CORP		04/11/2018	PERSHING LLC	XXX	258,400	250,000	249,530			12		12		249,542		8,858	8,858	5,133	10/01/2023	1FE
863667AF8	STRYKER CORPORATION		04/20/2018	Wells Fargo Advisors	XXX	591,834	600,000	598,186			49		49		598,235		(6,401)	(6,401)	8,944	05/15/2024	1FE
88166HAD9	TEVA PHARMACEUTICALS FINANCE LLC	D	04/26/2018	RBC Capital Markets	XXX	955,100	1,000,000	1,002,373			(228)		(228)		1,002,146		(47,046)	(47,046)	13,875	03/18/2020	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
883556BC5	THERMO FISHER SCIENTIFIC		04/20/2018	MUFG SECURITIES AMERICA INC	XXX	244,855	250,000	250,564			(20)		(20)		250,544		(5,689)	(5,689)	2,166	01/15/2023	2FE
88607JAA8	THUNDERROAD MOTORCYCLE TRST 2016-1		04/19/2018	VARIOUS	XXX	394,111	395,901	395,901							395,901		(1,790)	(1,790)	4,277	09/15/2022	1
872539AA9	TJX COMPANIES, INC.		04/20/2018	PERSHING LLC	XXX	248,320	250,000	254,267			(233)		(233)		254,034		(5,714)	(5,714)	2,464	06/15/2021	1FE
902757AB9	UIRC - GSA II LLC		05/08/2018	VARIOUS	XXX	980,300	1,000,000	1,000,000							1,000,000		(19,700)	(19,700)	9,412	04/05/2024	1
904764AM9	UNILEVER CAPITAL CORP		04/20/2018	PERSHING LLC	XXX	309,756	300,000	317,853			(1,089)		(1,089)		316,765		(7,009)	(7,009)	2,621	02/10/2021	1FE
91324PBZ4	UNITEDHEALTH GROUP, INC.		04/20/2018	PERSHING LLC	XXX	388,772	400,000	389,640			359		359		389,998		(1,226)	(1,226)	7,608	02/15/2023	1FE
91324PCV2	UNITEDHEALTH GROUP, INC.		04/20/2018	Goldman Sachs - SOLD	XXX	239,378	250,000	253,607			(75)		(75)		253,532		(14,155)	(14,155)	4,715	03/15/2026	1FE
92343VCR3	VERIZON COMMUNICATIONS, INC.		04/20/2018	Citigroup	XXX	245,520	250,000	253,537			(93)		(93)		253,444		(7,924)	(7,924)	4,205	11/01/2024	1FE
931009AD6	WAKE FOREST UNIVERSITY		04/24/2018	National Financial Services Co	XXX	338,647	365,000	376,116			(220)		(220)		375,895		(37,248)	(37,248)	3,179	01/15/2027	1FE
95709TAD2	WESTAR ENERGY, INC.		04/20/2018	PERSHING LLC	XXX	260,505	250,000	267,898			(1,360)		(1,360)		266,538		(6,033)	(6,033)	3,506	07/15/2020	1FE
78012KC62	ROYAL BANK OF CANADA	C	04/20/2018	Morgan Stanley	XXX	433,400	440,000	439,782			20		20		439,801		(6,401)	(6,401)	6,026	03/02/2020	1FE
046353AF5	ASTRAZENECA PLC	C	04/20/2018	DEUTSCHE BANK SECURITIES INC.	XXX	247,138	250,000	251,087			(127)		(127)		250,960		(3,822)	(3,822)	2,925	09/18/2019	1FE
06741RHL8	BARCLAYS BANK PLC	C	04/20/2018	PERSHING LLC	XXX	428,234	440,000	440,000							440,000		(11,766)	(11,766)	5,683	09/30/2022	1FE
377372AD9	GLAXOSMITHKLINE CAP INC GTD NTS	C	05/15/2018	MATURITY	XXX	2,000,000	2,000,000	2,016,326	1,400,766		(1,100)		(1,100)		2,000,000				56,500	05/15/2018	1FE
89153VAB5	TOTAL CAPITAL INTERNATIONAL	D	04/20/2018	Morgan Stanley	XXX	247,168	250,000	250,800			(36)		(36)		250,765		(3,597)	(3,597)	4,931	02/17/2022	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	42,097,337	42,635,901	43,111,290	7,459,116		(66,420)		(66,420)		42,886,391		(803,535)	(803,535)	736,268	XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	99,490,313	98,908,692	102,223,108	13,728,026		(135,836)		(135,836)		101,639,969		(2,164,137)	(2,164,137)	1,558,201	XXX	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	99,490,313	98,908,692	102,223,108	13,728,026		(135,836)		(135,836)		101,639,969		(2,164,137)	(2,164,137)	1,558,201	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
67021C206	NSTAR ELECTRIC 4.25%		04/03/2018	Janney Montgomery	18,410.000	1,781,126	100.00	1,724,259	1,731,336		383		383		1,731,719		49,407	49,407	19,561	XXX	RP2UFE
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	1,781,126	XXX	1,724,259	1,731,336		383		383		1,731,719		49,407	49,407	19,561	XXX	XXX
8999997 Subtotal - Preferred Stocks - Part 4					XXX	1,781,126	XXX	1,724,259	1,731,336		383		383		1,731,719		49,407	49,407	19,561	XXX	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX	1,781,126	XXX	1,724,259	1,731,336		383		383		1,731,719		49,407	49,407	19,561	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00206R102	A T & T, INC.		05/16/2018	Citigroup	40,025.000	1,286,774	XXX	1,187,723	1,556,172	(368,449)			(368,449)		1,187,723		99,051	99,051	40,025	XXX	L
00724F101	ADOBE SYSTEMS, INC.		05/01/2018	VARIOUS	9,350.000	2,042,083	XXX	1,228,247	1,638,494	(410,247)			(410,247)		1,228,247		813,836	813,836		XXX	L
00817Y108	AETNA INC NEW		05/16/2018	Citigroup	435.000	77,083	XXX	74,504							74,504		2,580	2,580		XXX	L
008252108	AFFILIATED MANAGERS GROUP		04/20/2018	COWEN AND COMPANY, LLC	8,865.000	1,515,863	XXX	1,454,330	1,819,541	(365,211)			(365,211)		1,454,330		61,533	61,533	2,660	XXX	L
001055102	AFLAC INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	6,660.000	294,745	XXX	294,322							294,322		423	423	1,732	XXX	L
00846U101	AGILENT TECHNOLOGIES, INC.		05/16/2018	Citigroup	1,890.000	118,637	XXX	124,820							124,820		(6,184)	(6,184)		XXX	L
00123Q104	AGNC INVT CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	655.000	12,373	XXX	12,316							12,316		58	58	236	XXX	L
00971T101	AKAMAI TECHNOLOGIES, INC.		05/16/2018	Citigroup	105.000	8,012	XXX	7,524							7,524		489	489		XXX	L
02005N100	ALLY FINL INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	4,195.000	111,042	XXX	114,156							114,156		(3,115)	(3,115)	545	XXX	L
023135106	AMAZON COM, INC.		04/20/2018	COWEN AND COMPANY, LLC	757.000	1,162,333	XXX	731,716	885,289	(153,573)			(153,573)		731,716		430,617	430,617		XXX	L
025816109	AMERICAN EXPRESS CO		06/22/2018	VARIOUS	400.000	39,566	XXX	36,641							36,641		2,925	2,925		XXX	L
026874784	AMERICAN INTL GROUP INC		05/16/2018	Citigroup	962.000	51,106	XXX	53,222							53,222		(2,117)	(2,117)		XXX	L
031162100	AMGEN INC		05/16/2018	VARIOUS	13,100.000	2,244,799	XXX	2,146,040	1,999,850	(129,670)			(129,670)		2,146,040		98,759	98,759	15,180	XXX	L
032654105	ANALOG DEVICES, INC.		04/20/2018	COWEN AND COMPANY, LLC	19,525.000	1,747,148	XXX	1,621,946	1,738,311	(116,365)			(116,365)		1,621,946		125,202	125,202	9,372	XXX	L
03349M105	ANDEAVOR		06/22/2018	VARIOUS	170.000	23,471	XXX	19,229			0		0		19,229		4,242	4,242	55	XXX	L
036752103	ANTHEM INC		05/16/2018	Citigroup	70.000	16,161	XXX	15,423							15,423		738	738		XXX	L
03755L104	APERGY CORP COMMON STOCK		05/16/2018	VARIOUS	377.500	15,369	XXX	13,632							13,632		1,737	1,737		XXX	L
038222105	APPLIED MATERIALS, INC.		04/20/2018	COWEN AND COMPANY, LLC	31,150.000	1,584,424	XXX	1,371,492	1,592,388	(220,896)			(220,896)		1,371,492		212,932	212,932	3,515	XXX	L
039483102	ARCHER DANIELS MIDLAND CO		05/16/2018	Citigroup	6,010.000	266,467	XXX	265,236							265,236		1,231	1,231		XXX	L
04621X108	ASSURANT INC		05/16/2018	Citigroup	640.000	58,768	XXX	57,979							57,979		789	789		XXX	L
060505104	BANK OF AMERICA CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	22,735.000	660,100	XXX	679,833							679,833		(19,733)	(19,733)		XXX	L
054937107	BB&T CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	14,735.000	761,511	XXX	769,204							769,204		(7,693)	(7,693)	5,526	XXX	L
084670702	BERKSHIRE HATHAWAY INC DEL		06/22/2018	VARIOUS	4,700.000	903,714	XXX	917,546							917,546		(13,832)	(13,832)		XXX	L
09247X101	BLACKROCK, INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	75.000	39,359	XXX	39,398							39,398		(40)	(40)	216	XXX	L

QE05.5

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
093671105	BLOCK H & R INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	2,710.000	62,476	XXX	70,169							70,169		(7,693)	(7,693)		XXX	L
12673P105	CA INC		05/16/2018	Citigroup	11,365.000	396,247	XXX	392,007							392,007		4,240	4,240	2,898	XXX	L
133131102	CAMDEN PROPERTY TRUST		05/16/2018	Citigroup	1,080.000	91,183	XXX	92,980							92,980		(1,797)	(1,797)		XXX	L
14040H105	CAPITAL ONE FINL CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,355.000	128,990	XXX	129,203							129,203		(213)	(213)	542	XXX	L
14149Y108	CARDINAL HEALTH, INC.		04/20/2018	COWEN AND COMPANY, LLC	25,100.000	1,549,417	XXX	1,726,392	1,537,877	188,515			188,515		1,726,392		(176,975)	(176,975)	23,212	XXX	L
124857202	CBS CORP NEW CL B		04/20/2018	COWEN AND COMPANY, LLC	29,900.000	1,476,628	XXX	1,990,647	1,764,100	226,547			226,547		1,990,647		(514,019)	(514,019)	10,764	XXX	L
151020104	CELGENE CORP		04/20/2018	COWEN AND COMPANY, LLC	17,375.000	1,551,866	XXX	1,111,044	1,813,255	(702,211)			(702,211)		1,111,044		440,822	440,822		XXX	L
15135B101	CENTENE CORP COMMON STOCK USD 0.00		05/16/2018	Citigroup	904.000	101,974	XXX	103,270							103,270		(1,295)	(1,295)		XXX	L
15189T107	CENTERPOINT ENERGY INC		05/16/2018	Citigroup	18,610.000	480,477	XXX	499,353							499,353		(18,876)	(18,876)	5,164	XXX	L
808513105	CHARLES SCHWAB CORP/THE COMMON STO		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,723.000	94,748	XXX	95,896							95,896		(1,148)	(1,148)	172	XXX	L
16119P108	CHARTER COMMUNICATIONS INC COMMON		05/16/2018	Citigroup	318.000	85,891	XXX	87,373							87,373		(1,482)	(1,482)		XXX	L
166764100	CHEVRON CORPORATION		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,650.000	206,667	XXX	196,767							196,767		9,900	9,900	1,848	XXX	L
172062101	CINCINNATI FINL CORP		05/16/2018	Citigroup	565.000	40,192	XXX	41,478							41,478		(1,286)	(1,286)		XXX	L
17275R102	CISCO SYSTEMS, INC.		04/23/2018	Merrill Lynch-Columbus	64,300.000	2,275,062	XXX	1,726,829	2,462,690	(735,861)			(735,861)		1,726,829		548,234	548,234	18,779	XXX	L
172967424	CITIGROUP, INC. NEW		06/22/2018	VENDOR CODE INST NOT IN TABLE	12,435.000	836,739	XXX	894,695	925,288	(30,593)			(30,593)		894,695		(57,956)	(57,956)	3,979	XXX	L
189054109	CLOROX CO DEL		06/22/2018	VENDOR CODE INST NOT IN TABLE	570.000	73,546	XXX	72,044			0		0		72,044		1,502	1,502	547	XXX	L
126117100	CNA FINL CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	3,225.000	148,454	XXX	156,923							156,923		(8,469)	(8,469)	968	XXX	L
20605P101	CONCHO RESOURCES INC COMMON STOCK		05/16/2018	Citigroup	178.000	26,602	XXX	28,067							28,067		(1,466)	(1,466)		XXX	L
20825C104	CONOCOPHILLIPS		06/22/2018	VENDOR CODE INST NOT IN TABLE	975.000	65,967	XXX	61,652							61,652		4,316	4,316	314	XXX	L
209115104	CONSOLIDATED EDISON INC		05/16/2018	Citigroup	3,610.000	270,274	XXX	279,820							279,820		(9,546)	(9,546)	2,581	XXX	L
219350105	CORNING, INC.		05/16/2018	Citigroup	3,630.000	101,149	XXX	99,507							99,507		1,642	1,642		XXX	L
126650100	CVS HEALTH CORPORATION		04/20/2018	COWEN AND COMPANY, LLC	23,800.000	1,549,537	XXX	1,944,530	1,725,500	219,030			219,030		1,944,530		(394,993)	(394,993)	23,800	XXX	L
235851102	DANAHER CORP		05/16/2018	VARIOUS	3,711.000	375,552	XXX	324,348	237,898	(27,869)			(27,869)		324,348		51,203	51,203	359	XXX	L
247361702	DELTA AIR LINES, INC.		06/07/2018	Merrill Lynch-Columbus	40,800.000	2,198,678	XXX	1,927,686	2,284,800	(357,114)			(357,114)		1,927,686		270,992	270,992	37,332	XXX	L
254709108	DISCOVER FINANCIAL SERVICES		06/22/2018	VARIOUS	33,825.000	2,378,709	XXX	1,748,387	2,599,896	(853,281)			(853,281)		1,748,387		630,322	630,322	11,839	XXX	L
25470F302	DISCOVERY INC COMMON STOCK USD 0.0		05/16/2018	Citigroup	1,753.000	38,125	XXX	39,072							39,072		(947)	(947)		XXX	L
260003108	DOVER CORP		06/22/2018	VARIOUS	755.000	68,851	XXX	70,632							70,632		(1,782)	(1,782)	355	XXX	L
26078J100	DOWDUPONT, INC.		04/20/2018	COWEN AND COMPANY, LLC	25,200.000	1,660,730	XXX	1,755,473	1,794,744	(39,271)			(39,271)		1,755,473		(94,744)	(94,744)	9,576	XXX	L
26441C204	DUKE ENERGY CORP NEW		06/22/2018	VARIOUS	16,885.000	1,299,290	XXX	1,301,538							1,301,538		(2,248)	(2,248)	3,102	XXX	L
267475101	DYCOM INDUSTRIES, INC.		04/20/2018	COWEN AND COMPANY, LLC	17,200.000	1,797,782	XXX	1,416,149	1,916,596	(500,447)			(500,447)		1,416,149		381,633	381,633		XXX	L
278642103	EBAY INC COMMON STOCK USD 0.001		05/16/2018	Citigroup	3,455.000	132,171	XXX	128,471							128,471		3,699	3,699		XXX	L
28176E108	EDWARDS LIFESCIENCE CORP		04/20/2018	COWEN AND COMPANY, LLC	14,000.000	1,924,284	XXX	1,573,850	1,577,940	(4,090)			(4,090)		1,573,850		350,434	350,434		XXX	L
291011104	EMERSON ELECTRIC CO		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,455.000	101,870	XXX	97,605							97,605		4,265	4,265	706	XXX	L
26875P101	EOG RESOURCES, INC.		05/16/2018	VARIOUS	16,076.000	1,849,437	XXX	1,499,899	1,553,904	(249,417)			(249,417)		1,499,899		349,537	349,537	5,076	XXX	L
29476L107	EQUITY RESIDENTIAL PROPERTIES TRST		05/16/2018	Citigroup	1,435.000	87,619	XXX	89,734							89,734		(2,115)	(2,115)		XXX	L
297178105	ESSEX PPTY TR INC		05/16/2018	Citigroup	425.000	99,785	XXX	102,515							102,515		(2,731)	(2,731)		XXX	L
518439104	ESTEE LAUDER COMPANIES, INC. CL A		06/26/2018	Citigroup	13,800.000	2,012,589	XXX	1,012,005	1,755,912	(743,907)			(743,907)		1,012,005		1,000,585	1,000,585	10,488	XXX	L
269246401	ETRADE FINANCIAL CORP		05/16/2018	Citigroup	214.000	13,682	XXX	13,031							13,031		651	651		XXX	L
302130109	EXPEDITORS INTERNATIONAL OF WASHIN		06/22/2018	VENDOR CODE INST NOT IN TABLE	765.000	56,761	XXX	48,212							48,212		8,550	8,550	344	XXX	L
30219G108	EXPRESS SCRIPTS HOLDING CO.		05/16/2018	Citigroup	761.000	55,753	XXX	56,399							56,399		(646)	(646)		XXX	L
30231G102	EXXON MOBIL CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	3,100.000	252,351	XXX	240,041							240,041		12,310	12,310	2,542	XXX	L
314211103	FEDERATED INVS INC PA		06/22/2018	VENDOR CODE INST NOT IN TABLE	12,065.000	282,994	XXX	391,539							391,539		(108,545)	(108,545)	3,258	XXX	L
31620R303	FIDELITY NATIONAL FINANCIAL IN		06/22/2018	VENDOR CODE INST NOT IN TABLE	6,465.000	236,640	XXX	246,979							246,979		(10,339)	(10,339)	1,940	XXX	L
31847R102	FIRST AMERN FINL CORP		05/16/2018	Citigroup	1,955.000	104,000	XXX	108,234							108,234		(4,233)	(4,233)		XXX	L
343412102	FLUOR CORP COMMON STOCK USD 0.01		05/16/2018	Citigroup	359.000	17,607	XXX	21,090							21,090		(3,482)	(3,482)		XXX	L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
363576109	GALLAGHER ARTHUR J & CO		05/16/2018	Citigroup	670.000	44,917	XXX	45,595							45,595		(678)	(678)		XXX	L
36467W109	GAMESTOP CORP NEW		06/22/2018	VENDOR CODE INST NOT IN TABLE	24,676.000	380,975	XXX	337,832							337,832		43,143	43,143	9,377	XXX	L
366651107	GARTNER, INC. NEW		04/20/2018	COWEN AND COMPANY, LLC	14,850.000	1,751,658	XXX	1,842,183	1,828,778	13,406			13,406		1,842,183		(90,525)	(90,525)		XXX	L
370334104	GENERAL MILLS, INC.		05/16/2018	Citigroup	6,805.000	291,528	XXX	305,357							305,357		(13,830)	(13,830)		XXX	L
413875105	HARRIS CORP DEL		06/22/2018	VENDOR CODE INST NOT IN TABLE	983.000	141,257	XXX	150,315							150,315		(9,058)	(9,058)	560	XXX	L
42225P501	HEALTHCARE TR AMER INC		05/16/2018	Citigroup	5,035.000	126,961	XXX	127,599							127,599		(639)	(639)		XXX	L
423452101	HELMERICH & PAYNE INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	7,660.000	488,038	XXX	547,786							547,786		(59,748)	(59,748)	5,362	XXX	L
427866108	HERSHEY CO		05/16/2018	Citigroup	770.000	71,752	XXX	74,422							74,422		(2,671)	(2,671)		XXX	L
42824C109	HEWLETT PACKARD ENTERPRISE CO		06/22/2018	VENDOR CODE INST NOT IN TABLE	12,967.000	197,742	XXX	223,396							223,396		(25,654)	(25,654)		XXX	L
438516106	HONEYWELL INTERNATIONAL, INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,715.000	247,552	XXX	247,444							247,444		108	108	1,278	XXX	L
443510607	HUBBELL INC		05/16/2018	Citigroup	740.000	78,212	XXX	86,796							86,796		(8,584)	(8,584)		XXX	L
45168D104	IDEXX LABORATORIES, INC.		04/20/2018	COWEN AND COMPANY, LLC	9,300.000	1,832,543	XXX	1,518,483	1,454,334	64,149			64,149		1,518,483		314,060	314,060		XXX	L
459200101	INTERNATIONAL BUSINESS MACHINE COR		06/22/2018	VENDOR CODE INST NOT IN TABLE	6,440.000	911,528	XXX	1,000,535							1,000,535		(89,007)	(89,007)	10,111	XXX	L
460690100	INTERPUBLIC GROUP COS INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	11,325.000	270,847	XXX	263,108							263,108		7,739	7,739	2,378	XXX	L
460146103	INTL PAPER CO		06/22/2018	VENDOR CODE INST NOT IN TABLE	4,295.000	228,034	XXX	225,241							225,241		2,794	2,794	2,040	XXX	L
G491BT108	INVESCO LTD		06/22/2018	VENDOR CODE INST NOT IN TABLE	31,935.000	882,388	XXX	977,291							977,291		(94,903)	(94,903)	9,581	XXX	L
46187W107	INVITATION HOMES INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	6,480.000	146,331	XXX	146,918							146,918		(586)	(586)	713	XXX	L
46284V101	IRON MTN INC NEW		05/16/2018	Citigroup	625.000	20,696	XXX	20,964							20,964		(268)	(268)		XXX	L
832696405	J.M. SMUCKER COMPANY		06/22/2018	VENDOR CODE INST NOT IN TABLE	520.000	55,032	XXX	64,279							64,279		(9,247)	(9,247)	406	XXX	L
478160104	JOHNSON & JOHNSON		06/22/2018	VARIOUS	9,770.000	1,208,840	XXX	1,266,510			0		0		1,266,510		(57,669)	(57,669)	5,891	XXX	L
G51502105	JOHNSON CONTROLS INTERNATIONAL		06/22/2018	VARIOUS	44,245.000	1,523,454	XXX	1,928,775	1,657,785	245,434			245,434		1,928,775		(405,320)	(405,320)	22,620	XXX	L
501797104	L BRANDS INC		05/16/2018	Citigroup	15,755.000	540,746	XXX	597,311							597,311		(56,565)	(56,565)		XXX	L
512807108	LAM RESEARCH CORP		05/01/2018	VARIOUS	8,310.000	1,547,140	XXX	632,390	1,529,622	(897,232)			(897,232)		632,390		914,751	914,751	8,573	XXX	L
525327102	LEIDOS HOLDINGS INC COMMON STOCK U		05/16/2018	Citigroup	866.000	53,462	XXX	53,740							53,740		(278)	(278)		XXX	L
539830109	LOCKHEED MARTIN CORP		05/16/2018	Citigroup	2,280.000	731,282	XXX	773,929							773,929		(42,647)	(42,647)		XXX	L
54142L109	LOGMEIN INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	670.000	72,310	XXX	78,760							78,760		(6,450)	(6,450)	201	XXX	L
554382101	MACERICH CO		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,655.000	95,556	XXX	96,127							96,127		(570)	(570)	1,225	XXX	L
56585A102	MARATHON PETROLEUM CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	3,225.000	235,221	XXX	111,408	212,786	(101,378)	0		(101,378)		111,408		123,813	123,813	2,967	XXX	L
58155Q103	McKESSON CORPORATION		06/22/2018	VARIOUS	340.000	50,852	XXX	48,648			0		0		48,648		2,204	2,204		XXX	L
58933Y105	MERCK & CO., INC.		06/14/2018	VARIOUS	4,150.000	255,286	XXX	210,474	233,521	(23,047)			(23,047)		210,474		44,812	44,812	3,984	XXX	L
552953101	MGM RESORTS INTERNATIONAL COMMON S		06/22/2018	VENDOR CODE INST NOT IN TABLE	2,031.000	61,280	XXX	63,391							63,391		(2,111)	(2,111)	244	XXX	L
595112103	MICRON TECHNOLOGY, INC.		04/20/2018	COWEN AND COMPANY, LLC	26,417.000	1,347,812	XXX	764,797	1,086,267	(321,470)			(321,470)		764,797		583,015	583,015		XXX	L
609207105	MONDELEZ INTERNATIONAL, INC.		04/20/2018	COWEN AND COMPANY, LLC	44,400.000	1,772,705	XXX	2,019,454	1,900,320	119,134			119,134		2,019,454		(246,749)	(246,749)	19,536	XXX	L
636518102	NATIONAL INSTRS CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,230.000	52,911	XXX	61,454							61,454		(8,543)	(8,543)	283	XXX	L
64110D104	NETAPP INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,190.000	92,435	XXX	78,710							78,710		13,726	13,726		XXX	L
649445103	NEW YORK CMNTY BANCORP INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	67,755.000	770,439	XXX	858,530							858,530		(88,092)	(88,092)	11,518	XXX	L
651229106	NEWELL BRANDS INC		06/22/2018	VARIOUS	8,730.000	229,449	XXX	226,303							226,303		3,146	3,146	1,217	XXX	L
654106103	NIKE, INC. CL B		04/20/2018	COWEN AND COMPANY, LLC	21,950.000	1,443,298	XXX	1,298,291	1,372,973	(74,682)			(74,682)		1,298,291		145,007	145,007	8,780	XXX	L
670346105	NUCOR CORP		04/20/2018	COWEN AND COMPANY, LLC	29,872.000	1,894,259	XXX	1,777,194	1,899,262	(122,068)			(122,068)		1,777,194		117,065	117,065	21,345	XXX	L
690742101	OWENS CORNING COMMON STOCK USD 0.0		05/16/2018	Citigroup	320.000	21,048	XXX	20,919							20,919		129	129		XXX	L
703395103	PATTERSON COS., INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	8,255.000	201,923	XXX	193,518							193,518		8,405	8,405	2,146	XXX	L
717081103	PFIZER, INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	7,915.000	288,815	XXX	240,140	286,681	(46,542)			(46,542)		240,140		48,675	48,675	5,382	XXX	L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
718172109	PHILIP MORRIS INTL INC		05/16/2018	Citigroup	11,375.000	921,105	XXX	1,145,718							1,145,718		(224,614)	(224,614)		XXX	L
723787107	PIONEER NATURAL RESOURCES CO COMMO		05/16/2018	Citigroup	438.000	88,746	XXX	86,051							86,051		2,695	2,695		XXX	L
724479100	PITNEY BOWES INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	44,550.000	409,418	XXX	447,037							447,037		(37,619)	(37,619)	8,353	XXX	L
72651A207	PLAINS GP HLDGS L P		05/30/2018	VARIOUS	6,155.000	149,292	XXX	154,086							154,086		(4,794)	(4,794)	1,847	XXX	L
693475105	PNC FINL SVCS GROUP INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	4,020.000	561,219	XXX	600,759							600,759		(39,540)	(39,540)	3,015	XXX	L
742718109	PROCTER & GAMBLE CO.		06/22/2018	VARIOUS	30,500.000	2,289,700	XXX	2,501,014	1,901,916	(167,973)			(167,973)		2,501,014		(211,314)	(211,314)	36,149	XXX	L
744320102	PRUDENTIAL FINL INC		06/22/2018	VARIOUS	20,337.000	2,015,412	XXX	2,132,626							2,132,626		(117,213)	(117,213)	12,363	XXX	L
755111507	RAYTHEON CO DELAWARE NEW		06/22/2018	VARIOUS	11,960.000	2,283,662	XXX	1,776,052	2,085,135	(489,800)			(489,800)		1,776,052		507,609	507,609	17,614	XXX	L
758849103	REGENCY CTRS CORP		05/16/2018	Citigroup	1,115.000	63,185	XXX	65,643							65,643		(2,458)	(2,458)	619	XXX	L
V7780T103	ROYAL CARIBBEAN CRUISES LTD NORWAY		05/16/2018	Citigroup	1,412.000	150,871	XXX	154,944							154,944		(4,073)	(4,073)		XXX	L
780287108	ROYAL GOLD INC		05/16/2018	Citigroup	350.000	30,874	XXX	30,986							30,986		(113)	(113)		XXX	L
783549108	RYDER SYS INC		05/16/2018	Citigroup	2,595.000	177,821	XXX	184,589							184,589		(6,768)	(6,768)		XXX	L
79466L302	SALESFORCE.COM		05/30/2018	MERRILL LYNCH, PIERCE, FENNER	8,636.000	1,100,298	XXX	649,478	882,858	(233,380)	0		(233,380)		649,478		450,820	450,820		XXX	L
80589M102	SCANA CORP NEW		06/22/2018	VENDOR CODE INST NOT IN TABLE	6,295.000	232,359	XXX	228,965							228,965		3,394	3,394		XXX	L
806857108	SCHLUMBERGER LTD.		06/22/2018	VARIOUS	35,630.000	2,439,767	XXX	2,562,546	1,684,750	159,713			159,713		2,562,546		(122,779)	(122,779)	25,288	XXX	L
84265V105	SOUTHERN COPPER CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	3,775.000	176,439	XXX	210,919							210,919		(34,479)	(34,479)	1,133	XXX	L
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC CO		05/16/2018	Citigroup	675.000	57,363	XXX	56,607							56,607		756	756		XXX	L
84861U105	SPIRIT MTA REIT		06/22/2018	VENDOR CODE INST NOT IN TABLE	825.000	6,909	XXX	6,643							6,643		266	266		XXX	L
84860W102	SPIRIT RLTY CAP INC NEW		06/01/2018	COST ADJ		6,643	XXX	6,643							6,643					XXX	L
854502101	STANLEY BLACK & DECKER INC COMMON		06/22/2018	VARIOUS	835.000	113,103	XXX	116,650							116,650		(3,548)	(3,548)	523	XXX	L
867914103	SUNTRUST BKS INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	2,770.000	187,281	XXX	187,453							187,453		(172)	(172)	1,108	XXX	L
87165B103	SYNCHRONY FINL		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,105.000	37,745	XXX	37,838							37,838		(93)	(93)	166	XXX	L
87612E106	TARGET CORP		05/16/2018	Citigroup	6,845.000	515,319	XXX	498,470							498,470		16,849	16,849		XXX	L
876664103	TAUBMAN CTRS INC		05/16/2018	Citigroup	365.000	19,408	XXX	21,218							21,218		(1,811)	(1,811)		XXX	L
87236Y108	TD AMERITRADE HLDG CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,065.000	62,402	XXX	63,349							63,349		(947)	(947)	224	XXX	L
87901J105	TEGNA INC COMMON STOCK USD 1		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,526.000	17,094	XXX	15,946							15,946		1,148	1,148		XXX	L
879433829	TELEPHONE & DATA SYSTEMS INC COMMO		05/16/2018	Citigroup	1,158.000	29,961	XXX	31,714							31,714		(1,754)	(1,754)		XXX	L
883556102	THERMO FISHER SCIENTIFIC, INC.		05/16/2018	Citigroup	1,506.000	315,437	XXX	316,284							316,284		(847)	(847)		XXX	L
887317303	TIME WARNER INC		05/16/2018	Citigroup	1,670.000	157,471	XXX	158,975							158,975		(1,505)	(1,505)		XXX	L
887389104	TIMKEN CO		06/22/2018	VENDOR CODE INST NOT IN TABLE	790.000	35,305	XXX	36,105							36,105		(800)	(800)	221	XXX	L
872540109	TJX COS., INC. NEW		06/26/2018	MERRILL LYNCH, PIERCE, FENNER	1,029.000	97,633	XXX	47,724	78,677	(30,953)			(30,953)		47,724		49,909	49,909	723	XXX	L
89417E109	TRAVELERS COMPANIES INC		06/22/2018	VARIOUS	687.000	86,746	XXX	90,098							90,098		(3,352)	(3,352)		XXX	L
90130A101	TWENTY-FIRST CENTURY FOX INC COMMO		05/16/2018	Citigroup	995.000	37,744	XXX	36,575							36,575		1,169	1,169		XXX	L
90184L102	TWITTER INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	5,105.000	232,150	XXX	150,049							150,049		82,101	82,101		XXX	L
902494103	TYSON FOODS INC COMMON STOCK USD 0		05/16/2018	Citigroup	805.000	54,471	XXX	54,327							54,327		144	144		XXX	L
902653104	UDR INC		05/16/2018	Citigroup	1,400.000	49,593	XXX	50,054							50,054		(461)	(461)		XXX	L
90385D107	ULTIMATE SOFTWARE GROUP, INC.		04/20/2018	COWEN AND COMPANY, LLC	7,700.000	1,884,210	XXX	1,639,385	1,680,371	(40,986)			(40,986)		1,639,385		244,825	244,825		XXX	L
910047109	UNITED CONTINENTAL HOLDINGS INC CO		05/16/2018	Citigroup	198.000	13,486	XXX	13,449							13,449		37	37		XXX	L
911312106	UNITED PARCEL SERVICE INC CL B		04/20/2018	COWEN AND COMPANY, LLC	16,900.000	1,838,176	XXX	1,912,651	2,013,635	(100,984)			(100,984)		1,912,651		(74,476)	(74,476)	15,379	XXX	L
913017109	UNITED TECHNOLOGIES CORP		06/22/2018	VARIOUS	5,021.000	622,374	XXX	554,504	351,583	(74,434)			(74,434)		554,504		67,870	67,870	3,515	XXX	L
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK		06/22/2018	VENDOR CODE INST NOT IN TABLE	828.000	56,091	XXX	56,073							56,073		18	18	315	XXX	L
92047W101	VALVOLINE, INC.		04/20/2018	Morgan Stanley	77,000.000	1,614,075	XXX	1,875,061	1,929,620	(54,559)			(54,559)		1,875,061		(260,986)	(260,986)	5,737	XXX	L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
922475108	VEEVA SYSTEMS, INC. CL A		05/30/2018	VARIOUS	20,478.000	1,532,369	XXX	548,953	1,132,024	(583,071)			(583,071)		548,953		983,416	983,416		XXX	L
92553P201	VIACOM CL B		05/16/2018	Citigroup	3,760.000	108,697	XXX	114,727							114,727		(6,030)	(6,030)		XXX	L
931427108	WALGREENS BOOTS ALLIANCE INC		05/16/2018	Citigroup	830.000	54,272	XXX	53,213			0		0		53,213		1,059	1,059		XXX	L
931142103	WALMART INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	5,235.000	443,208	XXX	449,752							449,752		(6,544)	(6,544)	2,722	XXX	L
92939U106	WEC ENERGY GROUP INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,660.000	103,439	XXX	103,356							103,356		83	83	917	XXX	L
948741103	WEINGARTEN REALTY INVESTORS		05/16/2018	Citigroup	935.000	25,558	XXX	26,173							26,173		(615)	(615)		XXX	L
958102105	WESTERN DIGITAL CORP		05/16/2018	Citigroup	1,645.000	139,264	XXX	147,445							147,445		(8,181)	(8,181)		XXX	L
963320106	WHIRLPOOL CORP		04/20/2018	COWEN AND COMPANY, LLC	12,100.000	1,799,656	XXX	1,904,192	2,040,544	(136,352)			(136,352)		1,904,192		(104,536)	(104,536)	13,310	XXX	L
98212B103	WPX ENERGY INC COMMON STOCK USD 0.		06/22/2018	VARIOUS	2,077.000	37,871	XXX	36,139							36,139		1,732	1,732		XXX	L
983919101	XILINX INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	2,495.000	167,239	XXX	169,691							169,691		(2,452)	(2,452)	898	XXX	L
G98294104	XL GROUP LTD COMMON STOCK USD		05/16/2018	Citigroup	1,246.000	68,759	XXX	69,334							69,334		(575)	(575)		XXX	L
98954M200	ZILLOW GROUP INC COMMON STOCK USD		05/16/2018	Citigroup	546.000	28,482	XXX	27,764							27,764		718	718		XXX	L
000287581	BRITISH AMERICAN TOBACCO PLC COMMO	B	06/14/2018	VARIOUS	10,012.000	498,301	XXX	549,490							549,490	(16,722)	(34,466)	(51,188)		XXX	L
000237404	DIAGEO PLC COMMON STOCK GBP 28.935	B	06/15/2018	VARIOUS	6,230.000	229,676	XXX	216,464			0		0		216,464	(6,926)	20,138	13,212		XXX	L
G0177J108	ALLERGAN PLC	C	05/16/2018	Citigroup	1,731.000	270,123	XXX	281,503							281,503		(11,380)	(11,380)		XXX	L
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	05/16/2018	Citigroup	2,025.000	87,309	XXX	89,814							89,814		(2,505)	(2,505)		XXX	L
G16962105	BUNGE LIMITED	C	05/16/2018	Citigroup	1,485.000	104,723	XXX	110,621							110,621		(5,899)	(5,899)		XXX	L
143658300	CARNIVAL CORP PAIRED CTF	C	06/22/2018	VENDOR CODE INST NOT IN TABLE	5,990.000	380,740	XXX	381,219							381,219		(478)	(478)	2,995	XXX	L
G4863A108	INTERNATIONAL GAME TECHNOLOGY	C	06/22/2018	VENDOR CODE INST NOT IN TABLE	2,855.000	71,228	XXX	73,723							73,723		(2,495)	(2,495)	571	XXX	L
G6359F103	NABORS INDUSTRIES LTD	C	06/22/2018	VENDOR CODE INST NOT IN TABLE	4,285.000	27,956	XXX	32,277							32,277		(4,321)	(4,321)		XXX	L
G7S00T104	PENTAIR PLC	C	05/01/2018	COST ADJ		183,249	XXX	183,249							183,249					XXX	L
780259206	ROYAL DUTCH SHELL PLC	C	06/12/2018	VARIOUS	46,100.000	3,234,433	XXX	3,255,066			0		0		3,255,066		(20,632)	(20,632)		XXX	L
G81276100	SIGNET JEWELERS LIMITED	C	06/22/2018	VENDOR CODE INST NOT IN TABLE	800.000	46,315	XXX	30,162							30,162		16,153	16,153	296	XXX	L
89151E109	TOTAL S A	C	06/13/2018	VARIOUS	26,740.000	1,649,388	XXX	1,668,282							1,668,282		(18,894)	(18,894)		XXX	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)		XXX			98,889,379	XXX		92,344,194	64,423,885	(8,271,457)	0		(8,271,457)		92,344,194	(23,648)	6,568,833	6,545,185	575,261	XXX	XXX
Common Stocks - Mutual Funds																					
56064V205	MAIRS AND POWER GROWTH FUND		04/01/2018	Mairs and Power	34,276.697	3,982,609	XXX	3,500,000	4,151,594	(651,594)			(651,594)		3,500,000		482,609	482,609		XXX	L
9299999 Subtotal - Common Stocks - Mutual Funds		XXX			3,982,609	XXX		3,500,000	4,151,594	(651,594)			(651,594)		3,500,000		482,609	482,609		XXX	XXX
9799997 Subtotal - Common Stocks - Part 4		XXX			102,871,989	XXX		95,844,194	68,575,479	(8,923,051)	0		(8,923,051)		95,844,194	(23,648)	7,051,442	7,027,794	575,261	XXX	XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)		XXX			XXX	XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks		XXX			102,871,989	XXX		95,844,194	68,575,479	(8,923,051)	0		(8,923,051)		95,844,194	(23,648)	7,051,442	7,027,794	575,261	XXX	XXX
9899999 Subtotal - Preferred and Common Stocks		XXX			104,653,115	XXX		97,568,453	70,306,814	(8,923,051)	383		(8,922,668)		97,575,914	(23,648)	7,100,850	7,077,202	594,821	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks		XXX			204,143,428	XXX		199,791,562	84,034,841	(8,923,051)	(135,452)		(9,058,503)		199,215,883	(23,648)	4,936,713	4,913,065	2,153,022	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0.

QE05.9

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter end (b)
Written Options - Income Generation - Other																							
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	AMEX		10/04/2017	04/20/2018			34												0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	BOX		10/04/2017	04/20/2018			34												0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	CBOE		10/04/2017	04/20/2018			34												0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	CO2X		10/04/2017	04/20/2018			34												0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	ISE		10/04/2017	04/20/2018			34												0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	MIAX		10/04/2017	04/20/2018			34												0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	PCX		10/04/2017	04/20/2018			34												0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	PHLX		10/04/2017	04/20/2018			34												0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	BOX		01/09/2018	06/15/2018			55												0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	CBOE		01/09/2018	06/15/2018			55												0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	ISE		01/09/2018	06/15/2018			55												0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	MIAX		01/09/2018	06/15/2018			55												0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	PHLX		01/09/2018	06/15/2018			55												0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	AMEX		10/04/2017	04/20/2018			67.5												0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	BOX		10/04/2017	04/20/2018			67.5												0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	CBOE		10/04/2017	04/20/2018			67.5												0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	ISE		10/04/2017	04/20/2018			67.5												0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	PHLX		10/04/2017	04/20/2018			67.5												0	0
General Dynamics-Covered Calls	369550108 General Dynamics	D 2-2	Equity	CBOE		01/03/2018	05/18/2018			215												0	0
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	CBOE		11/16/2017	05/18/2018			175												0	0
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	ISE		11/16/2017	05/18/2018			175												0	0
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	PHLX		11/16/2017	05/18/2018			175												0	0
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	CBOE		11/16/2017	05/18/2018			180												0	0
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	CBOE		11/16/2017	05/18/2018			180												0	0
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	ISE		11/16/2017	05/18/2018			180												0	0
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	PHLX		11/16/2017	05/18/2018			180												0	0
0699999 Subtotal - Written Options - Income Generation - Other															XXX							XXX	XXX
0709999 Subtotal - Written Options - Income Generation															XXX							XXX	XXX
0789999 Total - Written Options - Call Options and Warrants															XXX							XXX	XXX
0799999 Total - Written Options - Put Options															XXX							XXX	XXX
0809999 Total - Written Options - Caps															XXX							XXX	XXX
0819999 Total - Written Options - Floors															XXX							XXX	XXX
0829999 Total - Written Options - Collars															XXX							XXX	XXX
0839999 Total - Written Options - Other															XXX							XXX	XXX
0849999 Total - Written Options															XXX							XXX	XXX
1199999 Total - Swaps - Other															XXX							XXX	XXX
1209999 Total - Swaps															XXX							XXX	XXX
1429999 Subtotal - Income Generation															XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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1449999 Totals														XXX							XXX	XXX

(a)

1 Code	2 Description of Hedged Risk(s)

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

E07 Schedule DB Part B Section 1 . . . . . NONE

E08 Schedule DB Part D Section 1 . . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity . . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity . . . . . NONE

E10 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE

E11 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
open depositories										
JP MORGAN CHASE - GENERAL	DAYTON, OH				4,695		(14,631,672)	(16,609,004)	(24,148,343)	X X X
JP MORGAN CHASE - CUSTODY	DAYTON, OH						96,104,031	81,156,762	79,762,358	X X X
US BANK	VAN WERT, OH				286		296,603	580,216	390,365	X X X
0199998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			X X X	X X X	4		9,138	8,127	7,141	X X X
0199999 Totals - Open Depositories			X X X	X X X	4,985		81,778,100	65,136,101	56,011,521	X X X
0299998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			X X X	X X X						X X X
0299999 Totals - Suspended Depositories			X X X	X X X						X X X
0399999 Total Cash On Deposit			X X X	X X X	4,985		81,778,100	65,136,101	56,011,521	X X X
0499999 Cash in Company's Office			X X X	X X X	X X X	X X X	355	355	355	X X X
0599999 Total Cash			X X X	X X X	4,985		81,778,455	65,136,456	56,011,876	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
7799999 Subtotals - Bonds - Total Bonds - Issuer Obligations								
7899999 Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities								
7999999 Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities								
8099999 Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities								
8199999 Subtotals - Bonds - SVO Identified Funds								
8399999 Subtotals - Bonds - Total Bonds								
8499999 Subtotals - Sweep Accounts								
Exempt Money Market Mutual Funds - as Identified by SVO								
922906300	VANGUARD FEDERAL MONEY MKT FUND		06/30/2018	1.820	X X X	2,300,663	3,047	52,812
8599999 Subtotals - Exempt Money Market Mutual Funds - as Identified by SVO						2,300,663	3,047	52,812
All Other Money Market Mutual Funds								
990286916	MERRILL LYNCH BANK DEPOSIT PROGRAM		06/29/2018	0.700	X X X	8,826,781	4,613	24,826
8699999 Subtotals - All Other Money Market Mutual Funds						8,826,781	4,613	24,826
8799999 Subtotals - Other Cash Equivalents								
8899999 Total - Cash Equivalents						11,127,445	7,660	77,638

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