Updated Schedule D Part 3 & Part 5 for balancing issue. Updated Schedule P Part 1 for 2011 Premium Earned information.

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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

GRANGE MUTUAL CASUALTY COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 14060 Employer's ID Number 31-4192970

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

Country of Domicile United States

Incorporated/Organized 03/25/1935 Commenced Business 04/20/1935

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address 671 South High Street (Street and Number or P.O. Box), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact Jeffrey P Siefker (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

siefkerj@grangeinsurance.com (E-Mail Address) 614-542-3017 (Fax Number)

OFFICERS

Name	Title	Name	Title
JOHN (NMN) AMMENDOLA	PRESIDENT & CEO	LAVAWN DEE COLEMAN	EVP & SECRETARY
TERESA JEAN DALENTA	EVP & CFO		

OTHER OFFICERS

MICHELLE RENEE BENZ	EVP - CHIEF SALES & MARKETING OFFICER	DOREEN YVONNE DELANEY	EVP - CHIEF OPERATIONS OFFICER
JOHN HOAGLAND NORTH	EVP - PRESIDENT - PERSONAL LINES	LINDA MARKO ROUBINEK	EVP - CHIEF CUSTOMER INTERACTIONS OFFICER
MICHAEL ANTHONY WINNER	EVP - PRESIDENT - COMMERCIAL LINES		

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	MARK LEWIS BOXER	DOUGLAS PAUL BUTH	TERESA JEAN DALENTA
MICHAEL DESMOND FRAIZER	ROBERT ENLOW HOYT	SUZAN BULYABA KEREERE #	MARY MARNETTE PERRY
THOMAS SIMRALL STEWART	DAVID CHARLES WETMORE	CHRISTIANNA (NMN) WOOD	

State of Ohio
ss
County of Franklin

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

JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	TERESA JEAN DALENTA EVP & CFO

Subscribed and sworn to before me this 25th day of February, 2019

a. Is this an original filing? Yes [ ] No [X]
b. If no:
1. State the amendment number 1
2. Date filed 05/31/2019
3. Number of pages attached 17

Teresa J. Burchwell, Notary Public
April 28, 2022

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3130AC-TA-2	FEDERAL HOME LOAN BANK 3.26 22/11/32		12/12/2018	FIRST TENNESSEE BANK N.A.	XXX	1,873,540	2,000,000	3,803
3130AD-3A-8	FEDERAL HOME LOAN BANK 3.275 28/12/32		12/12/2018	FIRST TENNESSEE BANK N.A.	XXX	1,875,200	2,000,000	30,021
3130AE-FK-1	FEDERAL HOME LOAN BANK 3.61 19/06/25		06/26/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,500,000	2,500,000	2,006
3130AE-GT-1	FEDERAL HOME LOAN BANK 3.9 20/06/28		12/12/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,493,750	2,500,000	46,854
3130AF-JY-4	FEDERAL HOME LOAN BANK 4.55 20/12/35		12/17/2018	CANTOR FITZGERALD AND CO	XXX	2,000,000	2,000,000	
3133EH-4G-5	FEDERAL FARM CREDIT BANK 2.86 26/12/24		09/25/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	969,530	1,000,000	7,150
3133EH-6A-6	FEDERAL FARM CREDIT BANK 2.9 09/01/25		09/25/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,456,005	1,500,000	9,304
3133EH-MN-0	FEDERAL FARM CREDIT BANK 3.18 12/06/30		12/19/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,433,370	1,500,000	1,060
3133EH-UW-1	FEDERAL FARM CREDIT BANK 2.74 15/05/25		02/09/2018	D.A. DAVIDSON AND CO	XXX	976,000	1,000,000	6,622
3134GS-NW-1	FREDDIE MAC 3.125 28/06/23		08/28/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	997,800	1,000,000	5,295
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85		08/20/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,230,466	3,296,394	5,741
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85		07/19/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,251,489	2,293,506	4,176
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35		08/27/2018	RBC CAPITAL MARKETS, LLC	XXX	1,894,067	1,966,585	3,723
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5		05/07/2018	RBC CAPITAL MARKETS, LLC	XXX	2,878,723	2,990,396	1,869
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6		04/12/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,835,296	4,992,079	5,769
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6		07/24/2018	RBC CAPITAL MARKETS, LLC	XXX	3,400,126	3,486,191	6,546
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25		09/19/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,916,406	5,000,000	12,188
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25		10/17/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,900,000	5,000,000	13,090
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25		10/19/2018	CANTOR FITZGERALD AND CO	XXX	4,892,188	5,000,000	13,090
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5		08/14/2018	BREAN CAPITAL LLC	XXX	2,014,611	1,996,827	3,106
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3		12/12/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,435,706	5,807,766	7,744
912810-FS-2	TSY INFL IX N/B 2 15/01/26		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	404,310	381,297	2,528
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,477,595	1,364,993	5,137
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	397,334	352,488	2,922
912810-RF-7	TSY INFL IX N/B 1.375 15/02/44		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	275,621	270,600	920
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,567,678	6,630,586	3,050
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	528,575	540,570	1,120
912828-K3-3	TSY INFL IX N/B 0.125 15/04/20		08/21/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	12,629,537	12,743,205	1,378
912828-NM-8	TSY INFL IX N/B 1.25 15/07/20		05/09/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	8,423,873	8,253,696	32,778
912828-PP-9	TSY INFL IX N/B 1.125 15/01/21		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,481,967	1,474,601	3,194
912828-Q6-0	TSY INFL IX N/B 0.125 15/04/21		05/09/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	10,486,551	10,637,942	908
912828-QV-5	TSY INFL IX N/B 0.625 15/07/21		08/21/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	9,377,272	9,330,215	17,748
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26		08/21/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,074,557	1,124,217	145
912828-SA-9	TSY INFL IX N/B 0.125 15/01/22		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,141,908	6,253,610	2,493
912828-TE-0	TSY INFL IX N/B 0.125 15/07/22		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,580,772	4,663,970	1,860
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,143,681	6,306,221	2,315
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	10,461,628	10,606,634	4,664
912828-X3-9	TSY INFL IX N/B 0.125 15/04/22		08/21/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	10,353,015	10,572,788	1,094
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25		11/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	407,186	425,504	529
0599999 - Bonds - U.S. Governments						148,437,331	150,762,879	273,940
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
20772K-EU-9	CONNECTICUT ST 3.621		08/16/2018	BLAYLOCK & COMPANY INC.	XXX	1,500,000	1,500,000	
419792-KM-7	HAWAII ST 2.902		02/26/2018	HUNTINGTON NATIONAL BANK	XXX	1,029,672	1,070,000	12,679
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,529,672	2,570,000	12,679
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
045141-WE-4	ASHWAUBENON WI 3.5		10/24/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,280,000	1,280,000	
3136AX-XJ-9	FANNIE MAE 2.5		06/19/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,138,520	1,173,591	1,711
3136B1-6G-4	FANNIE MAE 3.5		05/22/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,003,750	3,000,000	8,750
3136B3-BX-7	FANNIE MAE 3.5		09/19/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,987,695	3,000,000	7,875
3136B3-DG-2	FANNIE MAE 4		10/18/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,035,977	3,000,000	10,000
3137BA-AN-2	FREDDIE MAC 2.5		01/19/2017	VARIOUS	XXX	37,648	37,648	
3137BA-FZ-0	FREDDIE MAC 4		09/24/2018	PIPER JAFFRAY INC PIPERJAF	XXX	1,645,107	1,604,738	4,636
3137BR-5X-9	FREDDIE MAC 3		06/22/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,084,167	2,100,908	4,552
3137F4-RF-1	FREDDIE MAC 3.5		04/17/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,462,089	2,443,761	4,514
3137F5-QM-4	FREDDIE MAC 4		06/28/2018	RBC CAPITAL MARKETS, LLC	XXX	3,067,181	2,977,846	662
3137F5-QV-4	FREDDIE MAC 5		12/13/2018	RBC CAPITAL MARKETS, LLC	XXX	6,350,688	5,889,000	13,905
3137F5-XK-0	FREDDIE MAC 4		06/21/2018	RBC CAPITAL MARKETS, LLC	XXX	3,053,396	2,984,382	8,290
3137F5-XN-4	FREDDIE MAC 3.5		12/12/2018	BREAN CAPITAL LLC	XXX	3,529,561	3,593,000	5,589
3137FE-ZF-0	FREDDIE MAC 4		09/25/2018	RBC CAPITAL MARKETS, LLC	XXX	6,068,006	5,929,949	17,790
3137FG-Y6-6	FREDDIE MAC 4		09/24/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,713,369	2,654,067	7,667

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137FG-YT-6	FREDDIE MAC 4		07/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,061,406	3,000,000	10,000
3137FH-JW-4	FREDDIE MAC 3.5		08/22/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,019,688	2,000,000	5,833
3137FH-WE-9	FREDDIE MAC 4		09/24/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,671,261	1,630,747	4,892
3137FJ-XB-0	FREDDIE MAC 4.5		10/16/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,118,594	3,000,000	11,250
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						52,328,102	51,299,636	127,917
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00101J-AF-3	ADT SEC CORP 3.5 15/07/22		12/10/2018	VARIOUS	XXX	796,750	850,000	8,541
00164V-AD-5	AMC NETWORKS INC 5 01/04/24		11/28/2018	VARIOUS	XXX	656,313	675,000	9,983
00287Y-AQ-2	ABBVIE INC 3.6 14/05/25		09/25/2018	D.A. DAVIDSON AND CO	XXX	965,780	1,000,000	13,300
00971T-AH-4	AKAMAI TECHNOLOGIES INC 0.125 01/05/25		12/13/2018	VARIOUS	XXX	4,118,494	4,230,000	802
02005N-AV-2	ALLY FINANCIAL INC 5.125 30/09/24		08/07/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	565,125	550,000	10,101
02005N-BC-3	ALLY FINANCIAL INC 4.625 19/05/22		10/16/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	399,000	400,000	7,657
032095-AB-7	AMPHENOL CORP 4 01/02/22		04/18/2018	BREAN CAPITAL LLC	XXX	1,025,860	1,000,000	8,778
038222-AJ-4	APPLIED MATERIALS INC 3.9 01/10/25		08/29/2018	D.A. DAVIDSON AND CO	XXX	2,047,540	2,000,000	32,500
04364V-AG-8	ASCENT RESOURCES/ARU FIN 7 01/11/26		12/17/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	332,750	350,000	4,531
04550K-AA-9	ASSOCIATED BK GREEN BAY 3.5 13/08/21		08/27/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	2,001,360	2,000,000	3,111
05531F-BE-2	BB&T CORPORATION 3.7 05/06/25		06/20/2018	D.A. DAVIDSON AND CO	XXX	1,989,660	2,000,000	3,494
05545M-AA-0	BBA US HOLDINGS INC 5.375 01/05/26		12/11/2018	VARIOUS	XXX	693,953	700,000	1,355
058498-AT-3	BALL CORP 5.25 01/07/25		12/13/2018	CITIGROUP GLOBAL MARKETS INC	XXX	769,500	750,000	17,981
059165-ED-8	BALTIMORE GAS & ELECTRIC 3.5 15/11/21		06/27/2018	CANTOR FITZGERALD AND CO	XXX	3,031,500	3,000,000	12,833
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24		07/11/2018	VARIOUS	XXX	1,833,836	1,830,000	3,163
093645-AH-2	BLOCK COMMUNICATIONS INC 6.875 15/02/25		10/04/2018	VARIOUS	XXX	256,563	250,000	1,977
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245 06/05/22		12/14/2018	CORPORATE ACTIONS	XXX	499,500	500,000	
10373Q-AL-4	BP CAP MARKETS AMERICA 2.75 10/05/23		12/14/2018	CORPORATE ACTIONS	XXX	1,422,209	1,500,000	
10510K-AA-5	BRAMBLES USA INC 5.35 01/04/20		05/21/2018	BREAN CAPITAL LLC	XXX	2,034,463	1,965,000	15,185
12189T-AG-9	BURLINGTN NORTH SANTA FE 6.875 01/12/27		11/13/2018	D.A. DAVIDSON AND CO	XXX	2,423,760	2,000,000	62,639
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.75 15/01/24		06/19/2018	VARIOUS	XXX	808,000	800,000	19,933
1248EP-BM-4	CCO HLDGS LLC/CAP CORP 5.75 15/02/26		08/20/2018	BARCLAYS BANK PLC 196101	XXX	100,125	100,000	112
1248EP-BP-7	CCO HLDGS LLC/CAP CORP 5.875 01/04/24		11/28/2018	VARIOUS	XXX	767,813	750,000	3,713
12513G-BC-2	CDW LLC/CDW FINANCE 5 01/09/25		12/18/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	491,250	500,000	7,569
12527G-AF-0	CF INDUSTRIES INC 5.15 15/03/34		11/01/2018	CITIGROUP GLOBAL MARKETS INC	XXX	160,125	175,000	1,252
125581-GR-3	CIT GROUP INC 5 01/08/23		12/17/2018	VARIOUS	XXX	750,563	750,000	13,969
126307-AQ-0	CSC HOLDINGS LLC 5.5 15/04/27		11/28/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	240,625	250,000	1,719
126307-AU-1	CSC HOLDINGS LLC 5.5 15/05/26		10/18/2018	CORPORATE ACTIONS	XXX	492,492	500,000	
12674T-AB-2	C&W SR FINANCING DESIGNA 7.5 15/10/26		10/04/2018	CITIGROUP GLOBAL MARKETS INC	XXX	150,000	150,000	
131347-CK-0	CALPINE CORP 5.25 01/06/26		01/26/2018	VARIOUS	XXX	519,374	525,000	3,788
13342B-AL-9	CAMERON INTL CORP 4 15/12/23		07/17/2018	BREAN CAPITAL LLC	XXX	1,100,022	1,100,000	4,156
15135B-AJ-0	CENTENE CORP 4.75 15/01/25		11/02/2018	J.P. MORGAN SECURITIES LLC	XXX	994,875	1,000,000	14,507
15189T-AU-1	CENTERPOINT ENERGY INC 3.85 01/02/24		10/03/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	999,280	1,000,000	
165167-CZ-8	CHESAPEAKE ENERGY CORP 8 15/06/27		10/31/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	498,125	500,000	15,222
166754-AS-0	CHEVRON PHILLIPS CHEM CO 3.7 01/06/28		12/14/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,443,325	2,500,000	4,368
17302W-AA-6	CITGO HOLDING INC 10.75 15/02/20		05/22/2018	DEUTSCHE BANK SECURITIES INC	XXX	696,000	650,000	10,227
17401Q-AL-5	CITIZENS BANK NA/RI 2.65 26/05/22		05/23/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	666,167	690,000	9,092
19123M-AB-9	COCA-COLA EUROPEAN PARTN 3.25 19/08/21	D	05/23/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,389,247	2,405,000	9,336
200340-AS-6	COMERICA INC 3.7 31/07/23		07/26/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	999,910	1,000,000	
207597-CZ-6	CONNECTICUT LIGHT & PWR 7.875 01/10/24		10/18/2018	BREAN CAPITAL LLC	XXX	1,262,487	1,040,000	4,778
223622-AD-3	COWEN INC 3 15/12/22		12/06/2018	VARIOUS	XXX	964,720	920,000	5,258
226373-AL-2	CRESTWOOD MIDSTREAM PART 6.25 01/04/23		05/02/2018	J.P. MORGAN SECURITIES LLC	XXX	102,250	100,000	564
228701-AF-5	CROWNROCK LP/CROWNROCK F 5.625 15/10/25		12/11/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	333,375	350,000	3,172
233331-AR-8	DTE ENERGY CO 3.85 01/12/23		06/28/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	2,519,975	2,500,000	8,288
23371D-AB-0	DAE FUNDING LLC 5 01/08/24		02/20/2018	VARIOUS	XXX	389,313	400,000	979
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35 12/06/24		05/22/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	990,370	1,000,000	15,075
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.45 13/03/25		10/17/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	2,015,538	2,051,000	7,076
25155M-KU-4	DEUTSCHE BANK AG LONDON 1 01/05/23	D	12/13/2018	VARIOUS	XXX	4,099,666	4,150,000	8,632
25272K-AW-3	DELL INT LLC / EMC CORP 7.125 15/06/24		07/20/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	531,375	500,000	3,820
260003-AC-2	DOVER CORP 6.65 01/06/28		12/12/2018	D.A. DAVIDSON AND CO	XXX	2,379,900	2,000,000	4,803
26078J-AD-2	DOWDUPONT INC 4.725 15/11/28		12/14/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	2,056,480	2,000,000	5,250
267475-AB-7	DYCOM INDUSTRIES INC 0.75 15/09/21		07/25/2018	VARIOUS	XXX	1,310,492	1,150,000	3,145
26817R-AB-4	VISTRA ENERGY CORP 5.875 01/06/23		12/11/2018	J.P. MORGAN SECURITIES LLC	XXX	509,375	500,000	979
268648-AN-2	EMC CORP 3.375 01/06/23		06/27/2018	VARIOUS	XXX	961,500	1,025,000	9,190
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26		04/13/2018	BREAN CAPITAL LLC	XXX	1,030,000	1,000,000	9,500

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
28414H-AC-7	ELANCO ANIMAL HEALTH INC 4.272 28/08/23		08/20/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	554,527	550,000	
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.15 01/06/25		07/31/2018	CANTOR FITZGERALD AND CO	XXX	514,938	550,000	3,824
29364D-AR-1	ENTERGY ARKANSAS INC 3.05 01/06/23		08/08/2018	CANTOR FITZGERALD AND CO.	XXX	1,673,480	1,700,000	9,938
29444U-AR-7	EQUINIX INC 5.375 15/05/27		12/21/2018	VARIOUS	XXX	741,875	750,000	3,677
30227C-AD-9	ARCHROCK PARTNERS LP/FIN 6 01/10/22		06/20/2018	BARCLAYS BANK PLC 196101	XXX	498,125	500,000	6,750
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILE 5.25 15/04/23	D	06/21/2018	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	513,750	500,000	5,104
31677Q-BM-0	FIFTH THIRD BANK 3.95 28/07/25		12/19/2018	RAYMOND JAMES AND ASSOCIATES	XXX	2,016,460	2,000,000	31,819
32008D-AA-4	FIRST DATA CORPORATION 5 15/01/24		11/28/2018	VARIOUS	XXX	996,250	1,000,000	14,097
33613Q-AA-7	FIRST QUALITY FINANCE CO 4.625 15/05/21		05/24/2018	WELLS FARGO BANK, N.A.	XXX	493,750	500,000	899
34959J-AF-5	FORTIVE CORPORATION 2.35 15/06/21		10/16/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,934,560	2,000,000	16,058
34960P-AB-7	FORTRESS TRANS & INFRAST 6.5 01/10/25		09/18/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	567,500	575,000	36
35671D-BL-8	FREEPORT-MCMORAN INC 4.55 14/11/24		08/10/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,364,438	1,400,000	15,558
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23		05/22/2018	D.A. DAVIDSON AND CO	XXX	1,245,500	1,250,000	1,523
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734 15/07/23		06/27/2018	BREAN CAPITAL LLC	XXX	1,285,340	1,275,000	21,688
375558-AZ-6	GILEAD SCIENCES INC 3.5 01/02/25		08/09/2018	D.A. DAVIDSON AND CO	XXX	2,969,490	3,000,000	3,500
380355-AB-3	GOEASY LTD 7.875 01/11/22	A	07/12/2018	VARIOUS	XXX	551,250	525,000	8,553
393657-AK-7	GREENBRIER COS INC 2.875 01/02/24		01/10/2018	MERRILL LYNCH PIERCE FENNER AND SMITH	XXX	103,464	90,000	1,157
402635-AM-8	GULFPORT ENERGY CORP 6.375 15/01/26		01/02/2018	JP MORGAN	XXX	126,563	125,000	1,837
402635-AP-1	GULFPORT ENERGY CORP 6.375 15/01/26		10/11/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	144,000	150,000	2,391
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.25 15/08/26		08/09/2018	JEFFERIES LLC	XXX	125,000	125,000	
404121-AG-0	HCA INC 5.875 01/05/23		04/13/2018	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	685,750	650,000	17,609
410345-AJ-1	HANESBRANDS INC 4.625 15/05/24		10/19/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	382,938	400,000	7,888
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375 15/08/22		09/19/2018	VARIOUS	XXX	95,500	100,000	808
428040-CT-4	HERTZ CORP 7.625 01/06/22		08/23/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	699,250	700,000	12,433
432833-AC-5	HILTON DOMESTIC OPERATIN 5.125 01/05/26		12/18/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	589,500	600,000	4,185
43940T-AA-7	HOPE BANCORP INC 2 15/05/38		12/13/2018	VARIOUS	XXX	2,086,733	2,250,000	11,454
443510-AF-9	HUBBELL INC 3.625 15/11/22		05/22/2018	CANTOR FITZGERALD AND CO	XXX	1,679,771	1,676,000	1,519
444454-AD-4	HUGHES SATELLITE SYSTEMS 5.25 01/08/26		11/28/2018	DEUTSCHE BANK SECURITIES INC	XXX	327,688	350,000	6,074
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23		08/16/2018	HUNTINGTON NATIONAL BANK	XXX	1,746,150	1,750,000	
44701Q-BD-3	HUNTSMAN INTERNATIONAL L 5.125 15/11/22		08/01/2018	BARCLAYS BANK PLC 196101	XXX	569,250	550,000	6,107
451102-BF-3	ICAHN ENTERPRISES/FIN 5.875 01/02/22		11/05/2018	VARIOUS	XXX	502,531	500,000	10,693
452327-AH-2	ILLUMINA INC 0.5 15/06/21		10/26/2018	VARIOUS	XXX	904,955	685,000	1,159
452327-AJ-8	ILLUMINA INC 0 15/08/23		10/08/2018	MERRILL LYNCH AND CO., INC. 3162106	XXX	2,484,815	2,450,000	
45332J-AA-0	RACKSPACE HOSTIN 8.625 15/11/24		05/02/2018	VARIOUS	XXX	556,563	550,000	21,934
457153-AF-1	INGRAM MICRO INC 5 10/08/22		07/31/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	272,938	275,000	6,569
457153-AG-9	INGRAM MICRO INC 5.45 15/12/24		03/01/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	148,688	150,000	1,817
457187-AB-8	INGREDION INC 3.2 01/10/26		12/13/2018	BREAN CAPITAL LLC	XXX	1,846,340	2,000,000	13,511
458140-AS-9	INTEL CORP 3.7 29/07/25		08/14/2018	D.A. DAVIDSON AND CO	XXX	1,725,466	1,700,000	2,970
458660-AD-9	INTERDIGITAL INC 1.5 01/03/20		12/13/2018	VARIOUS	XXX	1,013,472	900,000	5,326
460599-AC-7	INTERNATIONAL GAME TECH 6.5 15/02/25		03/23/2018	VARIOUS	XXX	483,875	450,000	1,932
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24		04/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,015,420	1,000,000	233
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24	D	03/23/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	319,800	325,000	4,122
46650C-AA-7	JBS INVESTMENTS II GMBH 7 15/01/26		12/19/2018	BARCLAYS BANK PLC 196101	XXX	747,188	750,000	8,021
47010B-AF-1	JAGUAR LAND ROVER AUTOMO 4.5 01/10/27	D	11/01/2018	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	239,250	300,000	1,275
472145-AC-5	JAZZ INVESTMENTS I LTD 1.5 15/08/24		08/16/2018	VARIOUS	XXX	1,487,372	1,430,000	144
47232M-AB-8	JEFFERIES FIN LLC / JFIN 6.875 15/04/22		11/13/2018	JEFFERIES LLC	XXX	555,500	550,000	2,769
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		04/25/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	4,100,000	4,100,000	
483548-AF-0	KAMAN CORP 3.25 01/05/24		11/09/2018	VARIOUS	XXX	1,954,058	1,740,000	16,890
49306S-AA-4	KEY BANK NA 3.18 15/10/27		07/23/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,972,700	2,000,000	11,130
49377P-AA-4	KGA ESCROW LLC 7.5 15/08/23		08/03/2018	J.P. MORGAN SECURITIES LLC	XXX	425,000	425,000	
505742-AD-8	LADDER CAP FIN LLLP/CORP 5.875 01/08/21		12/18/2018	CANTOR FITZGERALD AND CO	XXX	176,000	175,000	3,945
513075-BL-4	LAMAR MEDIA CORP 5.75 01/02/26		12/17/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	360,500	350,000	7,715
527298-BF-9	LEVEL 3 FINANCING INC 5.125 01/05/23		05/30/2018	WELLS FARGO BANK, N.A.	XXX	417,563	425,000	5,445
527298-BK-8	LEVEL 3 FINANCING INC 5.375 15/01/24		12/12/2018	VARIOUS	XXX	495,000	500,000	6,234
530610-AD-6	LIBERTY INTERACTIVE LLC 1.75 30/09/46		04/11/2018	VARIOUS	XXX	1,137,441	1,020,000	1,850
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		12/13/2018	VARIOUS	XXX	937,412	835,000	2,703
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48		12/20/2018	VARIOUS	XXX	1,491,166	1,500,000	656
53220K-AE-8	LIGAND PHARMACEUTICALS I 0.75 15/05/23		12/13/2018	BARCLAYS CAPITAL INC	XXX	1,038,884	1,090,000	2,917
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23		08/27/2018	VARIOUS	XXX	3,356,635	3,350,000	6,508
552953-CE-9	MGM RESORTS INTL 5.75 15/06/25		12/11/2018	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	990,000	1,000,000	27,951
55342U-AH-7	MPT OPER PARTNERSP/FINL 5 15/10/27		02/21/2018	BARCLAYS BANK PLC 196101	XXX	289,500	300,000	6,188
559222-AQ-7	MAGNA INTERNATIONAL INC 3.625 15/06/24	A	10/03/2018	BREAN CAPITAL LLC	XXX	1,979,720	2,000,000	22,153

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571748-AV-4	MARSH & MCLENNAN COS INC 3.5 03/06/24		08/16/2018	PERSHING LLC	XXX	1,993,180	2,000,000	14,972
57665R-AF-3	MATCH GROUP INC 6.375 01/06/24		03/26/2018	DEUTSCHE BANK SECURITIES INC	XXX	536,250	500,000	10,258
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25	D	03/09/2018	VARIOUS	XXX	245,500	250,000	2,834
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24		04/25/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	997,880	1,000,000	311
61760Q-LR-3	MORGAN STANLEY 3.6916 30/08/21		08/27/2018	D.A. DAVIDSON AND CO	XXX	1,200,000	1,200,000	
626738-AC-2	MURPHY OIL USA INC 6 15/08/23		07/05/2018	VARIOUS	XXX	568,013	550,000	9,075
62912X-AE-4	NGPL PIPECO LLC 4.375 15/08/22		09/10/2018	J.P. MORGAN SECURITIES LLC	XXX	404,000	400,000	1,313
629377-CA-8	NRG ENERGY INC 7.25 15/05/26		12/10/2018	BARCLAYS BANK PLC 196101	XXX	795,000	750,000	4,078
62943W-AB-5	CLEARWAY ENERGY OP LLC 5.375 15/08/24		12/14/2018	J.P. MORGAN SECURITIES LLC	XXX	486,250	500,000	9,182
62957H-AC-9	NABORS INDUSTRIES INC 5.5 15/01/23		05/25/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	344,750	350,000	7,219
637432-NL-5	NATIONAL RURAL UTIL COOP 2.95 07/02/24		09/25/2018	PERSHING LLC	XXX	1,935,080	2,000,000	8,194
63938C-AB-4	NAVIENT CORP 5.875 25/10/24		05/11/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	694,750	700,000	2,285
64110L-AQ-9	NETFLIX INC 5.875 15/11/28		12/11/2018	VARIOUS	XXX	1,345,750	1,350,000	33,096
651290-AR-9	NEWFIELD EXPLORATION CO 5.375 01/01/26		09/10/2018	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	286,688	275,000	2,915
65158N-AA-0	NEWMARK GROUP INC 6.125 15/11/23		11/01/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	395,748	400,000	
656531-AD-2	EQUINOR ASA 7.15 15/11/25	D	10/18/2018	BREAN CAPITAL LLC	XXX	1,555,029	1,307,000	40,755
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27	A	09/13/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	142,875	150,000	2,319
67077M-AA-6	NUTRIEN LTD 6.5 15/05/19	A	06/05/2017	VARIOUS	XXX	(700)		
674215-AJ-7	OASIS PETROLEUM INC 2.625 15/09/23		11/23/2018	VARIOUS	XXX	892,332	870,000	3,978
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		10/05/2018	VARIOUS	XXX	440,268	400,000	3,148
683715-AA-4	OPEN TEXT CORP 5.625 15/01/23	A	05/10/2018	BARCLAYS BANK PLC 196101	XXX	258,750	250,000	4,648
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26	A	12/10/2018	VARIOUS	XXX	251,375	250,000	363
69145L-AA-2	OXFORD FIN LLC/CO-ISS II 6.375 15/12/22		06/25/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	513,750	500,000	797
69352P-AF-0	PPL CAPITAL FUNDING INC 3.4 01/06/23		06/28/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	1,648,006	1,670,000	4,889
69354N-AB-2	PRA GROUP INC 3.5 01/06/23		09/27/2018	SUNTRUST CAPITAL MKTS NEW YORK	XXX	344,956	335,000	3,908
697435-AC-9	PALO ALTO NETWORKS 0.75 01/07/23		12/14/2018	VARIOUS	XXX	3,321,604	3,300,000	2,852
70014L-AA-8	PARK AEROSPACE HOLDINGS 5.25 15/08/22	D	03/01/2018	CITIGROUP GLOBAL MARKETS INC	XXX	250,313	250,000	729
74733V-AD-2	QEP RESOURCES INC 5.625 01/03/26		07/18/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	242,500	250,000	5,430
75625Q-AC-3	RECKITT BENCKISER TSY 2.375 24/06/22	D	06/18/2018	BREAN CAPITAL LLC	XXX	1,456,024	1,525,000	17,707
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24	D	04/12/2018	BREAN CAPITAL LLC	XXX	1,906,200	2,000,000	16,806
75915Q-AC-2	REGIONALCARE HOSPITAL PR 8.25 01/05/23		11/15/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	419,750	400,000	1,467
761283-AC-4	RH 0 15/07/20		10/10/2018	VARIOUS	XXX	1,405,184	1,205,000	
761735-AT-6	REYNOLDS GRP ISS/REYNOLD 5.125 15/07/23		02/13/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	300,750	300,000	1,281
78355H-KD-0	RYDER SYSTEM INC 2.8 01/03/22		10/18/2018	RAYMOND JAMES AND ASSOCIATES	XXX	1,952,420	2,000,000	7,933
785712-AE-0	SABLE INTL FINANCE LTD 6.875 01/08/22	D	05/14/2018	VARIOUS	XXX	368,375	350,000	6,966
78573N-AA-0	SABRE GLBL INC 5.375 15/04/23		05/14/2018	VARIOUS	XXX	838,938	825,000	5,606
78573N-AB-8	SABRE GLBL INC 5.25 15/11/23		05/09/2018	VARIOUS	XXX	177,844	175,000	4,492
79466L-AE-4	SALESFORCE.COM INC 3.25 11/04/23		06/19/2018	CANTOR FITZGERALD AND CO	XXX	1,988,500	2,000,000	12,639
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23	D	07/13/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	1,996,547	1,975,000	9,211
808513-AY-1	CHARLES SCHWAB CORP 3.55 01/02/24		10/29/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	2,995,830	3,000,000	
81211K-AX-8	SEALED AIR CORP 5.5 15/09/25		12/11/2018	CITIGROUP GLOBAL MARKETS INC	XXX	348,250	350,000	4,706
81762P-AD-4	SERVICENOW INC 0 01/06/22		12/24/2018	VARIOUS	XXX	1,041,069	800,000	
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22	D	07/19/2018	RAYMOND JAMES AND ASSOCIATES	XXX	2,132,958	2,165,000	9,767
826919-AB-8	SILICON LABORATORIES INC 1.375 01/03/22		09/26/2018	VARIOUS	XXX	492,440	430,000	434
82845L-AA-8	SILVERSEA CRUISE FINANCE 7.25 01/02/25		03/21/2018	VARIOUS	XXX	213,330	200,000	1,329
82967N-AS-7	SIRIUS XM RADIO INC 6 15/07/24		12/07/2018	VARIOUS	XXX	1,539,125	1,500,000	29,779
844741-BD-9	SOUTHWEST AIRLINES CO 2.75 16/11/22		07/17/2018	BREAN CAPITAL LLC	XXX	1,945,940	2,000,000	9,625
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22		08/06/2018	PERSHING LLC	XXX	2,020,580	2,000,000	27,340
848637-AA-2	SPLUNK INC 0.5 15/09/23		09/19/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	280,000	280,000	
85172F-AL-3	SPRINGLEAF FINANCE CORP 5.625 15/03/23		05/09/2018	VARIOUS	XXX	743,125	750,000	4,648
852234-AC-7	SQUARE INC 0.5 15/05/23		12/20/2018	VARIOUS	XXX	2,146,871	1,950,000	726
854502-AD-3	STANLEY BLACK & DECKER I 2.9 01/11/22		05/23/2018	BREAN CAPITAL LLC	XXX	1,964,240	2,000,000	3,867
85571B-AG-0	STARWOOD PROPERTY TRUST 5 15/12/21		12/18/2018	VARIOUS	XXX	796,688	800,000	12,476
858119-BD-1	STEEL DYNAMICS INC 5.5 01/10/24		10/26/2018	VARIOUS	XXX	812,250	800,000	3,197
86614W-AC-0	SUMMIT MID HLDS LLC / FI 5.5 15/08/22		07/27/2018	J.P. MORGAN SECURITIES LLC	XXX	746,250	750,000	19,021
86765L-AH-0	SUNOCO LP/FINANCE CORP 4.875 15/01/23		08/03/2018	VARIOUS	XXX	689,250	700,000	731
868459-AC-2	SUPERNUS PHARMACEUTICALS 0.625 01/04/23		11/05/2018	VARIOUS	XXX	817,725	780,000	488
87264A-AN-5	T-MOBILE USA INC 6.375 01/03/25		06/21/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	525,000	500,000	10,094
87264A-AU-9	T-MOBILE USA INC 4.5 01/02/26		01/22/2018	DEUTSCHE BANK SECURITIES INC	XXX	200,000	200,000	
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28		01/23/2018	VARIOUS	XXX	245,125	245,000	
88033G-CP-3	TENET HEALTHCARE CORP 7.5 01/01/22		06/18/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	421,500	400,000	14,083
88033G-CU-2	TENET HEALTHCARE CORP 5.125 01/05/25		09/20/2018	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	295,500	300,000	6,107

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880770-AG-7	TERADYNE INC 1.25 15/12/23		12/27/2018	VARIOUS	XXX	2,866,971	2,400,000	7,681
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.15 01/10/26	D	09/17/2018	VARIOUS	XXX	595,000	700,000	7,932
881685-AV-3	TEXACO CAPITAL INC 8.875 01/09/21		07/26/2018	BREAN CAPITAL LLC	XXX	1,044,711	900,000	33,059
88579Y-BB-6	3M COMPANY 3.25 14/02/24		09/11/2018	BLAYLOCK & COMPANY INC	XXX	2,992,680	3,000,000	
89114Q-MA-3	TORONTO-DOMINION BANK 3.125 20/04/23	A	04/19/2018	D.A. DAVIDSON AND CO	XXX	1,995,000	2,000,000	521
89421U-AA-5	TRAVELPORT CORP FIN 6 15/03/26	D	03/12/2018	VARIOUS	XXX	902,625	900,000	
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24		04/17/2018	PERSHING LLC	XXX	398,480	400,000	6,907
90320M-AA-3	UPCB FINANCE IV LTD 5.375 15/01/25	D	12/11/2018	VARIOUS	XXX	736,250	750,000	9,780
907818-EH-7	UNION PACIFIC CORP 2.75 01/03/26		12/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,393,305	1,500,000	12,146
911365-BB-9	UNITED RENTALS NORTH AM 5.75 15/11/24		03/22/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,144,938	1,100,000	22,848
911365-BE-3	UNITED RENTALS NORTH AM 5.875 15/09/26		12/11/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	343,000	350,000	5,026
91292O-AC-9	QWEST CORP 6.875 15/09/33		03/23/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	286,500	300,000	688
913017-DB-2	UNITED TECHNOLOGIES CORP 3.65 16/08/23		08/13/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	999,910	1,000,000	
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI 7.625 15/08/20		12/06/2018	VARIOUS	XXX	400,469	400,000	9,394
91911K-AK-8	BAUSCH HEALTH COS INC 7 15/03/24		02/12/2018	VARIOUS	XXX	480,375	450,000	11,093
92343E-AH-5	VERISIGN INC 5.25 01/04/25		10/29/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	756,875	750,000	13,708
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	12/20/2018	VARIOUS	XXX	360,656	375,000	2,865
92676X-AC-1	VIKING CRUISES LTD 6.25 15/05/25		12/11/2018	WELLS FARGO BANK, N.A	XXX	248,438	250,000	1,215
92929Q-AQ-0	WASTE MNGMT HOLDINGS 7.1 01/08/26		12/11/2018	D.A. DAVIDSON AND CO	XXX	3,591,750	3,000,000	78,100
94946T-AD-8	WELLCARE HEALTH PLANS 5.375 15/08/26		09/10/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	511,250	500,000	2,165
950399-AB-1	WELLTEC A/S 9.5 01/12/22	D	05/15/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	204,500	200,000	8,919
961214-DZ-3	WESTPAC BANKING CORP 3.65 15/05/23	D	06/20/2018	RAYMOND JAMES AND ASSOCIATES	XXX	2,000,620	2,000,000	7,503
98138H-AF-8	WORKDAY INC 0.25 01/10/22		12/14/2018	VARIOUS	XXX	3,159,104	2,890,000	1,761
98954M-AC-5	ZILLOW GROUP INC 1.5 01/07/23		07/17/2018	CITIGROUP GLOBAL MARKETS INC. 4241105	XXX	274,839	260,000	173
AM4657-55-8	VINCI SA 0.375 16/02/22	D	03/01/2018	VARIOUS	XXX	3,113,508	2,800,000	4,058
000000-00-0	STMICROELECTRONICS NV 0.25 03/07/24	D	10/05/2018	VARIOUS	XXX	2,846,653	2,600,000	1,425
AP0453-52-6	QIAGEN NV 0.5 13/09/23	D	11/15/2018	VARIOUS	XXX	819,572	800,000	497
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25		10/25/2018	VARIOUS	XXX	1,757,670	2,000,000	
AR8730-28-5	CARREFOUR SA 0 27/03/24	D	06/27/2018	VARIOUS	XXX	1,113,600	1,200,000	
JV9572-72-0	LVMH MOET HENNESSY VUITT 0 16/02/21	D	12/13/2018	VARIOUS	XXX	2,238,972	1,745,000	
QJ9373-87-0	TOTAL SA 0.5 02/12/22	D	12/13/2018	VARIOUS	XXX	2,185,153	2,000,000	1,831
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						227,373,431	222,929,000	1,522,021
8399997 - Bonds - Subtotals - Bonds - Part 3						430,668,536	427,561,515	1,936,557
8399998 - Bonds - Summary item from Part 5 for Bonds						37,620,659	31,726,393	200,382
8399999 - Bonds - Subtotals - Bonds						468,289,195	459,287,908	2,136,939
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		12/13/2018	VARIOUS	15,000.000	750,500		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						750,500	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						750,500	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						750,500	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
19626G-10-8	Colony Capital Inc		04/24/2018	VARIOUS	179,300.000	1,045,172	XXX	
00123Q-10-4	AGNC INVESTMENT CORP		10/11/2018	VARIOUS	2,500.000	46,142	XXX	
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC		11/09/2018	VARIOUS	13,600.000	200,258	XXX	
00206R-10-2	AT&T INC		10/05/2018	STATE STREET BANK AND TRUST COMPANY 8106	7,800.000	265,122	XXX	
004498-10-1	ACI WORLDWIDE INC		02/06/2018	SOUTHWEST SECURITIES 7816303	1,000.000	21,237	XXX	
00766T-10-0	AECOM		12/14/2018	VARIOUS	22,900.000	683,960	XXX	
00773T-10-1	ADVANSIX INC		11/02/2018	VARIOUS	19,500.000	622,483	XXX	
011659-10-9	ALASKA AIR GROUP INC		06/28/2018	VARIOUS	8,900.000	558,405	XXX	
017175-10-0	ALLEGHANY CORP		12/17/2018	VARIOUS	400.000	243,742	XXX	
018802-10-8	ALLIANT ENERGY CORP		09/25/2018	VARIOUS	8,600.000	342,835	XXX	
018802-10-8	ALLIANT ENERGY CORP		09/25/2018	LIQUIDNET INC	6,400.000	253,855	XXX	
02005N-10-0	ALLY FINANCIAL INC		12/14/2018	VARIOUS	14,400.000	350,250	XXX	
025816-10-9	AMERICAN EXPRESS CO		12/17/2018	VARIOUS	1,600.000	157,573	XXX	
025932-10-4	AMERICAN FINANCIAL GROUP INC/OH		06/20/2018	VARIOUS	700.000	76,412	XXX	
026874-78-4	AMERICAN INTERNATIONAL GROUP INC		06/20/2018	VARIOUS	2,000.000	110,458	XXX	
028591-10-5	AMERICAN NATIONAL INSURANCE CO		06/20/2018	J.P. MORGAN CLEARING CORP. 514105	100.000	12,269	XXX	
03674X-10-6	ANTERO RESOURCES CORP		12/21/2018	VARIOUS	54,500.000	799,801	XXX	
036752-10-3	ANTHEM INC		06/20/2018	STATE STREET BANK AND TRUST COMPANY 8106	200.000	48,790	XXX	
038336-10-3	APTARGROUP INC		11/28/2018	VARIOUS	1,800.000	181,609	XXX	
053484-10-1	AVALONBAY COMMUNITIES INC		11/28/2018	STATE STREET BANK AND TRUST COMPANY 8106	200.000	37,762	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
053807-10-3	AVNET INC.		05/31/2018	VARIOUS	2,700.000	104,479	XXX	
054937-10-7	BB&T CORP.		11/28/2018	STATE STREET BANK AND TRUST COMPANY 8106	4,000.000	206,555	XXX	
062540-10-9	BANK OF HAWAII CORP.		11/28/2018	WELLS FARGO BANK, N.A. 8831400	3,200.000	255,396	XXX	
084423-10-2	WR BERKLEY CORP.		06/20/2018	J.P. MORGAN CLEARING CORP. 514105	2,400.000	179,181	XXX	
112463-10-4	BROOKDALE SENIOR LIVING INC.		08/13/2018	VARIOUS	52,400.000	405,329	XXX	
115236-10-1	BROWN & BROWN INC.		06/20/2018	WEEDEN AND CO.	5,900.000	166,701	XXX	
12508E-10-1	CDK GLOBAL INC.		12/11/2018	VARIOUS	27,400.000	1,466,121	XXX	
12541W-20-9	CH ROBINSON WORLDWIDE INC.		06/20/2018	NORTHERN TRUST COMPANY, THE	300.000	27,081	XXX	
125509-10-9	CIGNA HOLDING CO.		06/20/2018	VARIOUS	1,400.000	246,008	XXX	
125581-80-1	CIT GROUP INC.		12/17/2018	VARIOUS	8,900.000	420,413	XXX	
12572Q-10-5	CME GROUP INC.		12/17/2018	VARIOUS	3,000.000	521,733	XXX	
126117-10-0	CNA FINANCIAL CORP.		06/20/2018	NATIONAL FINANCIAL SERVICES LLC.	200.000	9,353	XXX	
126650-10-0	CVS HEALTH CORP.		11/29/2018	CORPORATE ACTIONS	2,094.500	150,333	XXX	
127686-10-3	CAESARS ENTERTAINMENT CORP.		12/20/2018	VARIOUS	129,800.000	1,221,235	XXX	
142339-10-0	CARLISLE COS INC.		06/20/2018	VARIOUS	300.000	32,286	XXX	
147528-10-3	CASEY'S GENERAL STORES INC.		06/13/2018	RBC CAPITAL MARKETS, LLC	1,800.000	192,471	XXX	
147528-10-3	CASEY'S GENERAL STORES INC.		06/13/2018	VARIOUS	5,000.000	510,468	XXX	
171340-10-2	CHURCH & DWIGHT CO INC.		06/20/2018	VARIOUS	500.000	25,375	XXX	
172062-10-1	CINCINNATI FINANCIAL CORP.		06/20/2018	VARIOUS	1,700.000	116,433	XXX	
17275R-10-2	CISCO SYSTEMS INC.		04/04/2018	STATE STREET BANK AND TRUST COMPANY 8106	2,100.000	86,520	XXX	
19626G-10-8	COLONY CAPITAL INC.		09/26/2018	VARIOUS	7,400.000	45,074	XXX	
198287-20-3	COLUMBIA PROPERTY TRUST INC.		12/20/2018	VARIOUS	25,700.000	535,267	XXX	
200525-10-3	COMMERCE BANCSHARES INC/MO.		12/17/2018	VARIOUS	4,975.000	308,789	XXX	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC.		12/11/2018	VARIOUS	12,000.000	629,913	XXX	
21871D-10-3	CORELOGIC INC/UNITED STATES.		12/21/2018	VARIOUS	25,000.000	1,029,011	XXX	
222070-20-3	COTY INC.		12/11/2018	VARIOUS	107,800.000	1,094,061	XXX	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP.		06/20/2018	VARIOUS	300.000	30,777	XXX	
23331A-10-9	DR HORTON INC.		06/20/2018	STATE STREET BANK AND TRUST COMPANY 8106	300.000	12,534	XXX	
24906P-10-9	DENTSPLY SIRONA INC.		11/30/2018	VARIOUS	14,600.000	636,059	XXX	
25470M-10-9	DISH NETWORK CORP.		12/28/2018	VARIOUS	16,700.000	413,702	XXX	
257651-10-9	DONALDSON CO INC.		06/20/2018	VARIOUS	3,200.000	149,984	XXX	
260003-10-8	DOVER CORP.		11/28/2018	NORTHERN TRUST COMPANY, THE	200.000	16,880	XXX	
264411-50-5	DUKE REALTY CORP.		06/20/2018	VARIOUS	3,300.000	94,663	XXX	
267475-10-1	DYCOM INDUSTRIES INC.		12/14/2018	VARIOUS	6,900.000	506,431	XXX	
26884L-10-9	EQT CORP.		12/14/2018	VARIOUS	40,900.000	997,318	XXX	
278768-10-6	ECHOSTAR CORP.		11/09/2018	VARIOUS	27,800.000	1,236,765	XXX	
278865-10-0	ECOLAB INC.		11/28/2018	VARIOUS	800.000	124,516	XXX	
294628-10-2	EQUITY COMMONWEALTH.		06/20/2018	VARIOUS	18,900.000	586,522	XXX	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC.		11/28/2018	VARIOUS	3,900.000	357,206	XXX	
297178-10-5	ESSEX PROPERTY TRUST INC.		06/20/2018	UBS AG STAMFORD BRANCH	100.000	23,302	XXX	
30231G-10-2	EXXON MOBIL CORP.		12/17/2018	VARIOUS	2,500.000	192,459	XXX	
31337#-10-5	FHLB of Cincinnati		03/21/2018	NORTHERN TRUST COMPANY, THE 770201	2,892.000	289,200	XXX	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST.		06/20/2018	DIRECT TRADING INSTITUTIONAL INC 6951403	100.000	11,981	XXX	
315616-10-2	F5 NETWORKS INC.		02/12/2018	MORGAN STANLEY AND CO., LLC 8983105	500.000	70,036	XXX	
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC.		06/20/2018	WEEDEN AND CO.	1,200.000	44,817	XXX	
344849-10-4	FOOT LOCKER INC.		08/24/2018	VARIOUS	16,600.000	738,690	XXX	
36164V-30-5	GCI LIBERTY INC.		12/14/2018	VARIOUS	17,400.000	829,818	XXX	
363576-10-9	ARTHUR J GALLAGHER & CO.		12/17/2018	VARIOUS	2,600.000	198,592	XXX	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC.		08/09/2018	VARIOUS	3,400.000	117,016	XXX	
369550-10-8	GENERAL DYNAMICS CORP.		10/05/2018	PERSHING LLC.	700.000	134,413	XXX	
369550-10-8	GENERAL DYNAMICS CORP.		10/05/2018	VARIOUS	2,100.000	433,360	XXX	
384109-10-4	GRACO INC.		11/28/2018	VARIOUS	1,100.000	47,438	XXX	
384802-10-4	WW GRAINGER INC.		02/12/2018	BARCLAYS CAPITAL	100.000	26,906	XXX	
402635-30-4	GULFPORT ENERGY CORP.		12/24/2018	VARIOUS	90,400.000	812,267	XXX	
410867-10-5	HANOVER INSURANCE GROUP INC/THE.		06/20/2018	NATIONAL FINANCIAL SERVICES LLC.	400.000	47,992	XXX	
422806-20-8	HEICO CORP.		06/20/2018	CITIGROUP GLOBAL MARKETS INC. 4241105	600.000	44,829	XXX	
428291-10-8	HEXCEL CORP.		06/20/2018	NORTHERN TRUST COMPANY, THE	1,000.000	68,220	XXX	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO.		04/20/2018	VARIOUS	57,000.000	406,748	XXX	
445658-10-7	JB HUNT TRANSPORT SERVICES INC.		11/28/2018	BROWN BROTHERS HARRIMAN AND CO. INF.	700.000	75,405	XXX	
45167R-10-4	IDEX CORP.		06/20/2018	VARIOUS	900.000	127,089	XXX	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC.		11/28/2018	DEUTSCHE BANK SECURITIES INC.	700.000	57,175	XXX	
46146L-10-1	INVESTORS BANCORP INC.		10/24/2018	VARIOUS	95,100.000	1,181,266	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46284V-10-1	IRON MOUNTAIN INC.		10/11/2018	VARIOUS	15,300.000	499,846	XXX	
46625H-10-0	JPMORGAN CHASE & CO.		11/28/2018	VARIOUS	11,800.000	1,270,332	XXX	
47233W-10-9	JEFFERIES FINANCIAL GROUP INC.		03/26/2018	OPPENHEIMER AND CO, INC.	11,000.000	244,619	XXX	
477143-10-1	JETBLUE AIRWAYS CORP.		07/26/2018	VARIOUS	22,400.000	418,097	XXX	
485170-30-2	KANSAS CITY SOUTHERN		06/20/2018	VARIOUS	1,200.000	128,993	XXX	
49427F-10-8	KILROY REALTY CORP.		11/28/2018	MORGAN STANLEY AND CO., LLC 8983105	200.000	13,772	XXX	
501889-20-8	LKQ CORP.		12/18/2018	VARIOUS	43,900.000	1,303,839	XXX	
502413-10-7	L3 TECHNOLOGIES INC.		06/20/2018	STATE STREET BANK AND TRUST COMPANY 8106	200.000	39,022	XXX	
515098-10-1	LANDSTAR SYSTEM INC.		06/20/2018	NATIONAL FINANCIAL SERVICES LLC	100.000	11,412	XXX	
524660-10-7	LEGGETT & PLATT INC.		06/20/2018	CITIGROUP GLOBAL MARKETS INC. 4241105	200.000	8,930	XXX	
525327-10-2	LEIDOS HOLDINGS INC.		12/07/2018	VARIOUS	22,700.000	1,389,315	XXX	
53046P-10-9	LIBERTY EXPEDIA HOLDINGS INC.		12/18/2018	VARIOUS	12,300.000	494,723	XXX	
532457-10-8	ELI LILLY & CO.		12/17/2018	VARIOUS	4,000.000	414,989	XXX	
55272X-10-2	MFA FINANCIAL INC.		06/13/2018	VARIOUS	16,000.000	125,498	XXX	
56418H-10-0	MANPOWERGROUP INC.		12/18/2018	VARIOUS	11,500.000	964,024	XXX	
570535-10-4	MARKEL CORP.		06/20/2018	VARIOUS	200.000	220,137	XXX	
57060D-10-8	MARKETAXESS HOLDINGS INC.		11/28/2018	MORGAN STANLEY AND CO., LLC 8983105	100.000	21,991	XXX	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE CORP.		09/04/2018	CORPORATE ACTIONS	63.860	531	XXX	
577933-10-4	MAXIMUS INC.		06/21/2018	VARIOUS	13,200.000	865,025	XXX	
579780-20-6	MCCORMICK & CO INC/MD.		06/20/2018	NORTHERN TRUST COMPANY, THE	400.000	42,324	XXX	
58933Y-10-5	MERCK & CO INC.		12/17/2018	VARIOUS	4,100.000	274,139	XXX	
591520-20-0	METHODE ELECTRONICS INC.		10/24/2018	VARIOUS	25,000.000	899,018	XXX	
59408Q-10-6	MICHAELS COS INC/THE		08/30/2018	VARIOUS	32,100.000	595,158	XXX	
594918-10-4	MICROSOFT CORP.		12/17/2018	VARIOUS	16,300.000	1,740,089	XXX	
608190-10-4	MOHAWK INDUSTRIES INC.		11/30/2018	INSTINET INVESTMENT SERVICES LIMITE	1,000.000	124,021	XXX	
608190-10-4	MOHAWK INDUSTRIES INC.		11/30/2018	VARIOUS	4,400.000	615,199	XXX	
609207-10-5	MONDELEZ INTERNATIONAL INC.		06/20/2018	VARIOUS	11,200.000	456,512	XXX	
62482R-10-7	MR COOPER GROUP INC.		12/14/2018	VARIOUS	29,100.000	419,668	XXX	
635309-10-7	NATIONAL CINEMEDIA INC.		12/18/2018	VARIOUS	38,600.000	263,404	XXX	
63861C-10-9	NATIONSTAR MORTGAGE HOLDINGS INC.		05/18/2018	INVESTMENT TECHNOLOGY GROUP INC	1,000.000	18,560	XXX	
65249B-10-9	NEWS CORP.		12/24/2018	VARIOUS	52,500.000	687,441	XXX	
655844-10-8	NORFOLK SOUTHERN CORP.		12/17/2018	VARIOUS	1,200.000	183,661	XXX	
69331C-10-8	PG&E CORP.		11/15/2018	LIQUIDNET INC.	17,600.000	358,357	XXX	
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE		11/28/2018	VARIOUS	1,400.000	197,176	XXX	
713448-10-8	PEPSICO INC.		06/20/2018	STATE STREET BANK AND TRUST COMPANY 8106	200.000	21,162	XXX	
717081-10-3	PFIZER INC.		11/28/2018	VARIOUS	12,800.000	494,641	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC.		10/05/2018	VARIOUS	11,400.000	954,432	XXX	
737446-10-4	POST HOLDINGS INC.		12/18/2018	VARIOUS	12,200.000	1,035,470	XXX	
742718-10-9	PROCTER & GAMBLE CO/THE		12/17/2018	VARIOUS	2,800.000	260,767	XXX	
743315-10-3	PROGRESSIVE CORP/THE		06/20/2018	VARIOUS	4,300.000	264,085	XXX	
74340W-10-3	PROLOGIS INC.		11/28/2018	VARIOUS	3,100.000	200,299	XXX	
750236-10-1	RADIAN GROUP INC.		12/10/2018	VARIOUS	37,800.000	630,125	XXX	
75508B-10-4	RAYONIER ADVANCED MATERIALS INC.		12/18/2018	VARIOUS	41,600.000	691,714	XXX	
75508B-10-4	RAYONIER ADVANCED MATERIALS INC.		12/18/2018	RBC CAPITAL MARKETS, LLC	1,000.000	11,620	XXX	
75605Y-10-6	REALOGY HOLDINGS CORP.		08/17/2018	VARIOUS	33,000.000	775,748	XXX	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP.		09/24/2018	VARIOUS	3,300.000	61,673	XXX	
774341-10-1	ROCKWELL COLLINS INC.		06/20/2018	VARIOUS	1,300.000	175,344	XXX	
78469C-10-3	SP PLUS CORP.		12/03/2018	VARIOUS	11,400.000	352,335	XXX	
824348-10-6	SHERWIN-WILLIAMS CO/THE		11/28/2018	VARIOUS	300.000	122,035	XXX	
827048-10-9	SILGAN HOLDINGS INC.		11/28/2018	J.P. MORGAN CLEARING CORP. 514105	2,400.000	61,196	XXX	
835495-10-2	SONOCO PRODUCTS CO.		11/28/2018	VARIOUS	2,400.000	130,693	XXX	
840441-10-9	SOUTH STATE CORP.		12/11/2018	VARIOUS	9,900.000	653,157	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC.		12/03/2018	VARIOUS	20,700.000	1,278,671	XXX	
85570W-10-0	STARS GROUP INC/THE	A	12/14/2018	VARIOUS	31,400.000	840,546	XXX	
858912-10-8	STERICYCLE INC.		12/18/2018	VARIOUS	13,900.000	690,937	XXX	
860372-10-1	STEWART INFORMATION SERVICES CORP.		10/25/2018	VARIOUS	12,500.000	530,969	XXX	
86183P-10-2	STONERIDGE INC.		12/14/2018	VARIOUS	13,500.000	354,988	XXX	
866674-10-4	SUN COMMUNITIES INC.		06/20/2018	VARIOUS	1,500.000	144,607	XXX	
87166B-10-2	SYNEOS HEALTH INC.		12/24/2018	VARIOUS	8,800.000	302,717	XXX	
87240R-10-7	TFS FINANCIAL CORP.		11/28/2018	GOLDMAN, SACHS AND CO. 8944407	900.000	14,016	XXX	
872540-10-9	TJX COS INC/THE		04/04/2018	VARIOUS	1,800.000	143,729	XXX	
879360-10-5	TELEDYNE TECHNOLOGIES INC.		06/20/2018	NATIONAL FINANCIAL SERVICES LLC	100.000	20,182	XXX	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC.		12/06/2018	VARIOUS	12,600.000	746,117	XXX	
88870P-10-6	TIVO CORP.		09/28/2018	VARIOUS	28,100.000	356,536	XXX	
891092-10-8	TORO CO/THE		11/28/2018	VARIOUS	1,000.000	61,368	XXX	
89469A-10-4	TREEHOUSE FOODS INC.		07/26/2018	VARIOUS	12,900.000	535,254	XXX	
896522-10-9	TRINITY INDUSTRIES INC.		12/18/2018	VARIOUS	42,600.000	1,095,759	XXX	
902653-10-4	UDR INC.		06/20/2018	VARIOUS	1,000.000	36,535	XXX	
902973-30-4	US BANCORP.		11/28/2018	STATE STREET BANK AND TRUST COMPANY 8106	3,000.000	162,870	XXX	
90384S-30-3	ULTA BEAUTY INC.		02/12/2018	GOLDMAN, SACHS AND CO. 8944407	200.000	41,924	XXX	
911312-10-6	UNITED PARCEL SERVICE INC.		04/04/2018	STATE STREET BANK AND TRUST COMPANY 8106	500.000	53,205	XXX	
912008-10-9	US FOODS HOLDING CORP.		12/14/2018	VARIOUS	9,700.000	311,683	XXX	
91307C-10-2	UNITED THERAPEUTICS CORP.		05/02/2018	INVESTMENT TECHNOLOGY GROUP INC.	1,900.000	198,750	XXX	
91325V-10-8	UNITI GROUP INC.		07/19/2018	VARIOUS	22,400.000	387,867	XXX	
91529Y-10-6	UNUM GROUP		09/25/2018	VARIOUS	10,300.000	395,785	XXX	
92240G-10-1	VECTREN CORP.		10/05/2018	NATIONAL FINANCIAL SERVICES LLC	5,500.000	393,715	XXX	
92339V-10-0	VEREIT INC.		09/28/2018	VARIOUS	113,200.000	817,358	XXX	
92553P-20-1	VIACOM INC.		11/30/2018	VARIOUS	11,800.000	353,450	XXX	
92886T-20-1	VONAGE HOLDINGS CORP.		12/20/2018	VARIOUS	11,400.000	123,881	XXX	
92936U-10-9	WP CAREY INC.		06/20/2018	VARIOUS	3,400.000	225,938	XXX	
98919V-10-5	ZAYO GROUP HOLDINGS INC.		12/11/2018	VARIOUS	32,300.000	797,533	XXX	
98978V-10-3	ZOETIS INC.		12/17/2018	VARIOUS	3,100.000	272,648	XXX	
G0408V-10-2	AON PLC	D	06/20/2018	VARIOUS	500.000	68,800	XXX	
G0450A-10-5	ARCH CAPITAL GROUP LTD.	D	12/17/2018	VARIOUS	26,800.000	738,025	XXX	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD.	D	12/20/2018	VARIOUS	21,500.000	1,146,615	XXX	
G4740B-10-5	ICHOR HOLDINGS LTD.		11/09/2018	STIFEL NICOLAUS & CO,INCORORATED	1,600.000	40,681	XXX	
G4740B-10-5	ICHOR HOLDINGS LTD.		11/09/2018	VARIOUS	18,200.000	376,899	XXX	
G47791-10-1	INGERSOLL-RAND PLC		11/28/2018	STATE STREET BANK AND TRUST COMPANY 8106	400.000	41,176	XXX	
G5494J-10-3	LINDE PLC	D	12/17/2018	VARIOUS	1,300.000	203,385	XXX	
G5960L-10-3	MEDTRONIC PLC		12/17/2018	VARIOUS	2,400.000	226,022	XXX	
G6518L-10-8	NIELSEN HOLDINGS PLC		12/14/2018	VARIOUS	31,000.000	803,678	XXX	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD.	D	06/20/2018	CITIGROUP GLOBAL MARKETS INC. 4241105	200.000	24,985	XXX	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD.		06/20/2018	VARIOUS	300.000	258,998	XXX	
G96629-10-3	WILLIS TOWERS WATSON PLC	D	11/28/2018	DEUTSCHE BANK SECURITIES INC.	700.000	111,320	XXX	
G96629-10-3	WILLIS TOWERS WATSON PLC	D	11/28/2018	VARIOUS	100.000	15,949	XXX	
H2906T-10-9	GARMIN LTD.	D	06/20/2018	VARIOUS	2,500.000	153,600	XXX	
N00985-10-6	AERCAP HOLDINGS NV	D	12/14/2018	VARIOUS	13,400.000	665,354	XXX	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV		11/28/2018	STATE STREET BANK AND TRUST COMPANY 8106	300.000	27,606	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						65,985,043	XXX	0
Common Stocks - Parent, Subsidiaries, and Affiliates								
38702@-10-9	Grange Life Insurance Company		10/24/2016	VARIOUS		(30,000,000)	XXX	
66718*-10-4	Northview Insurance Agency Inc.		08/10/2018	CORPORATE ACTIONS	5.000	781	XXX	
9199999 - Common Stocks - Parent, Subsidiaries, and Affiliates						(29,999,219)	XXX	0
Common Stocks - Mutual Funds								
09658L-51-3	BMO PYRFORD INTERNATIONAL STOCK FUND		12/12/2018	CHICAGO MUTUAL FUNDS	1,414,125.570	17,297,152	XXX	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		12/18/2018	CHICAGO MUTUAL FUNDS	429,458.970	5,902,549	XXX	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		12/14/2018	CHICAGO MUTUAL FUNDS	8,684,812.200	67,000,000	XXX	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		12/20/2018	CHICAGO MUTUAL FUNDS	1,085,642.100	18,835,059	XXX	
9299999 - Common Stocks - Mutual Funds						109,034,760	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						145,020,584	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						17,999,784	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						163,020,368	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						163,770,868	XXX	0
9999999 Totals						632,060,063	XXX	2,136,939

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810-SB-5	TSY INFL IX N/B 1 15/02/48		03/14/2018	STIFEL NICOLAUS & CO,INCORORATED	05/09/2018	STIFEL NICOLAUS & CO,INCORORATED	707,210	704,917	715,050	704,899		(18)		(18)			10,151	10,151	1,641	543
0599999 - Bonds - U.S. Governments							707,210	704,917	715,050	704,899	0	(18)	0	(18)	0	0	10,151	10,151	1,641	543
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02155F-AC-9	ALTICE US FINANCE I CORP 5.5 15/05/26		08/21/2018	GOLDMAN, SACHS AND CO. 8944407	10/18/2018	CORPORATE ACTIONS	500,000	493,750	493,746	493,850		100		100			(104)	(104)		7,452
08580B-AA-4	BERRY PETROLEUM CO LLC 7 15/02/26		02/02/2018	GOLDMAN, SACHS AND CO. 8944407	12/12/2018	VARIOUS	300,000	300,000	278,000	300,000				0			(22,000)	(22,000)	17,821	
103557-AA-2	BOYNE USA INC 7.25 01/05/25		03/27/2018	WELLS FARGO BANK, N.A.	03/27/2018	ROBERT W. BAIRD CO.INCORPORATED	75,000	75,000	76,219	75,000				0			1,219	1,219		
12505J-AA-1	CBL & ASSOCIATES LP 5.25 01/12/23		03/16/2018	VARIOUS	05/01/2018	VARIOUS	100,000	86,688	83,500	86,921		233		233			(3,421)	(3,421)	2,217	1,553
146869-AA-0	CARVANA CO 8.875 01/10/23		11/01/2018	WELLS FARGO BANK, N.A.	12/11/2018	VARIOUS	425,000	423,375	394,875	423,402		27		27			(28,527)	(28,527)	8,518	542
151290-BR-3	CEMEX SAB DE CV 3.72 15/03/20		02/20/2018	CITIGROUP GLOBAL MARKETS INC. 4241105	04/09/2018	VARIOUS	290,000	302,548	300,483	301,824		(725)		(725)			(1,341)	(1,341)	6,073	4,693
163851-AE-8	CHEMOURS CO 5.375 15/05/27		02/16/2018	GOLDMAN, SACHS AND CO. 8944407	08/16/2018	VARIOUS	300,000	302,000	291,750	301,912		(88)		(88)			(10,162)	(10,162)	12,318	4,270
166754-AQ-4	CHEVRON PHILLIPS CHEM CO 3.3 01/05/23		09/19/2018	BREAN CAPITAL LLC	12/14/2018	STIFEL NICOLAUS & CO,INCORORATED	1,280,000	1,263,629	1,254,566	1,264,421		792		792			(9,855)	(9,855)	26,635	16,427
171779-AK-7	CIENA CORP 4 15/12/20		01/18/2018	CIBC WORLD MARKETS CORP.	10/31/2018	VARIOUS	600,000	797,250	824,551	744,714		(52,536)		(52,536)			79,837	79,837	13,103	2,467
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24		04/26/2018	GOLDMAN, SACHS AND CO. 8944407	09/04/2018	VARIOUS	750,000	725,625	736,875	726,857		1,232		1,232			10,018	10,018	21,771	11,796
212015-AR-2	CONTINENTAL RESOURCES 4.375 15/01/28		03/27/2018	GOLDMAN, SACHS AND CO. 8944407	04/16/2018	VARIOUS	300,000	292,500	300,000	292,532		32		32			7,468	7,468	4,740	4,047
22943F-AH-3	CTRIP.COM INTL LTD 1.99 01/07/25	D	01/22/2018	GOLDMAN SACHS	10/26/2018	CITIGROUP GLOBAL MARKETS INC.	100,000	113,791	97,900	112,395		(1,396)		(1,396)			(14,495)	(14,495)	1,653	127
24767D-AA-2	DELTA MERGER SUB 6 15/09/26		09/06/2018	J.P. MORGAN SECURITIES LLC.	09/07/2018	J.P. MORGAN SECURITIES LLC.	150,000	150,000	150,938	150,000				0			938	938		
247916-AL-3	DENBURY RESOURCES INC 7.5 15/02/24		08/14/2018	J.P. MORGAN SECURITIES LLC.	12/12/2018	BARCLAYS BANK PLC 196101	200,000	200,000	178,000	200,000				0			(22,000)	(22,000)	4,521	
25470X-AW-5	DISH DBS CORP 5.875 15/11/24		04/13/2018	J.P. MORGAN SECURITIES LLC.	06/18/2018	CREDIT SUISSE AG, NEW YORK BRANCH	400,000	371,000	357,000	371,606		606		606			(14,606)	(14,606)	14,035	9,922
29358Q-AH-2	ENSCO PLC 7.75 01/02/26	D	01/11/2018	DEUTSCHE BANK SECURITIES INC.	01/11/2018	OPPENHEIMER & CO. INC.	25,000	25,000	25,500	25,000				0			500	500		
298736-AH-2	EURONET WORLDWIDE INC 1.5 01/10/44		03/28/2018	CREDIT SUISSE AG, NEW YORK BRANCH	10/02/2018	SUNTRUST CAPITAL MKTS NEW YORK	25,000	28,977	41,045	28,144		(833)		(833)			12,901	12,901	375	1
319963-BP-8	FIRST DATA CORPORATION 7 01/12/23		05/01/2018	MERRILL LYNCH PIECE FENNER & SMITH	11/05/2018	MERRILL LYNCH PIECE FENNER & SMITH	250,000	262,188	259,150	259,168		(3,020)		(3,020)			(18)	(18)	16,285	7,389
336130-AA-7	FIRST QUALITY FINANCE CO 4.625 15/05/21		05/24/2018	WELLS FARGO BANK, N.A.	12/21/2018	VARIOUS	375,000	371,594	367,156	372,209		615		615			(5,053)	(5,053)	10,397	520
36164Y-AB-7	GCP APPLIED TECHNOLOGIES 5.5 15/04/26		03/26/2018	MERRILL LYNCH PIECE FENNER & SMITH	04/11/2018	VARIOUS	150,000	150,000	150,375	150,000				0			375	375	69	
428040-CP-2	HERTZ CORP 5.875 15/10/20		07/19/2018	VARIOUS	08/23/2018	VARIOUS	700,000	693,000	698,281	693,489		489		489			4,792	4,792	14,847	7,695
428337-AA-7	HI-CRUSH PARTNERS LP 9.5 01/08/26		10/02/2018	VARIOUS	10/23/2018	GOLDMAN, SACHS AND CO. 8944407	350,000	345,250	314,125	345,291		41		41			(31,166)	(31,166)	7,758	897
44332P-AD-3	HUB INTERNATIONAL LTD 7 01/05/26		04/18/2018	MERRILL LYNCH PIECE FENNER & SMITH	04/18/2018	MERRILL LYNCH PIECE FENNER & SMITH	125,000	125,000	126,563	125,000				0			1,563	1,563		
451102-AX-5	ICAHN ENTERPRISES/FIN 6 01/08/20		03/23/2018	BARCLAYS BANK PLC 196101	11/05/2018	JEFFERIES LLC	250,000	254,688	252,500	252,774		(1,914)		(1,914)			(274)	(274)	11,463	2,333
452327-AF-6	ILLUMINA INC 0 15/06/19		05/29/2018	BARCLAYS CAPITAL INC.	07/31/2018	VARIOUS	400,000	455,916	519,012	446,470		(9,446)		(9,446)			72,542	72,542		
45672N-AF-8	INFOR US INC 5.75 15/08/20		07/12/2018	CREDIT SUISSE AG, NEW YORK BRANCH	08/22/2018	CREDIT SUISSE AG, NEW YORK BRANCH	175,000	177,625	177,734	177,493		(132)		(132)			242	242	5,283	4,221
45688C-AA-5	INGEVITY CORP 4.5 01/02/26		01/09/2018	BANC OF AMERICA SECURITIES GDP	01/10/2018	OPPENHEIMER & CO. INC.	75,000	75,000	74,906	75,000				0			(94)	(94)		
46647M-QL-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		03/08/2018	VARIOUS	05/01/2018	J.P. MORGAN SECURITIES LLC.	4,300,000	4,305,541	4,286,657	4,305,319		(222)		(222)			(18,662)	(18,662)	2,688	108
47232M-AA-0	JEFFERIES FIN LLC / JFIN 7.375 01/04/20		08/23/2018	VARIOUS	11/13/2018	JEFFERIES LLC	550,000	560,155	555,500	556,064		(4,091)		(4,091)			(564)	(564)	24,829	13,726
526057-CU-6	LENNAR CORP 5 15/06/27		02/20/2018	NORTHERN TRUST	04/13/2018	VARIOUS	750,000	745,358	738,500	745,419		61		61			(6,919)	(6,919)	12,635	
531229-AF-9	LIBERTY MEDIA CORP 1 30/01/23		03/01/2018	VARIOUS	09/18/2018	BARCLAYS CAPITAL INC.	900,000	996,008	1,074,721	982,701		(13,307)		(13,307)			92,019	92,019	10,713	3,819
53219L-AM-1	LIFEPOINT HEALTH INC 5.5 01/12/21		05/23/2018	WELLS FARGO BANK, N.A.	09/17/2018	VARIOUS	500,000	503,750	508,125	502,997		(753)		(753)			5,128	5,128	21,924	13,292
55024U-AB-5	LUMENTUM HOLDINGS INC 0.25 15/03/24		01/22/2018	BARCLAYS CLEARING BROKER	08/21/2018	VARIOUS	410,000	436,902	504,093	434,327		(2,575)		(2,575)			69,766	69,766	962	367
561233-AA-5	MALLINCKRODT FIN/SB 5.75 01/08/22		11/01/2018	CITIGROUP GLOBAL MARKETS INC.	12/12/2018	GOLDMAN, SACHS AND CO. 8944407	300,000	270,000	261,750	270,736		736		736			(8,986)	(8,986)	6,373	4,504
57521L-AA-1	MASON FINANCE SUB INC 6.875 15/08/23		08/01/2018	DEUTSCHE BANK SECURITIES INC.	08/01/2018	ROBERT W. BAIRD CO.INCORPORATED	50,000	50,000	50,188	50,000				0			188	188		
589433-AA-9	MEREDITH CORP 6.875 01/02/26		01/19/2018	CREDIT SUISSE FIRST BOSTON	01/19/2018	VARIOUS	175,000	175,000	179,313	175,000				0			4,313	4,313		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64125C-AD-1	NEUROCRINE BIOSCIENCES 2.25 15/05/24		05/01/2018	BARCLAYS CAPITAL INC.	09/04/2018	VARIOUS	375,000	472,369	643,856	466,794		(5,575)		(5,575)			177,062	177,062	6,795	3,938
644274-AF-9	NEW ENTERPRISE STONE & L 6.25 15/03/26		03/12/2018	VARIOUS	11/16/2018	VARIOUS	325,000	325,938	303,063	325,826		(112)		(112)			(22,763)	(22,763)	13,993	43
694183-AA-2	PACIFIC DRILLING ESC ISS 8.375 01/10/23		09/12/2018	CREDIT SUISSE AG, NEW YORK BRANCH	11/13/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	100,000	100,000	100,000				0				0	1,140	
702150-AD-5	PARTY CITY HOLDINGS INC 6.625 01/08/26		07/26/2018	GOLDMAN, SACHS AND CO. 8944407	07/27/2018	GOLDMAN, SACHS AND CO. 8944407	75,000	75,000	75,469	75,000				0			469	469		
749685-AT-0	RPM INTERNATIONAL INC 2.25 15/12/20		01/18/2018	BARCLAYS CLEARING BROKER	11/16/2018	WELLS FARGO BANK, N.A.	140,000	162,978	164,832	156,287		(6,691)		(6,691)			8,545	8,545	2,931	324
76119L-AA-9	RESIDEO FUNDING INC 6.125 01/11/26		10/04/2018	GOLDMAN, SACHS AND CO. 8944407	12/06/2018	J.P. MORGAN SECURITIES LLC	75,000	75,000	74,438	75,000				0			(563)	(563)	651	
78442F-AZ-1	NAVIENT CORP 5.625 01/08/33		01/25/2018	BANC OF AMERICA SECURITIES GDP	05/11/2018	VARIOUS	700,000	641,375	603,750	642,028		653		653			(38,278)	(38,278)	31,063	19,469
78454L-AL-4	SM ENERGY CO 5.625 01/06/25		08/15/2018	GOLDMAN, SACHS AND CO. 8944407	12/10/2018	VARIOUS	500,000	493,750	462,000	493,986		236		236			(31,986)	(31,986)	14,703	5,938
808541-AA-4	SCHWEITZER-MAUDUIT INTL 6.875 01/10/26		09/14/2018	J.P. MORGAN SECURITIES LLC	12/04/2018	J.P. MORGAN SECURITIES LLC	375,000	372,154	369,969	372,196		42		42			(2,227)	(2,227)	4,072	
85172F-AM-1	SPRINGLEAF FINANCE CORP 6.875 15/03/25		03/08/2018	BARCLAYS BANK PLC 196101	12/06/2018	VARIOUS	250,000	250,000	233,750	250,000				0			(16,250)	(16,250)	12,795	
852234-AC-7	SQUARE INC 0.5 15/05/23		05/23/2018	GOLDMAN, SACHS AND CO. 8944407	09/25/2018	VARIOUS	250,000	250,000	337,788	250,000				0			87,788	87,788	424	
85529V-AA-2	STARFRUIT FINCO/STAR US 8 01/10/26		09/20/2018	BARCLAYS BANK PLC 196101	11/15/2018	BARCLAYS BANK PLC 196101	225,000	225,000	216,281	225,000				0			(8,719)	(8,719)	2,400	
893647-AW-7	TRANSDIGM INC 6 15/07/22		05/31/2018	MERRILL LYNCH PIECE FENNER & SMITH	12/11/2018	BARCLAYS BANK PLC 196101	550,000	558,250	547,938	556,286		(1,964)		(1,964)			(8,348)	(8,348)	30,067	12,742
89376V-AA-8	TRANSMONTAIGE PARTNERS 6.125 15/02/26		02/07/2018	VARIOUS	02/13/2018	ROBERT W. BAIRD CO.INCORPORATED	200,000	201,250	201,250	201,249		(1)		(1)			1	1	102	
893830-BK-4	TRANSOCEAN INC 7.25 01/11/25		10/22/2018	CITIGROUP GLOBAL MARKETS INC.	12/11/2018	J.P. MORGAN SECURITIES LLC	500,000	500,000	460,000	500,000				0			(40,000)	(40,000)	4,833	
914906-AR-3	UNIVISION COMMUNICATIONS 5.125 15/05/23		03/09/2018	CITIGROUP GLOBAL MARKETS INC.	08/07/2018	VARIOUS	750,000	728,438	703,125	729,906		1,469		1,469			(26,781)	(26,781)	28,188	12,599
91740P-AA-6	USA COM PART/USA COM FIN 6.875 01/04/26		03/09/2018	J.P. MORGAN SECURITIES LLC	11/29/2018	VARIOUS	325,000	325,000	315,969	325,000				0			(9,031)	(9,031)	15,478	
948596-AA-9	WEIBO CORP 1.25 15/11/22	D	05/11/2018	VARIOUS	10/31/2018	VARIOUS	830,000	937,151	742,209	925,968		(11,183)		(11,183)			(183,758)	(183,758)	8,115	3,316
958102-AN-5	WESTERN DIGITAL CORP 1.5 01/02/24		04/27/2018	VARIOUS	10/15/2018	VARIOUS	3,550,000	3,653,199	3,285,692	3,645,799		(7,399)		(7,399)			(360,107)	(360,107)	32,439	4,382
98138H-AF-8	WORKDAY INC 0.25 01/10/22		06/01/2018	VARIOUS	12/03/2018	J.P. MORGAN CLEARING CORP. 514105	600,000	646,120	755,287	640,694		(5,426)		(5,426)			114,594	114,594	1,017	267
983130-AX-3	WYNN LAS VEGAS LLC/CORP 5.25 15/05/27		03/21/2018	WELLS FARGO BANK, N.A.	05/15/2018	VARIOUS	150,000	144,375	144,375	144,445		70		70			(70)	(70)	3,981	2,800
98954M-AB-7	ZILLOW INC 2 01/12/21		05/18/2018	VARIOUS	11/21/2018	VARIOUS	1,125,000	1,302,719	1,093,061	1,273,981		(28,738)		(28,738)			(180,920)	(180,920)	21,905	8,905
98954M-AC-5	ZILLOW GROUP INC 1.5 01/07/23		06/29/2018	GOLDMAN, SACHS AND CO. 8944407	11/13/2018	SCOTIAMCLEOD (U.S.A.) INC.	250,000	250,000	217,813	250,000				0			(32,188)	(32,188)	1,375	
AM0397-50-6	CIE GENERALE DES ESTABLI 0 10/01/22	D	03/05/2018	VARIOUS	08/28/2018	VARIOUS	600,000	634,200	583,600	629,580		(4,620)		(4,620)			(45,980)	(45,980)		
EK3593-98-6	APERAM 0.625 08/07/21	D	10/23/2018	VARIOUS	12/27/2018	CITIGROUP GLOBAL MARKETS INC.	1,600,000	1,778,094	1,584,000	1,625,037		(153,058)		(153,058)			(41,037)	(41,037)	4,778	2,951
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							31,025,000	32,006,465	31,203,109	31,698,095	0	(308,369)	0	(308,369)	0	0	(494,987)	(494,987)	523,246	199,840
Bonds - SVO Identified Funds																				
92189H-30-0	VANECK VECTORS JPMORG EM LOCAL CURR ETF		08/13/2018	CANTOR FITZGERALD EUROPE	12/13/2018	CANTOR FITZGERALD EUROPE		3,033,538	3,014,730	3,033,538				0			(18,807)	(18,807)	63,781	
921946-88-5	VANGUARD EMERGING MKT GOV BOND ETF		08/15/2018	CANTOR FITZGERALD EUROPE	12/13/2018	CANTOR FITZGERALD EUROPE		1,875,740	1,861,433	1,875,740				0			(14,307)	(14,307)	55,869	
8199999 - Bonds - SVO Identified Funds								4,909,278	4,876,163	4,909,278	0	0	0	0	0	0	(33,114)	(33,114)	119,650	0
8399998 - Bonds - Subtotals - Bonds							31,732,210	37,620,659	36,794,322	37,312,272	0	(308,387)	0	(308,387)	0	0	(517,950)	(517,950)	644,537	200,382
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00130H-10-5	AES CORP/VA		09/25/2018	VARIOUS	12/10/2018	SANFORD C. BERNSTEIN AND CO., LLC	5,900.000	70,858	92,712	70,858				0			21,854	21,854	2,061	
00206R-10-2	AT&T INC		06/15/2018	CORPORATE ACTIONS	06/20/2018	VARIOUS	1,215.700	14,345	38,926	14,345				0			24,580	24,580		
00751Y-10-6	ADVANCE AUTO PARTS INC		04/19/2018	GUGGENHEIM CAPITAL, LLC	11/13/2018	WEDBUSH MORGAN SECURITIES	1,000.000	105,126	181,986	105,126				0			76,860	76,860	120	
00817Y-10-8	AETNA INC		06/20/2018	VARIOUS	11/29/2018	VARIOUS	2,500.000	475,564	512,833	475,564				0			37,269	37,269	2,500	
00912X-30-2	AIR LEASE CORP		11/27/2018	VARIOUS	12/27/2018	VARIOUS	12,320.060	478,340	458,324	478,340		(39,866)		(39,866)			(20,016)	(20,016)		
018802-10-8	ALLIANT ENERGY CORP		06/01/2018	VARIOUS	12/06/2018	VARIOUS	11,100.000	432,074	498,327	432,074				0			66,253	66,253	9,940	
03784Y-20-0	APPLE HOSPITALITY REIT INC		06/20/2018	WELLS FARGO BANK, N.A. 8831400	10/05/2018	VARIOUS	800.000	14,678	13,599	14,678				0			(1,079)	(1,079)	320	
039653-10-0	ARCOSA INC		11/07/2018	VARIOUS	12/10/2018	RBC CAPITAL MARKETS, LLC	2,600.000	76,012	66,452	76,012				0			(9,560)	(9,560)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05605H-10-0	BWX TECHNOLOGIES INC		06/20/2018	NATIONAL FINANCIAL SERVICES LLC	12/17/2018	VARIOUS	2,400.000	151,260	99,569	151,260				0			(51,690)	(51,690)	768	
062540-10-9	BANK OF HAWAII CORP		06/20/2018	NATIONAL FINANCIAL SERVICES LLC	10/05/2018	VARIOUS	2,200.000	189,325	176,330	189,325				0			(12,994)	(12,994)	1,320	
06985P-20-9	BASIC ENERGY SERVICES INC		10/05/2018	VARIOUS	12/21/2018	VARIOUS	21,300.000	205,830	97,486	205,830				0			(108,344)	(108,344)		
09062X-10-3	BIOGEN INC		02/12/2018	CREDIT SUISSE AG, NEW YORK BRANCH	06/20/2018	UBS AG STAMFORD BRANCH	300.000	95,015	89,138	95,015				0			(5,877)	(5,877)		
093671-10-5	H&R BLOCK INC		07/10/2018	INDST & COMM BANK OF CHINA	12/14/2018	VARIOUS	14,700.000	350,644	402,219	350,644				0			51,575	51,575	3,675	
127686-10-3	CAESARS ENTERTAINMENT CORP		04/03/2018	LIQUIDNET INC	10/16/2018	VARIOUS	31,600.000	339,366	282,478	339,366				0			(56,888)	(56,888)		
147528-10-3	CASEY'S GENERAL STORES INC		02/08/2018	VARIOUS	12/17/2018	VARIOUS	1,000.000	113,507	128,723	113,507				0			15,217	15,217	839	
171779-30-9	CIENA CORP		10/31/2018	CORPORATE ACTIONS	11/07/2018	VARIOUS	22,075.070	566,910	699,780	566,910				0			132,870	132,870		
1S1829-99-1	ROCKWELL COLLINS INC DELL COM STK		06/20/2018	VARIOUS	11/28/2018	CORPORATE ACTIONS	1,300.000	0	121,329	69,825	3,551			3,551			51,504	51,504		
206787-10-3	CONDUENT INC		02/06/2018	SANFORD C. BERNSTEIN AND CO., LLC	06/21/2018	VARIOUS	14,200.000	226,523	286,027	226,523				0			59,504	59,504		
21036P-10-8	CONSTELLATION BRANDS INC		06/20/2018	VARIOUS	12/17/2018	VARIOUS	900.000	208,350	160,998	208,350				0			(47,352)	(47,352)	1,332	
21871N-10-1	CORECIVIC INC		03/28/2018	VARIOUS	12/28/2018	VARIOUS	15,800.000	319,771	300,112	319,771				0			(19,659)	(19,659)	20,722	
231021-10-6	CUMMINS INC		04/04/2018	STATE STREET BANK AND TRUST COMPANY 8106	06/20/2018	WEEDEN AND CO	100.000	16,095	13,886	16,095				0			(2,209)	(2,209)	108	
253651-10-3	DIEBOLD NIXDORF INC		08/09/2018	VARIOUS	12/14/2018	VARIOUS	71,400.000	907,753	248,936	907,753				0			(658,816)	(658,816)	4,100	
25960P-10-9	DOUGLAS EMMETT INC		06/20/2018	J.P. MORGAN CLEARING CORP. 514105	10/05/2018	VARIOUS	1,700.000	67,640	63,122	67,640				0			(4,519)	(4,519)	850	
31787A-50-7	FINISAR CORP		04/25/2018	VARIOUS	12/18/2018	VARIOUS	20,800.000	326,587	446,563	326,587				0			119,977	119,977		
345605-10-9	FOREST CITY REALTY TRUST INC		11/28/2018	STATE STREET BANK AND TRUST COMPANY 8106	12/10/2018	CORPORATE ACTIONS	2,700.000	68,283	68,445	68,283				0			162	162		
369550-10-8	GENERAL DYNAMICS CORP		04/04/2018	VARIOUS	06/20/2018	UBS AG STAMFORD BRANCH	800.000	169,432	153,174	169,432				0			(16,258)	(16,258)	744	
369604-10-3	GENERAL ELECTRIC CO		02/12/2018	WEEDEN AND CO	06/20/2018	VARIOUS	4,500.000	66,749	57,864	66,749				0			(8,885)	(8,885)	540	
371901-10-9	GENTEX CORP		02/12/2018	BARCLAYS CAPITAL	10/05/2018	VARIOUS	2,300.000	51,215	46,782	51,215				0			(4,433)	(4,433)	759	
37247D-10-6	GENWORTH FINANCIAL INC		04/19/2018	VARIOUS	06/25/2018	VARIOUS	126,700.000	401,801	538,152	401,801				0			136,351	136,351		
445658-10-7	JB HUNT TRANSPORT SERVICES INC		06/20/2018	VARIOUS	10/05/2018	VARIOUS	200.000	25,700	24,031	25,700				0			(1,669)	(1,669)	48	
45321L-10-0	IMPERVA INC		09/05/2018	VARIOUS	12/11/2018	VARIOUS	14,400.000	681,044	791,319	681,044				0			110,275	110,275		
457187-10-2	INGREDION INC		06/20/2018	UBS AG STAMFORD BRANCH	10/05/2018	VARIOUS	100.000	11,587	10,388	11,587				0			(1,199)	(1,199)	123	
478160-10-4	JOHNSON & JOHNSON		01/19/2018	VARIOUS	01/19/2018	VARIOUS	3,436.630	506,417	504,216	506,420				0			(2,205)	(2,205)		
48238T-10-9	KAR AUCTION SERVICES INC		02/06/2018	VARIOUS	08/10/2018	VARIOUS	9,900.000	506,165	600,063	506,165				0			93,898	93,898	6,580	
516806-10-6	LAREDO PETROLEUM INC		10/24/2018	VARIOUS	12/14/2018	VARIOUS	104,200.000	919,520	521,621	919,520				0			(397,899)	(397,899)		
55608B-10-5	MACQUARIE INFRASTRUCTURE CORP		04/30/2018	VARIOUS	09/24/2018	VARIOUS	18,700.000	705,783	822,730	705,783				0			116,947	116,947	26,300	
57060D-10-8	MARKETAXESS HOLDINGS INC		06/20/2018	VARIOUS	10/05/2018	VARIOUS	300.000	63,862	57,166	63,862				0			(6,695)	(6,695)	126	
580037-70-3	MCDERMOTT INTERNATIONAL INC		10/30/2018	VARIOUS	12/19/2018	VARIOUS	25,700.000	484,091	175,764	484,091				0			(308,326)	(308,326)		
608190-10-4	MOHAWK INDUSTRIES INC		02/12/2018	MORGAN STANLEY AND CO., LLC 8983105	06/20/2018	UBS AG STAMFORD BRANCH	200.000	50,930	42,181	50,930				0			(8,748)	(8,748)		
617700-10-9	MORNINGSTAR INC		06/20/2018	UBS AG STAMFORD BRANCH	10/05/2018	VARIOUS	100.000	13,432	11,800	13,432				0			(1,632)	(1,632)	25	
62886E-10-8	NCR CORP		12/14/2018	VARIOUS	12/19/2018	RBC CAPITAL MARKETS, LLC	15,900.000	446,938	382,349	446,938				0			(64,589)	(64,589)		
62944T-10-5	NVR INC		06/20/2018	J.P. MORGAN CLEARING CORP. 514105	10/05/2018	VARIOUS	100.000	310,136	238,517	310,136				0			(71,619)	(71,619)		
631103-10-8	NASDAQ INC		06/20/2018	CITIGROUP GLOBAL MARKETS INC. 4241105	10/05/2018	VARIOUS	300.000	28,265	25,663	28,265				0			(2,602)	(2,602)	132	
63938C-10-8	NAVIENT CORP		11/09/2018	VARIOUS	12/26/2018	VARIOUS	27,100.000	332,202	238,458	332,202				0			(93,744)	(93,744)	4,336	
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC		11/16/2018	VARIOUS	12/20/2018	VARIOUS	70,900.000	648,155	339,830	648,155				0			(308,325)	(308,325)		
67555N-20-6	OCLARO INC		01/25/2018	VARIOUS	06/15/2018	FIDELITY CAP MKTS NEW YORK-DTC00226	10,900.000	66,460	98,534	66,460				0			32,074	32,074		
703395-10-3	PATTERSON COS INC		05/31/2018	VARIOUS	12/14/2018	VARIOUS	25,500.000	583,307	554,401	583,307				0			(28,906)	(28,906)	22,282	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		04/04/2018	WEEDEN AND CO	10/05/2018	VARIOUS	200.000	12,938	11,990	12,938				0			(948)	(948)	56	
737446-10-4	POST HOLDINGS INC		06/01/2018	WELLS FARGO BANK, N.A. 8831400	08/09/2018	SANFORD C. BERNSTEIN AND CO., LLC	900.000	69,692	85,469	69,692				0			15,777	15,777		
74972G-10-3	RPX CORP		02/27/2018	VARIOUS	05/21/2018	LIQUIDNET INC	8,300.000	89,174	86,763	89,174				0			(2,411)	(2,411)	415	
75281A-10-9	RANGE RESOURCES CORP		04/02/2018	VARIOUS	10/12/2018	STEPHENS INC	9,900.000	145,744	166,258	145,744				0			20,515	20,515	656	
754907-10-3	RAYONIER INC		06/20/2018	UBS AG STAMFORD BRANCH	10/05/2018	VARIOUS	1,300.000	50,006	40,820	50,006				0			(9,186)	(9,186)	351	
75508B-10-4	RAYONIER ADVANCED MATERIALS INC		03/08/2018	VARIOUS	06/15/2018	FIDELITY CAP MKTS NEW YORK-DTC00226	13,900.000	280,114	235,470	280,114				0			(44,644)	(44,644)	1,946	
75605Y-10-6	REALOGY HOLDINGS CORP		05/07/2018	VARIOUS	10/31/2018	LIQUIDNET INC	3,400.000	87,071	66,503	87,071				0			(20,568)	(20,568)	584	
76680V-10-8	RING ENERGY INC		03/19/2018	VARIOUS	09/27/2018	VARIOUS	25,700.000	390,739	300,812	390,739				0			(89,927)	(89,927)		
831865-20-9	AO SMITH CORP		06/20/2018	WEEDEN AND CO	10/05/2018	VARIOUS	100.000	6,154	5,130	6,154				0			(1,024)	(1,024)	18	
84861U-10-5	SPIRIT MTA REIT		02/08/2018	VARIOUS	06/15/2018	VARIOUS	53,570.000	393,740	442,460	393,740				0			48,719	48,719	25,186	
85571B-10-5	STARWOOD PROPERTY TRUST INC		06/20/2018	VARIOUS	10/05/2018	VARIOUS	15,300.000	343,471	322,393	343,471				0			(21,078)	(21,078)	14,688	
87240R-10-7	TFS FINANCIAL CORP		06/20/2018	VARIOUS	10/05/2018	VARIOUS	11,600.000	189,038	171,167	189,038				0			(17,871)	(17,871)	2,900	
89469A-10-4	TREEHOUSE FOODS INC		02/16/2018	LIQUIDNET INC	09/21/2018	VARIOUS	13,600.000	527,612	647,551	527,612				0			119,939	119,939		
896522-10-9	TRINITY INDUSTRIES INC		04/12/2018	VARIOUS	10/05/2018	WELLS FARGO BANK, N.A. 8831400	5,600.000	179,822	216,635	179,822				0			36,813	36,813	728	
911163-10-3	UNITED NATURAL FOODS INC		09/26/2018	VARIOUS	12/14/2018	STEPHENS INC	24,200.000	785,755	267,750	785,755				0			(518,005)	(518,005)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91529Y-10-6	UNUM GROUP		07/23/2018	CANTOR CLEARING SERVICES CANTORCL	11/26/2018	VARIOUS	2,400.000	91,596	86,869	91,596				0			(4,727)	(4,727)	1,186	
G0450A-10-5	ARCH CAPITAL GROUP LTD	D	07/12/2018	VARIOUS	09/20/2018	FIDELITY CAP MKTS NEW YORK-DTC00226	4,100.000	114,819	123,988	114,819				0			9,169	9,169		
G0551A-10-3	ARRIS INTERNATIONAL PLC		08/02/2018	VARIOUS	12/13/2018	VARIOUS	15,300.000	372,598	470,833	372,598				0			98,234	98,234		
G3223R-10-8	EVEREST RE GROUP LTD		04/04/2018	STATE STREET BANK AND TRUST COMPANY 8106	06/20/2018	UBS AG STAMFORD BRANCH	300.000	77,481	69,100	77,481				0			(8,381)	(8,381)	390	
G4740B-10-5	ICHOR HOLDINGS LTD		08/28/2018	VARIOUS	12/26/2018	VARIOUS	5,600.000	136,698	85,821	136,698				0			(50,877)	(50,877)		
G9019D-10-4	TRAVELPORT WORLDWIDE LTD	D	02/09/2018	VARIOUS	12/10/2018	VARIOUS	39,500.000	509,750	673,974	509,750				0			164,225	164,225	8,933	
G96629-10-3	WILLIS TOWERS WATSON PLC	D	06/20/2018	VARIOUS	10/05/2018	VARIOUS	500.000	76,725	70,959	76,725				0			(5,766)	(5,766)	600	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV		06/20/2018	STATE STREET BANK AND TRUST COMPANY 8106	10/05/2018	VARIOUS	1,600.000	176,000	165,758	176,000				0			(10,242)	(10,242)	1,600	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								17,999,784	16,597,777	18,069,609	3,551	(39,866)	0	(36,315)	0	0	(1,471,831)	(1,471,831)	170,886	0
9799998 - Common Stocks - Subtotals - Common Stocks								17,999,784	16,597,777	18,069,609	3,551	(39,866)	0	(36,315)	0	0	(1,471,831)	(1,471,831)	170,886	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								17,999,784	16,597,777	18,069,609	3,551	(39,866)	0	(36,315)	0	0	(1,471,831)	(1,471,831)	170,886	0
9999999 Totals								55,620,443	53,392,099	55,381,880	3,551	(348,253)	0	(344,702)	0	0	(1,989,781)	(1,989,781)	815,422	200,382