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ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 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 Website 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
TRINTIN CHAD GLENN, CHIEF ACTUARY
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
JOCELYN LEIGH PFEIFER, VICE PRESIDENT #
JANA LOU RINGWALD, VICE PRESIDENT
BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
KEITH ALLEN GOAD, CHIEF FINANCIAL OFFICER
PATRICK JOHN JACKSON, VICE PRESIDENT
EVAN PENNINGTON PURMORT, CHIEF MARKETING OFFICER
TODD EDWARD SIMPSON, VICE PRESIDENT
ANGELA MARIE GIBSON, VICE PRESIDENT #
MICHAEL PATRICK GUTH, SR. VICE PRESIDENT
MATTHEW PAUL KORTE, VICE PRESIDENT #
TIMOTHY LEE RAUCH, VICE PRESIDENT

DIRECTORS OR TRUSTEES

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 the 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
22nd day of February, 2019

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	6,863,831	0.504	6,863,831		6,863,831	0.504
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	10,510,124	0.771	10,510,124		10,510,124	0.771
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	5,967,691	0.438	5,967,691		5,967,691	0.438
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	115,251,260	8.459	115,251,260		115,251,260	8.460
1.43 Revenue and assessment obligations	206,070,530	15.126	206,070,530		206,070,530	15.126
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC	11,174,778	0.820	11,174,778		11,174,778	0.820
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,783,197	0.278	3,783,197		3,783,197	0.278
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	15,398,868	1.130	15,398,868		15,398,868	1.130
1.523 All other	44,091,773	3.236	44,091,773		44,091,773	3.236
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	274,403,234	20.141	274,403,234		274,403,234	20.142
2.2 Unaffiliated Non-U.S. securities (including Canada)	50,934,578	3.739	50,934,578		50,934,578	3.739
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	50,113,110	3.678	50,113,110		50,113,110	3.678
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	242,421,059	17.794	242,421,059		242,421,059	17.794
3.4 Other equity securities:						
3.41 Affiliated	159,801,436	11.729	159,801,436		159,801,436	11.730
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	39,462,076	2.897	39,188,426		39,188,426	2.877
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)	309,813	0.023	309,813		309,813	0.023
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities			226,289		226,289	0.017
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	125,840,943	9.237	125,840,943		125,840,943	9.237
11. Other invested assets	27	0.000	27		27	0.000
12. TOTAL Invested assets	1,362,398,328	100.000	1,362,350,968		1,362,350,968	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		41,362,292
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	78,462	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		78,462
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted carrying value:		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11	1,657,227	
	8.2 TOTALS, Part 3, Column 9		1,657,227
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		39,783,527
10.	Deduct total nonadmitted amounts		273,650
11.	Statement value at end of current period (Lines 9 minus 10)		39,509,877

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		28
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13	(1)	
	5.2 TOTALS, Part 3, Column 9		(1)
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		27
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		27

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,295,307,824
2.	Cost of bonds and stocks acquired, Part 3, Column 7		895,396,907
3.	Accrual of Discount		256,967
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(78,395)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(19,676,566)	
	4.4 Part 4, Column 11	(83,658,376)	(103,413,337)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		82,936,067
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		967,805,517
7.	Deduct amortization of premium		3,051,373
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16	(797,474)	
	8.4 Part 4, Column 15		(797,474)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		14,481
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		1,198,844,545
12.	Deduct total nonadmitted amounts		2,059,107
13.	Statement value at end of current period (Line 11 minus Line 12)		1,196,785,438

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	17,373,956	17,022,027	17,561,054	17,285,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	17,373,956	17,022,027	17,561,054	17,285,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	5,967,692	6,030,301	5,976,544	5,920,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	115,251,259	116,378,325	116,217,296	112,035,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	236,427,376	238,334,978	238,514,080	230,713,826
Industrial and Miscellaneous,	8.	United States	318,495,007	315,194,013	318,934,377	321,233,592
SVO Identified Funds, Bank Loans and	9.	Canada	1,059,698	1,049,063	1,059,237	1,060,000
Hybrid Securities (unaffiliated)	10.	Other Countries	49,874,880	49,049,947	49,913,451	50,490,000
	11.	TOTALS	369,429,585	365,293,023	369,907,065	372,783,592
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	744,449,868	743,058,654	748,176,039	738,737,418
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	260,597,398	260,597,398	242,569,391	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	417,437	417,437	444,056	
	22.	Other Countries	31,519,335	31,519,335	34,143,127	
	23.	TOTALS	292,534,170	292,534,170	277,156,574	
Parent, Subsidiaries and Affiliates	24.	TOTALS	161,860,543	161,860,543	13,552,000	
	25.	TOTAL Common Stocks	454,394,713	454,394,713	290,708,574	
	26.	TOTAL Stocks	454,394,713	454,394,713	290,708,574	
	27.	TOTAL Bonds and Stocks	1,198,844,581	1,197,453,367	1,038,884,613	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,100,124	8,540,421	4,733,410			X X X	17,373,955	2.33	21,350,011	2.76	17,373,956	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	4,100,124	8,540,421	4,733,410			X X X	17,373,955	2.33	21,350,011	2.76	17,373,956	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	750,000	4,003,633	1,214,058			X X X	5,967,691	0.80	12,274,311	1.59	5,967,691	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS	750,000	4,003,633	1,214,058			X X X	5,967,691	0.80	12,274,311	1.59	5,967,691	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	10,863,213	31,385,846	71,982,823	1,019,378		X X X	115,251,260	15.48	238,804,608	30.84	115,251,260	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS	10,863,213	31,385,846	71,982,823	1,019,378		X X X	115,251,260	15.48	238,804,608	30.84	115,251,260	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	40,444,281	85,399,857	102,345,167	5,351,851	1,861,191	X X X	235,402,347	31.62	350,307,699	45.24	235,402,347	
5.2 NAIC 2		1,025,025				X X X	1,025,025	0.14	2,057,029	0.27	1,025,025	
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	40,444,281	86,424,882	102,345,167	5,351,851	1,861,191	X X X	236,427,372	31.76	352,364,728	45.50	236,427,372	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	11,476,514	98,090,617	154,445,554	22,534,242	54,731,814	XXX	341,278,741	45.84	116,570,076	15.05	337,891,064	3,387,676
6.2 NAIC 2	749,919	20,421,006	4,889,877		167,914	XXX	26,228,716	3.52	30,998,362	4.00	26,228,717	
6.3 NAIC 3		1,922,128				XXX	1,922,128	0.26	2,000,118	0.26	1,922,128	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	12,226,433	120,433,751	159,335,431	22,534,242	54,899,728	XXX	369,429,585	49.62	149,568,556	19.32	366,041,909	3,387,676
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 TOTALS						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 67,634,132	227,420,374	334,721,012	28,905,471	56,593,005		715,273,994	96.08	XXX	XXX	711,886,318	3,387,676
11.2 NAIC 2	(d) 749,919	21,446,031	4,889,877		167,914		27,253,741	3.66	XXX	XXX	27,253,742	
11.3 NAIC 3	(d)	1,922,128					1,922,128	0.26	XXX	XXX	1,922,128	
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	68,384,051	250,788,533	339,610,889	28,905,471	56,760,919		(b) 744,449,863	100.00	XXX	XXX	741,062,188	3,387,676
11.8 Line 11.7 as a % of Column 7	9.19	33.69	45.62	3.88	7.62		100.00	XXX	XXX	XXX	99.54	0.46
12. Total Bonds Prior Year												
12.1 NAIC 1	66,550,060	223,421,708	436,389,071	12,945,865			XXX	XXX	739,306,704	95.47	735,802,515	3,504,189
12.2 NAIC 2	5,777,881	19,010,639	8,266,870				XXX	XXX	33,055,390	4.27	33,055,390	
12.3 NAIC 3		2,000,118					XXX	XXX	2,000,118	0.26	2,000,118	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	72,327,941	244,432,465	444,655,941	12,945,865			XXX	XXX	(b) 774,362,212	100.00	770,858,023	3,504,189
12.8 Line 12.7 as a % of Col. 9	9.34	31.57	57.42	1.67			XXX	XXX	100.00	XXX	99.55	0.45
13. Total Publicly Traded Bonds												
13.1 NAIC 1	67,634,133	225,838,967	334,144,643	28,201,515	56,067,062		711,886,320	95.63	735,802,515	95.02	711,886,320	XXX
13.2 NAIC 2	749,919	21,446,032	4,889,877		167,914		27,253,742	3.66	33,055,390	4.27	27,253,742	XXX
13.3 NAIC 3		1,922,128					1,922,128	0.26	2,000,118	0.26	1,922,128	XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	68,384,052	249,207,127	339,034,520	28,201,515	56,234,976		741,062,190	99.54	770,858,023	99.55	741,062,190	XXX
13.8 Line 13.7 as a % of Col. 7	9.23	33.63	45.75	3.81	7.59		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.19	33.48	45.54	3.79	7.55		99.54	XXX	XXX	XXX	99.54	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1		1,581,407	576,369	703,956	525,944		3,387,676	0.46	3,504,189	0.45	XXX	3,387,676
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS		1,581,407	576,369	703,956	525,944		3,387,676	0.46	3,504,189	0.45	XXX	3,387,676
14.8 Line 14.7 as a % of Col. 7		46.68	17.01	20.78	15.53		100.00	XXX	XXX	XXX	XXX	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11		0.21	0.08	0.09	0.07		0.46	XXX	XXX	XXX	XXX	0.46

(a) Includes $.........996,567 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..............0 current year of bonds with Z designations, $..............0 prior year of bonds with Z designations, $..............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $..............0 current year of bonds with 5GI designations, $..............0 prior year of bonds with 5* or 5GI designations and $..............0 current year, $..............0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..............0; NAIC 2 $..............0; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	4,100,124	8,540,421	4,733,410			XXX	17,373,955	2.33	21,350,011	2.76	17,373,956	
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	4,100,124	8,540,421	4,733,410			XXX	17,373,955	2.33	21,350,011	2.76	17,373,956	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	750,000	4,003,633	1,214,058			XXX	5,967,691	0.80	12,274,311	1.59	5,967,691	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS	750,000	4,003,633	1,214,058			XXX	5,967,691	0.80	12,274,311	1.59	5,967,691	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	10,863,213	31,385,846	71,982,823	1,019,378		XXX	115,251,260	15.48	238,804,608	30.84	115,251,260	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS	10,863,213	31,385,846	71,982,823	1,019,378		XXX	115,251,260	15.48	238,804,608	30.84	115,251,260	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	38,859,037	76,616,391	87,233,854	2,494,302	866,946	XXX	206,070,530	27.68	352,364,728	45.50	206,070,530	
5.2 Residential Mortgage-Backed Securities	1,585,245	9,808,492	15,111,313	2,857,549	994,245	XXX	30,356,844	4.08			30,356,843	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	40,444,282	86,424,883	102,345,167	5,351,851	1,861,191	XXX	236,427,374	31.76	352,364,728	45.50	236,427,373	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	10,614,794	74,894,481	110,377,536	1,137,970	51,508,433	XXX	248,533,214	33.38	146,064,367	18.86	247,536,647	996,567
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	364,433	14,945,628	16,014,146	5,127,898	1,911,138	XXX	38,363,243	5.15			35,972,135	2,391,108
6.4 Other Loan-Backed and Structured Securities	1,247,206	30,593,642	32,943,748	16,268,374	1,480,157	XXX	82,533,127	11.09	3,504,189	0.45	82,533,127	
6.5 TOTALS	12,226,433	120,433,751	159,335,430	22,534,242	54,899,728	XXX	369,429,584	49.62	149,568,556	19.32	366,041,909	3,387,675
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans - Issued						XXX			XXX	XXX		
10.2 Bank Loans - Acquired						XXX			XXX	XXX		
10.3 TOTALS						XXX			XXX	XXX		
11. Total Bonds Current Year												
11.1 Issuer Obligations	65,187,168	195,440,772	275,541,681	4,651,650	52,375,379	XXX	593,196,650	79.68	XXX	XXX	592,200,084	996,567
11.2 Residential Mortgage-Backed Securities	1,585,245	9,808,492	15,111,313	2,857,549	994,245	XXX	30,356,844	4.08	XXX	XXX	30,356,843	
11.3 Commercial Mortgage-Backed Securities	364,433	14,945,628	16,014,146	5,127,898	1,911,138	XXX	38,363,243	5.15	XXX	XXX	35,972,135	2,391,108
11.4 Other Loan-Backed and Structured Securities	1,247,206	30,593,642	32,943,748	16,268,374	1,480,157	XXX	82,533,127	11.09	XXX	XXX	82,533,127	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans						XXX			XXX	XXX		
11.7 TOTALS	68,384,052	250,788,534	339,610,888	28,905,471	56,760,919		744,449,864	100.00	XXX	XXX	741,062,189	3,387,675
11.8 Line 11.7 as a % of Col. 7	9.19	33.69	45.62	3.88	7.62		100.00	XXX	XXX	XXX	99.54	0.46
12. Total Bonds Prior Year												
12.1 Issuer Obligations	71,781,683	241,710,137	444,420,339	12,945,865		XXX	XXX	XXX	770,858,024	99.55	770,858,024	
12.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.4 Other Loan-Backed and Structured Securities	546,258	2,722,329	235,602			XXX	XXX	XXX	3,504,189	0.45		3,504,189
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 TOTALS	72,327,941	244,432,466	444,655,941	12,945,865			XXX	XXX	774,362,213	100.00	770,858,024	3,504,189
12.8 Line 12.7 as a % of Col. 9	9.34	31.57	57.42	1.67			XXX	XXX	100.00	XXX	99.55	0.45
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	65,187,168	194,444,205	275,541,682	4,651,649	52,375,379	XXX	592,200,083	79.55	770,858,024	99.55	592,200,083	XXX
13.2 Residential Mortgage-Backed Securities	1,585,245	9,808,492	15,111,313	2,857,549	994,245	XXX	30,356,844	4.08			30,356,844	XXX
13.3 Commercial Mortgage-Backed Securities	364,433	14,360,788	15,437,777	4,423,943	1,385,195	XXX	35,972,136	4.83			35,972,136	XXX
13.4 Other Loan-Backed and Structured Securities	1,247,206	30,593,642	32,943,748	16,268,374	1,480,157	XXX	82,533,127	11.09			82,533,127	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 TOTALS	68,384,052	249,207,127	339,034,520	28,201,515	56,234,976		741,062,190	99.54	770,858,024	99.55	741,062,190	XXX
13.8 Line 13.7 as a % of Col. 7	9.23	33.63	45.75	3.81	7.59		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.19	33.48	45.54	3.79	7.55		99.54	XXX	XXX	XXX	99.54	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations		996,567				XXX	996,567	0.13			XXX	996,567
14.2 Residential Mortgage-Backed Securities						XXX					XXX	
14.3 Commercial Mortgage-Backed Securities		584,840	576,369	703,956	525,944	XXX	2,391,109	0.32			XXX	2,391,109
14.4 Other Loan-Backed and Structured Securities						XXX			3,504,189	0.45	XXX	
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans						XXX			XXX	XXX	XXX	
14.7 TOTALS		1,581,407	576,369	703,956	525,944		3,387,676	0.46	3,504,189	0.45	XXX	3,387,676
14.8 Line 14.7 as a % of Col. 7		46.68	17.01	20.78	15.53		100.00	XXX	XXX	XXX	XXX	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11		0.21	0.08	0.09	0.07		0.46	XXX	XXX	XXX	XXX	0.46

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
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)					

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(959,314)	(959,314)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19	1,731,210	1,731,210
4.	TOTAL gain (loss) on termination recognized, Section 2, Column 22		803,570
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(1,233,460)
6.	Amortization:		
	6.1 Section 1, Column 19		
	6.2 Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23	593,596	593,596
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		0
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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 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 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 minus				
	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 (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
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

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	21,171,409		21,171,409	
2.	Cost of cash equivalents acquired	79,418,530	14,990,097	64,428,433	
3.	Accrual of discount	9,903	9,903		
4.	Unrealized valuation increase (decrease)	(292)		(292)	
5.	TOTAL gain (loss) on disposals	(804)		(804)	
6.	Deduct consideration received on disposals	97,316,020	15,000,000	82,316,020	
7.	Deduct amortization of premium				
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)	3,282,726		3,282,726	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	3,282,726		3,282,726	

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION		VAN WERT	OH	12/31/1929	12/31/1999	58,711,174		37,860,254	37,860,254	1,632,724			(1,632,724)		2,557,184	2,090,348
SD228 CONTAINING .75 ACRES IN BACK OF 80		VAN WERT	OH	12/31/1956	12/31/1999	3,500		3,500	3,500							
SD228-3 CONTAINING 1.91 ACRES AT THE SOU		VAN WERT	OH	12/31/1966	12/31/1999	12,027		12,027	12,027							
SD227-5 & 227-6 LAND - 4.852 ACRES APPRO		VAN WERT	OH	04/27/2004	04/24/2004	1,223,918		1,223,918	1,223,918							
LEASEHOLD IMPROVEMENTS 404 WYMAN ST 360		WALTHAM	MA	08/03/1989		265,255		245,865	245,865	6,477			(6,477)			
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500		ALPHARETTA	GA	07/01/2015		25,246		10,052	10,052	2,872			(2,872)			
LEASEHOLD IMPROVEMENTS STATE HWY 161 STE 320		IRVING	TX	06/01/2016		23,619		17,733	17,733	2,383			(2,383)			
LEASEHOLD IMPROVEMENTS 425 METRO PLACE NORTH STE 330		DUBLIN	OH	12/01/2017		13,780		12,459	12,459	1,321			(1,321)			
853 S. WALNUT ST., VAN WERT, OH 45891		VAN WERT	OH	06/02/2014	12/31/1999	94,903		94,903	94,903							
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						60,373,422		39,480,711	39,480,711	1,645,777			(1,645,777)		2,557,184	2,090,348
0399999 Subtotal - Properties occupied by the reporting entity						60,373,422		39,480,711	39,480,711	1,645,777			(1,645,777)		2,557,184	2,090,348
Properties held for the production of income																
SD227-1 LOCATED AT 749 S. WALNUT ST., VA		VAN WERT	OH	12/31/1973	12/31/1999	4,660		4,660	4,660							
SD228.1 & 228.10 LOCATED AT 751 S. WALNU		VAN WERT	OH	12/31/1973	12/31/1999	59,457		28,795	28,795	856			(856)		5,700	1,879
SD227 LOCATED AT 743 S. WALNUT ST., VAN		VAN WERT	OH	12/31/1979	12/31/1999	35,000		35,000	35,000							
SD228-4 WEST PART LOCATED AT ERVIN ROAD,		VAN WERT	OH	12/31/1980	12/31/1999	15,000		15,000	15,000							
SD228-4 EAST PART LOCATED AT 361 E. ERVI		VAN WERT	OH	12/31/1983	12/31/1999	125,248		28,227	28,227	1,804			(1,804)		9,120	2,690
SD227-3 LOCATED AT 741 S. WALNUT ST., VA		VAN WERT	OH	12/31/1983	12/31/1999	1,880		1,880	1,880							
999 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1985	12/31/1999	137,009		50,105	50,105	1,738			(1,738)		9,300	3,027
805 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1986	12/31/1999	116,205		34,196	34,196	1,597			(1,597)		8,100	1,521
827 S. WALNUT ST., VAN WERT, OH 45891 HA		VAN WERT	OH	04/25/2003	12/31/1999	183,931		111,951	111,951	5,455			(5,455)		8,688	4,916
0499999 Subtotal - Properties held for the production of income						678,390		309,814	309,814	11,450			(11,450)		40,908	14,033
0699999 Totals						61,051,812		39,790,525	39,790,525	1,657,227			(1,657,227)		2,598,092	2,104,381

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
SD228.1 & 228.10 LOCATED AT 751 S. WALNUT ST., VAN WERT, OH 45891 HAVING ONE STORY DWELLING THEREON	VAN WERT	OH	07/20/2018	WALLACE PLUMBING	7,240		7,240	
999 S. WALNUT ST., VAN WERT, OH 45891 HAVING ONE STORY DWELLING THEREON	VAN WERT	OH	07/26/2018	WALLACE PLUMBING	8,972		8,972	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	09/03/2018	STATE LINE CONCRETE	18,635		18,635	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	10/01/2018	WAIBEL	38,795		38,795	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	11/01/2018	INDUSTRIAL MAINTENANCE	4,820		4,820	
0199999 Subtotal - Acquired by Purchase					78,462		78,462	
0399999 Totals					78,462		78,462	

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Other - Unaffiliated																			
210465AA8	CONSUMER AGENT PORTAL LLC CL B				Consumer Agent Portal LLC	A	09/16/2013												
210465AB6	CONSUMER AGENT PORTAL LLC CL C				Consumer Agent Portal LLC	A	04/17/2014												
62010U101	MOTORS LIQUIDITY CO. GUC TRUST				Motors Liquidity Co.	U	12/20/2012		41	27	27	(1)							
2199999 Subtotal - Joint Venture - Other - Unaffiliated									41	27	27	(1)							XXX
4499999 Total - Unaffiliated									41	27	27	(1)							XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									41	27	27	(1)							XXX

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
31331JAW3	FEDERAL FARM CREDIT BANK				1FE	1,040,386	100.0230	1,000,234	1,000,000	1,000,124		(7,080)			4.150	3.403	JJ	20,058	36,313	02/12/2018	01/07/2019
3133ECE59	FEDERAL FARM CREDIT BANK				1FE	1,400,000	98.8350	1,383,690	1,400,000	1,400,000					1.420	1.420	JJ	8,283	19,880	01/25/2013	01/30/2020
3133EF4A2	FEDERAL FARM CREDIT BANK				1FE	750,000	97.7140	732,857	750,000	750,000					1.920	1.920	AO	2,880	14,400	04/13/2016	04/19/2022
3133EFCZ8	FEDERAL FARM CREDIT BANK			2	1FE	750,000	98.5680	739,262	750,000	750,000					2.300	2.300	MS	5,127	17,250	09/03/2015	09/14/2022
3133EGDB8	FEDERAL FARM CREDIT BANK			2	1FE	800,000	95.8780	767,024	800,000	800,000					2.440	2.440	JD	1,572	19,520	05/25/2016	06/02/2025
3133EHCN1	FEDERAL FARM CREDIT BANK			2	1FE	750,000	98.9400	742,050	750,000	750,000					2.140	2.140	MS	4,681	16,050	03/09/2017	03/16/2021
3130A7D44	FEDERAL HOME LOAN BANK			2	1FE	800,000	96.7630	774,100	800,000	800,000					2.700	2.700	MS	6,720	21,600	02/17/2016	03/09/2026
3130A7RS6	FEDERAL HOME LOAN BANK				1FE	800,000	96.3310	770,649	800,000	800,000					2.650	2.650	AO	3,769	21,200	04/07/2016	04/27/2026
3130A82M4	FEDERAL HOME LOAN BANK				1FE	800,000	94.9240	759,390	800,000	800,000					2.450	2.450	MN	2,341	19,600	05/10/2016	05/18/2026
3130AAR75	FEDERAL HOME LOAN BANK			2	1FE	800,000	98.2220	785,773	800,000	800,000					2.580	2.580	FA	7,855	20,640	05/02/2017	02/14/2024
3130ABGG5	FEDERAL HOME LOAN BANK			2	1FE	800,000	97.8030	782,423	800,000	800,000					2.570	2.570	JD	1,371	20,560	05/17/2017	06/07/2024
3130ACMH4	FEDERAL HOME LOAN BANK			2	1FE	1,060,000	98.0950	1,039,810	1,060,000	1,060,000					2.500	2.500	AO	5,521	26,500	10/11/2017	10/16/2024
912828B66	U.S. TREASURY NOTES	SD			1	309,047	101.0700	303,211	300,000	306,844		(1,246)			2.750	2.276	FA	3,094	8,250	03/21/2017	02/15/2024
912828G87	U.S. TREASURY NOTES	SD			1	258,477	99.0160	247,539	250,000	253,795		(1,226)			2.125	1.604	JD	2,656	5,313	02/04/2015	12/31/2021
912828NT3	U.S. TREASURY NOTES	SD			1	1,539,719	100.1410	1,452,039	1,450,000	1,467,826		(10,722)			2.625	1.852	FA	14,273	38,063	11/30/2011	08/15/2020
912828RC6	U.S. TREASURY NOTES	SD			1	3,121,031	99.0900	3,022,239	3,050,000	3,070,810		(7,680)			2.125	1.857	FA	24,305	64,813	05/22/2012	08/15/2021
912828SV3	U.S. TREASURY NOTES				1	127,715	97.6520	122,065	125,000	125,975		(280)			1.750	1.512	MN	278	2,188	07/09/2012	05/15/2022
912828VS6	U.S. TREASURY NOTES	SD			1	419,125	99.9690	399,875	400,000	412,016		(2,470)			2.500	1.820	FA	3,750	10,000	01/27/2016	08/15/2023
912828WJ5	U.S. TREASURY NOTES	SD			1	1,235,555	99.8160	1,197,797	1,200,000	1,226,566		(4,641)			2.500	2.063	MN	3,812	30,000	10/11/2017	05/15/2024
0199999 Subtotal - U.S. Governments - Issuer Obligations						17,561,055	XXX	17,022,027	17,285,000	17,373,956		(35,345)			XXX	XXX	XXX	122,346	412,140	XXX	XXX
0599999 Subtotal - U.S. Governments						17,561,055	XXX	17,022,027	17,285,000	17,373,956		(35,345)			XXX	XXX	XXX	122,346	412,140	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042ZP0	ARKANSAS ST REF HGR EDU			2	1FE	467,649	108.5480	477,611	440,000	464,058		(3,592)			4.000	2.902	JD	1,467	17,600	02/12/2018	06/01/2028
20772JL91	CONNECTICUT ST TXBL SER B				1FE	750,000	98.1310	735,983	750,000	750,000					3.230	3.230	FA	10,094	24,225	08/04/2015	08/01/2024
546415F88	LOUISIANA ST TXBL SER D				1FE	750,000	99.7260	747,945	750,000	750,000					2.089	2.089	JJ	7,224	15,668	06/21/2012	07/15/2019
5741925C0	MARYLAND ST (BAB)				1FE	1,001,840	103.9820	1,039,820	1,000,000	1,000,579		(167)			4.300	4.280	MS	14,333	43,000	02/24/2010	03/01/2022
574193KZ0	MD ST SECOND SER B			2	1FE	441,455	100.9130	444,017	440,000	441,182		(274)			3.000	2.921	FA	5,500	6,600	02/12/2018	08/01/2028
605581GD3	MISSISSIPPI ST TXBL SER B				1FE	750,000	98.3910	737,933	750,000	750,000					2.559	2.559	AO	4,798	19,193	02/04/2015	10/01/2023
70914PUY6	PA ST 2ND SER			2	1FE	465,600	105.3340	463,470	440,000	461,873		(3,728)			4.000	2.881	AO	3,716	17,600	02/12/2018	10/15/2028
880541QS9	TENNESSEE ST SER C				1FE	350,000	102.4120	358,442	350,000	350,000					3.378	3.378	FA	4,926	11,823	10/12/2011	08/01/2022
97705LWK9	WISCONSIN ST SER D (BAB)			2	1FE	1,000,000	102.5080	1,025,080	1,000,000	1,000,000					4.900	4.900	MN	8,167	49,000	02/12/2018	05/01/2023
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						5,976,544	XXX	6,030,301	5,920,000	5,967,692		(7,761)			XXX	XXX	XXX	60,225	204,709	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						5,976,544	XXX	6,030,301	5,920,000	5,967,692		(7,761)			XXX	XXX	XXX	60,225	204,709	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
013595UD3	ALBUQUERQUE NM MUNI SD #12 SCH BLD			2	1FE	465,997	107.2860	472,058	440,000	463,218		(2,779)			4.000	3.108	FA	7,333	8,800	02/12/2018	08/01/2030
015032HV0	ALEXANDRIA LA TXBL LTD TAX				1FE	375,000	99.1910	371,966	375,000	375,000					2.318	2.318	JD	724	8,693	08/24/2012	06/01/2020
021087ST9	ALPINE UT SD SCH BLDG			2	1FE	252,880	101.8660	254,665	250,000	252,283		(597)			3.000	2.701	MS	2,208	7,500	02/12/2018	03/15/2027
021753UY2	ALTOONA IA REF-URBAN RENEWAL SER C			2	1FE	795,630	100.8440	756,330	750,000	785,206		(4,216)			3.500	2.795	JD	2,188	26,250	06/22/2016	06/01/2031
032879TE8	ANCHOR BAY MI SD TXBL REF SER B				1FE	750,000	99.3820	745,365	750,000	750,000					2.320	2.320	MN	2,900	17,400	01/14/2016	05/01/2021
034313ZT6	ANDOVER MN TXBL ABATEMENT SER C				1FE	695,261	96.8270	677,789	700,000	697,967		471			2.125	2.200	FA	6,198	14,875	12/05/2012	02/01/2023
035339U32	ANKENY IA REF SER B			2	1FE	250,000	101.5230	253,808	250,000	250,000					3.000	3.000	JD	625	7,500	02/12/2018	06/01/2025
052403FS6	AUSTIN TX CMNTY CLG DIST REF			2	1FE	1,090,400	102.6810	1,026,810	1,000,000	1,070,379		(8,338)			3.500	2.476	FA	14,583	35,000	07/21/2016	08/01/2031
05914FDZ0	BALTIMORE CNTY MD CONS IMPT (BAB)			2	1FE	1,015,160	101.6880	1,016,880	1,000,000	1,001,935		(2,160)			4.950	4.711	MN	8,250	49,500	02/12/2018	11/01/2022
067167QX7	BARBERS HILL TX ISD SCH BLDG			2	1FE	391,915	104.8630	398,479	380,000	389,026		(2,889)			4.000	3.051	FA	5,742	15,200	02/12/2018	02/15/2024
07539PBM0	BEAVERCREEK OH CSD SCH IMPT			2	1FE	1,039,055	101.3520	1,013,520	1,000,000	1,002,529		(5,712)			5.000	4.382	JD	4,167	50,000	02/12/2018	12/01/2022
082672BQ8	BENTON & KLICKITAT CNTYS WA CSD			2	1FE	467,122	106.2360	462,127	435,000	464,440		(2,682)			4.000	3.081	JD	1,450	24,747	02/12/2018	12/01/2033
083599JU5	BEREA OH CSD SCH IMPT			2	1FE	257,828	104.8370	262,093	250,000	257,146		(682)			4.000	3.582	JD	833	10,000	02/12/2018	12/01/2032
088365FJ5	BEXAR CNTY TX HOSP DIST REF			2	1FE	560,330	99.1940	545,567	550,000	558,415		(1,012)			3.000	2.762	FA	6,233	16,500	02/12/2018	02/15/2031
095743CV0	BLUE MOUNTAIN OR CMNTY CLG DIST			2	1FE	266,481	109.1950	272,988	250,000	264,676		(1,805)			4.000	2.993	JD	444	10,000	02/12/2018	06/15/2028
101824DX5	BOURBON CNTY KS UNIF SD #234			2	1FE	263,024	107.3770	268,443	250,000	261,414		(1,610)			4.000	3.115	MS	3,333	10,000	02/12/2018	09/01/2026
102853FP8	BOWLING GREEN OH CSD REF			2	1FE	450,080	106.1420	456,411	430,000	447,872		(2,209)			3.750	3.032	JD	1,344	16,125	02/12/2018	12/01/2028
15987EFW9	CHARLES STEWART MOTT MI CMNTY CLG				1FE	678,763	103.1240	670,306	650,000	671,622		(2,654)			3.000	2.501	MN	3,250	19,500	04/01/2016	05/01/2026
172217VA6	CINCINNATI OH REF & IMPT VAR PURP			2	1FE	1,566,660	107.1170	1,606,755	1,500,000	1,546,066		(6,308)			4.000	3.462	JD	5,000	60,000	08/07/2015	12/01/2030
172217WG2	CINCINNATI OH TXBL JUDGEMENT SER D				1FE	850,000	101.6040	863,634	850,000	850,000					3.264	3.264	JD	2,312	27,744	12/16/2015	12/01/2025
180848XJ7	CLARK CNTY NEV FOR ISSUES DTD PRIO			2	1FE	1,133,350	113.4810	1,134,810	1,000,000	1,125,888		(7,462)			5.000	3.425	JD	4,167	29,167	05/01/2018	05/01/2048
181059TG1	CLARK CNTY NV SD REF BLDG SER C			2	1FE	1,055,110	105.0120	1,050,120	1,000,000	1,039,850		(5,008)			4.000	3.353	JD	1,778	40,000	11/04/2015	06/15/2030
181059TH9	CLARK CNTY NV SD REF BLDG SER C			2	1FE	263,216	104.3140	260,785	250,000	261,883		(1,333)			4.000	3.231	JD	444	10,000	02/12/2018	06/15/2031
181342HG4	CLARK CNTY WA SD #122 RIDGEFIELD			2	1FE	266,321	107.1520	267,880	250,000	264,964		(1,357)			4.000	3.184	JD	833	10,000	02/12/2018	12/01/2032
185468RQ0	CLEBURNE TX TXBL			2	1FE	750,000	101.3000	759,750	750,000	750,000					3.423	3.423	FA	9,699	25,673	01/13/2016	08/15/2027
1995074N1	COLUMBUS OH CSD REF-VAR PURP SER B			2	1FE	271,181	107.2860	268,215	250,000	269,149		(2,032)			4.000	2.847	JD	833	10,000	02/12/2018	12/01/2030
199492MP1	COLUMBUS OH SER B			2	1FE	520,238	107.8820	528,622	490,000	516,956		(3,282)			4.000	3.060	JJ	9,800	9,800	02/12/2018	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
199492HG7	COLUMBUS OH TXBL VAR PURP LTD TAX			2	1FE	1,245,000	104.0170	1,295,012	1,245,000	1,245,000					3.810	3.810	FA	17,920	47,435	02/12/2018	08/15/2024
199492JU4	COLUMBUS OH VAR PURPOSE SER A			2	1FE	370,276	107.9590	377,857	350,000	367,506		(2,769)			4.000	2.941	FA	5,289	14,000	02/12/2018	02/15/2028
205759KE2	COMSTOCK PARK MI PUB SCHS TXBL B			2	1FE	750,000	99.1360	743,520	750,000	750,000					2.350	2.350	MN	2,938	19,681	08/17/2017	05/01/2021
208418E74	CONROE TX ISD REF			2	1FE	825,863	108.2780	812,085	750,000	816,193		(7,170)			4.000	2.779	FA	11,333	27,000	08/23/2017	02/15/2032
208418YE7	CONROE TX ISD REF			2	1FE	473,067	108.2800	476,432	440,000	470,812		(2,255)			4.000	3.185	FA	6,649	17,600	02/12/2018	02/15/2029
224288KR0	CRANBERRY TWP PA			2	1FE	393,875	108.6060	401,842	370,000	391,380		(2,495)			4.000	3.047	AO	3,700	14,800	02/12/2018	10/01/2028
230593AA3	CUMBERLAND CNTY NC LTD OBLIG QSCB			2	1FE	1,000,000	107.0920	1,070,920	1,000,000	1,000,000					6.100	6.100	MN	10,167	61,000	02/12/2018	11/01/2025
231871HB3	CUSTER SD SCH DIST #16-1 (BAB)			2	1FE	750,000	102.4840	768,630	750,000	750,000					5.500	5.500	JJ	20,625	35,750	02/12/2018	01/01/2024
246199FY4	DELAWARE OH SD SCH FACS CONSTR			2	1FE	740,926	110.2900	783,059	710,000	727,673		(3,436)			5.000	4.374	JD	2,958	35,500	02/12/2018	12/01/2028
2487752B3	DENTON CNTY TX REF			2	1FE	787,048	108.1900	800,606	740,000	781,066		(5,983)			4.000	2.908	JJ	13,649	14,800	02/12/2018	07/15/2027
2487752Z0	DENTON CNTY TX REF			2	1FE	824,753	107.4900	806,175	750,000	812,196		(8,615)			4.000	2.612	JJ	13,833	30,000	07/13/2017	07/15/2030
2487753A4	DENTON CNTY TX REF			2	1FE	788,078	102.3480	767,610	750,000	777,835		(3,817)			3.500	2.873	JJ	12,104	26,250	03/31/2016	07/15/2031
248866WN1	DENTON TX CTFS OBLIG			2	1FE	256,837	106.3960	265,990	250,000	255,711		(1,126)			4.000	3.402	FA	3,778	10,000	02/12/2018	02/15/2026
259363SN0	DOUGLAS CNTY NE SD #66-WESTSIDE CS			2	1FE	265,391	108.0320	270,080	250,000	263,699		(1,692)			4.000	3.053	JD	833	10,000	02/12/2018	12/01/2028
269408MN7	EAGAN MN TXBL TAX INCR SER A			2	1FE	640,471	98.5040	640,276	650,000	644,615		795			2.850	3.000	FA	7,719	18,525	06/05/2013	02/01/2025
271515VF2	EAST CENTRAL TX ISD SCH BLDG			2	1FE	974,966	100.3560	933,311	930,000	963,780		(4,652)			3.000	2.403	FA	10,540	27,900	07/20/2016	08/15/2030
278173EV7	EATON OH CSD QSCB-TAXABLE			2	1FE	750,000	103.4660	775,995	750,000	750,000					5.909	5.909	JD	3,693	44,318	02/12/2018	12/01/2025
283497F67	EL PASO CNTY TX REF TXBL SER A				1FE	906,235	102.2410	920,169	900,000	904,234		(724)			3.371	3.271	FA	11,461	30,339	02/12/2018	02/15/2024
283734RA1	EL PASO TX REF			2	1FE	1,362,045	105.4020	1,359,686	1,290,000	1,330,286		(10,016)			4.000	3.082	FA	19,493	51,600	02/12/2018	08/15/2028
288713GG9	ELLIS CNTY TX REF			2	1FE	1,089,712	100.9450	1,070,017	1,060,000	1,083,428		(2,939)			3.250	2.903	FA	14,354	34,450	10/27/2016	02/01/2031
311315TU9	FARMINGTON MN ISD #192 TXBL REF				1FE	690,000	99.4110	685,936	690,000	690,000					2.750	2.750	FA	7,906	16,363	02/12/2018	02/01/2020
31266WAL7	FAYETTEVILLE AR LIBRARY IMPT			2	1FE	1,077,977	106.4750	1,064,750	1,000,000	1,067,838		(7,180)			4.000	3.038	JJ	20,000	33,500	02/12/2018	01/01/2032
338158PG7	FITCHBURG WI CORP PURP SER B			2	1FE	1,329,964	100.1250	1,331,663	1,330,000	1,329,977		3			3.000	3.000	MS	13,300	39,900	02/12/2018	03/01/2026
338423PK6	FLAGSTAFF AZ SER A			2	1FE	696,076	110.4780	718,107	650,000	679,817		(4,662)			4.500	3.573	JJ	14,625	24,750	02/12/2018	07/01/2028
34526PAS7	FORD CNTY KS USD #443 SER A			2	1FE	400,633	108.7740	402,464	370,000	397,982		(2,651)			4.000	2.951	MS	4,933	14,800	02/12/2018	03/01/2028
345766NB1	FOREST HILLS OH LSD			2	1FE	266,650	107.5100	268,775	250,000	264,662		(1,988)			4.000	2.914	JD	833	10,000	02/12/2018	12/01/2029
3494256A1	FORT WORTH TX REF & IMPT-GEN PURP			2	1FE	1,625,884	107.5660	1,635,003	1,520,000	1,596,639		(10,768)			4.000	3.096	MS	20,267	60,800	02/12/2018	03/01/2029
354730WB5	FRANKLIN TN PUB IMPT (BAB)			2	1FE	1,014,416	100.4190	1,004,190	1,000,000	1,000,411		(2,313)			4.950	4.702	MS	16,500	49,500	02/12/2018	03/01/2022
367748LX6	GATEWAY PA SD ALLEGHANY CNTY TXBL				1FE	1,200,000	97.0550	1,164,660	1,200,000	1,200,000					1.664	1.664	JJ	9,207	19,968	09/28/2016	07/15/2021
372640GL0	GEORGETOWN CNTY SC SD QSCB				1FE	1,128,196	111.9230	1,175,192	1,050,000	1,096,648		(6,213)			5.375	4.541	MS	18,813	56,438	02/12/2018	03/01/2025
374816EJ1	GIBSON CNTY TN SPL SD REF			2	1FE	250,000	100.8210	252,053	250,000	250,000					3.000	3.000	AO	1,875	7,500	02/12/2018	04/01/2029
382604M29	GOOSE CREEK TX CONS ISD REF			2	1FE	264,549	107.5160	268,790	250,000	262,878		(1,671)			4.000	3.071	FA	3,778	10,000	02/12/2018	02/15/2030
384514UB9	GRAFTON WI TXBL REF SER B CORP PUR			2	1FE	650,000	100.0480	650,312	650,000	650,000					3.200	3.200	JD	1,733	20,800	07/10/2015	06/01/2026
386138UR0	GRAND PRAIRIE TX CTFS OBLIG			2	1FE	440,110	107.6330	446,677	415,000	437,222		(2,888)			4.000	3.035	FA	6,271	16,600	02/12/2018	02/15/2029
392641XK7	GREEN BAY WI TXBL REF SER D			2	1FE	750,000	99.3220	744,915	750,000	750,000					2.950	2.950	AO	5,531	22,125	05/16/2012	04/01/2024
3960284J8	GREENVILLE CNTY SC TXBL REF SER A				1FE	750,000	98.3010	737,258	750,000	750,000					2.250	2.250	AO	4,219	16,875	03/20/2013	04/01/2022
401784WX7	GUILFORD CNTY NC (BAB)				1FE	1,000,000	104.5360	1,045,360	1,000,000	1,000,000					4.541	4.541	FA	18,921	39,734	02/12/2018	08/01/2021
414834LP4	HARRISBURG SD INDPT SD #41-2			2	1FE	346,883	102.9290	349,959	340,000	345,386		(1,497)			3.000	2.456	JJ	4,703	5,100	02/12/2018	07/15/2025
416489RX2	HARTFORD CNTY CT MET DIST SER B			2	1FE	1,418,118	104.6340	1,360,242	1,300,000	1,379,501		(12,459)			3.750	2.613	MN	8,125	48,750	10/23/2015	11/01/2028
435475SH2	HOLLIDAYSBURG PA ASD REF			2	1FE	457,738	106.1980	467,271	440,000	455,745		(1,993)			4.000	3.357	MS	5,182	17,600	02/12/2018	03/15/2029
442403KB6	HOUSTON TX ISD REF			2	1FE	263,409	107.3100	268,275	250,000	261,581		(1,828)			4.000	3.017	FA	3,778	10,000	02/12/2018	02/15/2028
442331SS4	HOUSTON TX SER B (BAB)			2	1FE	1,043,278	103.1020	1,031,020	1,000,000	1,008,190		(6,485)			5.361	4.633	MS	17,870	53,610	02/12/2018	03/01/2024
444197LG0	HUDSON WI SCH DIST REF			2	1FE	1,080,810	103.0670	1,030,670	1,000,000	1,061,238		(7,691)			3.500	2.559	MS	11,667	35,000	05/25/2016	03/01/2031
44442ABE0	HUGHES CNTY SD REF LTD TAX GO CTFS			2	1FE	350,000	100.2140	350,749	350,000	350,000					2.750	2.750	JD	802	9,625	02/12/2018	12/01/2026
447711JK9	HURON SD SCH DIST #2-2			2	1FE	389,940	106.1680	398,130	375,000	387,837		(2,103)			3.750	3.001	JD	625	14,063	02/12/2018	12/15/2024
458934BH8	INTERMEDIATE SD #287 PLYMOUTH MN			2	1FE	580,404	100.5720	553,146	550,000	572,715		(3,295)			3.000	2.296	MN	2,750	16,500	08/17/2016	05/01/2028
46723MAN0	JACKSON MI COLLEGE REF			2	1FE	991,507	107.9140	998,205	925,000	967,677		(7,018)			4.000	3.056	MN	6,167	37,000	02/12/2018	05/01/2027
478164GZ3	JOHNSON & MIAMI CNTYS KS USD #230			2	1FE	798,780	102.9130	771,848	750,000	787,284		(4,307)			3.500	2.776	MS	8,750	26,250	04/07/2016	09/01/2030
479545CJ2	JOHNSTOWN-MONROE OH LSD SCH FACS			2	1FE	151,262	105.8890	153,539	145,000	149,861		(1,401)			4.000	2.795	JD	483	5,800	02/12/2018	12/01/2026
481305DR8	JUDSON TX ISD REF			2	1FE	302,683	107.5890	306,629	285,000	300,634		(2,049)			4.000	3.007	FA	4,750	5,700	02/12/2018	02/01/2028
483270GR9	KALAMAZOO MI PUB SCHS SER B			2	1FE	1,263,264	100.5880	1,207,056	1,200,000	1,248,730		(6,010)			3.000	2.393	MN	6,000	36,000	07/14/2016	05/01/2029
494656L41	KING & SNOHOMISH CNTYS WA SD #417			2	1FE	264,761	108.7610	271,903	250,000	262,847		(1,914)			4.000	2.966	JD	833	10,000	02/12/2018	12/01/2026
495116JH9	KING CNTY WA SD #406			2	1FE	1,086,020	102.8290	1,028,290	1,000,000	1,065,634		(7,951)			3.500	2.524	JD	2,917	35,000	05/19/2016	12/01/2031
4952242Z9	KING CNTY WA SD #411 ISSAQUAH			2	1FE	1,483,300	100.5950	1,408,330	1,400,000	1,464,271		(7,853)			3.000	2.323	JD	3,500	42,000	07/14/2016	12/01/2030
498098SJ2	KITSAP CNTY WA SD #401 CENTRAL			2	1FE	272,552	107.7670	269,418	250,000	270,767		(1,785)			4.000	2.934	JD	833	12,917	02/12/2018	12/01/2032
501552JR5	KYLE TX REF			2	1FE	451,050	106.8750	459,563	430,000	448,643		(2,407)			4.000	3.214	FA	6,498	17,200	02/12/2018	08/15/2029
510281FK9	LAKE OH LSD STARK CNTY SCH FACS			2	1FE	1,084,778	107.7540	1,077,540	1,000,000	1,051,755		(11,904)			4.500	3.087	JD	3,750	45,000	02/12/2018	12/01/2030
517138VK6	LARIMER CNTY CO POUDRE SD (BAB)			2	1FE	1,000,000	105.5810	1,055,810	1,000,000	1,000,000					5.603	5.603	JD	2,490	56,030	02/12/2018	12/15/2025
5176964N7	LAS VEGAS NV TXBL REF VAR PURP SER			2	1FE	750,000	100.0630	750,473	750,000	750,000					2.700	2.700	JD	1,688	20,250	08/28/2015	06/01/2022
52850CLJ2	LEWISTON ME REF SER B			2	1FE	450,165	102.2930	450,089	440,000	447,365		(2,800)			3.000	2.233	AO	3,300	13,200	02/12/2018	04/01/2024
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY KY GO			2	1FE	352,233	109.4490	361,182	330,000	349,906		(2,327)			4.000	3.006	AO	3,300	13,200	02/12/2018	10/01/2027
535358KD6	LINDEN MI CSD REF			2	1FE	458,671	107.8750	474,650	440,000	456,612		(2,059)			4.000	3.334	MN	2,933	17,600	02/12/2018	05/01/2027
539107QA3	LIVINGSTON TX ISD REF			2	1FE	1,609,768	109.2080	1,638,120	1,500,000	1,594,954		(9,131)			4.000	3.156	FA	22,667	60,000	02/12/2018	08/15/2031
542264FJ0	LONE STAR TX CLG SYS SER A			2	1FE	266,750	108.6940	271,735	250,000	264,818		(1,932)			4.000	2.935	FA	3,778	10,000	02/12/2018	02/15/2028
557259VS4	MADISON CNTY MS TXBL REF				1FE	750,000	100.6350	754,763	750,000	750,000					3.185	3.185	JD	1,991	23,888	01/08/2015	06/01/2025
569203ME9	MARION & POLK CNTYS OR SD #24J				1FE	750,000	100.0940	750,705	750,000	750,000					2.938	2.938	JD		33,053	01/16/2015	06/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
574193EG9	MARYLAND ST & LOC FACS LOAN			2	1FE	247,048	101.3930	253,483	250,000	247,335		288			3.000	3.167	MS	2,208	7,500	02/12/2018	03/15/2026
581535DG3	McKENZIE CNTY ND PUB SD #1 SCH BLD			2	1FE	994,596	100.6380	1,006,380	1,000,000	995,867		356			3.000	3.050	FA	12,500	26,250	02/12/2018	08/01/2028
581664DX4	McKINNEY TX ISD REF			2	1FE	262,020	105.7080	264,270	250,000	261,202		(818)			3.750	3.228	FA	3,542	9,375	02/12/2018	02/15/2029
586145F58	MEMPHIS TN TXBL REF SER B				1FE	750,000	99.2340	744,255	750,000	750,000					2.698	2.698	AO	5,059	20,235	04/16/2015	04/01/2023
59027BAX8	MERRILLVILLE IN REDEV AUTH LEASE			2	1FE	264,343	106.5900	266,475	250,000	262,186		(2,157)			4.000	2.867	FA	3,778	10,000	02/12/2018	08/15/2025
590485F37	MESA AZ TXBL REF SER B				1FE	750,000	95.1280	713,460	750,000	750,000					2.739	2.739	JJ	10,271	20,543	04/08/2016	07/01/2027
592112SN7	MET GOVT NASHVILLE & DAVIDSON CNTY			2	1FE	269,226	109.2530	273,133	250,000	267,635		(1,592)			4.000	3.052	JJ	5,000	5,000	02/12/2018	07/01/2030
592112SP2	MET GOVT NASHVILLE & DAVIDSON CNTY			2	1FE	268,168	108.3860	270,965	250,000	266,667		(1,501)			4.000	3.102	JJ	5,000	5,000	02/12/2018	07/01/2031
593881LD5	MIAMISBURG OH CSD REF			2	1FE	265,891	107.0360	267,590	250,000	264,271		(1,620)			4.000	3.078	JD	833	10,000	02/12/2018	12/01/2030
605128TE7	MISSION TX CTFS OBLIG			2	1FE	1,074,490	102.5480	1,025,480	1,000,000	1,054,928		(8,196)			3.500	2.526	FA	13,222	35,000	07/26/2016	02/15/2029
6095586E6	MONMOUTH CNTY NJ (BAB)			2	1FE	1,003,768	101.4360	1,014,360	1,000,000	1,000,481		(537)			4.750	4.691	MN	7,917	47,500	02/12/2018	11/01/2021
613579XQ9	MONTGOMERY CNTY PA (BAB)			2	1FE	1,000,000	102.2430	1,022,430	1,000,000	1,000,000					5.050	5.050	MS	16,833	50,500	02/04/2010	09/01/2025
6136643N9	MONTGOMERY CNTY TN GEN OBLIG UNLT				1FE	257,541	100.5630	256,436	255,000	255,569		(1,972)			4.000	3.101	AO	2,550	10,200	02/12/2018	04/01/2019
614121TQ4	MONTGOMERY TX ISD REF SCH BLDG			2	1FE	260,325	107.5160	268,790	250,000	259,149		(1,176)			4.000	3.334	FA	3,778	10,000	02/12/2018	02/15/2029
616142FX8	MOORHEAD MN REF & IMPT SER B			2	1FE	746,173	101.1750	763,871	755,000	748,435		682			3.000	3.123	FA	9,438	19,575	02/12/2018	02/01/2027
621587KD5	MOUNT HOOD OR CMNTY CLG DIST REF			2	1FE	817,313	103.7030	777,773	750,000	802,922		(6,431)			3.500	2.454	JD	2,188	26,250	09/23/2016	06/01/2030
60534TYB5	MS ST DEV BANK SPL OBLG GULFPORT			2	1FE	261,734	106.9710	267,428	250,000	260,176		(1,558)			4.000	3.153	AO	2,500	10,000	02/12/2018	04/01/2025
627627QU9	MUSKEGO NORWAY WI SD SCH BLDG IMPT			2	1FE	1,110,530	101.0280	1,070,897	1,060,000	1,098,485		(4,745)			3.250	2.695	AO	8,613	34,450	05/26/2016	04/01/2031
6312943Y9	NASHUA NH TXBL-PENNICHUCK CORP				1FE	974,160	102.2980	1,022,980	1,000,000	986,164		2,458			3.347	3.650	JJ	15,433	33,470	09/25/2013	01/15/2024
64966KLZ4	NEW YORK CITY NY SER O			2	1FE	5,000	100.2960	5,015	5,000	5,000					5.000	5.000	JD	21	250	02/12/2018	06/01/2020
655867HZ5	NORFOLK VA CAP IMPR BD SER B (BAB)				1FE	1,000,000	100.3370	1,003,370	1,000,000	1,000,000					4.650	4.650	MS	15,500	46,500	02/12/2018	03/01/2019
659868QL0	NORTH HILLS PA SD (BAB)			2	1FE	1,015,233	103.7820	1,037,820	1,000,000	1,003,918		(1,985)			5.484	5.251	AO	11,577	54,840	02/12/2018	10/15/2025
660631WN8	NORTH LITTLE ROCK AR SD #1			2	1FE	250,648	100.4440	251,110	250,000	250,421		(227)			3.000	2.890	FA	3,125	3,750	02/12/2018	02/01/2028
662523WX3	NORTH SLOPE BORO AK (BAB)				1FE	1,000,000	101.0670	1,010,670	1,000,000	1,000,000					5.026	5.028	JD		75,390	10/21/2009	06/30/2019
676006QP7	ODESSA TX REF			2	1FE	389,665	107.0350	396,030	370,000	386,419		(3,246)			4.000	2.863	MS	4,933	14,800	02/12/2018	03/01/2025
678519RB7	OKLAHOMA CITY OK TXBL			2	1FE	790,000	103.3160	816,196	790,000	790,000					3.500	3.500	MS	9,217	27,650	02/12/2018	03/01/2025
680616ZN2	OLENTANGY OH LSD TXBL SER A			2	1FE	750,000	99.4910	746,183	750,000	750,000					3.150	3.150	JD	1,969	23,625	02/11/2015	12/01/2026
686033DN8	OREGON OH CSD REF SCH IMPT			2	1FE	248,284	101.6640	254,160	250,000	248,459		175			3.000	3.100	JD	625	7,500	02/12/2018	12/01/2025
689861MK5	OUACHITA PARISH LA E OUACHITA SD				1FE	500,000	100.3180	501,590	500,000	500,000					3.466	3.468	MS	5,777	17,330	02/12/2018	03/01/2024
689861ML3	OUACHITA PARISH LA E OUACHITA SD				1FE	525,000	101.2170	531,389	525,000	525,000					3.616	3.618	MS	6,328	18,984	02/12/2018	03/01/2025
690887QQ0	OWENSBORO KY TXBL				1FE	756,615	99.3190	744,893	750,000	754,345		(590)			3.400	3.300	JJ	12,750	25,500	12/16/2014	07/01/2025
704083CH5	PAWNEE CNTY KS UNIF SD #495 SER A			2	1FE	333,882	105.9320	338,982	320,000	331,859		(2,023)			4.000	3.154	AO	3,200	12,800	02/12/2018	10/01/2027
707483NX7	PENN HILLS PA TXBL SER B				1FE	1,000,000	103.7980	1,037,980	1,000,000	1,000,000					4.130	4.130	JD	3,442	41,300	02/12/2018	12/01/2025
708292JH1	PENNINGTON CNTY SD COPS REF SER A			2	1FE	1,074,930	106.0910	1,060,910	1,000,000	1,061,970		(8,656)			4.000	2.934	JD	3,333	40,000	06/28/2017	06/01/2032
708292GL5	PENNINGTON CNTY SD COPS SER A			2	1FE	1,201,543	105.9130	1,196,817	1,130,000	1,178,195		(8,708)			4.000	3.059	JD	3,767	45,200	02/12/2018	12/01/2030
715029FX7	PERRY TWP IN MULTI-SBC 1ST MTG			2	1FE	778,388	105.8880	794,160	750,000	759,578		(2,934)			4.000	3.553	JJ	13,833	30,000	11/16/2011	07/15/2024
715093HB9	PERRYSBURG OH EXEMPTED VLG SD			2	1FE	269,555	108.4220	271,055	250,000	267,808		(1,746)			4.000	2.983	JD	833	10,000	02/12/2018	12/01/2026
716090VL6	PETER TWP PA SD WASHINGTON CNTY			2	1FE	1,632,748	106.1620	1,592,430	1,500,000	1,618,392		(11,427)			4.000	2.961	MS	20,000	60,000	02/12/2018	09/01/2033
718814P42	PHOENIX AZ REF			2	1FE	265,408	108.9970	272,493	250,000	263,436		(1,972)			4.000	2.935	JJ	5,000	5,000	02/12/2018	07/01/2026
725277JM0	PITTSBURGH PA SD REF			2	1FE	265,671	107.0130	267,533	250,000	264,236		(1,435)			4.000	3.158	MS	3,333	10,000	02/12/2018	09/01/2026
741701H82	PRINCE GEORGES CNTY MD QSCB				1FE	1,006,051	109.8820	1,098,820	1,000,000	1,003,779		(422)			4.750	4.687	MS	15,833	47,500	02/12/2018	03/01/2026
743600YZ5	PROSPER TX ISD SCH BLDG			2	1FE	266,055	108.3540	270,885	250,000	264,671		(1,384)			4.000	3.175	FA	3,778	10,000	02/12/2018	02/15/2030
744159NP5	PROVO CITY UT SD			2	1FE	260,630	105.2130	263,033	250,000	259,842		(788)			3.500	3.018	JD	389	8,750	02/12/2018	06/15/2028
748233NH2	QUEEN ANNES CNTY MD PUB FACS (BAB)				1FE	1,510,537	101.2400	1,503,414	1,485,000	1,491,142		(3,191)			5.000	4.751	AO	18,563	74,250	02/12/2018	10/01/2020
774829HU2	ROCKY RIVER OH CSD UTGO			2	1FE	205,704	108.4800	211,536	195,000	204,185		(1,519)			4.000	2.964	JD	650	7,800	02/12/2018	12/01/2028
774829HV0	ROCKY RIVER OHIO CITY SCH DIST			2	1FE	522,171	105.4680	522,067	495,000	518,315		(3,856)			4.000	2.964	JD	1,650	19,800	02/12/2018	12/01/2028
794301EB3	SALEM NH SD			2	1FE	336,695	107.8820	339,828	315,000	334,477		(2,218)			4.000	3.003	JD	1,050	12,600	02/12/2018	12/01/2028
7962376X8	SAN ANTONIO TX GEN IMPT			2	1FE	1,095,756	108.1410	1,081,410	1,000,000	1,084,708		(8,358)			4.000	2.879	FA	16,667	32,583	02/12/2018	08/01/2032
806075YF8	SCARBOROUGH ME REF			2	1FE	210,423	106.1240	212,248	200,000	208,922		(1,501)			4.000	3.002	MN	1,333	8,000	02/12/2018	11/01/2028
809554VM7	SCOTT CNTY MN REF SER B			2	1FE	228,633	106.8900	229,814	215,000	226,691		(1,942)			4.000	2.808	JD	717	8,600	02/12/2018	12/01/2027
815662JE2	SEDGWICK CNTY KS UNIF SD #262 REF			2	1FE	262,269	105.7550	264,388	250,000	260,754		(1,514)			4.000	3.165	MS	3,333	10,000	02/12/2018	09/01/2029
815666DJ8	SEDGWICK CNTY KS UNIF SD #264			2	1FE	353,149	106.5840	346,398	325,000	350,541		(2,609)			4.000	2.852	MS	4,333	16,250	02/12/2018	09/01/2030
818274WW8	SEVIERVILLE TN REF			2	1FE	339,106	105.7540	343,701	325,000	336,906		(2,200)			4.000	3.106	JD	1,083	13,000	02/12/2018	06/01/2029
821023MB1	SHEBOYGAN WI AREA SC TXBL PROM NTS			2	1FE	750,000	100.4280	753,210	750,000	750,000					3.050	3.050	AO	5,719	22,875	06/12/2013	04/01/2023
829596LP8	SIOUX FALLS SC SD #49-5 (BAB)				1FE	990,000	100.6450	996,386	990,000	990,000					5.400	5.400	JJ	26,730	45,630	02/12/2018	07/01/2019
830235GU5	SKAGIT CNTY WA PUB HOSP DIST #2			2	1FE	1,185,632	101.1040	1,218,303	1,205,000	1,190,794		1,610			3.125	3.305	JD	3,138	37,656	02/12/2018	12/01/2026
833068MR7	SNOHOMISH & ISLAND CNTYS WA SD 401			2	1FE	1,077,665	107.5690	1,075,690	1,000,000	1,067,752		(6,766)			4.000	3.084	JD	1,778	61,667	02/12/2018	12/15/2032
849067T60	SPOKANE WA REF			2	1FE	261,521	103.6220	259,055	250,000	260,139		(1,383)			3.500	2.753	JD	729	8,750	02/12/2018	12/01/2028
78764YDH7	ST CHARLES CNTY MO PUB WTR SPLY #2			2	1FE	253,661	105.5580	263,895	250,000	253,297		(364)			4.000	3.782	JD	833	10,000	02/12/2018	12/01/2031
791298UV2	ST LOUIS CNTY MO COURTHOUSE PROJS			2	1FE	251,399	100.0470	250,118	250,000	250,122		(1,277)			3.000	2.412	FA	3,125	3,750	02/12/2018	02/01/2027
792775QT8	ST MICHAEL MN ISD #885 SCH BLDG A			2	1FE	469,837	106.9910	470,760	440,000	466,864		(2,974)			4.000	3.036	FA	7,333	8,800	02/12/2018	02/01/2030
860758RM5	STILLWATER MN ISD #834 SER A			2	1FE	463,455	107.1100	471,284	440,000	460,234		(3,221)			4.000	3.018	FA	7,333	8,800	02/12/2018	02/01/2028
864813A26	SUFFOLK VA REF			2	1FE	489,566	109.1140	507,380	465,000	486,083		(3,483)			4.000	3.001	JD	1,550	18,600	02/12/2018	12/01/2024
866407H93	SUMNER CNTY TN SCH & PUB IMPT			2	1FE	253,591	102.4990	256,248	250,000	252,786		(806)			3.000	2.601	JD	625	7,500	02/12/2018	12/01/2023
866854RC8	SUN PRAIRIE WI ASD			2	1FE	263,653	105.5840	263,960	250,000	262,098		(1,555)			4.000	3.131	MS	3,333	10,000	02/12/2018	03/01/2032
840658LL0	SW CSD OH FRANKLIN & PICKWAY CNTYS				1FE	750,000	113.1990	848,993	750,000	750,000					5.600	5.600	JD	3,500	42,000	02/12/2018	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
874091CJ8	TALAWANDA OH CSD (BAB)			2	1FE	1,012,833	102.7100	1,027,100	1,000,000	1,001,828		(1,840)			5.625	5.418	JD	4,688	56,250	02/12/2018	12/01/2022
882723B24	TEXAS ST TXBL REF PUB FIN AUTH SER			2	1FE	744,960	99.2050	744,038	750,000	746,238		424			3.011	3.084	AO	5,646	22,583	11/19/2015	10/01/2026
889278VS3	TOLEDO OH REF-CAPITAL IMPT			2	1FE	280,581	108.4070	287,279	265,000	278,996		(1,585)			4.000	3.144	JD	883	10,600	02/12/2018	12/01/2027
889855E73	TOMBALL TX ISD REF SCH BLDG			2	1FE	807,683	102.6630	769,973	750,000	795,115		(5,702)			3.500	2.570	FA	9,917	26,250	10/05/2016	02/15/2031
896858AX5	TRIVIEW CO MET DISST REF				1FE	1,000,000	101.7560	1,017,560	1,000,000	1,000,000					4.000	4.000	MN	6,667	40,000	02/12/2018	11/01/2019
901561GH7	TWIN FALLS CNTY ID SCH DIST #411-A			2	1FE	263,732	108.1410	270,353	250,000	262,043		(1,688)			4.000	3.073	MS	2,944	10,000	02/12/2018	09/15/2028
882722FH9	TX ST COLLEGE STUDENT LN			2	1FE	1,061,140	101.8120	1,018,120	1,000,000	1,005,339		(8,606)			5.000	4.066	FA	20,833	43,750	02/12/2018	08/01/2023
8827223F6	TX ST TXBL REF WTR FIN ST PARTN			2	1FE	750,000	100.7190	755,393	750,000	750,000					3.106	3.106	FA	9,706	23,295	05/02/2012	08/01/2024
917151BX9	URBANA OH CSD			2	1FE	258,805	108.9970	261,593	240,000	257,126		(1,680)			4.000	2.981	JD	800	9,600	02/12/2018	12/01/2026
921356DZ1	VAN WERT OH CSD REF			2	1FE	1,141,030	99.6010	1,095,611	1,100,000	1,132,770		(3,686)			3.000	2.582	JD	2,750	33,000	09/21/2016	12/01/2030
92209PBH2	VANTAGE CAREER CTR OH JT VOCATION			2	1FE	277,313	105.3950	279,297	265,000	274,555		(2,758)			4.000	2.706	JD	883	10,600	02/12/2018	12/01/2023
935494EB6	WARREN OH LSD WASHINGTON CNTY			2	1FE	448,790	105.1130	441,475	420,000	445,846		(2,944)			4.000	3.008	JD	1,400	20,767	02/12/2018	12/01/2033
942170JV4	WATERTOWN SD SCH DIST #14-4 CTFS			2	1FE	261,617	105.7430	269,645	255,000	260,343		(1,275)			4.000	3.353	JD	453	10,200	02/12/2018	12/15/2028
943080MM0	WAUKESHA WI SER B			2	1FE	325,587	107.5160	327,924	305,000	323,431		(2,156)			4.000	3.004	AO	3,050	12,200	02/12/2018	10/01/2029
944080E22	WAXAHACHIE TX REF			2	1FE	1,100,030	107.3550	1,073,550	1,000,000	1,086,385		(8,763)			4.000	2.858	FA	16,667	40,000	06/06/2017	08/01/2032
952718XF6	WEST FARGO ND			2	1FE	319,523	107.5400	322,620	300,000	316,947		(2,576)			4.000	2.851	MN	2,000	12,000	02/12/2018	05/01/2026
969887X29	WILLIAMSON CNTY TX CTFS OBLIG			2	1FE	288,493	107.3990	289,977	270,000	287,364		(1,129)			4.000	3.304	FA	4,080	10,800	02/12/2018	02/15/2030
986370LR3	YORK CNTY PA REF SER B			2	1FE	250,000	100.7550	251,888	250,000	250,000					3.000	3.000	JD	625	7,500	02/12/2018	06/01/2028
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						116,217,296	XXX	116,378,325	112,035,000	115,251,259		(444,058)			XXX	XXX	XXX	1,098,872	4,246,734	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						116,217,296	XXX	116,378,325	112,035,000	115,251,259		(444,058)			XXX	XXX	XXX	1,098,872	4,246,734	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
010079AM3	AKRON OH PKG FACS INCOME TAX REV			2	1FE	268,322	108.6700	271,675	250,000	266,445		(1,877)			4.000	2.942	JD	833	10,000	02/12/2018	12/01/2027
010609DB8	ALABAMA ST PUB SCH & CLG AUTH			2	1FE	1,070,050	101.3160	1,013,160	1,000,000	1,053,861		(6,545)			3.250	2.451	JD	2,708	32,500	06/24/2016	06/01/2030
015086MC2	ALEXANDRIA LA UTIL REV SER A			2	1FE	1,026,331	106.5370	1,065,370	1,000,000	1,014,565		(2,964)			4.000	3.634	MN	6,667	40,000	02/12/2018	05/01/2025
015086LY5	ALEXANDRIA LA UTIL REV TXBL SER B				1FE	1,525,000	102.6420	1,565,291	1,525,000	1,525,000					4.077	4.077	MN	10,362	62,174	02/12/2018	05/01/2022
037777UA5	APPALACHIAN NC ST UNIV TXBL REF B				1FE	900,609	100.8820	918,026	910,000	904,444		902			3.125	3.246	JJ	13,113	28,438	07/02/2014	07/15/2024
037777QQ5	APPALACHIAN ST UNIV NC REV			2	1FE	992,190	105.6150	1,056,150	1,000,000	995,296		577			4.000	4.080	AO	10,000	40,000	02/12/2018	10/01/2025
04108N2B7	AR ST DEV FIN AUTH ECON DEV REV TX				1FE	750,000	98.1550	736,163	750,000	750,000					2.276	2.276	AO	4,268	17,070	10/07/2015	10/01/2020
045142CD6	ASHWAUBENON WI CMNTY DEV AUTH LSE				1FE	1,000,000	99.5510	995,510	1,000,000	1,000,000					2.800	2.800	JD	2,333	28,000	02/12/2018	06/01/2020
047093AL3	ATHENS GA HSG AUTH REV-UNIV GA			2	1FE	1,274,597	101.4760	1,222,786	1,205,000	1,210,043		(10,399)			5.000	4.064	JD	2,678	60,250	02/12/2018	06/15/2021
047059GR5	ATHENS-CLARKE CNTY GA UNIF GOVT			2	1FE	1,147,482	102.3630	1,085,048	1,060,000	1,129,503		(8,109)			3.500	2.553	MS	12,367	37,100	09/30/2016	09/01/2030
047849GN8	ATLANTA GA TAX ALLOC TXBL-BELTLINE			2	1FE	956,589	101.0890	940,128	930,000	946,724		(5,277)			3.381	2.752	JJ	15,722	31,443	02/10/2017	01/01/2022
04785RAV5	ATLANTA GA URBAN RSDL FIN AUTH TXB			2	1FE	750,000	98.8010	741,008	750,000	750,000					1.597	1.597	JD	998	11,978	04/21/2017	12/01/2019
051735DX3	AURORA IN SBC REF & IMPT 1ST MTG				1FE	344,682	101.8940	341,345	335,000	340,276		(4,406)			3.750	2.209	JJ	5,793	6,281	02/12/2018	01/15/2020
040654VL6	AZ ST TRANS BRD HWY REV SUB SER A			2	1FE	261,340	105.6770	264,193	250,000	259,161		(2,179)			4.000	2.892	JJ	5,000	5,000	02/12/2018	07/01/2028
071239CS4	BATON ROUGE LA TXBL REF				1FE	1,000,000	99.9860	999,860	1,000,000	1,000,000					2.492	2.492	JJ	11,491	21,805	02/12/2018	01/15/2019
082766KK1	BENTON AR PUB UTIL REV REF & IMPT			2	1FE	253,182	106.8780	261,851	245,000	251,682		(1,500)			4.000	3.206	MS	3,267	9,800	02/12/2018	09/01/2023
083422AM7	BENTONVILLE AR SALES & USE TAX			2	1FE	1,699,063	100.2720	1,624,406	1,620,000	1,620,000					5.000	5.000	MN	13,500	81,000	02/12/2018	11/01/2019
088518KQ7	BEXAR CNTY TX REV REF-VENUE PROJ			2	1FE	393,850	108.0850	399,915	370,000	390,862		(2,988)			4.000	2.906	FA	5,591	14,800	02/12/2018	08/15/2026
09160LCA6	BISMARCK ND LODGING & RESTAURANT			2	1FE	347,967	102.1880	357,658	350,000	348,255		287			3.000	3.110	JD	875	10,500	02/12/2018	12/01/2023
100216FF2	BOSSIER CITY LA UTIL REV REF			2	1FE	265,394	107.9220	269,805	250,000	263,509		(1,885)			4.000	2.971	AO	2,500	10,000	02/12/2018	10/01/2026
117636BU3	BRYANT AR SALES & USE TAX IMPT SER			2	1FE	1,807,478	104.7420	1,764,903	1,685,000	1,787,260		(10,981)			3.750	2.887	JD	5,266	63,188	02/12/2018	12/01/2030
123550GL3	BUTLER CNTY OH HOSP FACS REF-UC			2	1FE	1,040,653	104.6710	1,046,710	1,000,000	1,033,942		(3,581)			4.000	3.503	MN	5,111	40,000	02/12/2018	11/15/2031
134041EA6	CAMPBELL & KENTON CNTYS KY (BAB)			2	1FE	1,478,626	101.6670	1,489,422	1,465,000	1,466,324		(2,100)			5.750	5.591	FA	35,099	72,306	02/12/2018	08/01/2021
14329NDX9	CARMEL IN REDEV AUTH LEASE RENTAL				1FE	748,545	99.3470	745,103	750,000	749,861		234			1.818	1.850	FA	5,681	13,635	02/15/2013	08/01/2019
143321KB2	CARMEL IN WTRWKS REV			2	2FE	1,031,243	105.6770	1,056,770	1,000,000	1,025,025		(6,218)			4.000	3.203	MN	6,667	40,000	02/12/2018	05/01/2024
16166NCG8	CHASKA MN ECON DEV AUTH LEASE TXBL				1FE	600,000	99.2720	595,632	600,000	600,000					2.670	2.670	FA	6,675	16,020	03/26/2015	02/01/2021
16166NCJ2	CHASKA MN ECON DEV AUTH LEASE TXBL				1FE	600,000	99.7080	598,248	600,000	600,000					3.020	3.020	FA	7,550	18,120	03/26/2015	02/01/2023
181503FH1	CLARK-PLEASANT IN CMNTY SBC REF			2	1FE	247,279	102.6790	256,698	250,000	247,580		302			3.250	3.422	JJ	3,747	4,063	02/12/2018	07/15/2025
181685HD3	CLARKE CNTY GA HOSP AUTH-ATHENS				1FE	257,420	106.0850	265,213	250,000	255,807		(1,614)			4.000	3.182	JJ	5,000	5,000	02/12/2018	01/01/2022
186406HK3	CLEVELAND OH ST UNIV REF SER A			2	1FE	1,345,650	104.2670	1,303,338	1,250,000	1,319,699		(8,992)			3.750	2.856	JD	3,906	46,875	01/13/2016	06/01/2030
194284AJ4	CLG PARK GA BUS & INDL DEV AUTH				1FE	1,271,887	104.0030	1,248,036	1,200,000	1,246,971		(8,054)			4.250	3.405	FA	21,250	43,563	02/12/2018	02/01/2024
187145GX9	CLIFTON TX HGR EDU FIN CORP REV			2	1FE	1,099,836	107.3840	1,073,840	1,000,000	1,088,695		(8,709)			4.000	2.833	FA	15,111	38,333	02/12/2018	08/15/2030
19648ADB8	CO HLTH FACS AUTH CATH HLTH INITIA			2	1FE	1,057,130	101.4120	1,014,120	1,000,000	1,000,000					5.000	5.000	MS	16,667	50,000	10/26/2006	09/01/2021
196707QE6	CO ST BRD GOVERNORS UNIV ENTER TXB			2	1FE	1,000,000	106.9710	1,069,710	1,000,000	1,000,000					5.251	5.251	MS	17,503	52,510	02/12/2018	03/01/2028
196707RJ4	CO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	500,000	99.9180	499,590	500,000	500,000					2.688	2.688	MS	4,480	13,440	02/12/2018	03/01/2021
196707RL9	CO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	350,000	101.1770	354,120	350,000	350,000					3.181	3.181	MS	3,711	11,134	03/20/2015	03/01/2023
190760HJ0	COBB-MARIETTA GA COLISEUM & EXH				1FE	750,000	101.6130	762,098	750,000	750,000					3.100	3.100	JJ	11,625	23,250	08/25/2015	01/01/2024
196558SF8	COLORADO RIVER TX MUNI WTR DIST				1FE	600,495	115.2800	576,400	500,000	585,551		(13,309)			5.000	1.963	JJ	12,500	13,333	11/16/2017	01/01/2025
199098BK9	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	995,950	103.0930	1,030,930	1,000,000	997,981		411			4.250	4.301	FA	16,056	42,500	07/29/2013	08/15/2023
199098CL6	COLUMBUS-FRANKLIN CNTY OH FIN AUTH			2	1FE	1,500,000	100.0060	1,500,090	1,500,000	1,500,000					3.496	3.496	FA	19,811	52,440	02/12/2018	08/15/2026
199098CS1	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	999,810	99.6420	996,420	1,000,000	999,979		56			2.125	2.131	FA	8,028	21,250	12/02/2015	08/15/2019
212582CV0	CONWAY AR ELEC REV				1FE	468,312	107.5610	473,268	440,000	465,802		(2,511)			4.000	3.157	JD	1,467	17,600	02/12/2018	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
212610EC9	CONWAY AR WSTWTR REV REF			2	1FE	261,652	104.8650	262,163	250,000	260,105		(1,547)			4.000	3.159	AO	2,500	10,000	02/12/2018	10/01/2030
207758KE2	CT ST SPL TAX OBLIG REV (BAB)				1FE	1,000,000	107.1200	1,071,200	1,000,000	1,000,000					5.155	5.155	JD	4,296	51,550	02/12/2018	12/01/2022
230228AM0	CULPAPER CNTY VA ECON DEV AUTH LSE			2	1FE	265,687	108.4420	271,105	250,000	263,650		(2,038)			4.000	2.903	JD	833	10,000	02/12/2018	06/01/2026
236572EB5	DANVILLE IN MULTI-SBC QUAL SCH CON				1FE	800,000	101.0890	808,712	800,000	800,000					5.250	5.250	JJ	19,367	36,750	02/12/2018	01/15/2020
270456FL5	E ALLEN IN MULTI-SBC 1ST MTG SER B			2	1FE	203,158	105.7120	206,138	195,000	201,772		(1,386)			3.750	2.834	JJ	3,372	3,656	02/12/2018	07/15/2024
29270CYN9	ENERGY NW WA ELEC REV TX-COLUMBIA				1FE	775,290	99.7070	747,803	750,000	755,525		(3,586)			2.653	2.151	JJ	9,949	19,898	03/14/2013	07/01/2020
299040BQ7	EVANGELINE PARISH LA ROAD & DRAIN			2	1FE	1,056,025	109.7210	1,097,210	1,000,000	1,033,290		(5,888)			4.500	3.752	JD	3,750	45,000	02/12/2018	12/01/2024
299348BH4	EVANSVILLE IN LOC PUB IMPT BD BK			2	1FE	320,986	108.1250	335,188	310,000	319,464		(1,521)			4.000	3.332	JJ	6,200	6,200	02/12/2018	07/01/2024
30382LCW6	FAIRFAX CNTY VA ECON DEV AUTH FAC				1FE	1,000,000	102.5540	1,025,540	1,000,000	1,000,000					3.830	3.830	AO	9,575	38,300	02/12/2018	10/01/2026
312665AM4	FAYETTEVILLE AR HOTEL MOTEL & REST			2	1FE	320,982	106.0760	323,532	305,000	319,060		(1,922)			4.000	3.129	MN	2,033	12,200	02/12/2018	11/01/2029
33803TCP9	FISHERS IN REDEV AUTH LEASE RENT			2	1FE	1,315,446	103.1880	1,325,966	1,285,000	1,289,743		(4,227)			5.000	4.631	JJ	29,626	55,000	02/12/2018	07/15/2020
33803TEK8	FISHERS IN REDEV AUTH LEASE RENT			2	1FE	1,000,723	105.1330	1,061,843	1,010,000	1,004,652		744			4.000	4.100	JJ	18,629	35,200	02/12/2018	01/15/2025
341271AB0	FL ST BRD OF ADMIN FIN CORP TXBL A			2	1FE	1,143,865	99.5920	1,125,390	1,130,000	1,138,643		(3,320)			2.638	2.321	JJ	14,905	29,809	05/31/2017	07/01/2021
340118AH1	FLORENCE SC ACCOMODATIONS FEE REF			2	1FE	291,571	105.4260	289,922	275,000	289,728		(1,844)			4.000	3.063	MN	1,833	11,000	02/12/2018	05/01/2030
348761DK0	FORT SMITH AR SALES & USE TAX REF			2	1FE	249,212	101.3260	253,315	250,000	249,298		86			3.500	3.550	MN	1,458	8,750	02/12/2018	05/01/2025
349242CR6	FORT WAYNE IN CMNTY SBC 1ST MTG			2	1FE	457,087	106.5520	468,829	440,000	454,202		(2,884)			4.000	3.143	JJ	8,116	8,800	02/12/2018	07/15/2025
349242DF1	FORT WAYNE IN CMNTY SBC 1ST MTG				1FE	286,355	107.5440	290,369	270,000	284,068		(2,288)			3.750	2.639	JJ	4,669	5,063	02/12/2018	01/15/2024
34926LBX0	FORT WAYNE IN MUN BLDG REV (BAB)			2	1FE	1,000,000	102.2580	1,022,580	1,000,000	1,000,000					5.600	5.600	JD	2,489	56,000	02/12/2018	12/15/2024
373511GG3	GA ST HGR EDU FACS AUTH REV USG RE			2	1FE	211,577	106.3060	217,927	205,000	210,869		(708)			4.000	3.501	JD	364	8,200	02/12/2018	06/15/2028
36609PAP8	GARLAND CNTY AR SALES & USE TAX				1FE	1,000,000	98.6540	986,540	1,000,000	1,000,000					2.039	2.039	MN	3,398	20,390	10/25/2016	11/01/2020
376852DQ9	GLASGOW KY ISD FIN CORP TAXABLE			2	1FE	1,000,000	104.9820	1,049,820	1,000,000	1,000,000					5.250	5.250	AO	13,125	52,500	02/12/2018	04/01/2026
37855PJA1	GLENDALE WI CMNTY DEV AUTH TXBL A			2	1FE	700,000	98.3110	688,177	700,000	700,000					2.300	2.300	AO	4,025	19,320	02/12/2018	10/01/2020
387883TE1	GRANT CNTY WA PUB UTIL DIST #2			2	1FE	766,572	106.9990	802,493	750,000	759,542		(1,859)			4.000	3.691	JJ	15,000	26,000	02/12/2018	01/01/2026
397337CQ7	GREENWOOD SC MET DIST REF			2	1FE	1,014,602	102.3850	952,181	930,000	994,736		(7,478)			3.500	2.506	AO	8,138	32,550	04/14/2016	10/01/2029
399677AL7	GROVEPORT OH SPL OBLG REF-INC TAX				1FE	259,419	105.5840	263,960	250,000	257,777		(1,641)			3.750	2.904	JD	781	9,375	02/12/2018	12/01/2022
407271GV1	HAMILTON CNTY OH ECON DEV REV REF			2	1FE	1,055,500	108.2170	1,082,170	1,000,000	1,037,711		(5,187)			4.000	3.342	JD	3,333	40,000	06/03/2015	06/01/2027
40785EVQ6	HAMILTON STHESTRN IN CONS SBC			2	1FE	920,829	100.1130	870,983	870,000	870,337		(8,111)			5.000	4.004	JJ	20,058	36,750	02/12/2018	07/15/2022
41422EGE7	HARRIS CNTY TX MET TRANSIT AUTH			2	1FE	1,310,316	102.7580	1,233,096	1,200,000	1,284,663		(9,668)			3.500	2.503	MN	7,000	42,000	04/15/2016	11/01/2030
41981CJB7	HAWAII ST HWY REV			2	1FE	998,307	100.0000	1,000,000	1,000,000	999,279		153			5.500	5.520	JJ	27,500	48,125	02/12/2018	01/01/2023
424898BM5	HENDERSON CNTY NC LTD OBLG			2	1FE	300,684	107.5800	306,603	285,000	299,052		(1,632)			4.000	3.183	AO	2,850	11,400	02/12/2018	10/01/2029
438701K86	HONOLULU CITY & CNTY HI WSTWTR SYS			2	1FE	264,020	106.3220	265,805	250,000	262,709		(1,311)			4.000	3.231	JJ	5,000	5,000	02/12/2018	07/01/2032
4424354H3	HOUSTON TX UTIL SYS REV REF COMB C				1FE	343,951	108.2780	351,904	325,000	340,948		(3,003)			4.000	2.800	MN	1,661	13,000	02/12/2018	05/15/2023
44352TAA6	HUBER HEIGHTS OH CSD COP SCH FACS			2	1FE	360,000	101.8870	366,793	360,000	360,000					6.750	6.750	JD	2,025	24,300	02/12/2018	12/01/2024
462590LA6	IA ST STUDENT LOAN LIQUIDITY CORP			2	1FE	1,061,495	98.9820	1,049,209	1,060,000	1,060,541		(578)			2.107	2.051	JD	1,861	22,334	05/03/2017	12/01/2019
45129WJD3	ID HSG & FIN ASSN			2	1FE	1,029,983	101.7230	1,017,230	1,000,000	1,002,415		(4,207)			5.000	4.542	JJ	23,056	43,750	02/12/2018	07/15/2022
451152V25	ID ST BOND BANK AUTH REV REF SER A			2	1FE	347,684	108.3530	352,147	325,000	345,743		(1,940)			4.000	3.113	MS	3,828	13,000	02/12/2018	09/15/2030
4546247G6	IN ST BOND BANK REV TXBL-SCH SEVER				1FE	750,000	99.3740	745,305	750,000	750,000					2.329	2.329	JJ	8,054	17,468	06/05/2013	01/15/2020
4546248D2	IN ST BOND BANK REV TXBL-SEVERANCE				1FE	1,000,000	99.9940	999,940	1,000,000	1,000,000					2.634	2.634	JJ	12,146	23,048	02/12/2018	01/15/2019
4550576A2	IN ST FIN AUTH REV ED FAC-PURDUE			2	1FE	232,724	102.4210	235,568	230,000	232,034		(690)			3.000	2.632	JJ	3,450	3,450	02/12/2018	07/01/2023
45528S8J8	INDIANAPOLIS IN LOC PUB IMPT BD BK			2	1FE	1,060,621	105.9690	1,059,690	1,000,000	1,017,761		(7,778)			5.000	4.102	FA	20,833	43,750	02/12/2018	08/01/2023
45528UDJ7	INDIANAPOLIS IN LOC PUB IMPT BD BK			2	1FE	1,274,061	104.0590	1,300,738	1,250,000	1,258,565		(3,223)			4.000	3.701	JD	4,167	50,000	02/12/2018	06/01/2023
46263RHC2	IPS IN MULTI-SBC (BAB)			2	1FE	1,000,000	101.4360	1,014,360	1,000,000	1,000,000					4.900	4.900	JJ	22,594	42,875	02/12/2018	07/15/2022
46603ACJ8	IVY TECH CMNTY COLLEGE IN (BAB)			2	1FE	1,000,000	102.4110	1,024,110	1,000,000	1,000,000					5.315	5.315	JJ	26,575	53,150	12/03/2009	07/01/2021
470572AM0	JAMESTOWN ND PARK DIST SALES TAX			2	1FE	1,246,258	106.0190	1,219,219	1,150,000	1,221,286		(11,493)			4.000	2.777	JJ	23,000	40,000	02/12/2018	07/01/2029
472737EV3	JEFFERSON CNTY CO SD #R-001 COPS				1FE	900,000	98.7180	888,462	900,000	900,000					2.600	2.600	JD	1,040	23,400	04/23/2015	12/15/2021
472737FF7	JEFFERSON CNTY CO SD #R-001 COPS				1FE	600,000	98.8580	593,148	600,000	600,000					2.250	2.250	JD	600	13,500	04/23/2015	06/15/2020
486296NS1	KAKAUNA WI ELEC SYS REV SER A			2	1FE	1,688,487	106.2620	1,726,758	1,625,000	1,680,461		(5,009)			4.000	3.552	JD	2,889	65,000	02/12/2018	12/15/2032
48526CAM9	KANSAS MUNI ENERGY AGY PWR PROJ			2	1FE	1,042,448	110.5650	1,105,650	1,000,000	1,024,146		(4,621)			5.000	4.403	JJ	25,000	43,750	02/12/2018	07/01/2026
48542KQ69	KANSAS ST DEV FIN AUTH REV UNIV KS			2	1FE	984,113	101.0660	1,010,660	1,000,000	991,683		1,218			3.600	3.760	MN	6,000	36,000	02/12/2018	11/01/2024
500296GQ5	KOKOMO-CENTER IN SBC 1ST MTG SER A			2	1FE	305,049	108.6760	309,727	285,000	302,491		(2,557)			4.000	2.796	JJ	5,257	5,700	02/12/2018	01/15/2025
485247AM2	KS DEV FIN AUTH SALES TAX REV-TAX			2	1FE	998,780	102.0010	1,020,010	1,000,000	999,344		94			5.500	5.514	MS	18,333	55,000	02/12/2018	09/01/2024
49130TSL1	KY ST HSG CORP REV TXBL SER A				1FE	750,000	99.5670	746,753	750,000	750,000					3.128	3.128	JJ	11,730	23,460	05/30/2014	01/01/2023
507686NG4	LAKE CENTRAL IN MULTI-DIST SBC REF			2	1FE	1,445,000	104.6680	1,512,453	1,445,000	1,445,000					4.550	4.550	JJ	30,317	55,624	02/12/2018	07/15/2025
507686QV8	LAKE CENTRAL IN MULTI-DIST SBC REF			2	1FE	265,780	108.8930	272,233	250,000	263,773		(2,007)			4.000	2.915	JJ	4,611	5,000	02/12/2018	07/15/2025
51427CAP6	LANCASTER OH WSTWTR REV REF			2	1FE	267,365	104.7880	272,449	260,000	265,726		(1,639)			4.000	3.203	JD	867	10,400	02/12/2018	12/01/2025
536045AY3	LINN-MAR IA CMNTY SD INFRASTRUCTUR			2	1FE	1,298,814	106.7200	1,398,032	1,310,000	1,304,685		1,014			4.250	4.350	JJ	27,838	47,600	02/12/2018	07/01/2023
537363GG2	LITTLE ROCK AR CAPITAL IMPT REV RE			2	1FE	285,982	108.4390	281,941	260,000	283,874		(2,108)			4.000	2.809	AO	2,600	9,129	02/12/2018	10/01/2030
537374CN8	LITTLE ROCK AR HOTEL & RESTAURANT			2	1FE	263,716	108.1370	270,343	250,000	261,967		(1,750)			4.000	3.048	JJ	5,000	5,000	02/12/2018	07/01/2025
543573DE6	LORAIN CNTY OH CMNTY CLG DIST GEN			2	1FE	278,511	106.6170	277,204	260,000	276,967		(1,544)			4.000	3.113	JD	867	10,400	02/12/2018	12/01/2030
545904KD5	LOUDOUN CNTY VA SNTN AUTH WTR&SWR			2	1FE	247,399	101.5720	253,930	250,000	247,661		261			3.000	3.150	JJ	3,750	3,750	02/12/2018	01/01/2026
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET			2	1FE	470,153	106.8660	470,210	440,000	467,050		(3,102)			4.000	3.003	MN	2,249	17,600	02/12/2018	05/15/2030
574482AL9	MARYSVILLE OH SPL OBLG REV-COLEMAN			2	1FE	309,681	106.5150	314,219	295,000	307,120		(2,561)			4.000	2.883	JD	983	11,800	02/12/2018	12/01/2025
574847AL3	MASON CITY IA CMNTY SCH DIST			2	1FE	900,000	101.2060	910,854	900,000	900,000					4.200	4.200	JJ	18,900	32,550	02/12/2018	07/01/2023
57419RYN9	MD ST CMNTY DEV ADMIN DEPT HSG DEV				1FE	850,000	99.3420	844,407	850,000	850,000					2.780	2.780	MS	7,877	23,630	02/12/2018	03/01/2021
57419RYR0	MD ST CMNTY DEV ADMIN DEPT HSG DEV				1FE	600,000	100.2460	601,476	600,000	600,000					3.180	3.180	MS	6,360	19,080	11/18/2015	09/01/2022
574204YC1	MD ST DEPT TRANS CONS 2ND ISSUE			2	1FE	248,295	103.3160	258,290	250,000	248,467		172			3.250	3.350	JD	677	8,125	02/12/2018	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57420PGL4	MD ST ECON DEV CORP LEASE REV-AVIA				1FE	758,618	99.3300	744,975	750,000	751,706		(1,174)			2.250	2.086	JD	1,406	16,875	10/31/2012	06/01/2020
574295DT5	MD ST STADIUM AUTH LEASE REV TXBL				1FE	879,242	99.7530	887,802	890,000	888,758		2,596			2.100	2.410	JD	831	18,690	02/12/2018	06/15/2019
57429KBN7	MD ST TRANS AUTH LSE REV REF-METRO			2	1FE	247,788	100.5620	251,405	250,000	247,951		162			3.000	3.100	JJ	3,750	3,750	02/12/2018	07/01/2028
58400CAL1	MECKLENBURG CNTY NC LTD OBLG TXBL			2	1FE	945,903	99.2760	923,267	930,000	937,119		(1,625)			2.950	2.751	FA	11,431	27,435	03/27/2013	02/01/2024
58400CAJ6	MECKLENBURG CNTY NC LTD OBLIG TXBL				1FE	750,000	98.4860	738,645	750,000	750,000					2.550	2.550	FA	7,969	19,125	03/01/2013	02/01/2022
586158QC4	MEMPHIS TN ELEC SYS REV			2	1FE	1,044,930	100.6080	1,006,080	1,000,000	1,040,303		(3,783)			3.500	2.982	JD	2,917	35,000	02/12/2018	12/01/2033
586200QM2	MEMPHIS TN SANTN SWR SYS REV REF			2	1FE	254,426	103.4970	258,743	250,000	252,981		(1,445)			4.000	3.294	AO	2,500	10,000	02/12/2018	10/01/2024
586108AK8	MEMPHIS-SHELBY CNTY TN INDL DEV BD			2	1FE	750,000	99.1490	743,618	750,000	750,000					2.000	2.000	MN	2,500	15,000	05/18/2017	11/01/2019
586123CE9	MEMPHIS-SHELBY CNTY TN SPORTS AUTH				1FE	1,080,931	102.6400	1,026,400	1,000,000	1,008,434		(9,478)			5.000	3.962	MN	8,333	50,000	02/12/2018	11/01/2019
586123DG3	MEMPHIS-SHELBY CNTY TN SPORTS AUTH			2	1FE	981,971	102.4650	1,024,650	1,000,000	992,432		1,691			5.000	5.220	MN	8,333	50,000	02/12/2018	11/01/2022
590545WD7	MESA AZ UTIL SYS REV REF			2	1FE	1,092,630	107.0140	1,070,140	1,000,000	1,078,388		(9,257)			4.000	2.833	JJ	20,000	40,000	06/13/2017	07/01/2032
591840AQ6	MET CMNTY CLG AREA NE COPS TAX			2	1FE	930,815	97.3060	875,754	900,000	925,138		(3,011)			3.000	2.571	MS	9,000	27,000	02/12/2018	03/01/2031
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CTY			2	1FE	737,595	95.8060	718,545	750,000	739,080		1,085			2.640	2.829	AO	4,950	19,800	08/16/2017	10/01/2027
59455TWV0	MI MUNC BD AUTH REV LOC GOVT LN				1FE	1,680,478	101.0640	1,657,450	1,640,000	1,642,141		(6,022)			5.000	4.602	MN	13,667	82,000	02/12/2018	05/01/2019
59455T3X8	MI MUNI BOND AUTH CLEAN WTR REV FD			2	1FE	195,000	100.2570	195,501	195,000	195,000					5.000	5.000	AO	2,438	9,750	02/12/2018	10/01/2022
593237ES5	MIAMI BEACH FL REDEV AGY CTR HIST				1FE	1,017,424	101.4270	1,014,270	1,000,000	1,008,298		(3,699)			3.365	2.951	FA	14,021	29,444	02/12/2018	02/01/2021
593791FL5	MIAMI UNIV OH REF			2	1FE	256,105	104.9960	262,490	250,000	254,649		(1,457)			4.000	3.266	MS	3,333	10,000	02/12/2018	09/01/2022
59333ND83	MIAMI-DADE CNTY FL SPL OBLIG REF B			2	1FE	471,495	105.1320	462,581	440,000	468,425		(3,071)			4.000	3.002	AO	4,400	17,600	02/12/2018	04/01/2032
596232DF2	MIDDLEBURY IN SBC REF			2	1FE	265,112	108.6120	271,530	250,000	263,483		(1,629)			4.000	3.083	JJ	4,611	5,000	02/12/2018	07/15/2026
596232DV7	MIDDLEBURY IN SCHS BLDG CORP REF			2	1FE	428,136	101.2690	405,076	400,000	421,824		(2,605)			3.250	2.453	JJ	5,994	13,000	07/13/2016	01/15/2030
596232EG9	MIDDLEBURY IN SCHS BLDG CORP REF			2	1FE	806,190	101.8770	764,078	750,000	793,560		(5,211)			3.250	2.403	JJ	11,240	24,375	07/13/2016	07/15/2029
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL				1FE	445,000	99.6060	443,247	445,000	445,000					3.500	3.500	JD	1,298	15,575	05/21/2015	12/01/2025
603786HQ0	MINNEAPOLIS MN REV REF-UNIV PROJ			2	1FE	325,725	108.7090	331,562	305,000	323,249		(2,477)			4.000	2.893	JD	1,017	12,200	02/12/2018	12/01/2027
604832LU7	MISHAWAKA IN SEWAGE WKS REV REF			2	1FE	264,310	108.7010	271,753	250,000	262,801		(1,509)			4.000	3.143	MS	3,333	10,000	02/12/2018	03/01/2027
604146AP5	MN ST GEN FUND REV REF APPROP B			2	1FE	260,915	106.0320	265,080	250,000	258,636		(2,279)			4.000	2.852	MS	3,333	10,000	02/12/2018	03/01/2026
60416HQF4	MN ST HIGHER ED FACS AUTH REV			2	1FE	1,012,612	101.9930	1,019,930	1,000,000	1,001,453		(1,811)			4.500	4.301	AO	11,250	45,000	02/12/2018	10/01/2023
60416SLU2	MN ST HSG FIN AGY NON-AMT ACE ST			2	1FE	330,306	106.7950	336,404	315,000	328,389		(1,917)			4.000	3.164	FA	5,250	6,300	02/12/2018	08/01/2028
606341GM1	MO ST BRD OF PUB BLDGS SPL OBLG A			2	1FE	996,306	106.5820	985,884	925,000	964,016		(9,435)			4.000	2.807	AO	9,250	37,000	02/12/2018	10/01/2026
606341JG1	MO ST BRD OF PUB BLDGS SPL OBLG B			2	1FE	266,777	108.0940	270,235	250,000	264,528		(2,249)			4.000	2.802	AO	2,500	10,000	02/12/2018	04/01/2028
606341JX4	MO ST BRD OF PUBLIC BLDGS SPL OBLG			2	1FE	1,535,779	100.7230	1,510,845	1,500,000	1,526,249		(4,450)			3.000	2.641	AO	11,250	45,000	02/12/2018	04/01/2029
606033BQ0	MO ST DEV FIN BRD ANN APPROP SER A			2	1FE	600,750	103.6060	585,374	565,000	596,338		(4,412)			3.750	2.702	AO	5,297	21,188	02/12/2018	10/01/2029
60636ABD4	MO ST HLTH & EDL FACS AUTH REV				1FE	1,000,000	105.4990	1,054,990	1,000,000	1,000,000					4.077	4.077	MN	5,210	40,770	02/12/2018	11/15/2023
61336PDJ7	MONTGOMERY CNTY MD REV TAXABLE			2	1FE	1,000,000	103.4000	1,034,000	1,000,000	1,000,000					4.200	4.200	MN	7,000	42,000	02/12/2018	05/01/2022
613741EZ6	MONTGOMERY CNTY VA ECON DEV AUTH				1FE	795,690	102.3780	767,835	750,000	773,317		(6,444)			3.550	2.593	JD	2,219	26,625	05/29/2015	06/01/2022
613741GL5	MONTGOMERY CNTY VA ECON DEV AUTH B			2	1FE	750,000	98.2630	736,973	750,000	750,000					2.532	2.532	JD	1,583	18,990	04/26/2017	06/01/2023
614091AL0	MONTGOMERY OH SPL OBLIG REV TXBL			2	1FE	1,143,308	104.0080	1,107,685	1,065,000	1,096,038		(11,678)			4.875	3.605	JD	4,327	51,919	02/12/2018	12/01/2025
60534RBQ1	MS DEV BK SPL OBLG-HINDS CMNTY COL			2	1FE	1,110,786	102.3980	1,095,659	1,070,000	1,074,671		(5,784)			5.000	4.403	AO	13,375	53,500	02/12/2018	10/01/2022
60534RRD3	MS DEV BK SPL OBLIG REF LTD TAX NT			2	1FE	1,050,030	101.4780	1,014,780	1,000,000	1,003,123		(6,048)			5.000	4.362	JJ	25,000	50,000	10/21/2009	07/01/2020
60534PMU4	MS DEV BK SPL OBLIGS JACKSON PROJ				1FE	1,344,738	100.5690	1,267,169	1,260,000	1,261,936		(10,887)			5.250	4.322	MS	22,050	66,150	02/12/2018	03/01/2019
60534TC94	MS ST DEV BANK SPL OBLG REF-WSTWTR			2	1FE	346,036	106.0190	344,562	325,000	343,339		(2,697)			4.000	2.883	JJ	6,500	6,500	02/12/2018	07/01/2028
60534TRT4	MS ST DEV BANK SPL OBLG TXBL PROJ				1FE	1,310,000	102.2740	1,339,789	1,310,000	1,310,000					4.073	4.073	MS	17,785	53,356	02/12/2018	03/01/2023
60534WHS0	MS ST DEV BK SPL OBLG MERIDIAN ART			2	1FE	1,586,850	106.5170	1,597,755	1,500,000	1,574,420		(7,560)			4.000	3.302	MS	20,000	60,000	02/12/2018	03/01/2029
60534WLP1	MS ST DEV BK SPL OBLG PASCAGOULA			2	1FE	1,130,609	104.3650	1,095,833	1,050,000	1,120,680		(7,020)			3.750	2.853	JJ	19,688	41,016	02/12/2018	07/01/2029
553543DS5	MSD WARREN TWP IN VISION 2005 SBC				1FE	750,000	98.9460	742,095	750,000	750,000					1.980	1.980	JJ	7,054	14,850	05/09/2013	01/10/2020
626207YM0	MUNICIPAL ELEC AUTH GA			3	1FE	1,239,910	109.7560	1,097,560	1,000,000	1,234,768		(5,142)			6.655	4.782	AO	16,638	33,275	04/17/2018	04/01/2057
66283AEK8	N TX MUNI WTR DIST REGL WSTWTR SYS			2	1FE	469,891	106.6930	474,784	445,000	467,163		(2,728)			4.000	3.137	JD	1,483	37,800	02/12/2018	06/01/2030
631144AP7	NASH CNTY NC LTD OBLIG			2	1FE	1,162,117	105.3800	1,153,911	1,095,000	1,112,020		(8,868)			5.000	4.071	AO	13,688	54,750	02/12/2018	10/01/2024
65819WAM5	NC ST ESTRN MUNI PWR AGY REV TXBL				1FE	767,805	100.1210	750,908	750,000	755,763		(3,729)			2.928	2.403	JJ	10,980	21,960	09/11/2015	07/01/2020
658207PP4	NC ST HSG FIN AGY HOMEOWNERSHIP TX				1FE	790,000	99.6280	787,061	790,000	790,000					2.874	2.874	JJ	11,352	19,256	02/12/2018	01/01/2020
658289B51	NC ST UNIV @ RALEIGH REV TXBL GEN				1FE	1,267,980	98.9690	1,365,772	1,380,000	1,309,611		10,455			2.723	3.716	AO	9,394	37,577	02/12/2018	10/01/2024
65887PNP6	ND ST PUB FIN AUTH CAPITAL FING A			2	1FE	1,072,564	107.5980	1,075,980	1,000,000	1,045,432		(7,381)			4.000	3.083	JD	3,333	40,000	02/12/2018	06/01/2026
659011CC2	ND ST UNIV REV REF SER A			2	1FE	607,778	100.2810	616,728	615,000	609,106		462			3.000	3.110	AO	4,613	18,450	02/12/2018	04/01/2029
63948WAH5	NDSU RESEARCH & TECH ND LEASE				1FE	350,000	97.9450	342,808	350,000	350,000					2.791	2.791	MN	1,628	9,769	07/15/2016	05/01/2024
63948WAJ1	NDSU RESEARCH & TECH ND LSE				1FE	350,000	97.8980	342,643	350,000	350,000					2.941	2.941	MN	1,716	10,294	07/15/2016	05/01/2025
664259CH9	NE MN MET INTERMEDIATE SD #916 COP			2	1FE	358,383	107.0680	358,678	335,000	355,684		(2,699)			4.250	3.128	FA	5,932	7,119	02/12/2018	02/01/2029
641667PZ7	NEW ALBANY FLOYD CNTY IN SBC REF			2	1FE	265,623	107.9370	269,843	250,000	263,448		(2,175)			4.000	2.846	JJ	4,611	5,000	02/12/2018	07/15/2025
642577TK6	NEW BRAUNFELS TX UTIL REV REF			2	1FE	267,581	107.5500	268,875	250,000	265,322		(2,259)			4.000	2.790	JJ	5,000	5,000	02/12/2018	07/01/2029
65081PAJ8	NEWBURGH HEIGHTS OH INC TAX REV			2	1FE	1,199,593	105.9020	1,207,283	1,140,000	1,181,849		(6,379)			4.000	3.289	JD	3,800	45,600	02/12/2018	12/01/2030
655164GH8	NOBLESVILLE IN REDEV AUTH			2	1FE	1,026,364	105.1190	1,051,190	1,000,000	1,018,833		(2,643)			4.000	3.652	FA	16,667	35,000	02/12/2018	08/01/2030
665250BT2	NRTHRN IL MUN PWR AGY-PRAIRIE-BAB			2	1FE	1,023,829	100.2130	1,002,130	1,000,000	1,000,000		(3,973)			6.188	5.762	JJ	30,940	54,145	02/12/2018	01/01/2020
665304FH9	NTHRN KY UNIV GEN RECPTS REF SER A			2	1FE	1,091,779	101.7430	1,078,476	1,060,000	1,083,940		(2,995)			3.000	2.652	MS	10,600	31,800	04/28/2016	09/01/2027
641480JE9	NV ST HWY IMPT REV			2	1FE	467,005	107.1520	471,469	440,000	464,764		(2,240)			4.000	3.231	JD	1,467	17,600	02/12/2018	12/01/2032
667300DA2	NW ALLEN CNTY IN MSBC REF & IMPT				1FE	371,166	105.6450	380,322	360,000	368,764		(2,403)			4.000	3.154	JJ	6,640	7,200	02/12/2018	01/15/2022
66328RCB0	NW HENDRICKS IN MULTI-BLDG CORP			2	1FE	934,711	106.4350	904,698	850,000	910,763		(8,434)			3.750	2.556	JJ	14,698	31,875	02/04/2016	01/15/2027
668204CU2	NW OH WTR & SWR DIST REC ZONE(BAB)				1FE	205,000	102.1970	209,504	205,000	205,000					5.000	5.000	JD	854	10,250	02/12/2018	12/01/2020
649907XX5	NY ST DORM AUTH REV NON-ST SUPPORT				1FE	1,000,000	105.3220	1,053,220	1,000,000	1,000,000					3.892	3.892	JD	3,243	38,920	12/05/2013	12/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
673588EN5	OAKLAND UNIV MI REV TXBL REF SER B				1FE	1,000,000	98.9780	989,780	1,000,000	1,000,000					3.220	3.220	MN	4,114	32,200	02/12/2018	05/15/2023
67419AAB7	OAKWOOD OH NATURAL GAS DIST SYS			2	1FE	653,029	107.8640	684,936	635,000	650,768		(2,261)			5.800	5.253	AO	9,208	36,830	02/12/2018	04/01/2029
677555Q23	OH ST ECON DEV REV-ENTERPRISE FD				1FE	825,000	101.3380	836,039	825,000	825,000					4.375	4.375	MJSD	3,008	36,094	02/12/2018	06/01/2027
67756A2M3	OH ST HGR EDUC FAC COMM HOSP				1FE	500,000	100.5560	502,780	500,000	500,000					3.549	3.549	JJ	8,873	15,083	02/12/2018	01/01/2020
677561GL0	OH ST HOSP FAC REV-CLEVELAND CLNIC			2	1FE	1,500,744	100.0000	1,500,000	1,500,000	1,500,000		(126)			5.000	4.991	JJ	37,500	64,000	02/12/2018	01/01/2025
67868UBY8	OKLAHOMA CNTY OK FIN AUTH (BAB)				1FE	990,000	102.0870	1,010,661	990,000	990,000					6.300	6.300	MS	20,790	62,370	02/12/2018	09/01/2019
67868UBZ5	OKLAHOMA CNTY OK FIN AUTH (BAB)				1FE	1,000,000	105.3030	1,053,030	1,000,000	1,000,000					6.400	6.400	MS	21,333	64,000	02/12/2018	09/01/2020
681725KS5	OMAHA NE ARPT AUTH REF FACS SER B			2	1FE	1,048,582	106.6600	1,066,600	1,000,000	1,041,359		(4,334)			4.000	3.402	JD	1,778	40,000	02/12/2018	12/15/2032
68285TCR8	ONSLOW CNTY NC LTD OBLIG			2	1FE	815,565	101.7650	763,238	750,000	802,183		(6,028)			3.500	2.507	AO	6,563	26,250	09/29/2016	10/01/2030
68285TAG4	ONSLOW CNTY NC LTG OBLIG SER A			2	1FE	299,056	106.5930	309,120	290,000	297,490		(1,566)			4.000	3.292	JD	967	11,600	02/12/2018	06/01/2025
682852CT3	ONSLOW NC WTR & SWR AUTH COMB			2	1FE	1,419,015	104.0690	1,352,897	1,300,000	1,391,600		(10,334)			3.500	2.513	JD	3,792	45,500	04/15/2016	12/01/2029
70917RXJ9	PA ST HGHR ED-CARNEGIE MELLON UNIV			2	1FE	1,046,376	100.2410	1,002,410	1,000,000	1,000,637		(7,199)			5.000	4.233	FA	20,833	43,750	02/12/2018	08/01/2021
704668DE9	PEACHTREE CITY GA WTR & SWR AUTH				1FE	750,000	98.8220	741,165	750,000	750,000					1.980	1.980	MS	4,950	14,850	01/30/2013	03/01/2020
716418AN8	PETOSKEY MI WTR SUPPLY & SWR DISP			2	1FE	532,910	105.6550	528,275	500,000	508,269		(3,723)			5.000	4.163	FA	10,417	25,000	06/15/2011	02/01/2024
71884AWS4	PHOENIX AZ CIVIC IMPT CORP EXCISE			2	1FE	871,692	102.5790	871,922	850,000	860,555		(2,798)			3.710	3.331	JJ	15,768	31,535	10/22/2014	07/01/2025
724795BD0	PITTSBURGH & ALLEGHENY CNTY PA TXB			2	1FE	1,365,000	100.8680	1,376,848	1,365,000	1,365,000					3.921	3.921	JD	2,379	53,522	02/12/2018	12/15/2025
73358WAH7	PORT AUTH NY & NJ CONS-158				1FE	971,520	114.1840	1,056,202	925,000	951,390		(3,586)			5.859	5.291	JD	4,516	54,196	02/12/2018	12/01/2024
736746XS2	PORTLAND OR URBAN RENEWAL & REDEV				1FE	813,038	101.3170	759,878	750,000	779,805		(11,714)			3.723	2.055	JD	1,241	27,923	02/10/2016	06/15/2021
74442PDZ5	PUB FIN AUTH WI TXBL PROJ SER A			2	1FE	1,087,952	98.7730	1,046,994	1,060,000	1,085,179		(2,004)			3.340	3.074	JJ	17,702	32,847	08/10/2017	07/01/2029
745392JB7	PULASKI CNTY AR HOSP REV REF			2	1FE	1,087,380	102.0410	1,020,410	1,000,000	1,068,078		(8,039)			3.250	2.277	MS	10,833	32,500	07/22/2016	03/01/2028
751100JA7	RALEIGH NC COMB ENTERPRISE SYS REV				1FE	1,000,000	98.1350	981,350	1,000,000	1,000,000					2.140	2.140	MS	7,133	21,400	05/03/2013	03/01/2022
753385KE2	RAPID CITY SD SALES TAX REV			2	1FE	284,009	102.3280	286,518	280,000	283,110		(899)			3.000	2.602	JD	700	8,400	02/12/2018	06/01/2024
753387BQ1	RAPID CITY SD WTR REV			2	1FE	1,528,672	102.5480	1,543,347	1,505,000	1,508,149		(3,499)			5.000	4.741	MN	12,542	75,250	02/12/2018	11/01/2023
753387CH0	RAPID CITY SD WTR REV REF			2	1FE	1,074,503	108.4430	1,084,430	1,000,000	1,056,197		(7,077)			4.000	3.082	MN	6,667	40,000	02/12/2018	11/01/2029
756872GJ0	RED RIVER TX ED FIN REF & IMPT			2	1FE	1,054,334	103.6940	1,036,940	1,000,000	1,009,507		(7,314)			5.000	4.184	MS	14,722	50,000	02/12/2018	03/15/2026
767169DX0	RIO RANCHO NM GROSS RECPTS TAX REV				1FE	750,000	99.4890	746,168	750,000	750,000					3.050	3.050	JD	1,906	22,875	04/25/2013	06/01/2023
767175HE5	RIO RANCHO NM WTR & WSTWTR SYS REV			2	1FE	266,401	106.9510	272,725	255,000	265,150		(1,251)			4.000	3.302	MN	1,303	10,200	02/12/2018	05/15/2029
773038DQ4	ROCKDALE CNTY GA WTR & SWR AUTH TX			2	1FE	1,000,000	99.3150	993,150	1,000,000	1,000,000					3.210	3.210	JJ	16,050	32,100	03/12/2013	07/01/2025
79560CAE9	SALT LAKE CITY UT REDEV AGY TXBL				1FE	1,847,834	100.9400	1,852,249	1,835,000	1,838,320		(2,466)			3.752	3.603	AO	17,212	68,849	02/12/2018	04/01/2020
79588VAM7	SAMPSON CNTY NC LTD OBLIG REF			2	1FE	265,353	108.4070	271,018	250,000	263,789		(1,564)			4.000	3.108	JD	833	10,000	02/12/2018	12/01/2028
800051AX2	SANDOVAL CNTY NM INCENTIVE PAYT				1FE	761,678	99.7930	748,448	750,000	751,614		(3,822)			2.323	1.803	JD	1,452	17,423	04/29/2016	06/01/2019
80483CNQ0	SAVANNAH GA ECON DEV AUTH REF-ASU			2	1FE	310,683	106.1500	313,143	295,000	309,850		(832)			4.000	3.498	JD	524	11,800	02/12/2018	06/15/2031
805091CL7	SAVANNAH VLT TN UTIL DIST WTRWKS				1FE	509,335	100.9220	504,610	500,000	504,095		(853)			3.250	3.050	JD	1,354	16,250	04/26/2012	06/01/2023
837151FP9	SC ST PUB SVC AUTH REV TXBL OBLIG				1FE	764,063	98.9870	742,403	750,000	755,777		(1,358)			3.572	3.360	JD	2,233	26,790	04/20/2012	12/01/2022
837542CC1	SD BRD REGTS HSG (BAB)				1FE	1,011,398	100.5850	1,005,850	1,000,000	1,000,466		(1,745)			5.250	5.061	AO	13,125	52,500	02/12/2018	04/01/2019
837545GC0	SD CONSERVANCY DIST REV (BAB)				1FE	1,000,000	104.4520	1,044,520	1,000,000	1,000,000					4.384	4.384	FA	18,267	38,360	02/12/2018	08/01/2021
83756CHU2	SD HSG DEV AUTH TXBL HOMEOWNERSHIP				1FE	935,000	101.6670	950,586	935,000	935,000					3.396	3.396	MN	5,292	31,753	02/12/2018	05/01/2024
83755LZX7	SD ST BLDG AUTH REV REF SER A			2	1FE	1,408,649	107.3830	1,406,717	1,310,000	1,396,087		(8,535)			4.000	3.107	JD	4,367	52,400	02/12/2018	06/01/2031
83755LXE1	SD ST BLDG AUTH REV REF SER E			2	1FE	363,150	105.6760	369,866	350,000	361,462		(1,688)			4.000	3.334	JD	1,167	14,000	02/12/2018	06/01/2029
83755LYA8	SD ST BLDG AUTH REV TXBL SER A				1FE	500,000	99.3630	496,815	500,000	500,000					2.324	2.324	JD	968	11,620	05/13/2015	06/01/2020
837545JU7	SD ST CONS DIST TXBL-ST REV FD PRG				1FE	748,193	100.9580	757,185	750,000	748,843		156			3.083	3.109	FA	9,634	23,123	08/13/2014	08/01/2025
837549MF8	SD ST ECON DEV FIN AUTH REV TXBL			2	1FE	800,000	100.0200	800,160	800,000	800,000					3.125	3.125	AO	6,250	25,000	02/12/2018	04/01/2020
83755VPS7	SD ST HLTH & EDL FACS AUTH (BAB)			2	1FE	1,000,000	104.0320	1,040,320	1,000,000	1,000,000					5.300	5.300	FA	22,083	46,375	02/12/2018	08/01/2025
83755VUH5	SD ST HLTH & EDL FACS AUTH-AVERA				1FE	254,194	101.0040	252,510	250,000	251,531		(2,664)			4.000	2.759	JJ	5,000	5,000	02/12/2018	07/01/2019
83755VXR0	SD ST HLTH & EDUC FACS AUTH VOC			2	1FE	972,981	104.9330	944,397	900,000	948,091		(6,551)			3.750	2.854	FA	14,063	33,750	01/15/2015	08/01/2029
818614FC8	SEYMOUR IN SEWAGE WKS REV			2	1FE	261,464	101.2040	263,130	260,000	261,213		(251)			3.000	2.876	JJ	3,900	3,900	02/12/2018	07/01/2027
820794CE3	SHAWNEE OH ST UNIV REF			2	1FE	355,313	102.3400	337,722	330,000	353,174		(2,139)			3.750	2.807	JD	1,031	12,375	02/12/2018	06/01/2027
847184TP3	SPARTANBURG SC WTRWKS REV REF SYS			2	1FE	261,378	108.9340	272,335	250,000	260,229		(1,150)			4.000	3.333	JD	833	10,000	02/12/2018	12/01/2028
790608ES8	ST JOSEPH CNTY IN ECON DEV REV A			2	1FE	265,005	106.2000	265,500	250,000	263,736		(1,270)			4.000	3.236	AO	2,500	10,000	02/12/2018	04/01/2028
791023AK0	ST LANDRY PARISH LA RD DIST #1				1FE	248,583	103.1610	257,903	250,000	248,843		260			3.000	3.134	MS	2,500	7,500	02/12/2018	03/01/2023
79165TRS2	ST LOUIS MO MUNI FIN CORP TXBL			2	1FE	1,200,000	98.5670	1,182,804	1,200,000	1,200,000					4.072	4.072	AO	10,316	48,864	02/12/2018	04/15/2031
85732MLV7	ST PUB SCH BLDG AUTH PA COLL REV			2	1FE	1,048,486	107.0780	1,070,780	1,000,000	1,015,017		(6,247)			5.500	4.763	MS	18,333	55,000	02/12/2018	03/01/2023
85732MK30	ST PUB SCH BLDG AUTH PA REV REF			2	1FE	1,405,028	105.6620	1,458,136	1,380,000	1,398,410		(2,451)			4.000	3.761	MN	9,200	55,200	02/12/2018	05/01/2030
875139AL1	TAMPA FL NON-AD VALOREM REV REF			2	1FE	1,234,740	103.1500	1,165,595	1,130,000	1,213,032		(9,615)			3.500	2.453	AO	9,888	39,550	09/15/2016	10/01/2031
880558FC0	TN ST SCH BOND AUTH TXBL-HGR EDL			2	1FE	654,570	100.6870	654,466	650,000	652,801		(430)			3.262	3.180	MN	3,534	21,203	09/03/2014	11/01/2025
889379QP1	TOLEDO OH SWR SYS REV REF			2	1FE	246,935	107.6390	258,334	240,000	245,954		(981)			4.000	3.443	MN	1,227	9,600	02/12/2018	11/15/2024
890625AL0	TOPEKA KS PUB BLDG COMM LEASEHOLD			2	1FE	982,390	102.5740	1,025,740	1,000,000	989,035		1,382			3.250	3.429	JD	2,708	32,500	11/06/2013	12/01/2025
89556GEL5	TRI-CREEK IN 2002 HSBC REF			2	1FE	1,078,790	103.4050	1,034,050	1,000,000	1,059,304		(7,592)			3.500	2.573	JJ	16,139	35,000	05/18/2016	01/15/2029
88213ABV6	TX ST A & M UNIV SYS BRD OF RGTS				1FE	750,000	98.8080	741,060	750,000	750,000					2.783	2.783	MN	2,667	20,873	01/07/2015	05/15/2024
88213ACN3	TX ST A&M UNIV SYS BRD OF RGTS REV			2	1FE	1,058,220	105.9160	1,059,160	1,000,000	1,039,698		(5,510)			4.000	3.304	MN	5,111	40,000	07/01/2015	05/15/2026
88213ADS1	TX ST A&M UNIV SYS BRD OF RGTS TXB				1FE	750,000	97.2080	729,060	750,000	750,000					2.666	2.666	MN	2,555	19,995	03/22/2016	05/15/2025
882806EQ1	TX ST TECH UNIV REV 17TH SER TXBL				1FE	750,000	99.7030	747,773	750,000	750,000					2.761	2.761	FA	7,823	20,708	03/18/2015	02/15/2023
90470PAN6	UNIF FIRE SVC AREA UT LOC BLDG LSE			2	1FE	924,012	100.1190	901,071	900,000	918,193		(2,429)			3.000	2.671	AO	6,750	27,000	07/21/2016	04/01/2030
914026FJ3	UNIV AL GEN REV SER B-TAXABLE				1FE	1,000,000	100.7660	1,007,660	1,000,000	1,000,000					4.640	4.640	JJ	23,200	40,600	02/12/2018	07/01/2019
914026QN2	UNIV ALABAMA GEN REV-BIRMINGHAM			2	1FE	458,223	105.7490	465,296	440,000	455,570		(2,653)			4.000	3.191	AO	4,400	17,600	02/12/2018	10/01/2029
9140846L7	UNIV AR REV VAR FAC-FAYETTEVILLE			2	1FE	253,925	102.3150	255,788	250,000	251,933		(1,992)			4.500	3.551	MN	1,875	11,250	02/12/2018	11/01/2020

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91417KE64	UNIV CO ENTERPRISE REV REF SER B-1			2	1FE	264,965	108.1250	270,313	250,000	263,024		(1,941)			4.000	2.952	JD	833	10,000	02/12/2018	06/01/2028
914716VD4	UNIV NC CHARLOTTE REV (BAB)			2	1FE	1,655,000	102.3410	1,693,744	1,655,000	1,655,000					4.832	4.832	AO	19,992	79,970	02/12/2018	04/01/2021
914023LH7	UNIV OF AKRON OH REF SER A			2	1FE	1,069,940	101.7180	1,017,180	1,000,000	1,053,648		(6,371)			3.500	2.705	JJ	17,500	35,000	05/20/2016	01/01/2031
91476PPJ1	UNIV OK REVENUES TXBL GEN SER D				1FE	750,000	99.7870	748,403	750,000	750,000					2.960	2.960	JJ	11,100	22,200	09/11/2015	07/01/2022
9147607L1	UNIV OKLAHOMA (TAXABLE)			2	1FE	1,000,000	104.8830	1,048,830	1,000,000	1,000,000					5.044	5.044	JJ	25,220	44,135	02/12/2018	07/01/2026
914805EQ5	UNIV PITTSBURGH PA HGR EDU TXBL A				1FE	1,000,000	99.4680	994,680	1,000,000	1,000,000					1.829	1.829	MS	5,385	18,290	01/06/2017	09/15/2019
91336TCR9	UNIV S MS EDL BLDG CORP-CAMPUS FAC			2	1FE	1,122,916	102.1450	1,087,844	1,065,000	1,070,885		(8,232)			5.000	4.153	MS	17,750	53,250	02/12/2018	09/01/2021
9151154Y2	UNIV TX PERMANENT UNIV FD REF SER			2	1FE	266,625	107.2840	268,210	250,000	265,540		(1,084)			4.000	3.295	JJ	5,000	5,000	02/12/2018	07/01/2029
927781TJ3	VA COLL BLDG AUTH VA EDL FAC (BAB)			2	1FE	1,012,541	102.2300	1,022,300	1,000,000	1,002,025		(1,730)			4.875	4.681	FA	20,313	42,656	02/12/2018	02/01/2022
92778VEU8	VA ST CLG BLDG AUTH EDUC FACS REV			2	1FE	750,000	97.2490	729,368	750,000	750,000					2.720	2.720	FA	8,500	20,343	07/19/2017	02/01/2025
92778LBK5	VA ST CMWLTH UNIV HLTH SYS AUTH A			2	1FE	803,220	103.0520	772,890	750,000	791,382		(7,638)			3.858	2.672	JJ	14,468	28,935	06/09/2017	01/01/2024
92812VBZ8	VA ST HSG DEV AUTH TXBL SER C			2	1FE	500,000	100.7280	503,640	500,000	500,000					3.296	3.296	MN	2,747	16,480	10/29/2014	11/01/2024
928172WD3	VA ST PUB BLDG AUTH REV (BAB)				1FE	953,811	109.6510	1,096,510	1,000,000	974,203		3,762			4.800	5.340	FA	20,000	42,000	02/12/2018	08/01/2024
92818MQK9	VA ST RESOURCES AUTH INFRASTRUCTUR			2	1FE	425,684	107.5230	435,468	405,000	423,199		(2,485)			4.000	3.151	MN	2,700	16,200	02/12/2018	11/01/2028
920307AR6	VALPARAISO IN REDEV DIST SER A			2	1FE	265,225	102.0550	265,343	260,000	262,852		(2,372)			4.000	2.918	JJ	4,796	5,200	02/12/2018	01/15/2025
92774GKU8	VIRGINIA BEACH VA DEV AUTH FAC REV			2	1FE	266,486	109.1150	272,788	250,000	264,704		(1,782)			4.000	3.003	JJ	4,611	5,000	02/12/2018	07/15/2027
92818MPR5	VIRGINIA ST RES AUTH INFRASTRU			2	1FE	57,809	110.8320	60,958	55,000	57,471		(338)			4.000	3.151	MN	367	2,200	02/12/2018	11/01/2028
95308RJH3	W HARRIS CNTY TX REGL WTR AUTH SYS			2	1FE	264,949	106.2950	265,738	250,000	263,436		(1,513)			4.000	3.134	JD	444	10,000	02/12/2018	12/15/2029
953699CU7	W LAFAYETTE IN REDEV AUTH LEASE			2	1FE	256,280	104.2210	250,130	240,000	254,754		(1,526)			3.750	2.843	FA	3,750	4,500	02/12/2018	08/01/2030
93638RFR1	WARSAW IN MULTI-SBC REF			2	1FE	1,030,163	107.3860	1,073,860	1,000,000	1,025,450		(2,607)			4.000	3.632	JJ	18,444	35,000	02/12/2018	07/15/2030
940093Z34	WASHINGTON ST UNIV REVS (BAB)			2	1FE	1,000,000	102.0020	1,020,020	1,000,000	1,000,000					5.283	5.283	AO	13,208	52,830	02/12/2018	10/01/2021
94216PDX2	WATERTOWN SD SALES TAX REV SER A			2	1FE	687,700	102.1760	664,144	650,000	676,524		(2,971)			3.250	2.675	JD	1,760	21,125	02/04/2015	12/01/2026
946363LA4	WAYNE TWP IN SBC MARION CNTY SER A			2	1FE	402,222	108.6440	407,415	375,000	399,026		(3,196)			4.000	2.838	JJ	6,917	7,500	02/12/2018	07/15/2026
952753DV0	WEST FARGO ND WTR & SWR REV			2	1FE	294,269	104.3930	297,520	285,000	292,148		(2,121)			3.750	2.823	MN	1,781	10,688	02/12/2018	11/01/2023
967338XE9	WICHITA KS WTR & SWR UTIL REV REF			2	1FE	356,317	103.7410	357,906	345,000	354,931		(1,386)			3.500	2.952	AO	3,019	12,075	02/12/2018	10/01/2029
971697DX2	WILMINGTON NC LTD OBLG REV REF			2	1FE	1,351,238	102.0960	1,276,200	1,250,000	1,326,657		(9,262)			3.500	2.586	JD	3,646	43,750	04/14/2016	06/01/2031
975680CD9	WINSTON-SALEM N C LTD OBLIG				1FE	169,988	108.3050	178,703	165,000	169,024		(964)			4.500	3.733	JD	619	7,425	02/12/2018	06/01/2022
975680CR8	WINSTON-SALEM NC LTG OBLIG REF SER				1FE	887,332	108.5810	906,651	835,000	855,365		(5,316)			4.500	3.733	JD	3,131	37,575	02/12/2018	06/01/2022
957897HK0	WSTRN CAROLINA NC UNIV REF GEN A			2	1FE	265,658	106.6910	266,728	250,000	264,023		(1,635)			4.000	3.074	AO	2,500	10,000	02/12/2018	10/01/2030
985724BY8	YELLOWSTONE CNTY MT HLTH CARELEASE				1FE	355,000	99.2580	352,366	355,000	355,000					2.000	2.000	AO	1,775	7,100	11/19/2014	10/01/2019
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						208,113,261	XXX	208,096,094	202,200,000	206,070,533		(648,714)			XXX	XXX	XXX	2,252,792	7,541,944	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3136AY2H5	FANNIE MAE-ACES 2017-M14 A2 VARIAB			4	1FE	1,710,454	97.0000	1,745,997	1,800,000	1,717,383		6,928			2.972	4.037	MON	4,458	22,009	07/25/2018	11/25/2027
31335BQL3	FHLMC PC GOLD COMB 30				1	2,056,445	100.2780	2,067,325	2,061,599	2,056,548		103			3.500	3.533	MON	6,013	48,104	04/20/2018	03/01/2048
3137G0EW5	FHLMC STACR 2015-DNA1			4	1FE	1,208,324	108.4740	1,193,215	1,100,000	1,206,326		(1,998)			5.806	2.896	MON	1,059	5,147	12/06/2018	10/25/2027
3138ERYX2	FNMA PASS-THRU LNG 30 YEAR				1	2,773,191	100.7090	2,804,680	2,784,940	2,773,086		(105)			3.500	3.560	MON	8,123	65,047	04/25/2018	01/01/2047
3140J76B6	FNMA PASS-THRU LNG 30 YEAR				1	2,260,066	97.7450	2,276,958	2,329,495	2,259,426		(640)			3.000	3.393	MON	5,824	46,657	04/19/2018	10/01/2047
3140Q94H3	FNMA PASS-THRU LNG 30 YEAR				1	4,085,268	102.8560	4,114,514	4,000,263	4,085,718		449			4.000	3.630	MON	13,334		12/17/2018	11/01/2048
3136B1UG7	FNMA REMICS 2018-26 DH 3.5% 25/JUN			4	1FE	2,067,710	101.9230	2,096,980	2,057,423	2,065,814		(1,897)			3.500	3.314	MON	6,001	42,026	05/10/2018	06/25/2046
3137G0AY5	FREDDIE MAC STRUCTURED AGENCY CRED			4	1FE	3,004,172	107.8230	2,911,226	2,700,000	2,980,858		(23,314)			6.106	2.763	MON	1,832	52,831	09/05/2018	04/25/2024
3137G0GW3	FREDDIE MAC STRUCTURED AGENCY CRED			4	1FE	4,135,879	115.3940	4,038,784	3,500,000	4,126,159		(9,720)			7.206	4.636	MON	4,185	42,181	10/31/2018	04/25/2028
3137G0HJ1	FREDDIE MAC STRUCTURED AGENCY CRED			4	1FE	3,721,966	113.7010	3,615,810	3,180,106	3,709,960		(12,006)			7.306	4.821	MON	1,936	75,051	09/18/2018	05/25/2028
3137G0JU4	FREDDIE MAC STRUCTURED AGENCY CRED			4	1FE	3,377,344	112.4470	3,373,395	3,000,000	3,375,565		(1,778)			7.156	5.325	MON	3,562	17,413	12/10/2018	10/25/2028
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						30,400,819	XXX	30,238,884	28,513,826	30,356,843		(43,978)			XXX	XXX	XXX	56,327	416,466	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						238,514,080	XXX	238,334,978	230,713,826	236,427,376		(692,692)			XXX	XXX	XXX	2,309,119	7,958,410	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RAX0	A T & T, INC.				2FE	999,367	102.1660	1,021,661	1,000,000	999,792		79			4.450	4.459	MN	5,686	44,500	02/12/2018	05/15/2021
00206RBD3	A T & T, INC.				2FE	954,659	98.2760	982,761	1,000,000	978,734		6,129			3.000	3.728	FA	11,333	30,000	02/12/2018	02/15/2022
00206RCE0	A T & T, INC.			1	2FE	1,027,593	99.3260	993,261	1,000,000	1,017,980		(3,015)			3.900	3.518	MS	11,917	39,000	02/12/2018	03/11/2024
002824BB5	ABBOTT LABORATORIES				2FE	967,805	96.1970	961,967	1,000,000	976,762		3,220			2.950	3.368	MS	8,686	29,500	02/12/2018	03/15/2025
002824BH2	ABBOTT LABORATORIES CALLABLE NOTES				1FE	1,120,569	104.9720	1,128,453	1,075,000	1,120,492		(78)			4.900	4.628	MN	4,390	26,338	11/26/2018	11/30/2046
00287YAP4	ABBVIE INC CALLABLE NOTES FIXED 3.			1	2FE	507,187	98.5070	507,311	515,000	508,119		931			3.200	3.575	MN	2,518	8,240	06/08/2018	11/06/2022
00287YBC2	ABBVIE INC CALLABLE NOTES FIXED 3.				1FE	194,750	99.4950	194,014	195,000	194,764		13			3.750	3.777	MN	955		09/13/2018	11/14/2023
00287YBD0	ABBVIE INC CALLABLE NOTES FIXED 4.				1FE	2,226,218	93.3000	2,099,239	2,250,000	2,226,322		104			4.875	4.943	MN	14,320		09/13/2018	11/14/2048
00440EAW7	ACE INA HLDG INC			2	1FE	182,898	102.9500	180,162	175,000	182,784		(114)			4.350	4.073	MN	1,226	7,613	04/20/2018	11/03/2045
001055AL6	AFLAC, INC.				1FE	982,552	100.3320	1,003,320	1,000,000	990,203		1,923			3.625	3.866	JD	1,611	36,250	02/12/2018	06/15/2023
00912XAT1	AIR LEASE CORP CALLABLE NOTES FIXE			1	2FE	513,389	93.9020	507,070	540,000	515,975		2,586			3.000	4.048	MS	4,770	8,100	06/08/2018	09/15/2023
00912XBF0	AIR LEASE CORP CALLABLE NOTES FIXE			1	1FE	513,334	94.4530	491,157	520,000	513,494		160			4.625	4.787	AO	6,013		09/10/2018	10/01/2028
02209SAU7	ALTRIA GROUP INC				1FE	318,777	87.3540	305,739	350,000	320,999		2,222			2.625	3.879	MS	2,680	4,594	04/20/2018	09/16/2026
023135BJ4	AMAZON COM INC			3	1FE	1,929,320	97.7100	1,954,198	2,000,000	1,929,394		74			4.050	4.265	FA	29,025		12/10/2018	08/22/2047
023135BC9	AMAZON.COM, INC.				1FE	702,170	96.5480	675,837	700,000	701,946		(200)			3.150	3.112	FA	7,901	22,050	11/17/2017	08/22/2027
0258M0EL9	AMERICAN EXPRESS CR CORP MTNBE			2	1FE	336,032	97.1100	339,885	350,000	336,946		915			3.300	3.827	MN	1,861	11,550	04/20/2018	05/03/2027
026874DL8	AMERICAN INTL GROUP INC				1FE	1,152,738	91.5120	1,143,903	1,250,000	1,152,812		74			4.750	5.274	AO	14,844		12/12/2018	04/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03027XAB6	AMERICAN TOWER CORP CALLABLE NOTES			1	2FE	512,673	98.2770	511,042	520,000	513,496		822			3.500	3.834	JJ	7,583	9,100	06/08/2018	01/31/2023
03027XAR1	AMERICAN TOWER CORP CALLABLE NOTES				1FE	1,683,033	93.4340	1,705,163	1,825,000	1,684,260		1,227			3.600	4.655	JJ	30,295		11/26/2018	01/15/2028
031162CD0	AMGEN INC CALLABLE NOTES FIXED 4.5				1FE	1,698,282	95.7660	1,723,792	1,800,000	1,698,432		150			4.563	4.928	JD	3,650	41,067	11/26/2018	06/15/2048
031162BV1	AMGEN, INC.				1FE	750,793	99.6960	747,722	750,000	750,531		(84)			3.625	3.610	MN	2,945	27,188	02/12/2018	05/22/2024
036752AB9	ANTHEM, INC.				1FE	998,000	95.5430	955,427	1,000,000	998,181		165			3.650	3.674	JD	3,042	37,514	02/12/2018	12/01/2027
00185AAC8	AON PLC		D	2	2FE	167,808	90.6700	158,672	175,000	167,914		107			4.450	4.732	MN	800	7,788	04/20/2018	05/24/2043
037411BE4	APACHE CORP CALLABLE NOTES FIXED 4			1	1FE	181,159	93.4010	172,791	185,000	181,244		85			4.375	4.635	AO	1,709		09/20/2018	10/15/2028
037833BX7	APPLE INC			2	1FE	526,951	105.8540	518,684	490,000	526,436		(515)			4.650	4.184	FA	8,101	11,393	04/20/2018	02/23/2046
037833AK6	APPLE, INC.				1FE	1,939,300	96.6930	1,933,862	2,000,000	1,968,466		6,651			2.400	2.793	MN	7,733	48,000	04/09/2014	05/03/2023
038222AH8	APPLIED MATERIALS, INC.				1FE	1,081,423	99.2180	1,051,707	1,060,000	1,071,362		(6,315)			2.625	1.999	AO	6,956	27,825	05/24/2017	10/01/2020
038522AK4	ARAMARK SERVICES INC CALLABLE NOTE			3	1FE	159,968	99.0000	158,400	160,000	159,969		1			5.125	5.129	JJ	3,781		11/01/2018	01/15/2024
040555CR3	ARIZONA PUBLIC SERVICE CO				1FE	754,808	99.5200	746,398	750,000	751,946		(1,836)			2.200	1.947	JJ	7,608	16,500	06/07/2017	01/15/2020
00206RGL0	AT&T INC			2	2FE	342,045	96.1580	336,552	350,000	342,505		460			4.100	4.387	FA	5,421	7,175	04/20/2018	02/15/2028
00206RDQ2	AT&T INC CALLABLE NOTES FIXED 4.25				1FE	556,123	97.8360	562,557	575,000	556,305		183			4.250	4.735	MS	8,146		11/26/2018	03/01/2027
05369AAC5	AVIATION CAPITAL GROUP LLC CALLABL			1	1FE	996,090	97.9730	979,727	1,000,000	996,567		477			3.875	3.962	MN	6,458	19,375	05/01/2018	05/01/2023
06051GFC8	BANK AMER CORP				1FE	230,769	103.4870	217,323	210,000	230,457		(312)			5.000	4.357	JJ	4,667	5,250	04/20/2018	01/21/2044
06051GGG8	BANK AMER CORP			3	1FE	1,932,200	96.1030	1,922,064	2,000,000	1,932,265		65			4.443	4.657	JJ	39,740		12/10/2018	01/20/2048
06051GHG7	BANK AMER CORP			3	1FE	517,587	97.2040	510,320	525,000	517,970		383			3.970	4.132	MS	6,716	10,421	04/20/2018	03/05/2029
06406RAB3	BANK NEW YORK MELLON CORP			2	1FE	510,363	97.5740	512,265	525,000	511,237		874			3.442	3.785	FA	7,228	9,035	04/20/2018	02/07/2028
06051GGF0	BANK OF AMERICA CORP				1FE	668,525	97.0100	630,566	650,000	665,403		(2,786)			3.824	3.306	JJ	11,116	24,856	11/17/2017	01/20/2028
06051GGC7	BANK OF AMERICA CORP CALLABLE MEDI				1FE	2,232,395	96.1170	2,234,711	2,325,000	2,233,194		799			4.183	4.732	MN	9,725		11/26/2018	11/25/2027
075887BW8	BECTON DICKINSON & CO				1FE	1,883,840	94.5840	1,891,676	2,000,000	1,884,491		651			3.700	4.532	JD	5,139		12/10/2018	06/06/2027
075887BX6	BECTON DICKINSON AND CO CALLABLE N			2	1FE	1,492,365	94.0560	1,410,833	1,500,000	1,492,408		43			4.669	4.701	JD	4,864	35,018	08/29/2018	06/06/2047
05565EAH8	BMW US CAP LLC			2	1FE	327,471	91.6690	320,841	350,000	329,183		1,713			2.800	3.741	AO	2,178	4,900	04/20/2018	04/11/2026
09659W2A1	BNP PARIBAS		D		1FE	1,468,980	96.3720	1,445,586	1,500,000	1,474,461		5,481			2.950	3.486	MN	4,671	44,250	03/19/2018	05/23/2022
11134LAR0	BROADCOM CORP/BROADCOM CAYMAN			2	1FE	2,137,314	86.6410	2,092,373	2,415,000	2,141,440		4,126			3.500	5.083	JJ	38,975	12,767	11/26/2018	01/15/2028
114259AN4	BROOKLYN UNION GAS CO.				1FE	770,573	97.9630	734,723	750,000	767,520		(2,148)			3.407	3.043	MS	7,879	25,553	07/26/2017	03/10/2026
12189LAH4	BURLINGTON NORTH SANTA FE			2	1FE	997,847	99.8790	998,789	1,000,000	999,117		251			3.050	3.079	MS	8,981	30,500	02/12/2018	03/15/2022
12189TBC7	BURLINGTON NORTH SANTA FE SR NOTES				1FE	998,601	101.2190	1,012,188	1,000,000	999,839		200			4.700	4.722	AO	11,750	47,000	02/12/2018	10/01/2019
14040HBW4	CAPITAL ONE FINL CORP			2	1FE	333,484	92.4160	323,457	350,000	334,444		960			3.800	4.399	JJ	5,542	6,650	04/20/2018	01/31/2028
151020AH7	CELGENE CORPORATION				2FE	745,493	98.1780	736,337	750,000	748,194		462			3.250	3.321	FA	9,208	24,375	08/14/2012	08/15/2022
161175AY0	CHARTER COMMUNICATIONS OPER			2	1FE	214,496	99.4360	208,816	210,000	214,109		(387)			4.908	4.548	JJ	4,524	5,153	04/20/2018	07/23/2025
166754AS0	CHEVRON PHILLIPS CHEMICAL COMPANY				1FE	2,987,730	98.4950	2,954,850	3,000,000	2,988,573		843			3.700	3.748	JD	9,250	81,092	02/27/2018	06/01/2028
17252MAL4	CINTAS CORPORATION #2			2	1FE	752,948	99.3580	745,183	750,000	751,060		(313)			3.250	3.203	JD	2,031	24,375	06/05/2012	06/01/2022
17275RAN2	CISCO SYSTEMS, INC.				1FE	1,011,543	101.9880	1,019,875	1,000,000	1,007,125		(1,201)			3.625	3.473	MS	11,781	36,250	02/12/2018	03/04/2024
17275RAW2	CISCO SYSTEMS, INC.				1FE	757,583	100.4070	753,054	750,000	755,219		(712)			3.500	3.379	JD	1,167	26,250	07/17/2015	06/15/2025
172967LD1	CITIGROUP INC			2	1FE	821,486	96.4910	810,524	840,000	822,583		1,096			3.887	4.165	JJ	15,509	16,325	04/20/2018	01/10/2028
172967MD0	CITIGROUP INC CALLABLE NOTES FIXED			2	1FE	3,187,175	97.7320	3,078,545	3,150,000	3,186,949		(226)			4.650	4.578	JJ	64,286		12/12/2018	07/23/2048
12572QAG0	CME GROUP, INC.				1FE	806,800	97.3710	778,966	800,000	804,885		(709)			3.000	2.892	MS	7,067	24,000	03/23/2016	03/15/2025
20030NCS8	COMCAST CORP CALLABLE NOTES FIXED			3	1FE	1,038,714	101.1840	1,052,310	1,040,000	1,038,752		39			3.950	3.970	AO	8,672		10/04/2018	10/15/2025
20369EAA0	COMMUNITY HOSPITALS				1FE	1,019,376	102.7550	1,027,551	1,000,000	1,014,542		(1,927)			4.237	3.975	MN	7,062	42,370	02/12/2018	05/01/2025
21036PBC1	CONSTELLATION BRANDS INC			3	1FE	1,505,625	99.5890	1,493,828	1,500,000	1,505,602		(23)			4.650	4.602	MN	12,013		12/13/2018	11/15/2028
219350AU9	CORNING, INC.				2FE	1,126,052	101.8070	1,119,877	1,100,000	1,106,807		(3,846)			4.250	3.853	FA	17,661	46,750	02/12/2018	08/15/2020
22160KAL9	COSTCO WHOLESALE CORP				1FE	756,473	97.2670	729,499	750,000	755,218		(892)			2.750	2.611	MN	2,464	20,625	08/02/2017	05/18/2024
22160KAM7	COSTCO WHSL CORP NEW			2	1FE	234,333	96.4580	236,322	245,000	235,036		703			3.000	3.566	MN	878	7,350	04/20/2018	05/18/2027
22822VAK7	CROWN CASTLE INTERNATIONAL CORP CA			1	1FE	104,231	94.6290	104,092	110,000	104,370		139			3.800	4.490	FA	1,579		09/20/2018	02/15/2028
22822VAG6	CROWN CASTLE INTL CORP NEW			2	1FE	333,431	94.8710	332,047	350,000	335,046		1,615			3.200	4.051	MS	3,733	5,600	04/20/2018	09/01/2024
126408HN6	CSX CORP CALLABLE NOTES FIXED 4.75				1FE	2,374,056	101.0850	2,426,045	2,400,000	2,374,091		35			4.750	4.819	MN	14,567		11/29/2018	11/15/2048
126408GV9	CSX CORPORATION				2FE	1,066,819	102.2140	1,022,140	1,000,000	1,031,788		(12,171)			4.250	2.879	JD	3,542	42,500	02/12/2018	06/01/2021
126650BZ2	CVS CAREMARK CORP				2FE	748,958	96.2410	721,805	750,000	749,558		105			2.750	2.766	JD	1,719	20,625	11/26/2012	12/01/2022
126650CW8	CVS HEALTH CORP			2	1FE	4,455,945	99.0020	4,455,099	4,500,000	4,460,407		4,462			4.100	4.262	MS	49,200	100,450	03/06/2018	03/25/2025
126650CZ1	CVS HEALTH CORP			2	1FE	502,196	97.2610	476,579	490,000	502,063		(133)			5.050	4.890	MS	6,599	13,472	04/20/2018	03/25/2048
126650CX6	CVS HEALTH CORP CALLABLE NOTES FIX			1	1FE	183,309	97.7610	180,858	185,000	183,349		40			4.300	4.419	MS	2,121	4,331	09/20/2018	03/25/2028
233851DL5	DAIMLER FINANCE NORTH AMERICA LLC			2	1FE	998,100	99.5420	995,416	1,000,000	998,333		233			3.700	3.742	MN	5,858	18,500	05/01/2018	05/04/2023
25272KAK9	DIAMOND 1 FIN CORP/DIAMOND 2			2	1FE	187,143	100.4520	175,791	175,000	186,250		(893)			6.020	4.949	JD	468	10,535	04/20/2018	06/15/2026
25278XAE9	DIAMONDBACK ENERGY INC CALLABLE NO			2	1FE	2,108,900	96.5000	2,026,500	2,100,000	2,108,322		(578)			4.750	4.636	MN	16,625	49,875	09/17/2018	11/01/2024
26078JAF7	DOWDUPONT INC			3	1FE	1,950,000	103.8940	2,025,939	1,950,000	1,950,000					5.419	5.419	MN	9,686		11/14/2018	11/15/2048
26078JAD2	DOWDUPONT INC CALLABLE NOTES FIXED				1FE	1,950,000	103.2400	2,013,184	1,950,000	1,950,000					4.725	4.725	MN	11,773		11/14/2018	11/15/2028
26441CAT2	DUKE ENERGY CORP NEW				1FE	863,060	86.4550	864,554	1,000,000	863,190		130			3.750	4.632	MS	12,500		12/12/2018	09/01/2046
278642AL7	EBAY, INC.				2FE	748,553	96.3930	722,944	750,000	749,132		139			3.450	3.473	FA	10,781	25,875	07/24/2014	08/01/2024
278865BD1	ECOLAB, INC.				1FE	996,965	96.5250	965,248	1,000,000	997,244		255			3.250	3.286	JD	2,708	32,861	02/12/2018	12/01/2027
268648AQ5	EMC CORPORATION				3FE	1,001,013	96.0420	960,421	1,000,000	960,421	(30,007)	(175)			2.650	2.631	JD	2,208	26,500	02/12/2018	06/01/2020
291011BA1	EMERSON ELECTRIC COMPANY				1FE	1,376,700	100.5750	1,307,476	1,300,000	1,311,920		(40,710)			5.000	1.809	AO	13,722	65,000	05/25/2017	04/15/2019
291011BG8	EMERSON ELECTRIC COMPANY				1FE	752,393	97.7100	732,825	750,000	751,615		(224)			3.150	3.113	JD	1,969	23,625	05/21/2015	06/01/2025
29157TAA4	EMORY UNIVERSITY				1FE	1,090,800	101.7430	1,017,432	1,000,000	1,025,534		(37,720)			5.625	1.758	MS	18,750	56,250	04/04/2017	09/01/2019
29273RBK4	ENERGY TRANSFER PARTNERS LP CALLAB			1	1FE	531,922	93.1930	512,562	550,000	532,406		484			4.200	4.670	AO	4,877	11,550	09/20/2018	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29364DAU4	ENTERGY ARKANSAS, INC.				1FE	1,083,405	99.3970	1,053,607	1,060,000	1,079,563		(2,360)			3.500	3.213	AO	9,275	37,100	05/09/2017	04/01/2026
29379VBA0	ENTERPRISE PRODS OPER LLC			2	1FE	108,759	96.9630	101,811	105,000	108,703		(56)			4.850	4.609	MS	1,499	2,546	04/20/2018	03/15/2044
30231GAR3	EXXON MOBIL CORPORATION				1FE	754,403	98.3380	737,537	750,000	753,226		(724)			2.726	2.616	MS	6,815	20,445	05/11/2017	03/01/2023
31428XAV8	FEDEX CORP				2FE	734,903	96.6510	724,886	750,000	742,919		1,527			2.700	2.936	AO	4,275	20,250	05/22/2013	04/15/2023
31428XBB1	FEDEX CORP			3	1FE	229,499	85.6230	209,776	245,000	229,712		213			4.100	4.509	FA	4,185	5,023	04/20/2018	02/01/2045
31620MAK2	FIDELITY NATIONAL INFORMATION SERV			1	2FE	508,387	98.8500	509,076	515,000	509,095		708			3.500	3.792	AO	3,805	9,013	06/08/2018	04/15/2023
31677QBF5	FIFTH THIRD BANK				1FE	999,799	99.8750	998,749	1,000,000	999,984		76			2.300	2.308	MS	6,772	23,000	02/12/2018	03/15/2019
32008DAA4	FIRST DATA CORP CALLABLE NOTES FIX			3	1FE	109,175	96.2500	105,875	110,000	109,198		23			5.000	5.166	JJ	2,536		11/01/2018	01/15/2024
337932AF4	FIRSTENERGY CORP CALLABLE NOTES FI			1	2FE	259,457	101.6000	259,080	255,000	258,942		(515)			4.250	3.825	MS	3,191	5,419	06/08/2018	03/15/2023
337738AQ1	FISERV INC CALLABLE NOTES FIXED 3.			1	1FE	279,871	100.6230	281,744	280,000	279,878		7			3.800	3.810	AO	2,660		09/20/2018	10/01/2023
337738AR9	FISERV INC CALLABLE NOTES FIXED 4.				1FE	1,678,988	99.8000	1,696,593	1,700,000	1,679,155		167			4.200	4.356	AO	17,850		11/26/2018	10/01/2028
345397WW9	FORD MOTOR CREDIT CO LLC				1FE	478,890	89.4390	447,196	500,000	480,918		2,028			3.664	4.430	MS	5,750	9,160	04/20/2018	09/08/2024
345397ZB2	FORD MOTOR CREDIT CO LLC CALLABLE				1FE	493,676	95.0510	475,255	500,000	494,077		401			4.140	4.458	FA	7,820		09/12/2018	02/15/2023
354613AK7	FRANKLIN RESOURCES, INC.				1FE	1,065,766	95.1860	1,008,966	1,060,000	1,064,161		(602)			2.850	2.781	MS	7,553	30,210	04/07/2016	03/30/2025
361448AW3	GATX CORP			2	1FE	264,186	94.0350	263,297	280,000	265,574		1,388			3.250	4.196	MS	2,275	4,550	04/20/2018	03/30/2025
361448BA0	GATX CORP CALLABLE BOND FIXED 3.5%			1	1FE	169,952	91.8290	169,884	185,000	170,309		357			3.500	4.566	MS	1,907		09/20/2018	03/15/2028
37045XBT2	GENERAL MOTORS FINANCIAL CO INC CA			1	1FE	215,620	92.0440	207,098	225,000	215,878		258			4.350	4.967	JJ	4,459		09/20/2018	01/17/2027
37045XBQ8	GENERAL MTRS FINL CO INC			2	1FE	336,567	89.7820	314,238	350,000	337,490		923			4.000	4.552	AO	3,306	7,000	04/20/2018	10/06/2026
375558BA0	GILEAD SCIENCES INC			2	1FE	71,047	96.1710	67,319	70,000	71,031		(15)			4.500	4.403	FA	1,313	1,575	04/20/2018	02/01/2045
375558BB8	GILEAD SCIENCES INC			3	1FE	519,950	99.1910	520,754	525,000	521,520		1,570			2.550	2.960	MS	4,463	6,694	03/20/2018	09/01/2020
375558AZ6	GILEAD SCIENCES, INC.				1FE	1,005,040	98.6790	986,786	1,000,000	1,003,211		(467)			3.500	3.441	FA	14,583	35,000	11/13/2014	02/01/2025
38141GWZ3	GOLDMAN SACHS GROUP INC			2	1FE	1,035,000	96.2390	996,072	1,035,000	1,035,000					4.223	4.223	MN	7,285	22,825	04/18/2018	05/01/2029
38141GXD1	GOLDMAN SACHS GROUP INC/THE CALLAB			2	1FE	775,000	95.9770	743,825	775,000	775,000					3.786	3.762	FMAN	3,749	13,663	05/14/2018	05/15/2026
40573LAW6	HALFMOON PARENT INC CALLABLE NOTES				1FE	1,820,894	97.8400	1,785,575	1,825,000	1,820,913		19			4.900	4.914	JD	3,974		09/06/2018	12/15/2048
410345AJ1	HANESBRANDS INC CALLABLE NOTES FIX			3	1FE	193,546	93.7500	187,500	200,000	193,713		167			4.625	5.305	MN	1,182	4,625	11/01/2018	05/15/2024
436440AK7	HOLOGIC INC CALLABLE NOTES FIXED 4			3	1FE	141,375	93.0000	139,500	150,000	141,546		171			4.375	5.377	AO	1,385		11/01/2018	10/15/2025
437076BH4	HOME DEPOT INC			2	1FE	216,208	99.6600	209,286	210,000	216,120		(87)			4.250	4.070	AO	2,231	4,463	04/20/2018	04/01/2046
437076BW1	HOME DEPOT INC			3	1FE	2,029,620	102.4260	2,048,512	2,000,000	2,029,474		(146)			3.900	3.717	JD	5,417		12/10/2018	12/06/2028
404280BS7	HSBC HOLDINGS PLC CALLABLE NOTES V		D	2	1FE	200,000	99.4600	198,920	200,000	200,000					3.950	3.950	MN	944	3,950	05/10/2018	05/18/2024
443510AG7	HUBBELL, INC.				1FE	765,818	94.5360	709,018	750,000	762,564		(1,544)			3.350	3.088	MS	8,375	25,125	11/09/2016	03/01/2026
446150AJ3	HUNTINGTON BANCSHARES				2FE	998,174	99.5550	995,548	1,000,000	999,095		381			3.150	3.193	MS	9,363	31,500	02/12/2018	03/14/2021
446150AK0	HUNTINGTON BANCSHARES				2FE	1,058,399	96.5510	1,023,441	1,060,000	1,059,083		288			2.300	2.330	JJ	11,310	24,380	08/04/2016	01/14/2022
446438RQ8	HUNTINGTON NATIONAL BANK				2FE	995,800	99.3500	993,500	1,000,000	998,559		847			2.875	2.966	FA	10,462	28,750	08/17/2015	08/20/2020
44644AAD9	HUNTINGTON NATIONAL BANK/THE CALLA			2	1FE	663,497	99.7510	663,346	665,000	663,807		310			3.250	3.329	MN	2,822	10,746	05/08/2018	05/14/2021
459200HU8	IBM CORP				1FE	2,013,739	99.2760	1,985,524	2,000,000	2,011,887		(1,852)			3.625	3.497	FA	27,993	36,250	02/12/2018	02/12/2024
44962LAF4	IHS MARKIT LTD CALLABLE NOTES FIXE			2	1FE	1,510,620	97.9190	1,468,785	1,500,000	1,510,332		(288)			4.750	4.660	FA	29,688		08/29/2018	08/01/2028
452308AT6	ILLINOIS TOOL WORKS, INC.				1FE	1,010,489	101.5330	1,015,327	1,000,000	1,006,482		(1,099)			3.500	3.362	MS	11,667	35,000	02/12/2018	03/01/2024
45866FAF1	INTERCONTINENAL EXCHANGE				1FE	803,168	95.1800	761,440	800,000	802,792		(276)			3.100	3.054	MS	7,302	26,729	08/18/2017	09/15/2027
459506AK7	INTERNATIONAL FLAVORS & FRAGRANCES				1FE	1,696,549	101.4750	1,725,070	1,700,000	1,696,576		27			4.450	4.476	MS	19,963		11/26/2018	09/26/2028
46132FAB6	INVESCO FINANCE PLC		D		1FE	1,037,612	99.8390	998,386	1,000,000	1,023,424		(4,051)			4.000	3.493	JJ	16,667	36,000	02/12/2018	01/30/2024
478366AU1	JOHNSON CONTROLS				2FE	1,066,601	102.0880	1,020,877	1,000,000	1,013,298		(9,913)			5.000	3.898	MS	12,500	50,000	02/12/2018	03/30/2020
46647PAL0	JP MORGAN CHASE BANK NA				1FE	992,937	88.5160	973,678	1,100,000	993,026		89			3.964	4.564	MN	5,572		12/12/2018	11/15/2048
46647PAR7	JP MORGAN CHASE BANK NA			2	1FE	1,365,000	98.0360	1,338,194	1,365,000	1,365,000					4.005	4.005	AO	10,326	27,334	04/16/2018	04/23/2029
46625HRL6	JPMORGAN CHASE & CO			2	1FE	1,445,295	96.0530	1,440,795	1,500,000	1,452,980		7,685			2.700	3.478	MN	4,838	40,500	03/19/2018	05/18/2023
46625HRY8	JPMORGAN CHASE & CO.				1FE	668,818	97.0720	630,968	650,000	665,521		(2,942)			3.782	3.241	FA	10,243	24,583	11/17/2017	02/01/2028
48305QAA1	KAISER FOUNDATION HOSPITAL				1FE	1,561,620	101.6680	1,525,014	1,500,000	1,541,201		(11,990)			3.500	2.613	AO	13,125	52,500	04/12/2017	04/01/2022
565122AG3	KEURIG DR PEPPER INC CALLABLE NOTE				1FE	1,696,975	95.0950	1,664,164	1,750,000	1,697,048		73			5.085	5.289	MN	8,899		11/26/2018	05/25/2048
49327M2U7	KEYBANK NATIONAL ASSOCIATION				1FE	6,498,830	99.8860	6,492,597	6,500,000	6,499,012		182			3.375	3.379	MS	69,469	109,688	02/28/2018	03/07/2023
49456BAP6	KINDER MORGAN INC DEL			2	1FE	274,151	97.8740	274,046	280,000	274,484		333			4.300	4.565	MS	4,013	6,020	04/20/2018	03/01/2028
526057BZ6	LENNAR CORP CALLABLE NOTES FIXED 4			3	1FE	144,041	94.5000	141,750	150,000	144,196		155			4.500	5.344	AO	1,125		11/01/2018	04/30/2024
548661CT2	LOWES COMPANIES			2	1FE	999,665	100.5880	1,005,876	1,000,000	999,898		41			3.750	3.755	AO	7,917	37,500	02/12/2018	04/15/2021
50247VAB5	LYB INTERNATIONAL FINANCE BV CALLA				1FE	1,657,639	95.3340	1,644,515	1,725,000	1,657,766		127			5.250	5.542	JJ	41,759		11/26/2018	07/15/2043
55279HAK6	MANUFACTURER AND TRADERS			2	1FE	719,805	96.0820	720,614	750,000	722,581		2,776			2.900	3.573	FA	8,760	10,875	04/20/2018	02/06/2025
57636QAJ3	MASTERCARD INCORPORATED			2	1FE	244,750	100.0570	245,141	245,000	244,765		15			3.500	3.512	FA	2,977	4,288	04/20/2018	02/26/2028
58013MFA7	MCDONALDS CORP MED TERM NT BE			2	1FE	373,163	100.6650	352,326	350,000	372,849		(314)			4.875	4.452	JD	1,043	17,063	04/20/2018	12/09/2045
585055BU9	MEDTRONIC INC			2	1FE	148,756	104.8440	146,782	140,000	148,631		(124)			4.625	4.233	MS	1,907	3,238	04/20/2018	03/15/2045
585055BG0	MEDTRONIC, INC.				1FE	760,583	99.4880	746,160	750,000	753,187		(2,581)			2.500	2.141	MS	5,521	18,750	01/28/2016	03/15/2020
58933YAF2	MERCK & CO., INC.				1FE	752,408	98.6540	739,901	750,000	751,136		(241)			2.800	2.763	MN	2,508	21,000	05/15/2013	05/18/2023
58933YAQ8	MERCK & CO., INC.				1FE	754,185	98.0610	735,461	750,000	752,237		(687)			2.350	2.250	FA	6,903	17,625	02/09/2016	02/10/2022
552953CC3	MGM RESORTS INTERNATIONAL CALLABLE			3	1FE	209,982	100.5000	206,025	205,000	209,812		(169)			6.000	5.369	MS	3,622		11/01/2018	03/15/2023
594918BD5	MICROSOFT CORP			2	1FE	271,006	96.7440	270,882	280,000	271,141		134			3.750	3.945	FA	4,054	5,250	04/20/2018	02/12/2045
594918BY9	MICROSOFT CORP				1FE	567,408	99.0500	544,776	550,000	565,467		(1,732)			3.300	2.897	FA	7,310	18,150	11/17/2017	02/06/2027
595620AJ4	MIDAMERICAN ENERGY CO.				1FE	766,680	99.8920	749,189	750,000	750,679		(3,256)			2.400	1.958	MS	5,300	18,000	11/20/2013	03/15/2019
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	1,031,607	100.4610	1,034,749	1,030,000	1,031,509		(98)			3.761	3.726	JJ	16,679		09/04/2018	07/26/2023
615369AK1	MOODY'S CORP CALLABLE NOTES FIXED			1	2FE	355,367	95.4630	353,214	370,000	357,035		1,668			2.625	3.564	JJ	4,479	4,856	06/08/2018	01/15/2023
61744YAH1	MORGAN STANLEY				1FE	1,460,100	97.2880	1,459,322	1,500,000	1,467,175		7,075			2.750	3.441	MN	4,813	41,250	03/19/2018	05/19/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61744YAR9	MORGAN STANLEY			2	1FE	620,000	96.8190	600,277	620,000	620,000					4.457	4.457	AO	5,296	13,663	04/19/2018	04/22/2039
61945CAG8	MOSAIC CO/THE CALLABLE NOTES FIXED				1FE	2,111,447	94.8430	2,062,840	2,175,000	2,113,374		1,928			4.050	4.440	MN	11,256	44,044	08/28/2018	11/15/2027
61945CAA1	MOSAIC COMPANY			2	2FE	1,355,591	100.4570	1,305,935	1,300,000	1,320,439		(7,128)			3.750	3.121	MN	6,229	48,750	02/12/2018	11/15/2021
620076BB4	MOTOROLA, INC.				2FE	985,109	99.2300	992,301	1,000,000	993,440		1,734			3.750	3.960	MN	4,792	37,500	02/12/2018	05/15/2022
55336VAK6	MPLX LP CALLABLE NOTES FIXED 4.125			1	1FE	365,494	95.2110	357,043	375,000	365,755		261			4.125	4.489	MS	5,156		09/20/2018	03/01/2027
55336VAN0	MPLX LP CALLABLE NOTES FIXED 4.7%			2	1FE	1,640,135	86.8510	1,519,884	1,750,000	1,640,682		547			4.700	5.114	AO	17,364	56,433	08/29/2018	04/15/2048
63938CAF5	NAVIENT CORP CALLABLE NOTES FIXED			3	1FE	225,256	93.2500	205,150	220,000	225,036		(220)			6.500	5.760	JD	636	7,150	11/01/2018	06/15/2022
641062AF1	NESTLE HLDGS INC				1FE	797,616	100.6590	805,271	800,000	797,627		11			3.625	3.662	MS	7,814		12/12/2018	09/24/2028
64952WBT9	NEW YORK LIFE GLOBAL FUNDING				1FE	754,545	99.6200	747,148	750,000	750,632		(1,343)			2.150	1.967	JD	582	16,125	01/12/2016	06/18/2019
651639AN6	NEWMONT MINING CORP			2	2FE	988,710	98.9560	989,564	1,000,000	995,289		1,322			3.500	3.657	MS	10,306	35,000	02/12/2018	03/15/2022
664397AK2	NORTHEAST UTILITIES				2FE	851,964	97.5820	829,443	850,000	850,919		(197)			2.800	2.773	MN	3,967	23,800	05/09/2013	05/01/2023
665859AP9	NORTHERN TRUST CORP				1FE	933,651	101.8720	916,844	900,000	922,233		(2,830)			3.950	3.540	AO	5,925	35,550	09/24/2014	10/30/2025
666807BA9	NORTHROP GRUMMAN CORP				1FE	820,470	101.1030	758,273	750,000	762,273		(20,663)			5.050	2.213	FA	15,781	37,875	02/16/2016	08/01/2019
666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOT				1FE	1,416,545	90.9510	1,409,741	1,550,000	1,416,663		118			4.030	4.570	AO	13,187		12/12/2018	10/15/2047
667274AC8	NORTHWELL HEALTHCARE INC			2	1FE	984,450	95.0380	950,378	1,000,000	984,637		187			4.260	4.354	MN	7,100	42,600	04/17/2018	11/01/2047
67080LAA3	NUVEEN LLC				1FE	2,035,880	103.0430	2,060,854	2,000,000	2,035,700		(180)			4.000	3.776	MN	15,333		12/10/2018	11/01/2028
67066GAE4	NVIDIA CORP			2	1FE	334,362	94.8450	331,956	350,000	335,477		1,115			3.200	3.827	MS	3,267	5,600	04/20/2018	09/16/2026
674599CG8	OCCIDENTAL PETROLEUM CORP				1FE	1,032,910	98.9490	989,488	1,000,000	1,027,745		(3,837)			3.500	3.024	JD	1,556	35,000	08/24/2017	06/15/2025
68389XAW5	ORACLE CORP			2	1FE	220,105	100.1240	210,261	210,000	219,949		(156)			4.500	4.192	JJ	4,541	4,725	04/20/2018	07/08/2044
703481AB7	PATTERSON-UTI ENERGY INC CALLABLE			2	1FE	1,877,700	91.7000	1,833,990	2,000,000	1,881,222		3,522			3.950	4.763	FA	32,917		08/29/2018	02/01/2028
709599BB9	PENSKE TRUCK LEASING CO LP / PTL F			1	1FE	997,960	99.2500	992,497	1,000,000	998,169		209			3.900	3.940	FA	16,250	8,775	05/07/2018	02/01/2024
713448CG1	PEPSICO, INC.				1FE	1,393,920	98.5270	1,379,382	1,400,000	1,397,323		594			2.750	2.799	MS	12,833	38,500	01/07/2015	03/01/2023
718172CE7	PHILIP MORRIS INTL INC			2	1FE	330,414	93.4070	326,923	350,000	331,571		1,157			3.125	3.811	MS	3,615	5,469	04/20/2018	03/02/2028
718546AC8	PHILLIPS 66				1FE	1,026,972	102.6630	1,026,629	1,000,000	1,012,711		(3,500)			4.300	3.880	AO	10,750	43,000	02/12/2018	04/01/2022
69353RFJ2	PNC BK N A PITTSBURGH PA			2	1FE	716,108	96.6220	724,665	750,000	718,140		2,032			3.250	3.809	JJ	10,766	12,188	04/20/2018	01/22/2028
693506BH9	PPG INDUSTRIES, INC.				1FE	756,218	99.3470	745,100	750,000	752,165		(2,436)			2.300	1.965	MN	2,204	17,250	04/28/2017	11/15/2019
74005PBA1	PRAXAIR, INC.				1FE	746,625	98.0980	735,737	750,000	748,745		382			2.450	2.506	FA	6,942	18,375	02/07/2013	02/15/2022
74005PBQ6	PRAXAIR, INC.				1FE	768,960	97.5940	731,958	750,000	766,095		(2,023)			3.200	2.863	JJ	10,000	24,000	07/28/2017	01/30/2026
740189AM7	PRECISION CASTPARTS CORP				1FE	988,280	98.2250	982,250	1,000,000	991,931		1,101			3.250	3.390	JD	1,444	32,500	07/17/2015	06/15/2025
747525AU7	QUALCOMM INC			2	1FE	325,549	93.0200	325,570	350,000	327,117		1,568			3.250	4.182	MN	1,295	11,375	04/20/2018	05/20/2027
754730AE9	RAYMOND JAMES FINANCIAL				2FE	1,067,035	94.2380	998,921	1,060,000	1,065,547		(616)			3.625	3.547	MS	11,314	38,425	07/08/2016	09/15/2026
755111BX8	RAYTHEON CO			2	1FE	1,463,535	97.4510	1,461,762	1,500,000	1,469,211		5,676			2.500	3.055	JD	1,667	37,500	03/19/2018	12/15/2022
760759AM2	REPUBLIC SERVICES INC CALLABLE NOT			1	2FE	388,426	104.6730	387,291	370,000	386,370		(2,056)			4.750	3.586	MN	2,246	8,788	06/08/2018	05/15/2023
761713AY2	REYNOLDS AMERICAN INC CALLABLE NOT			1	2FE	511,981	101.1970	495,865	490,000	509,838		(2,144)			4.850	3.900	MS	6,997	11,883	06/08/2018	09/15/2023
771196BK7	ROCHE HLDGS INC			2	1FE	373,992	94.6060	378,424	400,000	375,958		1,966			2.625	3.559	MN	1,342	10,500	04/20/2018	05/15/2026
778296AA1	ROSS STORES, INC.				1FE	745,095	98.2450	736,838	750,000	746,997		468			3.375	3.453	MS	7,453	25,313	09/16/2014	09/15/2024
749685AR4	RPM INTERNAT'L INC SR UNS NTS				2FE	749,213	101.8210	763,655	750,000	749,919		97			6.125	6.139	AO	9,698	45,938	10/06/2009	10/15/2019
78355HKG3	RYDER SYS MTN BE			2	1FE	485,673	98.6830	483,548	490,000	486,248		575			3.400	3.599	MS	5,553	8,561	04/20/2018	03/01/2023
785592AV8	SABINE PASS LIQUEFACTION LLC			2	1FE	305,402	105.8800	296,465	280,000	303,436		(1,966)			5.875	4.469	JD		16,450	04/20/2018	06/30/2026
824348AX4	SHERWIN-WILLIAMS CO/THE CALLABLE N			2	1FE	967,810	90.1760	901,764	1,000,000	967,992		182			4.500	4.705	JD	3,750	22,500	08/29/2018	06/01/2047
82967NAU2	SIRIUS XM RADIO INC CALLABLE NOTES			3	1FE	198,942	94.7500	189,500	200,000	198,965		23			5.375	5.473	AO	2,269		11/01/2018	04/15/2025
844895AV4	SOUTHWEST GAS CORP			2	1FE	999,844	99.5920	995,917	1,000,000	999,875		31			3.875	3.879	AO	9,688	38,750	02/12/2018	04/01/2022
855244AD1	STARBUCKS CORP				1FE	747,683	101.5440	761,580	750,000	748,791		227			3.850	3.887	AO	7,219	28,875	09/18/2013	10/01/2023
855244AS8	STARBUCKS CORP CALLABLE NOTES FIXE			2	1FE	1,748,635	93.0880	1,629,037	1,750,000	1,748,642		7			4.500	4.505	MN	10,063	20,781	08/29/2018	11/15/2048
857477AT0	STATE STR CORP				1FE	348,492	99.7500	349,126	350,000	348,619		127			3.550	3.617	FA	4,590	6,213	04/20/2018	08/18/2025
863667AF8	STRYKER CORPORATION				1FE	1,431,919	99.5760	1,394,063	1,400,000	1,419,931		(3,378)			3.375	3.087	MN	6,038	47,250	04/08/2015	05/15/2024
871503AK4	SYMANTEC CORPORATION				3FE	1,023,980	96.1710	961,707	1,000,000	961,707	(48,388)	(2,694)			3.950	3.637	JD	1,756	39,500	05/29/2013	06/15/2022
871829BF3	SYSCO CORP			3	1FE	1,698,491	93.7920	1,711,704	1,825,000	1,699,684		1,193			3.250	4.216	JJ	27,350		11/26/2018	07/15/2027
882508BC7	TEXAS INSTRS INC			2	1FE	231,520	94.7970	232,254	245,000	232,358		837			2.900	3.586	MN	1,145	7,105	04/20/2018	11/03/2027
883556BC5	THERMO FISHER SCIENTIFIC				2FE	753,120	98.0000	735,000	750,000	751,406		(322)			3.150	3.100	JJ	10,894	23,625	04/12/2013	01/15/2023
883556BM3	THERMO FISHER SCIENTIFIC INC			2	1FE	345,118	98.5300	344,856	350,000	345,506		388			3.650	3.862	JD	568	12,775	04/20/2018	12/15/2025
883556BY7	THERMO FISHER SCIENTIFIC INC CALLA				1FE	1,668,871	92.5480	1,688,992	1,825,000	1,669,127		256			4.100	4.642	FA	28,267		11/26/2018	08/15/2047
872539AA9	TJX COMPANIES, INC.				1FE	770,100	99.2170	744,125	750,000	759,497		(3,722)			2.750	2.217	JD	917	20,625	02/04/2016	06/15/2021
88947EAN0	TOLL BROS FIN CORP			3	1FE	145,499	93.7500	140,625	150,000	145,648		150			4.375	5.137	AO	1,385		11/01/2018	04/15/2023
89114QC48	TORONTO-DOMINION BANK/THE MEDIUM T		D		1FE	1,997,280	100.6880	2,013,768	2,000,000	1,997,514		234			3.500	3.530	JJ	31,500		07/12/2018	07/19/2023
891906AE9	TOTAL SYSTEM SERVICES INC CALLABLE			1	1FE	449,622	99.8380	449,271	450,000	449,666		44			4.000	4.019	JD	1,500	10,000	05/09/2018	06/01/2023
89352HAW9	TRANSCANADA PIPELINES LTD CALLABLE		D	3	1FE	605,978	99.0340	609,060	615,000	606,149		171			4.250	4.439	MN	3,340	13,650	10/10/2018	05/15/2028
89417EAK5	TRAVELERS COMPANIES INC			2	1FE	179,905	100.5930	176,038	175,000	179,834		(71)			4.300	4.126	FA	2,634	3,763	04/20/2018	08/25/2045
902494BD4	TYSON FOODS INC CALLABLE NOTES FIX			2	1FE	1,701,684	87.6230	1,577,214	1,800,000	1,702,222		538			4.550	4.906	JD	6,598	40,950	08/29/2018	06/02/2047
91159HHR4	U S BANCORP MTNS BK ENT			2	1FE	498,288	95.7980	502,937	525,000	500,041		1,753			3.150	3.822	AO	2,940	16,538	04/20/2018	04/27/2027
898384AX0	UNION COLLEGE TRUSTEES				1FE	1,367,160	97.4570	1,340,030	1,375,000	1,369,134		761			3.625	3.699	JJ	24,922	43,047	02/12/2018	07/01/2025
911312AM8	UNITED PARCEL SERVICE				1FE	975,499	100.8190	1,008,194	1,000,000	993,211		3,071			3.125	3.473	JJ	14,410	27,344	02/12/2018	01/15/2021
911365BB9	UNITED RENTALS NORTH AMER INC			3	1FE	185,981	96.2500	178,063	185,000	185,939		(42)			5.750	5.583	MN	1,359	5,319	11/01/2018	11/15/2024
913017DB2	UNITED TECHNOLOGIES CORP CALLABLE				1FE	1,499,865	99.6080	1,494,123	1,500,000	1,499,874		9			3.650	3.652	FA	20,531		08/13/2018	08/16/2023
91324PCX8	UNITEDHEALTH GROUP INC			2	1FE	174,060	99.3630	173,885	175,000	174,072		12			4.200	4.232	JJ	3,389	3,675	04/20/2018	01/15/2047
91324PBZ4	UNITEDHEALTH GROUP, INC.				1FE	956,950	97.8500	978,495	1,000,000	978,373		4,818			2.750	3.316	FA	10,389	27,500	04/11/2014	02/15/2023

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324PCV2	UNITEDHEALTH GROUP, INC.				1FE	762,998	96.5080	723,813	750,000	759,756		(1,201)			3.100	2.899	MS	6,846	23,250	03/24/2016	03/15/2026
91159HHC7	US BANCORP				1FE	1,041,400	99.3730	993,730	1,000,000	1,015,896		(4,706)			3.000	2.481	MS	8,833	30,000	04/04/2013	03/15/2022
92340LAC3	VEREIT OPERATING PARTNERSHIP LP CA			2	1FE	1,427,790	92.8350	1,392,530	1,500,000	1,430,014		2,224			3.950	4.612	FA	22,383		08/29/2018	08/15/2027
92343VCX0	VERIZON COMMUNICATIONS INC			3	1FE	2,220,961	93.7250	2,202,547	2,350,000	2,221,727		766			4.522	4.872	MS	31,290	53,134	08/29/2018	09/15/2048
92343VEP5	VERIZON COMMUNICATIONS INC CALLABL			2	1FE	515,000	96.9630	499,359	515,000	515,000					3.716	3.692	FMAN	2,445	9,024	05/08/2018	05/15/2025
92343VER1	VERIZON COMMUNICATIONS INC CALLABL				1FE	1,262,125	100.4110	1,255,138	1,250,000	1,261,795		(330)			4.329	4.210	MS	15,031		08/29/2018	09/21/2028
92343VCR3	VERIZON COMMUNICATIONS, INC.				1FE	710,227	98.6280	690,394	700,000	708,667		(1,393)			3.500	3.256	MN	4,083	24,500	11/17/2017	11/01/2024
925524BG4	VIACOM, INC.				2FE	994,041	101.7670	1,017,671	1,000,000	995,682		1,642			4.500	4.712	MS	15,000	45,000	02/12/2018	03/01/2021
92826CAF9	VISA INC			2	1FE	256,177	103.3480	253,203	245,000	256,015		(162)			4.300	4.022	JD	497	10,535	04/20/2018	12/14/2045
931009AD6	WAKE FOREST UNIVERSITY				1FE	947,336	90.7600	830,454	915,000	940,389		(2,790)			3.104	2.717	JJ	13,096	28,402	06/16/2016	01/15/2027
931427AC2	WALGREENS BOOTS ALLIANCE INC			2	1FE	171,467	91.0470	159,333	175,000	171,513		46			4.800	4.937	MN	1,003	8,400	04/20/2018	11/18/2044
931142DW0	WALMART INC			2	1FE	231,927	92.0610	225,548	245,000	232,093		166			3.625	3.931	JD	395	10,238	04/20/2018	12/15/2047
94974BGK0	WELLS FARGO CO MTN BE				1FE	327,765	91.7580	321,151	350,000	328,074		310			3.900	4.300	MN	2,275	13,650	04/20/2018	05/01/2045
95709TAD2	WESTAR ENERGY, INC.				1FE	815,085	102.6720	770,042	750,000	784,381		(21,765)			5.100	2.059	JJ	17,638	38,250	08/01/2017	07/15/2020
96949LAE5	WILLIAMS COS INC/THE CALLABLE NOTE			2	1FE	1,715,280	90.7400	1,587,957	1,750,000	1,715,458		178			4.850	4.979	MS	28,292	41,494	08/29/2018	03/01/2048
96949LAD7	WILLIAMS PARTNERS L P NEW			2	1FE	375,053	94.7580	374,293	395,000	375,994		941			3.750	4.439	JD	658	11,344	09/20/2018	06/15/2027
96950FAL8	WILLIAMS PARTNERS LP CALLABLE NOTE			1	2FE	264,872	100.5270	261,369	260,000	264,391		(481)			4.500	4.095	MN	1,495	5,850	06/08/2018	11/15/2023
78012KC62	ROYAL BANK OF CANADA		D		1FE	1,059,237	98.9680	1,049,063	1,060,000	1,059,698		253			2.125	2.150	MS	7,446	22,525	02/28/2017	03/02/2020
00BD6JB76	ABU DHABI CRUDE OIL PIPELINE LLC C		D		1FE	2,838,750	97.5000	2,925,000	3,000,000	2,838,939		189			4.600	4.952	MN	22,617	69,000	12/04/2018	11/02/2047
03522AAF7	ANHEUSER BUSCH INBEV FIN INC		D	2	1FE	220,055	92.7390	194,751	210,000	219,923		(132)			4.900	4.590	FA	4,288	5,355	04/20/2018	02/01/2046
035242AL0	ANHEUSER BUSCH INBEV FIN INC		D	2	1FE	1,494,960	97.2350	1,458,524	1,500,000	1,495,717		757			3.300	3.375	FA	20,625	24,750	03/19/2018	02/01/2023
035240AL4	ANHEUSER-BUSCH INBEV WLDW INC		D	2	1FE	490,980	95.6530	468,702	490,000	490,922		(58)			4.000	3.975	AO	4,247	10,290	04/20/2018	04/13/2028
035242AP1	ANHEUSER-BUSCH INVEV FINANCE		D		1FE	667,934	94.2630	612,707	650,000	665,674		(2,017)			3.650	3.254	FA	9,885	23,725	11/17/2017	02/01/2026
046353AF5	ASTRAZENECA PLC		D		1FE	762,825	99.2800	744,601	750,000	751,466		(2,023)			1.950	1.674	MS	4,184	14,625	02/27/2013	09/18/2019
05526DBB0	B.A.T. CAPITAL CORPORATION		D		1FE	1,279,453	88.7750	1,154,070	1,300,000	1,280,742		1,285			3.557	3.764	FA	17,469	40,016	04/20/2018	08/15/2027
05964HAJ4	BANCO SANTANDER SA NOTES FIXED 4.3		D		1FE	1,544,944	93.3730	1,493,962	1,600,000	1,546,483		1,539			4.379	4.830	AO	15,375	35,032	08/29/2018	04/12/2028
05964HAE5	BANCO SANTANDER, S.A.		D		1FE	796,512	94.5450	756,357	800,000	797,207		620			3.125	3.216	FA	8,889	20,833	11/17/2017	02/23/2023
06741RHL8	BARCLAYS BANK PLC		D	2,5	1FE	1,060,000	99.1400	1,050,886	1,060,000	1,060,000					2.500	2.373	MS	6,625	25,175	03/27/2017	09/30/2022
06738EBB0	BARCLAYS PLC CALLABLE MEDIUM TERM		D	1	1FE	385,000	97.2250	374,315	385,000	385,000					4.338	4.338	MN	2,088	8,351	05/09/2018	05/16/2024
07274NAL7	BAYER US FINANCE II LLC CALLABLE N		D	2	1FE	1,979,980	95.4750	1,909,504	2,000,000	1,980,505		525			4.375	4.498	JD	3,889	41,319	08/29/2018	12/15/2028
05583JAC6	BPCE SA MEDIUM TERM NOTE FIXED 3.5		D		1FE	1,621,130	90.8580	1,590,010	1,750,000	1,625,026		3,896			3.500	4.490	AO	11,569	30,625	08/29/2018	10/23/2027
05583JAE2	BPCE SA MEDIUM TERM NOTE FIXED 4.6		D		1FE	1,988,300	98.2750	1,965,490	2,000,000	1,988,596		296			4.625	4.699	MS	28,007		09/05/2018	09/12/2028
225433AF8	CREDIT SUISSE GROUP FUNDING GUERNS		D		1FE	2,288,595	98.6910	2,319,239	2,350,000	2,288,702		108			4.875	5.055	MN	14,639		11/26/2018	05/15/2045
22546QAP2	CREDIT SUISSE NEW YORK BRANCH		D		1FE	495,545	98.1190	490,595	500,000	495,981		436			3.625	3.783	MS	5,639	9,063	04/20/2018	09/09/2024
25156PBB8	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	2	1FE	2,024,620	98.4620	1,969,230	2,000,000	2,023,925		(695)			4.375	4.220	JD	2,431	43,750	08/29/2018	06/21/2028
378272AN8	GLENCORE FUNDING LLC CALLABLE NOTE		D	2	1FE	1,648,973	91.0980	1,594,212	1,750,000	1,652,222		3,249			4.000	4.830	MS	18,278	35,000	08/29/2018	03/27/2027
582839AJ5	MEAD JOHNSON NUTRITION		D		1FE	767,048	99.7080	747,806	750,000	759,019		(4,657)			3.000	2.340	MN	2,875	22,500	04/05/2017	11/15/2020
62947QAZ1	NXP B V / NXP FDG LLC		D		1FE	369,893	100.4390	371,624	370,000	369,894		1			4.875	4.881	MS	1,253		12/03/2018	03/01/2024
874060AU0	TAKEDA PHARMACEUTICAL CO LTD CALLA		D	3	1FE	2,415,932	102.1360	2,451,264	2,400,000	2,415,887		(45)			5.000	4.915	MN	11,667		12/12/2018	11/26/2028
87938WAW3	TELEFONICA EMISIONES SAU CALLABLE		D	1	1FE	1,408,830	88.2620	1,323,929	1,500,000	1,409,217		387			4.895	5.305	MS	23,455		09/14/2018	03/06/2048
89153VAB5	TOTAL CAPITAL INTERNATIONAL		D		1FE	755,511	98.8110	741,084	750,000	751,893		(571)			2.875	2.790	FA	8,026	21,563	02/23/2012	02/17/2022
904764AM9	UNILEVER CAPITAL CORP		D		1FE	752,234	102.7140	718,999	700,000	729,618		(13,577)			4.250	2.186	FA	11,652	29,750	04/27/2017	02/10/2021
904764AQ0	UNILEVER CAPITAL CORP		D		1FE	710,661	99.8750	699,124	700,000	700,383		(2,089)			2.200	1.896	MS	4,919	15,400	11/20/2013	03/06/2019
00185AAD6	AON PLC CALLABLE NOTES FIXED 4% 27		C	1	2FE	263,045	101.2030	263,128	260,000	262,744		(301)			4.000	3.751	MN	982	5,200	06/08/2018	11/27/2023
88167AAL5	TEVA PHARMACEUTICAL FIN NETH		D	3	1FE	303,495	96.3210	288,964	300,000	303,399		(96)			6.000	5.738	AO	3,800		11/01/2018	04/15/2024
00507UAS0	ACTAVIS FUNDING SCS		C	2	2FE	338,468	97.6220	341,678	350,000	339,482		1,014			3.800	4.358	MS	3,916	6,650	04/20/2018	03/15/2025
00774MAE5	AERCAP IRELAND CAPITAL LIMITED		C	2	2FE	397,148	87.2700	366,536	420,000	398,469		1,321			3.875	4.572	JJ	7,143	8,138	04/20/2018	01/23/2028
05565QDA3	BP CAP MKTS P L C		C	2	1FE	347,743	98.0350	343,123	350,000	347,946		203			3.506	3.612	MS	3,545	6,136	04/20/2018	03/17/2025
404280BB4	HSBC HLDGS PLC		C		1FE	519,923	95.8210	503,058	525,000	520,299		375			3.900	4.041	MN	2,048	20,475	04/20/2018	05/25/2026
822582BD3	SHELL INTERNATIONAL FIN BV		C	3	1FE	275,607	98.6040	276,091	280,000	275,994		387			3.250	3.503	MN	1,264	9,100	04/20/2018	05/11/2025
82481LAD1	SHIRE ACQUISITIONS INVTS IRELA		C	2	1FE	322,865	90.4920	316,723	350,000	324,757		1,893			3.200	4.307	MS	3,049	5,600	04/20/2018	09/23/2026
86562MAY6	SUMITOMO MITSUI FINL GROUP INC		C		1FE	338,818	97.1320	339,963	350,000	339,485		668			3.544	3.942	JJ	5,651	6,202	04/20/2018	01/17/2028
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						249,030,781	XXX	244,944,054	251,725,000	248,533,218	(78,395)	(134,615)			XXX	XXX	XXX	2,344,906	4,976,394	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
02014PDN1	ALM XVII LTD 2015-17A A2R FLOATING		D	4	1FE	1,500,000	98.9660	1,484,493	1,500,000	1,500,000					3.939	3.939	JAJO	12,474	14,936	07/02/2018	01/18/2028
12667GL84	ALTERNATIVE LOAN TRUST 2005-27 200			4	1FE	1,078,722	99.0250	1,073,577	1,084,143	1,078,738		16			3.453	3.542	MON	3,119	3,556	11/06/2018	08/25/2035
05359AAA1	AVENTURA MALL TR 2018-AVM			4	1FE	494,612	103.1300	495,024	480,000	493,292		(1,321)			4.112	3.613	MON	1,645	10,034	06/01/2018	07/09/2040
065404BB0	BANK 2018-BNK10				1	2,390,438	99.4700	2,392,260	2,405,000	2,391,108		670			3.688	3.751	MON	7,391	59,131	04/23/2018	02/17/2061
06036FBC4	BANK 2018-BNK15 2018-BN15 A4 4.407			4	1FE	2,059,884	105.5820	2,111,636	2,000,000	2,058,419		(1,466)			4.407	3.710	MON	7,345	7,345	11/16/2018	11/15/2061
05491UBC1	BBCMS MTG TR 2018-C2			4	1FE	5,428,347	102.5190	5,510,412	5,375,000	5,427,688		(659)			4.047	3.845	MON	18,127		12/04/2018	12/15/2051
08162TBA0	BENCHMARK 2018-B7 MORTGAGE TRUST 2			4	1FE	5,554,770	104.3320	5,738,244	5,500,000	5,553,477		(1,293)			4.241	4.038	MON	19,438	19,438	11/09/2018	11/15/2051
12591KAD7	COMM 2013-CCRE12 MORTGAGE TRUST 20			4	1FE	505,996	102.0920	510,461	500,000	504,882		(1,114)			3.765	3.382	MON	1,569	10,981	05/09/2018	10/10/2046
12596GAZ2	CSAIL 2018-C14 COMMERCIAL MORTGAGE			4	1FE	5,561,995	105.2770	5,684,952	5,400,000	5,560,688		(1,307)			4.422	4.087	MON	19,897	19,897	11/20/2018	11/15/2051
36252TAS4	GS MORTGAGE SECURITIES TRUST 2016-			4	1FE	2,142,336	98.3050	2,162,708	2,200,000	2,148,115		5,779			2.922	3.406	MON	5,357	37,499	05/04/2018	05/10/2049
61691NAE5	MORGAN STAN CAP I TR 2017-HR2				1FE	1,819,504	98.7180	1,826,279	1,850,000	1,822,737		3,233			3.587	3.902	MON	5,530	44,240	04/23/2018	12/16/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61691QAE8	MORGAN STANLEY CAPITAL I TRUST 201			4	1FE	422,273	104.9810	430,423	410,000	421,834		(439)			4.407	3.807	MON	1,506	3,011	10/12/2018	10/15/2051
61767CAU2	MS BOFA ML TRUST 2017-C33				1FE	716,557	97.7220	723,143	740,000	717,448		891			3.337	3.625	MON	2,058	16,463	04/23/2018	05/17/2050
86359UAA7	STRUCTURED ASSET SECURITIES CORP M			4	1FE	609,683	98.4740	611,462	620,937	609,983		300			2.686	3.031	MON	275	1,359	10/31/2018	04/25/2036
89172PAC3	TOWD PT MTG TR 2016-2			4	1FE	1,562,074	94.2320	1,601,941	1,700,000	1,563,256		1,182			3.000	4.043	MON	4,250	4,250	11/26/2018	08/25/2055
903442AA9	US 2018-USDC 2018-USDC A 4.106% 10			4	1FE	514,983	102.4330	512,164	500,000	511,579		(3,404)			4.106	2.862	MON	1,711	10,265	05/31/2018	08/10/2050
00175MBF6	AMMC CLO 15 LTD 2014-15RR			4	1FE	6,000,000	99.1700	5,950,200	6,000,000	6,000,000					3.587	3.639	JAJO	12,555		11/26/2018	01/15/2032
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						38,362,174	XXX	38,819,379	38,265,080	38,363,244		1,068			XXX	XXX	XXX	124,247	262,405	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163EBS0	ALM VI LTD 2012-6A A2R3 FLOATING 1		D	4	1FE	275,000	98.1340	269,869	275,000	275,000					3.836	4.129	JAJO	2,227	5,290	05/30/2018	07/15/2026
03330AAA0	ANCHORAGE CAPITAL CLO 3-R LTD 2014		D	4	1FE	2,682,680	98.9060	2,650,667	2,680,000	2,684,363		1,683			3.559	3.526	JAJO	16,680	46,050	05/04/2018	01/28/2031
03328QAQ4	ANCHORAGE CAPITAL CLO 6 LTD 2015-6		D	4	1FE	1,112,220	99.0020	1,098,918	1,110,000	1,113,219		999			4.090	4.026	JAJO	9,584	22,971	05/01/2018	07/15/2030
03765WBE7	APOLLO CREDIT FUNDING IV LTD 4A A2		D	4	1FE	1,500,000	98.3360	1,475,034	1,500,000	1,500,000					3.630	3.630	JAJO	11,495	17,674	06/12/2018	07/15/2030
00190YAT2	ARES XXVII CLO LTD 2013-2A BR FLOA		D	4	1FE	730,000	98.4470	718,664	730,000	730,000					4.209	4.202	JAJO	5,121	7,453	08/10/2018	07/28/2029
12481XAE0	CBAM 2018-6 LTD 2018-6A B1 FLOATIN		D	4	1FE	1,600,000	97.8220	1,565,144	1,600,000	1,600,000					3.890	3.890	JAJO	33,884		05/17/2018	07/15/2031
197361AJ7	COLUMBIA CENT CLO 28 LTD CLO VARIA			4	1FE	900,000	96.0300	864,270	900,000	900,000					4.889	4.952	FMAN			11/01/2018	11/07/2030
12669WAE6	COUNTRYWIDE ASSET-BACKED CERTIFICA			4	1FE	3,628,422	98.5990	3,613,717	3,665,072	3,630,388		1,966			2.696	2.850	MON	1,628	29,707	09/17/2018	11/25/2037
26244RAB7	DRYDEN 54 SENIOR LOAN FUND 2017-54		D	4	1FE	1,111,388	98.1050	1,088,969	1,110,000	1,113,304		1,917			3.990	3.924	JAJO	8,858	22,562	05/01/2018	10/19/2029
36321HAC2	GALAXY XXIX CLO LTD 2018-29A B FLO		D	4	1FE	1,110,000	98.7890	1,096,559	1,110,000	1,110,000					4.016	3.983	FMAN	5,696	20,080	05/07/2018	11/15/2026
44330QAC5	HIGHBRIDGE LOAN MANAGEMENT 12-2018		D	4	1FE	1,500,000	96.7640	1,451,456	1,500,000	1,500,000					3.872	3.872	JAJO	29,526		05/16/2018	07/18/2031
44932BAA4	ICG US CLO LTD 2018-3A A1 FLOATING			4	1FE	8,000,000	99.4300	7,954,400	8,000,000	8,000,000							JAJO			11/06/2018	01/24/2032
55819DAG1	MADISON PARK FUNDING XXXI LTD 2018			4	1FE	3,000,000	97.9200	2,937,600	3,000,000	3,000,000							JAJO			11/08/2018	01/23/2031
61763MAE0	MORGAN STANLEY BANK OF AMERICA MER			4	1FE	1,998,084	100.8900	2,007,720	1,990,000	1,996,710		(1,375)			3.600	3.479	MON	5,970	41,790	05/10/2018	06/15/2047
61691JAS3	MORGAN STANLEY CAPITAL I TRUST 201			4	1FE	1,970,859	99.7240	1,994,480	2,000,000	1,974,914		4,055			3.304	3.669	MON	5,507	38,547	05/09/2018	06/15/2050
62481WAA5	MP CLO VIII LTD 2015-2A AR FLOATIN		D	4	1FE	1,110,000	98.9950	1,098,845	1,110,000	1,110,000					3.419	3.402	JAJO	6,637	16,889	05/01/2018	10/28/2027
64132MAE8	NEUBERGER BERMAN LOAN ADVISORS CLO			4	1FE	1,900,000	99.6900	1,894,110	1,900,000	1,900,000							JAJO			12/07/2018	01/20/2031
67110DAN7	OCP CLO 2016-11 LTD 2016-11A A1AR		D	4	1FE	1,113,330	99.5710	1,105,241	1,110,000	1,114,270		940			3.600	3.520	JAJO	7,215	20,416	05/01/2018	10/26/2030
67108FAQ9	OZLM FUNDING IV LTD 2013-4A A2R FL		D	4	1FE	740,740	98.4670	728,652	740,000	742,489		1,749			4.050	3.979	JAJO	5,744	15,168	05/01/2018	10/22/2030
67110HAW8	OZLM XIV LTD 2015-14A A2AR FLOATIN		D	4	1FE	1,035,000	98.8790	1,023,402	1,035,000	1,035,000					4.040	3.990	JAJO	7,550	14,897	06/05/2018	01/15/2029
69916DAC3	PARALLEL 2018-2 LTD 2018-2A A2 FLO			4	1FE	3,450,000	98.6500	3,403,425	3,450,000	3,450,000							JAJO			11/02/2018	10/20/2031
72133JAA5	PIKES PEAK CLO 2 2018-2A A FLOATIN			4	1FE	3,493,000	99.7300	3,490,550	3,500,000	3,493,114		114				0.026	JAJO			11/16/2018	01/18/2032
77341DAE7	ROCKFORD TOWER CLO 2017-3 LTD 2017		D	4	1FE	1,478,250	95.4450	1,431,674	1,500,000	1,480,246		1,996			3.940	4.211	JAJO	11,646	45,427	07/16/2018	10/20/2030
83610JAA4	SOUND POINT CLO XIX LTD 2018-1A A			4	1FE	6,810,300	97.4100	6,721,290	6,900,000	6,814,225		3,925			3.354	4.080	JAJO	49,497		11/27/2018	04/15/2031
89531MAC6	TRESTLES CLO II LTD 2018-2A A2 FLO		D	4	1FE	1,000,000	96.6400	966,401	1,000,000	1,000,000					4.003	4.003	JAJO	22,014		05/15/2018	07/25/2031
90932NAA1	UNITED AIRLINES 2018-1 CLASS B PAS			4	1FE	600,000	100.0420	600,251	600,000	600,000					4.600	4.600	MS	9,200	7,513	05/09/2018	09/01/2027
92330EAP2	VENTURE XIX CLO LTD 2014-19A ARR F			4	1FE	3,500,000	98.9400	3,462,900	3,500,000	3,500,000						4.104	JAJO			11/16/2018	01/15/2032
92330EAR8	VENTURE XIX CLO LTD 2014-19A BRR F			4	1FE	4,000,000	97.6000	3,904,000	4,000,000	4,000,000							JAJO			11/16/2018	01/15/2032
92913UAS5	VOYA CLO 2015-3 LTD 2015-3A A3R FL			4	1FE	3,000,000	97.9400	2,938,200	3,000,000	3,000,000					4.190	4.251	JAJO	25,140		11/02/2018	10/20/2031
93362YAB8	WAMU MORTGAGE PASS-THROUGH CERTIFI			4	1FE	4,127,180	96.5900	4,093,900	4,238,439	4,126,518		(662)			3.033	3.260	MON	10,711	10,711	11/26/2018	06/25/2046
98887YAE7	ZAIS CLO 11 LTD 2018-11A B FLOATIN			4	1FE	4,000,000	98.6200	3,944,800	4,000,000	4,000,000							JAJO			11/16/2018	01/20/2032
00162LCS4	ALM XVI LTD/ALM XVI LLC 2015-16A A		D	4	1FE	1,505,000	98.5600	1,483,331	1,505,000	1,505,000					3.848	4.227	JAJO	12,225	17,340	06/20/2018	07/15/2027
03330AAC6	ANCHORAGE CAPITAL CLO 3-R LTD 2014		D	4	1FE	533,930	97.6520	522,439	535,000	534,753		823			4.009	4.016	JAJO	3,751	10,410	06/07/2018	01/28/2031
197361AC2	COLUMBIA CENT CLO 2018-28			4	1FE	5,500,000	98.8600	5,437,300	5,500,000	5,500,000					3.849	3.905	FMAN	31,754		11/01/2018	11/07/2030
87154EAW0	SYMPHONY CLO XV LTD 2014-15RR			4	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					4.793	4.862	JAJO	1,864		12/07/2018	01/17/2032
40436KAC9	HPS LN MGMT LTD 2015-6R		D		1FE	498,750	98.2870	491,433	500,000	499,614		864			3.582	3.647	FMAN	2,686	12,208	04/25/2018	02/05/2031
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						82,514,133	XXX	81,529,611	82,793,511	82,533,127		18,994			XXX	XXX	XXX	343,810	423,103	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						369,907,088	XXX	365,293,044	372,783,591	369,429,589	(78,395)	(114,553)			XXX	XXX	XXX	2,812,963	5,661,902	XXX	XXX
7799999 Subtotals - Issuer Obligations						596,898,937	XXX	592,470,801	589,165,000	593,196,658	(78,395)	(1,270,493)			XXX	XXX	XXX	5,879,141	17,381,921	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						30,400,819	XXX	30,238,884	28,513,826	30,356,843		(43,978)			XXX	XXX	XXX	56,327	416,466	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						38,362,174	XXX	38,819,379	38,265,080	38,363,244		1,068			XXX	XXX	XXX	124,247	262,405	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						82,514,133	XXX	81,529,611	82,793,511	82,533,127		18,994			XXX	XXX	XXX	343,810	423,103	XXX	XXX
8399999 Grand Total - Bonds						748,176,063	XXX	743,058,675	738,737,417	744,449,872	(78,395)	(1,294,409)			XXX	XXX	XXX	6,403,525	18,483,895	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol/Market Indicator	Date Acquired
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
88579Y101	3M CO.			6,318.000	1,203,832	190.540	1,203,832	1,275,119	2,208	7,378		(71,287)		(71,287)		L	11/27/2018
00206R102	A T & T, INC.			86,180.000	2,459,577	28.540	2,459,577	2,709,733		66,060		(250,156)		(250,156)		L	11/29/2018
002824100	ABBOTT LABORATORIES			19,040.000	1,377,163	72.330	1,377,163	1,121,029		15,361		256,135		256,135		L	06/22/2018
00130H105	AES CORP			12,665.000	183,136	14.460	183,136	144,666		4,939		38,470		38,470		L	04/11/2018
00846U101	AGILENT TECHNOLOGIES, INC.			4,535.000	305,931	67.460	305,931	285,589		1,351		20,342		20,342		L	06/22/2018
009158106	AIR PRODS & CHEMS INC			4,355.000	697,018	160.050	697,018	689,549		9,273		7,469		7,469		L	11/29/2018
015271109	ALEXANDRIA REAL ESTATE EQ INC			1,965.000	226,447	115.240	226,447	237,947		3,655		(11,500)		(11,500)		L	04/11/2018
02079K305	ALPHABET, INC. VOL U CL A			1,600.000	1,671,936	1,044.960	1,671,936	629,298				(13,504)		(13,504)		L	05/13/2015
02209S103	ALTRIA GROUP INC			35,287.000	1,742,825	49.390	1,742,825	2,014,762		44,226		(271,937)		(271,937)		L	12/10/2018
025816109	AMERICAN EXPRESS CO			908.000	86,551	95.320	86,551	84,373		672		2,178		2,178		L	05/02/2018
02665T306	AMERICAN HOMES 4 RENT REIT USD 0.0			4,175.000	82,874	19.850	82,874	88,400				(5,526)		(5,526)		L	10/09/2018
026874784	AMERICAN INTL GROUP INC			70,036.000	2,760,119	39.410	2,760,119	3,726,527		58,763		(966,409)		(966,409)		L	11/29/2018
031162100	AMGEN INC			1,350.000	262,805	194.670	262,805	232,757		10,596		30,048		30,048		L	04/11/2018
032511107	ANADARKO PETROLEUM CORP.			18,307.000	802,579	43.840	802,579	1,229,835		8,886		(427,256)		(427,256)		L	11/29/2018
035710409	ANNALY CAP MGMT INC			8,775.000	86,171	9.820	86,171	87,801				(1,630)		(1,630)		L	11/29/2018
036752103	ANTHEM INC			11,760.000	3,088,529	262.630	3,088,529	2,654,597		26,460		433,932		433,932		L	05/02/2018
037411105	APACHE CORP			330.000	8,663	26.250	8,663	13,082	1,199	248		(4,420)		(4,420)		L	04/11/2018
037833100	APPLE, INC.			10,750.000	1,695,705	157.740	1,695,705	405,636	6,773	30,315		(123,518)		(123,518)		L	05/10/2016
03965L100	ARCONIC INC			612.000	10,318	16.860	10,318	10,609		110		(291)		(291)		L	05/02/2018
052769106	AUTODESK INC			1,159.000	149,059	128.610	149,059	147,652				1,407		1,407		L	11/05/2018
053484101	AVALONBAY COMMUNITIES INC REIT USD			710.000	123,576	174.050	123,576	131,098		368		(7,522)		(7,522)		L	11/29/2018
05351W103	AVANGRID INC			1,150.000	57,604	50.090	57,604	56,754				850		850		L	11/29/2018
054561105	AXA EQUITABLE HOLDINGS INC COM			56,239.000	935,255	16.630	935,255	1,115,820		3,251		(180,565)		(180,565)		L	12/14/2018
05722G100	BAKER HUGHES A GE CO			16,050.000	345,075	21.500	345,075	345,483				(408)		(408)		L	12/14/2018
060505104	BANK OF AMERICA CORP			247,025.000	6,086,696	24.640	6,086,696	7,439,320		95,194		(1,352,624)		(1,352,624)		L	11/29/2018
071813109	BAXTER INTERNATIONAL, INC.			2,155.000	141,842	65.820	141,842	139,951	578	819		1,891		1,891		L	04/11/2018
075887109	BECTON DICKINSON & CO			1,295.000	291,789	225.320	291,789	313,149		1,680		(21,360)		(21,360)		L	11/29/2018
084670702	BERKSHIRE HATHAWAY INC DEL			8,096.000	1,653,041	204.180	1,653,041	1,590,397				62,645		62,645		L	11/29/2018
086516101	BEST BUY CO INC			1,550.000	82,088	52.960	82,088	100,107		698		(18,019)		(18,019)		L	11/29/2018
09247X101	BLACKROCK, INC.			2,020.000	793,496	392.820	793,496	852,715		6,323		(59,219)		(59,219)		L	11/29/2018
093671105	BLOCK H & R INC			4,635.000	117,590	25.370	117,590	126,839	548	548		(9,249)		(9,249)		L	11/29/2018
101121101	BOSTON PROPERTIES INC REIT USD 0.0			430.000	48,397	112.550	48,397	51,459		753		(3,062)		(3,062)		L	05/16/2018
110122108	BRISTOL MYERS SQUIBB COMPANY			7,680.000	399,206	51.980	399,206	406,275		3,744		(7,069)		(7,069)		L	11/29/2018
11135F101	BROADCOM INC COMMON STOCK USD			2,320.000	589,930	254.280	589,930	489,345		9,849		100,585		100,585		L	11/29/2018
133131102	CAMDEN PROPERTY TRUST			915.000	80,566	88.050	80,566	86,419				(5,853)		(5,853)		L	10/09/2018
134429109	CAMPBELL SOUP CO COMMON STOCK USD			3,245.000	107,053	32.990	107,053	123,254		1,136		(16,201)		(16,201)		L	10/09/2018
14149Y108	CARDINAL HEALTH, INC.			8,215.000	366,389	44.600	366,389	448,500		4,227		(82,111)		(82,111)		L	11/29/2018
149123101	CATERPILLAR, INC.			2,315.000	294,167	127.070	294,167	332,825		1,355		(38,658)		(38,658)		L	11/29/2018
12514G108	CDW CORP/DE COM USD 0.01			4,730.000	383,367	81.050	383,367	423,081				(39,715)		(39,715)		L	11/27/2018
15189T107	CENTERPOINT ENERGY INC			695.000	19,620	28.230	19,620	19,602		2,217		17		17		L	10/09/2018
125269100	CF INDS HLDGS INC			4,350.000	189,269	43.510	189,269	162,744		4,449		26,524		26,524		L	04/11/2018
808513105	CHARLES SCHWAB CORP/THE COMMON STO			15,869.000	659,040	41.530	659,040	746,461		679		(87,421)		(87,421)		L	11/27/2018
166764100	CHEVRON CORPORATION			15,730.000	1,711,267	108.790	1,711,267	1,896,793		53,368		(185,526)		(185,526)		L	10/09/2018
17243V102	CINEMARK HOLDINGS INC			6,110.000	218,738	35.800	218,738	232,005		3,648		(13,267)		(13,267)		L	11/29/2018
17275R102	CISCO SYSTEMS, INC.			54,595.000	2,365,601	43.330	2,365,601	2,329,794		35,439		35,807		35,807		L	11/29/2018
172967424	CITIGROUP, INC. NEW			93,981.000	4,892,651	52.060	4,892,651	6,608,123	2,131	108,582		(1,726,103)		(1,726,103)		L	12/10/2018
12572Q105	CME GROUP INC			1,972.000	370,973	188.120	370,973	315,128		4,141		55,845		55,845		L	05/02/2018
192446102	COGNIZANT TECH SOLUTIONS CORP CL A			17,869.000	1,134,324	63.480	1,134,324	1,296,927		4,525		(162,603)		(162,603)		L	12/26/2018
20030N101	COMCAST CORP NEW			116,173.000	3,955,691	34.050	3,955,691	3,915,822		41,471		39,868		39,868		L	12/10/2018
200340107	COMERICA INC			3,345.000	229,768	68.690	229,768	264,385				(34,617)		(34,617)		L	11/29/2018
205887102	CONAGRA BRANDS INC			1.000	21	21.360	21	85				(64)		(64)		L	10/26/2018
20825C104	CONOCOPHILLIPS			9,320.000	581,102	62.350	581,102	597,972		6,465		(16,870)		(16,870)		L	11/29/2018
219350105	CORNING, INC.			9,725.000	293,792	30.210	293,792	266,587		5,252		27,206		27,206		L	04/11/2018
222070203	COTY INC COMMON STOCK USD 0.01			3,995.000	26,207	6.560	26,207	44,676		2,581		(18,469)		(18,469)		L	08/16/2018
22822V101	CROWN CASTLE INTERNATIONAL CORP RE			3,195.000	347,073	108.630	347,073	331,191		6,949		15,882		15,882		L	06/22/2018
126408103	CSX CORPORATION			1,115.000	69,275	62.130	69,275	80,258				(10,984)		(10,984)		L	11/29/2018
229663109	CUBESMART			3,650.000	104,719	28.690	104,719	109,394		1,268		(4,676)		(4,676)		L	10/09/2018
231021106	CUMMINS, INC.			2,255.000	301,358	133.640	301,358	317,574		5,141		(16,216)		(16,216)		L	08/16/2018
126650100	CVS HEALTH CORPORATION			35,276.000	2,311,284	65.520	2,311,284	2,974,197		24,303		(662,913)		(662,913)		L	12/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
232806109	CYPRESS SEMICONDUCTOR CORP			14,895.000	189,464	12.720	189,464	206,716				(17,251)		(17,251)		L	11/29/2018
23283R100	CYRUSONE INC			3,740.000	197,771	52.880	197,771	187,720		3,441		10,051		10,051		L	04/11/2018
235851102	DANAHER CORP			15,837.000	1,633,111	103.120	1,633,111	1,300,284		10,229		163,121		163,121		L	08/31/2017
237194105	DARDEN RESTAURANTS INC COMMON STOC			1,835.000	183,243	99.860	183,243	203,822				(20,579)		(20,579)		L	11/29/2018
247361702	DELTA AIR LINES, INC.			5,365.000	267,714	49.900	267,714	276,880	1,676	4,963		(9,166)		(9,166)		L	10/09/2018
25179M103	DEVON ENERGY CORP NEW			38,003.000	856,588	22.540	856,588	1,368,405		8,474		(511,818)		(511,818)		L	11/27/2018
253868103	DIGITAL RLTY TR INC			1,125.000	119,869	106.550	119,869	124,383		1,884		(4,514)		(4,514)		L	08/16/2018
256677105	DOLLAR GEN CORP NEW			13,027.000	1,407,958	108.080	1,407,958	1,361,797				46,161		46,161		L	12/26/2018
25746U109	DOMINION RESOURCES, INC.			18,235.000	1,303,073	71.460	1,303,073	1,187,984		43,996		115,089		115,089		L	11/29/2018
257559203	DOMTAR CORP			6,585.000	231,331	35.130	231,331	297,448		3,706		(66,117)		(66,117)		L	11/29/2018
25960P109	DOUGLAS EMMETT INC			595.000	20,307	34.130	20,307	21,142		298		(834)		(834)		L	04/11/2018
26078J100	DOWDUPONT, INC.			43,189.000	2,309,748	53.480	2,309,748	2,539,635		18,800		(229,888)		(229,888)		L	11/29/2018
233331107	DTE ENERGY CO			2,125.000	234,388	110.300	234,388	248,209				(13,821)		(13,821)		L	11/29/2018
26441C204	DUKE ENERGY CORP NEW			2,375.000	204,963	86.300	204,963	195,346		2,203		9,617		9,617		L	10/09/2018
264411505	DUKE REALTY INVESTMENTS INC			1,445.000	37,426	25.900	37,426	40,668	1,274	860		(3,242)		(3,242)		L	05/16/2018
277432100	EASTMAN CHEMICAL CO.			3,250.000	237,608	73.110	237,608	256,895				(19,288)		(19,288)		L	11/29/2018
281020107	EDISON INTL			7,913.000	449,221	56.770	449,221	470,825		3,482		(21,604)		(21,604)		L	11/29/2018
291011104	EMERSON ELECTRIC CO			3,560.000	212,710	59.750	212,710	238,814		9,267		(26,104)		(26,104)		L	04/11/2018
29364G103	ENTERGY CORP NEW			1,495.000	128,675	86.070	128,675	117,286		13,604		11,388		11,388		L	04/11/2018
293792107	ENTERPRISE PRODUCTS PARTNERS LP ML			93,388.000	2,296,411	24.590	2,296,411	2,665,241		58,900		(368,830)		(368,830)		L	12/26/2018
29476L107	EQUITY RESIDENTIAL PROPERTIES TRST			3,030.000	200,010	66.010	200,010	207,087				(7,077)		(7,077)		L	11/29/2018
29530P102	ERIE INDEMNITY CO COMMON STOCK USD			370.000	49,325	133.310	49,325	44,549		622		4,776		4,776		L	06/22/2018
297178105	ESSEX PPTY TR INC			420.000	102,988	245.210	102,988	108,531				(5,542)		(5,542)		L	11/29/2018
30161N101	EXELON CORP			4,615.000	208,137	45.100	208,137	177,597		5,335		30,540		30,540		L	04/11/2018
30231G102	EXXON MOBIL CORP			33,000.000	2,250,270	68.190	2,250,270	2,588,442		82,566		(338,172)		(338,172)		L	10/09/2018
31620R303	FIDELITY NATIONAL FINANCIAL IN			8,760.000	275,414	31.440	275,414	293,427		2,628		(18,012)		(18,012)		L	11/29/2018
31847R102	FIRST AMERN FINL CORP			4,400.000	196,416	44.640	196,416	220,972		2,287		(24,556)		(24,556)		L	11/29/2018
337932107	FIRST ENERGY CORP.			64,231.000	2,411,874	37.550	2,411,874	2,260,136		59,700		151,738		151,738		L	11/27/2018
302520101	FNB CORP/PA COMMON STOCK USD 0.01			23,835.000	234,536	9.840	234,536	290,542		2,860		(56,005)		(56,005)		L	11/29/2018
344849104	FOOT LOCKER INC COMMON STOCK USD 0			335.000	17,822	53.200	17,822	16,567		116		1,255		1,255		L	10/09/2018
345370860	FORD MTR CO DEL			77,235.000	590,848	7.650	590,848	706,353		20,792		(115,505)		(115,505)		L	10/09/2018
354613101	FRANKLIN RESOURCES, INC.			2,505.000	74,298	29.660	74,298	83,831	1,628			(9,532)		(9,532)		L	11/29/2018
35671D857	FREEPORT-McMORAN COPPER & GOLD			7,750.000	79,903	10.310	79,903	103,201		388		(23,299)		(23,299)		L	10/09/2018
363576109	GALLAGHER ARTHUR J & CO			20,150.000	1,485,055	73.700	1,485,055	1,439,697		13,226		45,358		45,358		L	12/26/2018
36467J108	GAMING & LEISURE PPTYS INC			570.000	18,417	32.310	18,417	19,267		1,106		(851)		(851)		L	04/11/2018
364760108	GAP INC/THE COMMON STOCK USD 0.05			5,970.000	153,787	25.760	153,787	159,643				(5,856)		(5,856)		L	11/29/2018
369550108	GENERAL DYNAMICS CORP.			575.000	90,396	157.210	90,396	104,306				(13,910)		(13,910)		L	11/29/2018
369604103	GENERAL ELECTRIC COMPANY			113,299.000	857,673	7.570	857,673	1,487,709		23,208		(630,035)		(630,035)		L	12/07/2018
370334104	GENERAL MILLS, INC.			26,435.000	1,029,379	38.940	1,029,379	1,112,308				(82,929)		(82,929)		L	11/29/2018
37045V100	GENERAL MOTORS CO			14,230.000	475,994	33.450	475,994	519,623		5,407		(43,629)		(43,629)		L	11/29/2018
372460105	GENUINE PARTS CO			3,065.000	294,301	96.020	294,301	297,479		1,994		(3,178)		(3,178)		L	11/29/2018
375558103	GILEAD SCIENCES, INC.			6,150.000	384,683	62.550	384,683	414,783		10,175		(30,100)		(30,100)		L	11/29/2018
38141G104	GOLDMAN SACHS GROUP INC			8,432.000	1,408,566	167.050	1,408,566	2,029,590		17,333		(621,024)		(621,024)		L	11/27/2018
384313508	GRAFTECH INTL LTD			14,530.000	166,223	11.440	166,223	229,344		11,406		(63,121)		(63,121)		L	11/29/2018
412822108	HARLEY-DAVIDSON INC COMMON STOCK U			1,945.000	66,363	34.120	66,363	80,179		1,439		(13,816)		(13,816)		L	08/16/2018
416515104	HARTFORD FINL SVCS GROUP INC			4,200.000	186,690	44.450	186,690	187,067				(377)		(377)		L	11/29/2018
418056107	HASBRO INC			175.000	14,219	81.250	14,219	15,283		331		(1,064)		(1,064)		L	04/11/2018
40412C101	HCA HEALTHCARE INC			2,080.000	258,856	124.450	258,856	200,080		2,184		58,776		58,776		L	04/11/2018
40414L109	HCP, INC.			3,380.000	103,225	30.540	103,225	97,389				5,837		5,837		L	11/29/2018
42225P501	HEALTHCARE TR AMER INC			3,185.000	80,612	25.310	80,612	85,208		1,368		(4,596)		(4,596)		L	11/29/2018
423452101	HELMERICH & PAYNE INC			2,400.000	115,056	47.940	115,056	174,267		2,691		(59,211)		(59,211)		L	10/09/2018
42809H107	HESS CORPORATION			22,577.000	914,369	40.500	914,369	1,308,542		12,959		(394,174)		(394,174)		L	11/29/2018
42824C109	HEWLETT PACKARD ENTERPRISE CO			16,700.000	220,607	13.210	220,607	264,330		1,245		(43,723)		(43,723)		L	11/29/2018
436106108	HOLLYFRONTIER CORP			1,965.000	100,451	51.120	100,451	107,235		1,995		(6,784)		(6,784)		L	04/11/2018
437076102	HOME DEPOT, INC.			3,008.000	516,835	171.820	516,835	401,909		13,162		(53,272)		(53,272)		L	12/13/2016
438516106	HONEYWELL INTERNATIONAL, INC.			12,283.000	1,622,830	132.120	1,622,830	1,837,093		3,682		(214,263)		(214,263)		L	11/27/2018
44107P104	HOST HOTELS & RESORTS INC			10,465.000	174,452	16.670	174,452	193,419		4,186		(18,968)		(18,968)		L	04/11/2018
40434L105	HP INC			15,260.000	312,220	20.460	312,220	334,199		3,501		(21,980)		(21,980)		L	11/29/2018
444859102	HUMANA INC			10,618.000	3,041,845	286.480	3,041,845	3,246,248		1,664		(204,403)		(204,403)		L	12/10/2018
446150104	HUNTINGTON BANCSHARES INC/OH COMMO			57,770.000	688,618	11.920	688,618	837,549				(148,931)		(148,931)		L	11/29/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
447011107	HUNTSMAN CORP COMMON STOCK USD 0.0			8,205.000	158,274	19.290	158,274	167,180		1,333		(8,906)		(8,906)		L	11/29/2018
458140100	INTEL CORP			29,380.000	1,378,803	46.930	1,378,803	1,385,582		16,499		(6,779)		(6,779)		L	10/09/2018
459200101	INTERNATIONAL BUSINESS MACHINE COR			4,070.000	462,637	113.670	462,637	599,858		11,477		(137,221)		(137,221)		L	10/09/2018
460690100	INTERPUBLIC GROUP COS INC			11,265.000	232,397	20.630	232,397	261,265		5,114		(28,868)		(28,868)		L	11/29/2018
460146103	INTL PAPER CO			17,615.000	710,941	40.360	710,941	890,790		21,613		(179,848)		(179,848)		L	10/09/2018
46266C105	IQVIA HLDGS INC			215.000	24,977	116.170	24,977	26,845				(1,869)		(1,869)		L	11/29/2018
46590V100	JBG SMITH PPTYS			4,795.000	166,914	34.810	166,914	166,741		2,883		173		173		L	08/16/2018
478160104	JOHNSON & JOHNSON			13,015.000	1,679,586	129.050	1,679,586	1,696,855		30,906		(17,269)		(17,269)		L	08/16/2018
46625H100	JPMORGAN CHASE & COMPANY			90,090.000	8,794,586	97.620	8,794,586	9,999,703		111,155		(1,205,117)		(1,205,117)		L	12/10/2018
48203R104	JUNIPER NETWORKS INC			7,980.000	214,742	26.910	214,742	197,046		4,309		17,696		17,696		L	04/11/2018
48238T109	KAR AUCTION SVCS INC			545.000	26,007	47.720	26,007	31,315				(5,308)		(5,308)		L	11/29/2018
487836108	KELLOGG CO			22,339.000	1,273,546	57.010	1,273,546	1,391,386		19,678		(117,840)		(117,840)		L	12/10/2018
494368103	KIMBERLY CLARK CORP			4,660.000	530,960	113.940	530,960	533,725				(2,764)		(2,764)		L	11/29/2018
49456B101	KINDER MORGAN INC DEL			22,015.000	338,591	15.380	338,591	382,625		8,719		(44,034)		(44,034)		L	10/09/2018
500255104	KOHLS CORPORATION			3,426.000	227,281	66.340	227,281	220,288		6,270		6,993		6,993		L	05/16/2018
500754106	KRAFT HEINZ CO			1,480.000	63,699	43.040	63,699	84,267		6,494		(20,568)		(20,568)		L	10/09/2018
512816109	LAMAR ADVERTISING CO NEW			585.000	40,470	69.180	40,470	37,295		1,603		3,175		3,175		L	04/11/2018
517834107	LAS VEGAS SANDS CORP COMMON STOCK			9,640.000	501,762	52.050	501,762	522,716		7,230		(20,954)		(20,954)		L	11/29/2018
524901105	LEGG MASON INC COMMON STOCK USD 0.			22,230.000	567,087	25.510	567,087	642,211				(75,124)		(75,124)		L	11/29/2018
524660107	LEGGETT & PLATT INC COMMON STOCK U			7,445.000	266,829	35.840	266,829	287,993				(21,165)		(21,165)		L	11/29/2018
525327102	LEIDOS HOLDINGS INC COMMON STOCK U			1,655.000	87,252	52.720	87,252	96,881		1,059		(9,630)		(9,630)		L	06/22/2018
531172104	LIBERTY PROPERTY TRUST			975.000	40,833	41.880	40,833	41,911		780		(1,078)		(1,078)		L	08/16/2018
539830109	LOCKHEED MARTIN CORP			6,060.000	1,586,750	261.840	1,586,750	1,873,375		14,764		(286,625)		(286,625)		L	12/11/2018
54142L109	LOGMEIN INC			410.000	33,444	81.570	33,444	33,901		123		(457)		(457)		L	10/09/2018
548661107	LOWES COS INC			13,804.000	1,274,937	92.360	1,274,937	1,220,092		8,766		54,845		54,845		L	12/10/2018
55616P104	MACYS INC			8,925.000	265,787	29.780	265,787	290,355		6,236		(24,568)		(24,568)		L	11/29/2018
56418H100	MANPOWERGROUP INC			2,420.000	156,816	64.800	156,816	194,701		2,444		(37,885)		(37,885)		L	11/29/2018
565849106	MARATHON OIL CORP			35,302.000	506,231	14.340	506,231	722,971		3,350		(216,741)		(216,741)		L	11/27/2018
56585A102	MARATHON PETROLEUM CORP			33,330.000	1,966,803	59.010	1,966,803	1,548,025		50,016		(291,775)		(291,775)		L	12/10/2018
571748102	MARSH & MCLENNAN COS INC COM ST			16,174.000	1,289,877	79.750	1,289,877	1,384,755		3,981		(94,878)		(94,878)		L	11/27/2018
574599106	MASCO CORP			14,420.000	421,641	29.240	421,641	427,932				(6,292)		(6,292)		L	12/20/2018
577081102	MATTEL INC			41,277.000	412,357	9.990	412,357	536,964				(124,607)		(124,607)		L	04/20/2018
580135101	McDONALD'S CORP			4,700.000	834,579	177.570	834,579	788,733	3,301	9,568		45,846		45,846		L	11/29/2018
58155Q103	McKESSON CORPORATION			11,017.000	1,217,048	110.470	1,217,048	1,502,080	4,020	4,663		(285,032)		(285,032)		L	12/10/2018
58933Y105	MERCK & CO., INC.			69,768.000	5,330,973	76.410	5,330,973	4,047,890	1,920	89,494		1,180,008		1,180,008		L	11/27/2018
589400100	MERCURY GENL CORP NEW			11,845.000	612,505	51.710	612,505	557,691		22,239		54,814		54,814		L	05/16/2018
59156R108	METLIFE, INC.			80,927.000	3,322,863	41.060	3,322,863	3,798,868		85,537		(476,005)		(476,005)		L	12/10/2018
594918104	MICROSOFT CORP			39,540.000	4,016,078	101.570	4,016,078	3,087,230		38,944		223,352		223,352		L	12/10/2018
59522J103	MID-AMERICA APARTMENT COMMUNITIES			165.000	15,791	95.700	15,791	16,466		152		(675)		(675)		L	10/09/2018
609207105	MONDELEZ INTERNATIONAL, INC.			17,080.000	683,712	40.030	683,712	737,842		4,167		(54,129)		(54,129)		L	12/10/2018
617446448	MORGAN STANLEY			54,021.000	2,141,933	39.650	2,141,933	2,824,700		35,766		(682,767)		(682,767)		L	12/10/2018
620076307	MOTOROLA SOLUTIONS INC			7,289.000	838,527	115.040	838,527	857,144		2,788		(18,618)		(18,618)		L	10/26/2018
626717102	MURPHY OIL CORP			5,260.000	123,031	23.390	123,031	150,765		5,699		(27,733)		(27,733)		L	04/11/2018
636518102	NATIONAL INSTRS CORP			95.000	4,311	45.380	4,311	4,364		106		(53)		(53)		L	10/09/2018
637417106	NATIONAL RETAIL PPTYS INC			925.000	44,872	48.510	44,872	45,806				(935)		(935)		L	11/29/2018
63938C108	NAVIENT CORPORATION			35,390.000	311,786	8.810	311,786	447,400		9,746		(135,614)		(135,614)		L	11/29/2018
64828T201	NEW RESIDENTIAL INVT CORP			12,740.000	181,035	14.210	181,035	207,057		12,740		(26,021)		(26,021)		L	04/11/2018
651229106	NEWELL BRANDS INC			48,907.000	909,181	18.590	909,181	1,052,153		11,753		(142,972)		(142,972)		L	12/28/2018
651639106	NEWMONT MINING CORP			3,590.000	124,394	34.650	124,394	107,935		503		16,458		16,458		L	10/09/2018
65339F101	NEXTERA ENERGY, INC.			8,123.000	1,411,940	173.820	1,411,940	1,372,110	3,964	19,396		39,830		39,830		L	11/27/2018
655844108	NORFOLK SOUTHERN CORP			2,935.000	438,900	149.540	438,900	384,639		6,809		54,261		54,261		L	04/11/2018
666807102	NORTHROP GRUMMAN CORP COM			4,455.000	1,091,030	244.900	1,091,030	1,228,200		5,346		(137,170)		(137,170)		L	11/27/2018
670346105	NUCOR CORP			5,555.000	287,805	51.810	287,805	339,648	1,524	1,091		(51,844)		(51,844)		L	11/29/2018
674599105	OCCIDENTAL PETE CORP DEL			19,600.000	1,203,048	61.380	1,203,048	1,397,527		15,830		(194,479)		(194,479)		L	11/29/2018
670837103	OGE ENERGY CORP COMMON STOCK USD 0			9,985.000	391,312	39.190	391,312	386,637		241		4,675		4,675		L	11/29/2018
680223104	OLD REP INTL CORP			27,200.000	559,504	20.570	559,504	567,883		15,647		(8,379)		(8,379)		L	08/16/2018
680665205	OLIN CORP			1,310.000	26,344	20.110	26,344	32,764		1,800		(6,420)		(6,420)		L	10/09/2018
681936100	OMEGA HEALTHCARE INVS INC			490.000	17,224	35.150	17,224	18,248				(1,024)		(1,024)		L	11/29/2018
681919106	OMNICOM GROUP INC COMMON STOCK USD			1,780.000	130,367	73.240	130,367	123,143		1,068		7,225		7,225		L	08/16/2018
682680103	ONEOK INC COMMON STOCK USD 0.01			27,370.000	1,476,612	53.950	1,476,612	1,862,988		34,143		(386,376)		(386,376)		L	10/17/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
68389X105	ORACLE CORPORATION			114,442.000	5,167,056	45.150	5,167,056	5,287,253		39,873		(120,196)		(120,196)		L	11/27/2018
693718108	PACCAR INC			6,400.000	365,696	57.140	365,696	377,457				(11,761)		(11,761)		L	12/07/2018
695263103	PACWEST BANCORP DEL			7,245.000	241,114	33.280	241,114	350,045		4,347		(108,931)		(108,931)		L	10/09/2018
69318G106	PBF ENERGY INC			2,870.000	93,763	32.670	93,763	100,629		2,744		(6,866)		(6,866)		L	04/11/2018
713448108	PEPSICO INC			24,555.000	2,712,836	110.480	2,712,836	1,765,627		71,551		(40,581)		(40,581)		L	05/16/2018
717081103	PFIZER, INC.			197,531.000	8,622,228	43.650	8,622,228	7,011,910		195,293		1,335,435		1,335,435		L	11/27/2018
69331C108	PG&E CORP			39,644.000	941,545	23.750	941,545	1,825,836				(884,291)		(884,291)		L	10/17/2018
718172109	PHILIP MORRIS INTL INC			12,705.000	848,186	66.760	848,186	1,044,932		11,178		(196,746)		(196,746)		L	11/29/2018
718546104	PHILLIPS 66			2,440.000	210,206	86.150	210,206	253,726		6,636		(43,520)		(43,520)		L	08/16/2018
693475105	PNC FINL SVCS GROUP INC			3,755.000	438,997	116.910	438,997	503,805		242		(64,808)		(64,808)		L	11/29/2018
69351T106	PPL CORP			40,815.000	1,156,289	28.330	1,156,289	1,115,984		33,468		40,305		40,305		L	05/16/2018
74251V102	PRINCIPAL FINANCIAL GROUP INC COMM			21,245.000	938,392	44.170	938,392	1,112,398		16,324		(174,007)		(174,007)		L	11/29/2018
742718109	PROCTER & GAMBLE CO.			31,655.000	2,909,728	91.920	2,909,728	2,717,936	19,443	30,843		191,792		191,792		L	12/10/2018
74340W103	PROLOGIS INC			10,412.000	611,393	58.720	611,393	335,162		12,482		276,230		276,230		L	08/21/2018
744320102	PRUDENTIAL FINL INC			2,430.000	198,167	81.550	198,167	238,453		14,148		(40,286)		(40,286)		L	08/16/2018
744573106	PUBLIC SVC ENTERPRISE GROUP			34,279.000	1,784,222	52.050	1,784,222	1,785,819		30,200		(1,597)		(1,597)		L	11/29/2018
747525103	QUALCOMM, INC.			57,890.000	3,294,520	56.910	3,294,520	3,130,205		89,423		164,315		164,315		L	11/27/2018
74834L100	QUEST DIAGNOSTICS INC			1,455.000	121,158	83.270	121,158	128,282				(7,124)		(7,124)		L	11/29/2018
751212101	RALPH LAUREN CORPORATION			430.000	44,488	103.460	44,488	48,103	86			(3,616)		(3,616)		L	11/29/2018
756109104	REALTY INCOME CORP			800.000	50,432	63.040	50,432	50,977		176		(545)		(545)		L	11/29/2018
7591EP100	REGIONS FINANCIAL CORP COMMON STOC			41,275.000	552,260	13.380	552,260	669,712				(117,452)		(117,452)		L	11/29/2018
780287108	ROYAL GOLD INC			450.000	38,543	85.650	38,543	33,302				5,240		5,240		L	11/29/2018
749685103	RPM INTL INC			1,640.000	96,399	58.780	96,399	80,003		1,624		16,396		16,396		L	04/11/2018
78573M104	SABRE CORP			1,975.000	42,739	21.640	42,739	51,206		277		(8,467)		(8,467)		L	11/29/2018
80283M101	SANTANDER CONSUMER USA HOLDINGS IN			6,035.000	106,156	17.590	106,156	117,762		1,207		(11,607)		(11,607)		L	10/09/2018
806857108	SCHLUMBERGER LTD.			21,840.000	787,987	36.080	787,987	1,044,398		5,743		(256,411)		(256,411)		L	11/29/2018
816851109	SEMPRA ENERGY			1,660.000	179,595	108.190	179,595	188,049				(8,453)		(8,453)		L	11/29/2018
828806109	SIMON PROPERTY GROUP			215.000	36,118	167.990	36,118	33,027		1,279		3,091		3,091		L	04/11/2018
842587107	SOUTHERN CO			20,795.000	913,316	43.920	913,316	924,181		41,792		(10,864)		(10,864)		L	10/09/2018
84860W300	SPIRIT RLTY CAP INC NEW			1,650.000	58,163	35.250	58,163	59,790		2,516		(1,627)		(1,627)		L	04/11/2018
85571B105	STARWOOD PROPERTY TRUST INC REIT U			815.000	16,064	19.710	16,064	17,430				(1,366)		(1,366)		L	10/09/2018
857477103	STATE STREET CORP			26,731.000	1,685,924	63.070	1,685,924	2,112,515	5,416	2,594		(426,591)		(426,591)		L	12/13/2018
858119100	STEEL DYNAMICS INC COMMON STOCK US			965.000	28,989	30.040	28,989	33,554				(4,565)		(4,565)		L	11/29/2018
862121100	STORE CAP CORP			5,490.000	155,422	28.310	155,422	139,577		3,514		15,845		15,845		L	05/16/2018
866674104	SUN CMNTYS INC			2,740.000	278,685	101.710	278,685	256,653		3,188		22,032		22,032		L	10/09/2018
867224107	SUNCOR ENERGY, INC. NEW			120,573.000	3,372,427	27.970	3,372,427	4,330,629		78,811		(1,160,178)		(1,160,178)		L	10/15/2018
871503108	SYMANTEC CORP COMMON STOCK USD 0.0			2,845.000	53,756	18.895	53,756	61,775		63		(8,019)		(8,019)		L	11/29/2018
74144T108	T ROWE PRICE GROUP, INC.			6,680.000	616,698	92.320	616,698	701,900		8,775		(85,202)		(85,202)		L	11/29/2018
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC			665.000	68,455	102.940	68,455	76,294				(7,838)		(7,838)		L	08/02/2018
876030107	TAPESTRY INC			811.000	27,371	33.750	27,371	36,702		821		(9,331)		(9,331)		L	05/16/2018
87612E106	TARGET CORP			130.000	8,592	66.090	8,592	11,185		2,064		(2,593)		(2,593)		L	10/09/2018
87240R107	TFS FINL CORP			35,810.000	577,615	16.130	577,615	545,008		19,257		32,608		32,608		L	11/29/2018
254687106	THE WALT DISNEY CO			3,300.000	361,845	109.650	361,845	328,865		2,772		32,980		32,980		L	05/02/2018
883556102	THERMO FISHER SCIENTIFIC, INC.			2,050.000	458,770	223.790	458,770	483,961		151		(25,192)		(25,192)		L	11/29/2018
89417E109	TRAVELERS COMPANIES INC			15,254.000	1,826,667	119.750	1,826,667	2,032,358		27,223		(205,692)		(205,692)		L	12/10/2018
896522109	TRINITY INDS INC			1,045.000	21,517	20.590	21,517	24,326				(2,809)		(2,809)		L	11/29/2018
90130A101	TWENTY-FIRST CENTURY FOX INC COMMO			423.000	20,355	48.120	20,355	20,602		76		(247)		(247)		L	06/22/2018
904214103	UMPQUA HOLDINGS CORP COMMON STOCK			31,200.000	496,080	15.900	496,080	598,928				(102,848)		(102,848)		L	11/29/2018
907818108	UNION PACIFIC CORP			7,141.000	987,100	138.230	987,100	1,018,846		9,714		(31,746)		(31,746)		L	11/27/2018
913017109	UNITED TECHNOLOGIES CORP			4,345.000	462,656	106.480	462,656	532,056		9,277		(69,401)		(69,401)		L	04/11/2018
91324P102	UNITEDHEALTH GROUP, INC.			7,875.000	1,961,820	249.120	1,961,820	425,918		27,169		225,698		225,698		L	09/11/2012
91325V108	UNITI GROUP INC			3,610.000	56,208	15.570	56,208	65,032		1,818		(8,824)		(8,824)		L	10/09/2018
902973304	US BANCORP DEL			38,416.000	1,755,611	45.700	1,755,611	1,953,138		24,989		(197,527)		(197,527)		L	11/29/2018
918204108	V F CORPORATION			3,435.000	245,053	71.340	245,053	270,129		3,757		(25,076)		(25,076)		L	11/29/2018
91913Y100	VALERO ENERGY CORP NEW			2,800.000	209,916	74.970	209,916	280,875		7,932		(70,959)		(70,959)		L	04/11/2018
92276F100	VENTAS INC			1,255.000	73,530	58.590	73,530	77,945				(4,415)		(4,415)		L	11/29/2018
92343V104	VERIZON COMMUNICATIONS			160,136.000	9,002,846	56.220	9,002,846	8,146,027		183,274		685,366		685,366		L	11/27/2018
92553P201	VIACOM CL B			3,760.000	96,632	25.700	96,632	117,223		431		(20,591)		(20,591)		L	11/29/2018
925652109	VICI PPTYS INC			9,610.000	180,476	18.780	180,476	174,638		5,286		5,838		5,838		L	04/11/2018
931427108	WALGREENS BOOTS ALLIANCE INC			4,995.000	341,308	68.330	341,308	344,375		4,103		(3,066)		(3,066)		L	10/09/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
931142103	WALMART INC			9,395.000	875,144	93.150	875,144	860,041		4,966		15,103		15,103		L	11/29/2018
942622200	WATSCO INC COMMON STOCK USD 0.5			4,820.000	670,655	139.140	670,655	787,219		3,545		(116,564)		(116,564)		L	11/29/2018
949746101	WELLS FARGO & COMPANY			151,903.000	6,999,690	46.080	6,999,690	7,743,897		178,671		(1,267,302)		(1,267,302)		L	12/20/2018
95040Q104	WELLTOWER INC			1,975.000	137,085	69.410	137,085	136,596		465		488		488		L	11/29/2018
958102105	WESTERN DIGITAL CORP			5,735.000	212,023	36.970	212,023	268,340				(56,317)		(56,317)		L	11/29/2018
959802109	WESTERN UNION CO/THE COMMON STOCK			37,155.000	633,864	17.060	633,864	697,206		7,059		(63,342)		(63,342)		L	11/29/2018
96145D105	WESTROCK CO			2,915.000	110,070	37.760	110,070	132,573		1,326		(22,503)		(22,503)		L	10/09/2018
962166104	WEYERHAEUSER CO			2,980.000	65,143	21.860	65,143	79,293				(14,151)		(14,151)		L	11/29/2018
963320106	WHIRLPOOL CORP			330.000	35,267	106.870	35,267	36,422		449		(1,155)		(1,155)		L	10/09/2018
969457100	WILLIAMS COS INC DEL			114,626.000	2,527,503	22.050	2,527,503	3,107,711		66,856		(580,208)		(580,208)		L	12/13/2018
969904101	WILLIAMS SONOMA INC			40.000	2,018	50.450	2,018	2,007		52		12		12		L	04/11/2018
984121608	XEROX CORP			9,110.000	180,014	19.760	180,014	240,901		4,325		(60,887)		(60,887)		L	11/29/2018
98954M200	ZILLOW GROUP INC COMMON STOCK USD			30.000	947	31.580	947	1,206				(259)		(259)		L	11/05/2018
05534B760	BCE INC COM NEW CAD 0		C	10,560.000	417,437	39.530	417,437	444,056		1,824		(26,619)		(26,619)		L	11/27/2018
G0177J108	ALLERGAN PLC		D	760.000	101,582	133.660	101,582	133,206		1,094		(31,624)		(31,624)		L	10/09/2018
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON S		D	1,175.000	60,677	51.640	60,677	63,846				(3,169)		(3,169)		L	11/29/2018
143658300	CARNIVAL CORP PAIRED CTF		D	2,995.000	147,654	49.300	147,654	178,123		4,570		(30,470)		(30,470)		L	08/16/2018
21037X100	CONSTELLATION SOFTWARE INC/CANADA		B	250.000	160,113	640.454	160,113	192,723		186		(25,449)		(25,449)	(7,161)	L	09/12/2018
P31076105	COPA HOLDINGS SA		D	690.000	54,310	78.710	54,310	56,823				(2,513)		(2,513)		L	11/29/2018
G29183103	EATON CORP PLC		D	5,735.000	393,765	68.660	393,765	442,664		7,372		(48,899)		(48,899)		L	10/09/2018
H2906T109	GARMIN LTD		D	3,825.000	242,199	63.320	242,199	226,644		6,082		15,555		15,555		L	05/16/2018
G47791101	INGERSOLL-RAND PLC		C	675.000	61,580	91.230	61,580	69,183		358		(7,602)		(7,602)		L	11/29/2018
G4863A108	INTERNATIONAL GAME TECHNOLOGY		D	9,980.000	146,007	14.630	146,007	169,603		1,996		(23,596)		(23,596)		L	10/09/2018
G491BT108	INVESCO LTD		D	22,445.000	375,729	16.740	375,729	497,702		14,514		(121,973)		(121,973)		L	10/09/2018
G51502105	JOHNSON CONTROLS INTERNATIONAL		D	56,400.000	1,672,260	29.650	1,672,260	2,045,771	1,613	11,158		(373,511)		(373,511)		L	11/29/2018
G5494J103	LINDE PLC		D	390.000	60,856	156.040	60,856	60,617		322		239		239		L	11/29/2018
N53745100	LYONDELLBASELL INDUSTRIES N V		C	2,910.000	241,996	83.160	241,996	326,318		5,820		(84,322)		(84,322)		L	08/16/2018
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMO		C	1,155.000	18,699	16.190	18,699	18,565				135		135		L	11/29/2018
G5960L103	MEDTRONIC PLC		D	43,590.000	3,964,946	90.960	3,964,946	3,554,400		53,997		331,333		331,333		L	11/29/2018
G6359F103	NABORS INDUSTRIES LTD		D	55,245.000	110,490	2.000	110,490	273,757		1,992		(163,267)		(163,267)		L	11/29/2018
G6518L108	NIELSEN HLDGS PLC		D	9,770.000	227,934	23.330	227,934	265,029		7,924		(37,095)		(37,095)		L	10/09/2018
G6700G107	NVENT ELECTRIC PLC COMMON STOCK		D	1,110.000	24,931	22.460	24,931	29,901		194		(4,970)		(4,970)		L	10/09/2018
N6596X109	NXP SEMICONDUCTORS N V		D	270.000	19,786	73.280	19,786	22,612				(2,826)		(2,826)		L	11/29/2018
G7S00T104	PENTAIR PLC		C	10,064.000	380,218	37.780	380,218	451,958		3,522		(71,740)		(71,740)		L	05/01/2018
V7780T103	ROYAL CARIBBEAN CRUISES LTD NORWAY		D	1,795.000	175,533	97.790	175,533	200,775		651		(25,242)		(25,242)		L	11/29/2018
004942819	SAMSUNG ELECTRONICS CO LTD GDR USD		D	1,635.000	1,417,545	867.000	1,417,545	1,516,963				(99,418)		(99,418)		L	12/28/2018
G84720104	STERIS PLC		D	950.000	101,508	106.850	101,508	89,065		941		12,443		12,443		L	04/11/2018
000989525	ASTRAZENECA PLC COMMON STOCK GBP 0		B	43,142.000	3,233,092	74.941	3,233,092	2,988,806		38,212		465,379		465,379	(221,092)	L	09/13/2018
S02634947	BAE SYSTEMS PLC COMMON STOCK GBP 2		B	65,369.000	383,029	5.859	383,029	455,676				(62,745)		(62,745)	(9,902)	L	11/07/2018
005069216	BAYER AG COMMON STOCK EUR 0		B	17,397.000	1,206,906	69.374	1,206,906	1,758,996		16,026		(495,203)		(495,203)	(56,887)	L	11/06/2018
000798058	BP PLC COMMON STOCK GBP 0.25		B	478,527.000	3,028,323	6.328	3,028,323	3,629,670		122,377		(381,291)		(381,291)	(220,057)	L	09/13/2018
000182709	CRH PLC COMMON STOCK EUR 0.32		B	28,125.000	667,246	23.724	667,246	869,959		5,146		(155,703)		(155,703)	(47,011)	L	05/01/2018
000237404	DIAGEO PLC COMMON STOCK GBP 28.935		B	42,511.000	1,516,146	35.665	1,516,146	1,477,065		24,951		148,788		148,788	(109,708)	L	05/01/2018
005986625	KONINKLIJKE PHILIPS NV COMMON STOC		B	77,262.000	2,737,532	35.432	2,737,532	3,194,996		45,931		(324,437)		(324,437)	(133,027)	L	11/07/2018
007123870	NESTLE SA COMMON STOCK CHF 0.1		B	16,890.000	1,370,662	81.152	1,370,662	1,401,316				(44,333)		(44,333)	13,680	L	11/07/2018
66987V109	NOVARTIS AG ADR USD			28,325.000	2,430,568	85.810	2,430,568	2,463,500				(32,932)		(32,932)		L	11/27/2018
005727979	SIEMENS AG COMMON STOCK EUR 0		B	6,200.000	691,631	111.553	691,631	730,593				(32,653)		(32,653)	(6,309)	L	10/18/2018
11282X103	BROOKFIELD PPTY PARTNERS L P			1,346.000	21,671	16.100	21,671	27,182		1,459		(5,511)		(5,511)		L	10/09/2018
670100205	NOVO-NORDISK A S		C	28,112.000	1,295,120	46.070	1,295,120	1,313,050		5,424		(17,930)		(17,930)		L	11/27/2018
874039100	TAIWAN SEMICONDUCTOR MFG LTD		C	28,243.000	1,042,449	36.910	1,042,449	1,051,882		6,295		(9,433)		(9,433)		L	12/13/2018
89151E109	TOTAL S A		C	12,639.000	659,503	52.180	659,503	788,561		20,360		(129,058)		(129,058)		L	09/12/2018
904784709	UNILEVER N V		C	19,984.000	1,075,139	53.800	1,075,139	1,105,629		22,244		(30,490)		(30,490)		L	12/10/2018
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					242,421,077	XXX	242,421,077	254,596,441	59,302	3,747,498		(19,263,904)		(19,263,904)	(797,474)	XXX	XXX
Parent, Subsidiaries and Affiliates																	
01644@108	ALL AMERICA INSURANCE COMPANY			15,000.000	159,801,436	10,653.429	159,801,436	11,702,000				3,177,800		3,177,800		U	11/14/1986
81415*109	SECURITY CENTRAL CORP.			18,500.000	2,059,107	111.303	2,059,107	1,850,000				(86,619)		(86,619)		U	07/24/2002
9199999 Subtotal - Parent, Subsidiaries and Affiliates					161,860,543	XXX	161,860,543	13,552,000				3,091,181		3,091,181		XXX	XXX

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Mutual Funds																	
922040100	VANGUARD INSTITUTIONAL INDEX FUND			220,229.004	50,113,110	227.550	50,113,110	22,560,134		1,218,968		(3,503,843)		(3,503,843)		L	05/17/2016
9299999 Subtotal - Mutual Funds					50,113,110	XXX	50,113,110	22,560,134		1,218,968		(3,503,843)		(3,503,843)		XXX	XXX
9799999 Total Common Stocks					454,394,730	XXX	454,394,730	290,708,575	59,302	4,966,466		(19,676,566)		(19,676,566)	(797,474)	XXX	XXX
9899999 Total Preferred and Common Stocks					454,394,730	XXX	454,394,730	290,708,575	59,302	4,966,466		(19,676,566)		(19,676,566)	(797,474)	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....2, the total $ value (included in Column 8) of all such issues $.....161,860,543.

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								
31331JAW3	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	XXX	251,649	250,000	1,009
0599999 Subtotal - Bonds - U.S. Governments						251,649	250,000	1,009
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
041042ZP0	ARKANSAS ST REF HGR EDU		02/12/2018	Transfer	XXX	467,649	440,000	3,471
574193KZ0	MD ST SECOND SER B		02/12/2018	Transfer	XXX	441,455	440,000	403
70914PUY6	PA ST 2ND SER		02/12/2018	Transfer	XXX	465,600	440,000	5,720
97705LWK9	WISCONSIN ST SER D (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	3,437
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,624,704	1,570,000	13,031
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
013595UD3	ALBUQUERQUE NM MUNI SD #12 SCH BLD		02/12/2018	Transfer	XXX	465,997	440,000	538
021087ST9	ALPINE UT SD SCH BLDG		02/12/2018	Transfer	XXX	252,880	250,000	3,063
035339U32	ANKENY IA REF SER B		02/12/2018	Transfer	XXX	250,000	250,000	1,479
05914FDZ0	BALTIMORE CNTY MD CONS IMPT (BAB)		02/12/2018	Transfer	XXX	250,977	250,000	3,472
067167QX7	BARBERS HILL TX ISD SCH BLDG		02/12/2018	Transfer	XXX	391,915	380,000	7,473
07539PBM0	BEAVERCREEK OH CSD SCH IMPT		02/12/2018	Transfer	XXX	251,938	250,000	2,465
082672BQ8	BENTON & KLICKITAT CNTYS WA CSD		02/12/2018	Transfer	XXX	467,122	435,000	10,778
083599JU5	BEREA OH CSD SCH IMPT		02/12/2018	Transfer	XXX	257,828	250,000	1,972
088365FJ5	BEXAR CNTY TX HOSP DIST REF		02/12/2018	Transfer	XXX	203,400	200,000	2,950
095743CV0	BLUE MOUNTAIN OR CMNTY CLG DIST		02/12/2018	Transfer	XXX	266,481	250,000	1,583
101824DX5	BOURBON CNTY KS UNIF SD #234		02/12/2018	Transfer	XXX	263,024	250,000	4,472
102853FP8	BOWLING GREEN OH CSD REF		02/12/2018	Transfer	XXX	450,080	430,000	3,180
180848XJ7	CLARK CNTY NEV FOR ISSUES DTD PRIO		05/01/2018	Wachovia Securities	XXX	1,133,350	1,000,000	
181059TH9	CLARK CNTY NV SD REF BLDG SER C		02/12/2018	Transfer	XXX	263,216	250,000	1,583
181342HG4	CLARK CNTY WA SD #122 RIDGEFIELD		02/12/2018	Transfer	XXX	266,321	250,000	1,972
1995074N1	COLUMBUS OH CSD REF-VAR PURP SER B		02/12/2018	Transfer	XXX	271,181	250,000	1,972
199492MP1	COLUMBUS OH SER B		02/12/2018	Transfer	XXX	520,238	490,000	2,232
199492HG7	COLUMBUS OH TXBL VAR PURP LTD TAX		02/12/2018	Transfer	XXX	345,000	345,000	6,463
199492JU4	COLUMBUS OH VAR PURPOSE SER A		02/12/2018	Transfer	XXX	370,276	350,000	6,883
208418YE7	CONROE TX ISD REF		02/12/2018	Transfer	XXX	473,067	440,000	8,653
224288KR0	CRANBERRY TWP PA		02/12/2018	Transfer	XXX	393,875	370,000	5,386
230593AA3	CUMBERLAND CNTY NC LTD OBLIG QSCB		02/12/2018	Transfer	XXX	250,000	250,000	4,278
231871HB3	CUSTER SD SCH DIST #16-1 (BAB)		02/12/2018	Transfer	XXX	200,000	200,000	1,253
246199FY4	DELAWARE OH SD SCH FACS CONSTR		02/12/2018	Transfer	XXX	216,161	210,000	2,071
2487752B3	DENTON CNTY TX REF		02/12/2018	Transfer	XXX	787,048	740,000	2,220
248866WN1	DENTON TX CTFS OBLIG		02/12/2018	Transfer	XXX	256,837	250,000	4,917
259363SN0	DOUGLAS CNTY NE SD #66-WESTSIDE CS		02/12/2018	Transfer	XXX	265,391	250,000	1,972
278173EV7	EATON OH CSD QSCB-TAXABLE		02/12/2018	Transfer	XXX	200,000	200,000	2,331
283497F67	EL PASO CNTY TX REF TXBL SER A		02/12/2018	Transfer	XXX	251,360	250,000	4,144
283734RA1	EL PASO TX REF		02/12/2018	Transfer	XXX	389,381	375,000	7,375
311315TU9	FARMINGTON MN ISD #192 TXBL REF		02/12/2018	Transfer	XXX	190,000	190,000	160
31266WAL7	FAYETTEVILLE AR LIBRARY IMPT		02/12/2018	Transfer	XXX	268,600	250,000	1,139
338158PG7	FITCHBURG WI CORP PURP SER B		02/12/2018	Transfer	XXX	379,993	380,000	5,098
338423PK6	FLAGSTAFF AZ SER A		02/12/2018	Transfer	XXX	210,494	200,000	1,025
34526PAS7	FORD CNTY KS USD #443 SER A		02/12/2018	Transfer	XXX	400,633	370,000	6,619
345766NB1	FOREST HILLS OH LSD		02/12/2018	Transfer	XXX	266,650	250,000	1,972
3494256A1	FORT WORTH TX REF & IMPT-GEN PURP		02/12/2018	Transfer	XXX	443,901	420,000	7,513
354730WB5	FRANKLIN TN PUB IMPT (BAB)		02/12/2018	Transfer	XXX	250,631	250,000	5,534
372640GL0	GEORGETOWN CNTY SC SD QSCB		02/12/2018	Transfer	XXX	314,956	300,000	7,211
374816EJ1	GIBSON CNTY TN SPL SD REF		02/12/2018	Transfer	XXX	250,000	250,000	2,729
382604M29	GOOSE CREEK TX CONS ISD REF		02/12/2018	Transfer	XXX	264,549	250,000	4,917
386138UR0	GRAND PRAIRIE TX CTFS OBLIG		02/12/2018	Transfer	XXX	440,110	415,000	8,162

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
401784WX7	GUILFORD CNTY NC (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	347
414834LP4	HARRISBURG SD INDPT SD #41-2		02/12/2018	Transfer	XXX	346,883	340,000	765
435475SH2	HOLLIDAYSBURG PA ASD REF		02/12/2018	Transfer	XXX	457,738	440,000	7,187
442403KB6	HOUSTON TX ISD REF		02/12/2018	Transfer	XXX	263,409	250,000	4,917
442331SS4	HOUSTON TX SER B (BAB)		02/12/2018	Transfer	XXX	253,528	250,000	5,994
44442ABE0	HUGHES CNTY SD REF LTD TAX GO CTFS		02/12/2018	Transfer	XXX	350,000	350,000	1,898
447711JK9	HURON SD SCH DIST #2-2		02/12/2018	Transfer	XXX	389,940	375,000	2,227
46723MAN0	JACKSON MI COLLEGE REF		02/12/2018	Transfer	XXX	289,604	275,000	3,086
479545CJ2	JOHNSTOWN-MONROE OH LSD SCH FACS		02/12/2018	Transfer	XXX	151,262	145,000	1,144
481305DR8	JUDSON TX ISD REF		02/12/2018	Transfer	XXX	302,683	285,000	348
494656L41	KING & SNOHOMISH CNTYS WA SD #417		02/12/2018	Transfer	XXX	264,761	250,000	1,972
498098SJ2	KITSAP CNTY WA SD #401 CENTRAL		02/12/2018	Transfer	XXX	272,552	250,000	4,889
501552JR5	KYLE TX REF		02/12/2018	Transfer	XXX	451,050	430,000	8,457
510281FK9	LAKE OH LSD STARK CNTY SCH FACS		02/12/2018	Transfer	XXX	265,658	250,000	2,219
517138VK6	LARIMER CNTY CO POUDRE SD (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	2,218
52850CLJ2	LEWISTON ME REF SER B		02/12/2018	Transfer	XXX	450,165	440,000	4,803
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY KY GO		02/12/2018	Transfer	XXX	352,233	330,000	4,803
535358KD6	LINDEN MI CSD REF		02/12/2018	Transfer	XXX	458,671	440,000	4,938
539107QA3	LIVINGSTON TX ISD REF		02/12/2018	Transfer	XXX	470,310	440,000	8,653
542264FJ0	LONE STAR TX CLG SYS SER A		02/12/2018	Transfer	XXX	266,750	250,000	4,917
574193EG9	MARYLAND ST & LOC FACS LOAN		02/12/2018	Transfer	XXX	247,048	250,000	3,063
581535DG3	McKENZIE CNTY ND PUB SD #1 SCH BLD		02/12/2018	Transfer	XXX	248,886	250,000	229
581664DX4	McKINNEY TX ISD REF		02/12/2018	Transfer	XXX	262,020	250,000	4,609
59027BAX8	MERRILLVILLE IN REDEV AUTH LEASE		02/12/2018	Transfer	XXX	264,343	250,000	4,917
592112SN7	MET GOVT NASHVILLE & DAVIDSON CNTY		02/12/2018	Transfer	XXX	269,226	250,000	1,139
592112SP2	MET GOVT NASHVILLE & DAVIDSON CNTY		02/12/2018	Transfer	XXX	268,168	250,000	1,139
593881LD5	MIAMISBURG OH CSD REF		02/12/2018	Transfer	XXX	265,891	250,000	1,972
6095586E6	MONMOUTH CNTY NJ (BAB)		02/12/2018	Transfer	XXX	250,243	250,000	3,332
6136643N9	MONTGOMERY CNTY TN GEN OBLIG UNLT		02/12/2018	Transfer	XXX	257,541	255,000	3,712
614121TQ4	MONTGOMERY TX ISD REF SCH BLDG		02/12/2018	Transfer	XXX	260,325	250,000	4,917
616142FX8	MOORHEAD MN REF & IMPT SER B		02/12/2018	Transfer	XXX	203,048	205,000	188
60534TYB5	MS ST DEV BANK SPL OBLG GULFPORT		02/12/2018	Transfer	XXX	261,734	250,000	3,639
64966KLZ4	NEW YORK CITY NY SER O		02/12/2018	Transfer	XXX	5,000	5,000	49
655867HZ5	NORFOLK VA CAP IMPR BD SER B (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	5,199
659868QL0	NORTH HILLS PA SD (BAB)		02/12/2018	Transfer	XXX	251,433	250,000	4,456
660631WN8	NORTH LITTLE ROCK AR SD #1		02/12/2018	Transfer	XXX	250,648	250,000	229
676006QP7	ODESSA TX REF		02/12/2018	Transfer	XXX	389,665	370,000	6,619
678519RB7	OKLAHOMA CITY OK TXBL		02/12/2018	Transfer	XXX	240,000	240,000	3,757
686033DN8	OREGON OH CSD REF SCH IMPT		02/12/2018	Transfer	XXX	248,284	250,000	1,479
689861MK5	OUACHITA PARISH LA E OUACHITA SD		02/12/2018	Transfer	XXX	150,000	150,000	2,325
689861ML3	OUACHITA PARISH LA E OUACHITA SD		02/12/2018	Transfer	XXX	150,000	150,000	2,426
704083CH5	PAWNEE CNTY KS UNIF SD #495 SER A		02/12/2018	Transfer	XXX	333,882	320,000	4,658
707483NX7	PENN HILLS PA TXBL SER B		02/12/2018	Transfer	XXX	250,000	250,000	2,036
708292GL5	PENNINGTON CNTY SD COPS SER A		02/12/2018	Transfer	XXX	293,913	280,000	2,209
715093HB9	PERRYSBURG OH EXEMPTED VLG SD		02/12/2018	Transfer	XXX	269,555	250,000	1,972
716090VL6	PETER TWP PA SD WASHINGTON CNTY		02/12/2018	Transfer	XXX	477,804	440,000	7,871
718814P42	PHOENIX AZ REF		02/12/2018	Transfer	XXX	265,408	250,000	1,139
725277JM0	PITTSBURGH PA SD REF		02/12/2018	Transfer	XXX	265,671	250,000	4,472
741701H82	PRINCE GEORGES CNTY MD QSCB		02/12/2018	Transfer	XXX	251,041	250,000	5,311
743600YZ5	PROSPER TX ISD SCH BLDG		02/12/2018	Transfer	XXX	266,055	250,000	4,917
744159NP5	PROVO CITY UT SD		02/12/2018	Transfer	XXX	260,630	250,000	1,385
748233NH2	QUEEN ANNES CNTY MD PUB FACS (BAB)		02/12/2018	Transfer	XXX	387,349	385,000	7,005
774829HU2	ROCKY RIVER OH CSD UTGO		02/12/2018	Transfer	XXX	205,704	195,000	1,538
774829HV0	ROCKY RIVER OHIO CITY SCH DIST		02/12/2018	Transfer	XXX	522,171	495,000	3,905
794301EB3	SALEM NH SD		02/12/2018	Transfer	XXX	336,695	315,000	2,485

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
7962376X8	SAN ANTONIO TX GEN IMPT		02/12/2018	Transfer	XXX	273,081	250,000	306
806075YF8	SCARBOROUGH ME REF		02/12/2018	Transfer	XXX	210,423	200,000	2,244
809554VM7	SCOTT CNTY MN REF SER B		02/12/2018	Transfer	XXX	228,633	215,000	1,696
815662JE2	SEDGWICK CNTY KS UNIF SD #262 REF		02/12/2018	Transfer	XXX	262,269	250,000	4,472
815666DJ8	SEDGWICK CNTY KS UNIF SD #264		02/12/2018	Transfer	XXX	353,149	325,000	9,064
818274WW8	SEVIERVILLE TN REF		02/12/2018	Transfer	XXX	339,106	325,000	2,564
829596LP8	SIOUX FALLS SC SD #49-5 (BAB)		02/12/2018	Transfer	XXX	290,000	290,000	1,784
830235GU5	SKAGIT CNTY WA PUB HOSP DIST #2		02/12/2018	Transfer	XXX	340,510	345,000	2,126
833068MR7	SNOHOMISH & ISLAND CNTYS WA SD 401		02/12/2018	Transfer	XXX	268,482	250,000	7,000
849067T60	SPOKANE WA REF		02/12/2018	Transfer	XXX	261,521	250,000	1,726
78764YDH7	ST CHARLES CNTY MO PUB WTR SPLY #2		02/12/2018	Transfer	XXX	253,661	250,000	1,972
791298UV2	ST LOUIS CNTY MO COURTHOUSE PROJS		02/12/2018	Transfer	XXX	251,399	250,000	229
792775QT8	ST MICHAEL MN ISD #885 SCH BLDG A		02/12/2018	Transfer	XXX	469,837	440,000	538
860758RM5	STILLWATER MN ISD #834 SER A		02/12/2018	Transfer	XXX	463,455	440,000	538
864813A26	SUFFOLK VA REF		02/12/2018	Transfer	XXX	489,566	465,000	3,668
866407H93	SUMNER CNTY TN SCH & PUB IMPT		02/12/2018	Transfer	XXX	253,591	250,000	1,479
866854RC8	SUN PRAIRIE WI ASD		02/12/2018	Transfer	XXX	263,653	250,000	4,472
840658LL0	SW CSD OH FRANKLIN & PICKWAY CNTYS		02/12/2018	Transfer	XXX	200,000	200,000	2,209
874091CJ8	TALAWANDA OH CSD (BAB)		02/12/2018	Transfer	XXX	250,878	250,000	2,773
889278VS3	TOLEDO OH REF-CAPITAL IMPT		02/12/2018	Transfer	XXX	280,581	265,000	2,091
896858AX5	TRIVIEW CO MET DISST REF		02/12/2018	Transfer	XXX	250,000	250,000	2,806
901561GH7	TWIN FALLS CNTY ID SCH DIST #411-A		02/12/2018	Transfer	XXX	263,732	250,000	4,083
882722FH9	TX ST COLLEGE STUDENT LN		02/12/2018	Transfer	XXX	253,300	250,000	382
917151BX9	URBANA OH CSD		02/12/2018	Transfer	XXX	258,805	240,000	1,893
92209PBH2	VANTAGE CAREER CTR OH JT VOCATION		02/12/2018	Transfer	XXX	277,313	265,000	2,091
935494EB6	WARREN OH LSD WASHINGTON CNTY		02/12/2018	Transfer	XXX	448,790	420,000	7,280
942170JV4	WATERTOWN SD SCH DIST #14-4 CTFS		02/12/2018	Transfer	XXX	261,617	255,000	1,615
943080MM0	WAUKESHA WI SER B		02/12/2018	Transfer	XXX	325,587	305,000	4,439
952718XF6	WEST FARGO ND		02/12/2018	Transfer	XXX	319,523	300,000	3,367
969887X29	WILLIAMSON CNTY TX CTFS OBLIG		02/12/2018	Transfer	XXX	288,493	270,000	5,310
986370LR3	YORK CNTY PA REF SER B		02/12/2018	Transfer	XXX	250,000	250,000	1,479
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						39,442,394	37,790,000	434,985
Bonds - U.S. Special Revenue, Special Assessment								
010079AM3	AKRON OH PKG FACS INCOME TAX REV		02/12/2018	Transfer	XXX	268,322	250,000	1,972
015086MC2	ALEXANDRIA LA UTIL REV SER A		02/12/2018	Transfer	XXX	254,318	250,000	2,806
015086LY5	ALEXANDRIA LA UTIL REV TXBL SER B		02/12/2018	Transfer	XXX	425,000	425,000	4,861
037777QQ5	APPALACHIAN ST UNIV NC REV		02/12/2018	Transfer	XXX	248,692	250,000	3,639
045142CD6	ASHWAUBENON WI CMNTY DEV AUTH LSE		02/12/2018	Transfer	XXX	250,000	250,000	1,381
047093AL3	ATHENS GA HSG AUTH REV-UNIV GA		02/12/2018	Transfer	XXX	349,177	345,000	2,731
051735DX3	AURORA IN SBC REF & IMPT 1ST MTG		02/12/2018	Transfer	XXX	344,682	335,000	942
040654VL6	AZ ST TRANS BRD HWY REV SUB SER A		02/12/2018	Transfer	XXX	261,340	250,000	1,139
071239CS4	BATON ROUGE LA TXBL REF		02/12/2018	Transfer	XXX	250,000	250,000	467
082766KK1	BENTON AR PUB UTIL REV REF & IMPT		02/12/2018	Transfer	XXX	253,182	245,000	4,383
083422AM7	BENTONVILLE AR SALES & USE TAX		02/12/2018	Transfer	XXX	470,000	470,000	6,593
088518KQ7	BEXAR CNTY TX REV REF-VENUE PROJ		02/12/2018	Transfer	XXX	393,850	370,000	7,277
09160LCA6	BISMARCK ND LODGING & RESTAURANT		02/12/2018	Transfer	XXX	347,967	350,000	2,071
100216FF2	BOSSIER CITY LA UTIL REV REF		02/12/2018	Transfer	XXX	265,394	250,000	3,639
117636BU3	BRYANT AR SALES & USE TAX IMPT SER		02/12/2018	Transfer	XXX	517,334	485,000	3,587
123550GL3	BUTLER CNTY OH HOSP FACS REF-UC		02/12/2018	Transfer	XXX	259,303	250,000	2,417
134041EA6	CAMPBELL & KENTON CNTYS KY (BAB)		02/12/2018	Transfer	XXX	415,921	415,000	729
143321KB2	CARMEL IN WTRWKS REV		02/12/2018	Transfer	XXX	1,031,243	1,000,000	11,222
181503FH1	CLARK-PLEASANT IN CMNTY SBC REF		02/12/2018	Transfer	XXX	247,279	250,000	609
181685HD3	CLARKE CNTY GA HOSP AUTH-ATHENS		02/12/2018	Transfer	XXX	257,420	250,000	1,139
194284AJ4	CLG PARK GA BUS & INDL DEV AUTH		02/12/2018	Transfer	XXX	365,855	350,000	455

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
187145GX9	CLIFTON TX HGR EDU FIN CORP REV		02/12/2018	Transfer	XXX	274,161	250,000	4,500
196707QE6	CO ST BRD GOVERNORS UNIV ENTER TXB		02/12/2018	Transfer	XXX	250,000	250,000	5,871
196707RJ4	CO ST BRD GOVERNORS UNIV ENTERPRIS		02/12/2018	Transfer	XXX	150,000	150,000	1,803
199098CL6	COLUMBUS-FRANKLIN CNTY OH FIN AUTH		02/12/2018	Transfer	XXX	440,000	440,000	7,563
212582CV0	CONWAY AR ELEC REV		02/12/2018	Transfer	XXX	468,312	440,000	3,471
212610EC9	CONWAY AR WSTWTR REV REF		02/12/2018	Transfer	XXX	261,652	250,000	3,639
207758KE2	CT ST SPL TAX OBLIG REV (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	2,542
230228AM0	CULPAPER CNTY VA ECON DEV AUTH LSE		02/12/2018	Transfer	XXX	265,687	250,000	1,972
236572EB5	DANVILLE IN MULTI-SBC QUAL SCH CON		02/12/2018	Transfer	XXX	200,000	200,000	788
270456FL5	E ALLEN IN MULTI-SBC 1ST MTG SER B		02/12/2018	Transfer	XXX	203,158	195,000	548
299040BQ7	EVANGELINE PARISH LA ROAD & DRAIN		02/12/2018	Transfer	XXX	259,668	250,000	2,219
299348BH4	EVANSVILLE IN LOC PUB IMPT BD BK		02/12/2018	Transfer	XXX	320,986	310,000	1,412
30382LCW6	FAIRFAX CNTY VA ECON DEV AUTH FAC		02/12/2018	Transfer	XXX	250,000	250,000	3,484
3136AY2H5	FANNIE MAE-ACES 2017-M14 A2 VARIAB		07/25/2018	Citigroup	XXX	1,710,454	1,800,000	4,173
312665AM4	FAYETTEVILLE AR HOTEL MOTEL & REST		02/12/2018	Transfer	XXX	320,982	305,000	3,423
31335BQL3	FHLMC PC GOLD COMB 30		04/20/2018	CREDIT SUISSE SECURITIES	XXX	2,144,625	2,150,000	4,599
3137G0EW5	FHLMC STACR 2015-DNA1		12/06/2018	Morgan Stanley	XXX	1,208,324	1,100,000	2,402
33803TCP9	FISHERS IN REDEV AUTH LEASE RENT		02/12/2018	Transfer	XXX	372,483	370,000	1,388
33803TEK8	FISHERS IN REDEV AUTH LEASE RENT		02/12/2018	Transfer	XXX	258,448	260,000	780
340118AH1	FLORENCE SC ACCOMODATIONS FEE REF		02/12/2018	Transfer	XXX	291,571	275,000	3,086
3138ERYX2	FNMA PASS-THRU LNG 30 YEAR		04/25/2018	CREDIT SUISSE SECURITIES	XXX	2,987,228	2,999,884	7,291
3140J76B6	FNMA PASS-THRU LNG 30 YEAR		04/19/2018	RBC Capital Markets	XXX	2,425,487	2,499,998	3,958
3140Q94H3	FNMA PASS-THRU LNG 30 YEAR		12/17/2018	Merrill Lynch-Columbus	XXX	4,085,268	4,000,263	7,556
3136B1UG7	FNMA REMICS 2018-26 DH 3.5% 25/JUN		05/10/2018	RBC Capital Markets	XXX	2,121,354	2,110,800	2,873
348761DK0	FORT SMITH AR SALES & USE TAX REF		02/12/2018	Transfer	XXX	249,212	250,000	2,455
349242CR6	FORT WAYNE IN CMNTY SBC 1ST MTG		02/12/2018	Transfer	XXX	457,087	440,000	1,320
349242DF1	FORT WAYNE IN CMNTY SBC 1ST MTG		02/12/2018	Transfer	XXX	286,355	270,000	759
34926LBX0	FORT WAYNE IN MUN BLDG REV (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	2,217
3137G0AY5	FREDDIE MAC STRUCTURED AGENCY CRED		09/05/2018	Morgan Stanley	XXX	3,004,172	2,700,000	4,673
3137G0GW3	FREDDIE MAC STRUCTURED AGENCY CRED		10/31/2018	Merrill Lynch-Columbus	XXX	4,135,879	3,500,000	5,430
3137G0HJ1	FREDDIE MAC STRUCTURED AGENCY CRED		09/18/2018	JPMorgan	XXX	3,721,966	3,180,106	14,554
3137G0JU4	FREDDIE MAC STRUCTURED AGENCY CRED		12/10/2018	Merrill Lynch-Columbus	XXX	3,377,344	3,000,000	9,287
373511GG3	GA ST HGR EDU FACS AUTH REV USG RE		02/12/2018	Transfer	XXX	211,577	205,000	1,298
376852DQ9	GLASGOW KY ISD FIN CORP TAXABLE		02/12/2018	Transfer	XXX	250,000	250,000	4,776
37855PJA1	GLENDALE WI CMNTY DEV AUTH TXBL A		02/12/2018	Transfer	XXX	270,000	270,000	3,502
387883TE1	GRANT CNTY WA PUB UTIL DIST #2		02/12/2018	Transfer	XXX	202,998	200,000	911
399677AL7	GROVEPORT OH SPL OBLG REF-INC TAX		02/12/2018	Transfer	XXX	259,419	250,000	1,849
40785EVQ6	HAMILTON STHESTRN IN CONS SBC		02/12/2018	Transfer	XXX	272,421	270,000	1,013
41981CJB7	HAWAII ST HWY REV		02/12/2018	Transfer	XXX	249,785	250,000	1,566
424898BM5	HENDERSON CNTY NC LTD OBLG		02/12/2018	Transfer	XXX	300,684	285,000	4,148
438701K86	HONOLULU CITY & CNTY HI WSTWTR SYS		02/12/2018	Transfer	XXX	264,020	250,000	1,139
4424354H3	HOUSTON TX UTIL SYS REV REF COMB C		02/12/2018	Transfer	XXX	343,951	325,000	3,142
44352TAA6	HUBER HEIGHTS OH CSD COP SCH FACS		02/12/2018	Transfer	XXX	405,000	405,000	5,392
45129WJD3	ID HSG & FIN ASSN		02/12/2018	Transfer	XXX	251,565	250,000	938
451152V25	ID ST BOND BANK AUTH REV REF SER A		02/12/2018	Transfer	XXX	347,684	325,000	5,308
4546248D2	IN ST BOND BANK REV TXBL-SEVERANCE		02/12/2018	Transfer	XXX	250,000	250,000	494
4550576A2	IN ST FIN AUTH REV ED FAC-PURDUE		02/12/2018	Transfer	XXX	232,724	230,000	786
45528S8J8	INDIANAPOLIS IN LOC PUB IMPT BD BK		02/12/2018	Transfer	XXX	256,216	250,000	382
45528UDJ7	INDIANAPOLIS IN LOC PUB IMPT BD BK		02/12/2018	Transfer	XXX	353,226	350,000	2,761
46263RHC2	IPS IN MULTI-SBC (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	919
470572AM0	JAMESTOWN ND PARK DIST SALES TAX		02/12/2018	Transfer	XXX	321,339	300,000	1,367
486296NS1	KAKAUNA WI ELEC SYS REV SER A		02/12/2018	Transfer	XXX	492,556	475,000	3,008
48526CAM9	KANSAS MUNI ENERGY AGY PWR PROJ		02/12/2018	Transfer	XXX	257,093	250,000	1,424
48542KQ69	KANSAS ST DEV FIN AUTH REV UNIV KS		02/12/2018	Transfer	XXX	247,643	250,000	2,525
500296GQ5	KOKOMO-CENTER IN SBC 1ST MTG SER A		02/12/2018	Transfer	XXX	305,049	285,000	855

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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
485247AM2	KS DEV FIN AUTH SALES TAX REV-TAX		02/12/2018	Transfer	XXX	249,815	250,000	6,149
507686NG4	LAKE CENTRAL IN MULTI-DIST SBC REF		02/12/2018	Transfer	XXX	445,000	445,000	1,519
507686QV8	LAKE CENTRAL IN MULTI-DIST SBC REF		02/12/2018	Transfer	XXX	265,780	250,000	750
51427CAP6	LANCASTER OH WSTWTR REV REF		02/12/2018	Transfer	XXX	267,365	260,000	2,051
536045AY3	LINN-MAR IA CMNTY SD INFRASTRUCTUR		02/12/2018	Transfer	XXX	378,188	380,000	1,839
537363GG2	LITTLE ROCK AR CAPITAL IMPT REV RE		02/12/2018	Transfer	XXX	285,982	260,000	2,513
537374CN8	LITTLE ROCK AR HOTEL & RESTAURANT		02/12/2018	Transfer	XXX	263,716	250,000	1,139
543573DE6	LORAIN CNTY OH CMNTY CLG DIST GEN		02/12/2018	Transfer	XXX	278,511	260,000	2,051
545904KD5	LOUDOUN CNTY VA SNTN AUTH WTR&SWR		02/12/2018	Transfer	XXX	247,399	250,000	854
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET		02/12/2018	Transfer	XXX	470,153	440,000	4,253
574482AL9	MARYSVILLE OH SPL OBLG REV-COLEMAN		02/12/2018	Transfer	XXX	309,681	295,000	2,327
574847AL3	MASON CITY IA CMNTY SCH DIST		02/12/2018	Transfer	XXX	250,000	250,000	1,196
57419RYN9	MD ST CMNTY DEV ADMIN DEPT HSG DEV		02/12/2018	Transfer	XXX	250,000	250,000	3,108
574204YC1	MD ST DEPT TRANS CONS 2ND ISSUE		02/12/2018	Transfer	XXX	248,295	250,000	1,602
574295DT5	MD ST STADIUM AUTH LEASE REV TXBL		02/12/2018	Transfer	XXX	239,024	240,000	798
57429KBN7	MD ST TRANS AUTH LSE REV REF-METRO		02/12/2018	Transfer	XXX	247,788	250,000	854
586158QC4	MEMPHIS TN ELEC SYS REV		02/12/2018	Transfer	XXX	260,940	250,000	1,726
586200QM2	MEMPHIS TN SANTN SWR SYS REV REF		02/12/2018	Transfer	XXX	254,426	250,000	3,639
586123CE9	MEMPHIS-SHELBY CNTY TN SPORTS AUTH		02/12/2018	Transfer	XXX	254,274	250,000	3,507
586123DG3	MEMPHIS-SHELBY CNTY TN SPORTS AUTH		02/12/2018	Transfer	XXX	247,721	250,000	3,507
591840AQ6	MET CMNTY CLG AREA NE COPS TAX		02/12/2018	Transfer	XXX	376,330	365,000	4,897
59455TWV0	MI MUNC BD AUTH REV LOC GOVT LN		02/12/2018	Transfer	XXX	442,054	440,000	6,172
59455T3X8	MI MUNI BOND AUTH CLEAN WTR REV FD		02/12/2018	Transfer	XXX	195,000	195,000	3,548
593237ES5	MIAMI BEACH FL REDEV AGY CTR HIST		02/12/2018	Transfer	XXX	252,919	250,000	257
593791FL5	MIAMI UNIV OH REF		02/12/2018	Transfer	XXX	256,105	250,000	4,472
59333ND83	MIAMI-DADE CNTY FL SPL OBLIG REF B		02/12/2018	Transfer	XXX	471,495	440,000	6,404
596232DF2	MIDDLEBURY IN SBC REF		02/12/2018	Transfer	XXX	265,112	250,000	750
603786HQ0	MINNEAPOLIS MN REV REF-UNIV PROJ		02/12/2018	Transfer	XXX	325,725	305,000	2,406
604832LU7	MISHAWAKA IN SEWAGE WKS REV REF		02/12/2018	Transfer	XXX	264,310	250,000	4,472
604146AP5	MN ST GEN FUND REV REF APPROP B		02/12/2018	Transfer	XXX	260,915	250,000	4,472
60416HQF4	MN ST HIGHER ED FACS AUTH REV		02/12/2018	Transfer	XXX	250,777	250,000	4,094
60416SLU2	MN ST HSG FIN AGY NON-AMT ACE ST		02/12/2018	Transfer	XXX	330,306	315,000	385
606341GM1	MO ST BRD OF PUB BLDGS SPL OBLG A		02/12/2018	Transfer	XXX	262,878	250,000	3,639
606341JG1	MO ST BRD OF PUB BLDGS SPL OBLG B		02/12/2018	Transfer	XXX	266,777	250,000	3,639
606341JX4	MO ST BRD OF PUBLIC BLDGS SPL OBLG		02/12/2018	Transfer	XXX	448,898	440,000	4,803
606033BQ0	MO ST DEV FIN BRD ANN APPROP SER A		02/12/2018	Transfer	XXX	600,750	565,000	7,710
60636ABD4	MO ST HLTH & EDL FACS AUTH REV		02/12/2018	Transfer	XXX	250,000	250,000	2,463
61336PDJ7	MONTGOMERY CNTY MD REV TAXABLE		02/12/2018	Transfer	XXX	250,000	250,000	2,946
614091AL0	MONTGOMERY OH SPL OBLIG REV TXBL		02/12/2018	Transfer	XXX	327,353	315,000	3,029
60534RBQ1	MS DEV BK SPL OBLG-HINDS CMNTY COL		02/12/2018	Transfer	XXX	322,986	320,000	5,822
60534PMU4	MS DEV BK SPL OBLIGS JACKSON PROJ		02/12/2018	Transfer	XXX	363,405	360,000	8,453
60534TC94	MS ST DEV BANK SPL OBLG REF-WSTWTR		02/12/2018	Transfer	XXX	346,036	325,000	1,481
60534TRT4	MS ST DEV BANK SPL OBLG TXBL PROJ		02/12/2018	Transfer	XXX	380,000	380,000	6,922
60534WHS0	MS ST DEV BK SPL OBLG MERIDIAN ART		02/12/2018	Transfer	XXX	463,865	440,000	7,871
60534WLP1	MS ST DEV BK SPL OBLG PASCAGOULA		02/12/2018	Transfer	XXX	322,034	300,000	7,375
626207YM0	MUNICIPAL ELEC AUTH GA		04/17/2018	RBC Capital Markets	XXX	1,239,910	1,000,000	3,328
66283AEK8	N TX MUNI WTR DIST REGL WSTWTR SYS		02/12/2018	Transfer	XXX	469,891	445,000	3,511
631144AP7	NASH CNTY NC LTD OBLIG		02/12/2018	Transfer	XXX	352,934	345,000	6,277
658207PP4	NC ST HSG FIN AGY HOMEOWNERSHIP TX		02/12/2018	Transfer	XXX	240,000	240,000	786
658289B51	NC ST UNIV @ RALEIGH REV TXBL GEN		02/12/2018	Transfer	XXX	357,980	380,000	3,765
65887PNP6	ND ST PUB FIN AUTH CAPITAL FING A		02/12/2018	Transfer	XXX	263,044	250,000	1,972
659011CC2	ND ST UNIV REV REF SER A		02/12/2018	Transfer	XXX	212,790	215,000	2,347
664259CH9	NE MN MET INTERMEDIATE SD #916 COP		02/12/2018	Transfer	XXX	358,383	335,000	435
641667PZ7	NEW ALBANY FLOYD CNTY IN SBC REF		02/12/2018	Transfer	XXX	265,623	250,000	750
642577TK6	NEW BRAUNFELS TX UTIL REV REF		02/12/2018	Transfer	XXX	267,581	250,000	1,139

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65081PAJ8	NEWBURGH HEIGHTS OH INC TAX REV		02/12/2018	Transfer	XXX	302,129	290,000	2,288
655164GH8	NOBLESVILLE IN REDEV AUTH		02/12/2018	Transfer	XXX	255,311	250,000	306
665250BT2	NRTHRN IL MUN PWR AGY-PRAIRIE-BAB		02/12/2018	Transfer	XXX	250,909	250,000	1,762
641480JE9	NV ST HWY IMPT REV		02/12/2018	Transfer	XXX	467,005	440,000	3,471
667300DA2	NW ALLEN CNTY IN MSBC REF & IMPT		02/12/2018	Transfer	XXX	371,166	360,000	1,080
668204CU2	NW OH WTR & SWR DIST REC ZONE(BAB)		02/12/2018	Transfer	XXX	300,000	300,000	2,958
673588EN5	OAKLAND UNIV MI REV TXBL REF SER B		02/12/2018	Transfer	XXX	250,000	250,000	1,945
67419AAB7	OAKWOOD OH NATURAL GAS DIST SYS		02/12/2018	Transfer	XXX	653,029	635,000	13,402
677555Q23	OH ST ECON DEV REV-ENTERPRISE FD		02/12/2018	Transfer	XXX	225,000	225,000	1,941
67756A2M3	OH ST HGR EDUC FAC COMM HOSP		02/12/2018	Transfer	XXX	150,000	150,000	606
677561GL0	OH ST HOSP FAC REV-CLEVELAND CLNIC		02/12/2018	Transfer	XXX	440,034	440,000	2,506
67868UBY8	OKLAHOMA CNTY OK FIN AUTH (BAB)		02/12/2018	Transfer	XXX	290,000	290,000	8,171
67868UBZ5	OKLAHOMA CNTY OK FIN AUTH (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	7,156
681725KS5	OMAHA NE ARPT AUTH REF FACS SER B		02/12/2018	Transfer	XXX	261,330	250,000	1,583
68285TAG4	ONSLOW CNTY NC LTG OBLIG SER A		02/12/2018	Transfer	XXX	299,056	290,000	2,288
70917RXJ9	PA ST HGHR ED-CARNEGIE MELLON UNIV		02/12/2018	Transfer	XXX	251,803	250,000	382
724795BD0	PITTSBURGH & ALLEGHENY CNTY PA TXB		02/12/2018	Transfer	XXX	365,000	365,000	2,266
73358WAH7	PORT AUTH NY & NJ CONS-158		02/12/2018	Transfer	XXX	283,826	275,000	3,178
753385KE2	RAPID CITY SD SALES TAX REV		02/12/2018	Transfer	XXX	284,009	280,000	1,657
753387BQ1	RAPID CITY SD WTR REV		02/12/2018	Transfer	XXX	431,817	430,000	6,032
753387CH0	RAPID CITY SD WTR REV REF		02/12/2018	Transfer	XXX	265,665	250,000	2,806
756872GJ0	RED RIVER TX ED FIN REF & IMPT		02/12/2018	Transfer	XXX	254,047	250,000	5,104
767175HE5	RIO RANCHO NM WTR & WSTWTR SYS REV		02/12/2018	Transfer	XXX	266,401	255,000	2,465
79560CAE9	SALT LAKE CITY UT REDEV AGY TXBL		02/12/2018	Transfer	XXX	536,628	535,000	7,304
79588VAM7	SAMPSON CNTY NC LTD OBLIG REF		02/12/2018	Transfer	XXX	265,353	250,000	1,972
80483CNQ0	SAVANNAH GA ECON DEV AUTH REF-ASU		02/12/2018	Transfer	XXX	310,683	295,000	1,868
837542CC1	SD BRD REGTS HSG (BAB)		02/12/2018	Transfer	XXX	250,515	250,000	4,776
837545GC0	SD CONSERVANCY DIST REV (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	335
83756CHU2	SD HSG DEV AUTH TXBL HOMEOWNERSHIP		02/12/2018	Transfer	XXX	235,000	235,000	2,239
83755LZX7	SD ST BLDG AUTH REV REF SER A		02/12/2018	Transfer	XXX	407,244	380,000	2,998
83755LXE1	SD ST BLDG AUTH REV REF SER E		02/12/2018	Transfer	XXX	363,150	350,000	2,761
837549MF8	SD ST ECON DEV FIN AUTH REV TXBL		02/12/2018	Transfer	XXX	200,000	200,000	2,274
83755VPS7	SD ST HLTH & EDL FACS AUTH (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	405
83755VUH5	SD ST HLTH & EDL FACS AUTH-AVERA		02/12/2018	Transfer	XXX	254,194	250,000	1,139
818614FC8	SEYMOUR IN SEWAGE WKS REV		02/12/2018	Transfer	XXX	261,464	260,000	888
820794CE3	SHAWNEE OH ST UNIV REF		02/12/2018	Transfer	XXX	355,313	330,000	2,441
847184TP3	SPARTANBURG SC WTRWKS REV REF SYS		02/12/2018	Transfer	XXX	261,378	250,000	1,972
790608ES8	ST JOSEPH CNTY IN ECON DEV REV A		02/12/2018	Transfer	XXX	265,005	250,000	3,639
791023AK0	ST LANDRY PARISH LA RD DIST #1		02/12/2018	Transfer	XXX	248,583	250,000	3,354
79165TRS2	ST LOUIS MO MUNI FIN CORP TXBL		02/12/2018	Transfer	XXX	350,000	350,000	4,632
85732MLV7	ST PUB SCH BLDG AUTH PA COLL REV		02/12/2018	Transfer	XXX	255,181	250,000	6,149
85732MK30	ST PUB SCH BLDG AUTH PA REV REF		02/12/2018	Transfer	XXX	385,688	380,000	4,264
889379QP1	TOLEDO OH SWR SYS REV REF		02/12/2018	Transfer	XXX	246,935	240,000	2,320
914026FJ3	UNIV AL GEN REV SER B-TAXABLE		02/12/2018	Transfer	XXX	250,000	250,000	1,321
914026QN2	UNIV ALABAMA GEN REV-BIRMINGHAM		02/12/2018	Transfer	XXX	458,223	440,000	6,404
9140846L7	UNIV AR REV VAR FAC-FAYETTEVILLE		02/12/2018	Transfer	XXX	253,925	250,000	3,156
91417KE64	UNIV CO ENTERPRISE REV REF SER B-1		02/12/2018	Transfer	XXX	264,965	250,000	1,972
914716VD4	UNIV NC CHARLOTTE REV (BAB)		02/12/2018	Transfer	XXX	455,000	455,000	8,000
9147607L1	UNIV OKLAHOMA (TAXABLE)		02/12/2018	Transfer	XXX	250,000	250,000	1,436
91336TCR9	UNIV S MS EDL BLDG CORP-CAMPUS FAC		02/12/2018	Transfer	XXX	318,976	315,000	7,044
9151154Y2	UNIV TX PERMANENT UNIV FD REF SER		02/12/2018	Transfer	XXX	266,625	250,000	1,139
927781TJ3	VA COLL BLDG AUTH VA EDL FAC (BAB)		02/12/2018	Transfer	XXX	250,901	250,000	372
928172WD3	VA ST PUB BLDG AUTH REV (BAB)		02/12/2018	Transfer	XXX	242,691	250,000	367
92818MQK9	VA ST RESOURCES AUTH INFRASTRUCTUR		02/12/2018	Transfer	XXX	425,684	405,000	4,545
920307AR6	VALPARAISO IN REDEV DIST SER A		02/12/2018	Transfer	XXX	265,225	260,000	780

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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
92774GKU8	VIRGINIA BEACH VA DEV AUTH FAC REV		02/12/2018	Transfer	XXX	266,486	250,000	750
92818MPR5	VIRGINIA ST RES AUTH INFRASTRU		02/12/2018	Transfer	XXX	57,809	55,000	617
95308RJH3	W HARRIS CNTY TX REGL WTR AUTH SYS		02/12/2018	Transfer	XXX	264,949	250,000	1,583
953699CU7	W LAFAYETTE IN REDEV AUTH LEASE		02/12/2018	Transfer	XXX	256,280	240,000	275
93638RFR1	WARSAW IN MULTI-SBC REF		02/12/2018	Transfer	XXX	256,958	250,000	750
940093Z34	WASHINGTON ST UNIV REVS (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	4,806
946363LA4	WAYNE TWP IN SBC MARION CNTY SER A		02/12/2018	Transfer	XXX	402,222	375,000	1,125
952753DV0	WEST FARGO ND WTR & SWR REV		02/12/2018	Transfer	XXX	294,269	285,000	2,998
967338XE9	WICHITA KS WTR & SWR UTIL REV REF		02/12/2018	Transfer	XXX	356,317	345,000	4,394
975680CD9	WINSTON-SALEM N C LTD OBLIG		02/12/2018	Transfer	XXX	169,988	165,000	1,464
975680CR8	WINSTON-SALEM NC LTG OBLIG REF SER		02/12/2018	Transfer	XXX	242,104	235,000	2,086
957897HK0	WSTRN CAROLINA NC UNIV REF GEN A		02/12/2018	Transfer	XXX	265,658	250,000	3,639
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						89,016,422	85,361,051	607,878
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RAX0	A T & T, INC.		02/12/2018	Transfer	XXX	249,930	250,000	2,689
00206RBD3	A T & T, INC.		02/12/2018	Transfer	XXX	243,284	250,000	3,688
00206RCE0	A T & T, INC.		02/12/2018	Transfer	XXX	255,183	250,000	4,090
002824BB5	ABBOTT LABORATORIES		02/12/2018	Transfer	XXX	243,455	250,000	3,011
002824BH2	ABBOTT LABORATORIES CALLABLE NOTES		11/26/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	XXX	1,120,569	1,075,000	26,045
00287YAP4	ABBVIE INC CALLABLE NOTES FIXED 3.		06/08/2018	PERSHING LLC	XXX	507,187	515,000	1,648
00287YBC2	ABBVIE INC CALLABLE NOTES FIXED 3.		09/13/2018	Merrill Lynch-Columbus	XXX	194,750	195,000	
00287YBD0	ABBVIE INC CALLABLE NOTES FIXED 4.		09/13/2018	Merrill Lynch-Columbus	XXX	2,226,218	2,250,000	
00440EAW7	ACE INA HLDG INC		04/20/2018	Wells Fargo Advisors	XXX	182,898	175,000	3,616
001055AL6	AFLAC, INC.		02/12/2018	Transfer	XXX	247,111	250,000	1,435
00912XAT1	AIR LEASE CORP CALLABLE NOTES FIXE		06/08/2018	Morgan Stanley	XXX	513,389	540,000	3,915
00912XBF0	AIR LEASE CORP CALLABLE NOTES FIXE		09/10/2018	Wells Fargo Advisors	XXX	513,334	520,000	
00163EBS0	ALM VI LTD 2012-6A A2R3 FLOATING 1		05/30/2018	Goldman Sachs - SOLD	XXX	275,000	275,000	1,689
02014PDN1	ALM XVII LTD 2015-17A A2R FLOATING		07/02/2018	CREDIT SUISSE SECURITIES	XXX	1,500,000	1,500,000	
12667GL84	ALTERNATIVE LOAN TRUST 2005-27 200		11/06/2018	Citigroup	XXX	1,089,758	1,095,234	713
02209SAU7	ALTRIA GROUP INC		04/20/2018	JPMorgan	XXX	318,777	350,000	970
023135BJ4	AMAZON COM INC		12/10/2018	Wells Fargo Advisors	XXX	1,929,320	2,000,000	24,750
0258M0EL9	AMERICAN EXPRESS CR CORP MTNBE		04/20/2018	Citigroup	XXX	336,032	350,000	5,486
026874DL8	AMERICAN INTL GROUP INC		12/12/2018	PERSHING LLC	XXX	1,152,738	1,250,000	12,040
03027XAB6	AMERICAN TOWER CORP CALLABLE NOTES		06/08/2018	PERSHING LLC	XXX	512,673	520,000	6,673
03027XAR1	AMERICAN TOWER CORP CALLABLE NOTES		11/26/2018	Merrill Lynch-Columbus	XXX	1,683,033	1,825,000	24,273
031162CD0	AMGEN INC CALLABLE NOTES FIXED 4.5		11/26/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	XXX	1,698,282	1,800,000	37,188
031162BV1	AMGEN, INC.		02/12/2018	Transfer	XXX	250,203	250,000	2,014
03330AAA0	ANCHORAGE CAPITAL CLO 3-R LTD 2014		05/04/2018	VARIOUS	XXX	2,682,680	2,680,000	1,348
03328QAQ4	ANCHORAGE CAPITAL CLO 6 LTD 2015-6		05/01/2018	JPMorgan	XXX	1,112,220	1,110,000	2,022
036752AB9	ANTHEM, INC.		02/12/2018	Transfer	XXX	249,508	250,000	2,053
00185AAC8	AON PLC		04/20/2018	Goldman Sachs - SOLD	XXX	167,808	175,000	3,245
037411BE4	APACHE CORP CALLABLE NOTES FIXED 4		09/20/2018	Goldman Sachs - SOLD	XXX	181,159	185,000	697
03765WBE7	APOLLO CREDIT FUNDING IV LTD 4A A2		06/12/2018	Blackrock	XXX	1,500,000	1,500,000	
037833BX7	APPLE INC		04/20/2018	UBS Paine Webber	XXX	526,951	490,000	3,861
038522AK4	ARAMARK SERVICES INC CALLABLE NOTE		11/01/2018	PERSHING LLC	XXX	159,968	160,000	2,506
00190YAT2	ARES XXVII CLO LTD 2013-2A BR FLOA		08/10/2018	Citigroup	XXX	730,000	730,000	1,228
00206RGL0	AT&T INC		04/20/2018	DAIWA SECURITIES AMERICA INC	XXX	342,045	350,000	2,750
00206RDQ2	AT&T INC CALLABLE NOTES FIXED 4.25		11/26/2018	BARCLAYS CAPITAL, INC.	XXX	556,123	575,000	5,906
05359AAA1	AVENTURA MALL TR 2018-AVM		06/01/2018	JPMorgan	XXX	494,612	480,000	1,535
05369AAC5	AVIATION CAPITAL GROUP LLC CALLABL		05/01/2018	DEUTSCHE BANK SECURITIES INC.	XXX	996,090	1,000,000	
065404BB0	BANK 2018-BNK10		04/23/2018	Morgan Stanley	XXX	2,390,438	2,405,000	5,913
06036FBC4	BANK 2018-BNK15 2018-BN15 A4 4.407		11/16/2018	Merrill Lynch-Columbus	XXX	2,059,884	2,000,000	6,855
06051GFC8	BANK AMER CORP		04/20/2018	PERSHING LLC	XXX	230,769	210,000	2,713
06051GGG8	BANK AMER CORP		12/10/2018	VENDOR CODE NOMU NOT IN TABLE	XXX	1,932,200	2,000,000	35,050

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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
06051GHG7	BANK AMER CORP		04/20/2018	NOMURA SECURITIES	XXX	517,587	525,000	2,837
06406RAB3	BANK NEW YORK MELLON CORP		04/20/2018	Merrill Lynch-Columbus	XXX	510,363	525,000	3,865
06051GGC7	BANK OF AMERICA CORP CALLABLE MEDI		11/26/2018	PERSHING LLC	XXX	2,232,395	2,325,000	810
05491UBC1	BBCMS MTG TR 2018-C2		12/04/2018	BARCLAYS CAPITAL, INC.	XXX	5,428,347	5,375,000	11,481
075887BW8	BECTON DICKINSON & CO		12/10/2018	VENDOR CODE NATI NOT IN TABLE	XXX	1,883,840	2,000,000	1,233
075887BX6	BECTON DICKINSON AND CO CALLABLE N		08/29/2018	CREDIT SUISSE SECURITIES	XXX	1,492,365	1,500,000	16,536
08162TBA0	BENCHMARK 2018-B7 MORTGAGE TRUST 2		11/09/2018	DEUTSCHE BANK SECURITIES INC.	XXX	5,554,770	5,500,000	17,494
05565EAH8	BMW US CAP LLC		04/20/2018	JEFFERIES LLC	XXX	327,471	350,000	354
09659W2A1	BNP PARIBAS	D	03/19/2018	SG AMERICAS SECURITIES LLC	XXX	1,468,980	1,500,000	14,504
11134LAR0	BROADCOM CORP/BROADCOM CAYMAN		11/26/2018	VARIOUS	XXX	2,137,314	2,415,000	33,800
12189LAH4	BURLINGTON NORTH SANTA FE		02/12/2018	Transfer	XXX	249,722	250,000	3,114
12189TBC7	BURLINGTON NORTH SANTA FE SR NOTES		02/12/2018	Transfer	XXX	249,914	250,000	4,276
14040HBW4	CAPITAL ONE FINL CORP		04/20/2018	BARCLAYS CAPITAL, INC.	XXX	333,484	350,000	3,103
12481XAE0	CBAM 2018-6 LTD 2018-6A B1 FLOATIN		05/17/2018	Goldman Sachs - SOLD	XXX	1,600,000	1,600,000	
161175AY0	CHARTER COMMUNICATIONS OPER		04/20/2018	DEUTSCHE BANK SECURITIES INC.	XXX	214,496	210,000	2,605
166754AS0	CHEVRON PHILLIPS CHEMICAL COMPANY		02/27/2018	J.P. MORGAN SECURITIES LLC	XXX	2,987,730	3,000,000	
17275RAN2	CISCO SYSTEMS, INC.		02/12/2018	Transfer	XXX	252,056	250,000	3,977
172967LD1	CITIGROUP INC		04/20/2018	Goldman Sachs - SOLD	XXX	821,486	840,000	9,432
172967MD0	CITIGROUP INC CALLABLE NOTES FIXED		12/12/2018	Citigroup	XXX	3,187,175	3,150,000	31,859
197361AJ7	COLUMBIA CENT CLO 28 LTD CLO VARIA		11/01/2018	Morgan Stanley	XXX	900,000	900,000	
20030NCS8	COMCAST CORP CALLABLE NOTES FIXED		10/04/2018	VARIOUS	XXX	1,038,714	1,040,000	316
12591KAD7	COMM 2013-CCRE12 MORTGAGE TRUST 20		05/09/2018	CREDIT SUISSE SECURITIES	XXX	505,996	500,000	523
20369EAA0	COMMUNITY HOSPITALS		02/12/2018	Transfer	XXX	254,076	250,000	2,972
21036PBC1	CONSTELLATION BRANDS INC		12/13/2018	Merrill Lynch-Columbus	XXX	1,505,625	1,500,000	9,300
219350AU9	CORNING, INC.		02/12/2018	Transfer	XXX	353,292	350,000	7,314
22160KAM7	COSTCO WHSL CORP NEW		04/20/2018	CREDIT SUISSE SECURITIES	XXX	234,333	245,000	3,185
12669WAE6	COUNTRYWIDE ASSET-BACKED CERTIFICA		09/17/2018	Wells Fargo Advisors	XXX	3,951,598	3,991,513	5,750
22822VAK7	CROWN CASTLE INTERNATIONAL CORP CA		09/20/2018	Goldman Sachs - SOLD	XXX	104,231	110,000	453
22822VAG6	CROWN CASTLE INTL CORP NEW		04/20/2018	Citigroup	XXX	333,431	350,000	1,649
12596GAZ2	CSAIL 2018-C14 COMMERCIAL MORTGAGE		11/20/2018	CREDIT SUISSE SECURITIES	XXX	5,561,995	5,400,000	18,571
126408HN6	CSX CORP CALLABLE NOTES FIXED 4.75		11/29/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	2,374,056	2,400,000	5,700
126408GV9	CSX CORPORATION		02/12/2018	Transfer	XXX	260,727	250,000	2,095
126650CW8	CVS HEALTH CORP		03/06/2018	VENDOR CODE BARC NOT IN TABLE	XXX	4,455,945	4,500,000	
126650CZ1	CVS HEALTH CORP		04/20/2018	JPMorgan	XXX	502,196	490,000	3,093
126650CX6	CVS HEALTH CORP CALLABLE NOTES FIX		09/20/2018	Morgan Stanley	XXX	183,309	185,000	4,309
233851DL5	DAIMLER FINANCE NORTH AMERICA LLC		05/01/2018	Goldman Sachs - SOLD	XXX	998,100	1,000,000	
25272KAK9	DIAMOND 1 FIN CORP/DIAMOND 2		04/20/2018	Goldman Sachs - SOLD	XXX	187,143	175,000	3,775
25278XAE9	DIAMONDBACK ENERGY INC CALLABLE NO		09/17/2018	VARIOUS	XXX	2,108,900	2,100,000	37,842
26078JAF7	DOWDUPONT INC		11/14/2018	CREDIT SUISSE SECURITIES	XXX	1,950,000	1,950,000	
26078JAD2	DOWDUPONT INC CALLABLE NOTES FIXED		11/14/2018	CREDIT SUISSE SECURITIES	XXX	1,950,000	1,950,000	
26244RAB7	DRYDEN 54 SENIOR LOAN FUND 2017-54		05/01/2018	Citigroup	XXX	1,111,388	1,110,000	1,729
26441CAT2	DUKE ENERGY CORP NEW		12/12/2018	Wells Fargo Advisors	XXX	863,060	1,000,000	10,729
278865BD1	ECOLAB, INC.		02/12/2018	Transfer	XXX	249,253	250,000	1,693
268648AQ5	EMC CORPORATION		02/12/2018	Transfer	XXX	250,106	250,000	1,307
29273RBK4	ENERGY TRANSFER PARTNERS LP CALLAB		09/20/2018	Merrill Lynch-Columbus	XXX	531,922	550,000	10,203
29379VBA0	ENTERPRISE PRODS OPER LLC		04/20/2018	PERSHING LLC	XXX	108,759	105,000	552
31428XBB1	FEDEX CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	229,499	245,000	2,316
31620MAK2	FIDELITY NATIONAL INFORMATION SERV		06/08/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	508,387	515,000	2,854
31677QBF5	FIFTH THIRD BANK		02/12/2018	Transfer	XXX	199,983	200,000	1,878
32008DAA4	FIRST DATA CORP CALLABLE NOTES FIX		11/01/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	XXX	109,175	110,000	1,681
337932AF4	FIRSTENERGY CORP CALLABLE NOTES FI		06/08/2018	Morgan Stanley	XXX	259,457	255,000	2,619
337738AQ1	FISERV INC CALLABLE NOTES FIXED 3.		09/20/2018	Wells Fargo Advisors	XXX	279,871	280,000	
337738AR9	FISERV INC CALLABLE NOTES FIXED 4.		11/26/2018	Merrill Lynch-Columbus	XXX	1,678,988	1,700,000	12,495
345397WW9	FORD MOTOR CREDIT CO LLC		04/20/2018	SG AMERICAS SECURITIES LLC	XXX	478,890	500,000	2,341
345397ZB2	FORD MOTOR CREDIT CO LLC CALLABLE		09/12/2018	VARIOUS	XXX	493,676	500,000	1,576

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36321HAC2	GALAXY XXIX CLO LTD 2018-29A B FLO		05/07/2018	Citigroup	XXX	1,110,000	1,110,000	
361448AW3	GATX CORP		04/20/2018	Merrill Lynch-Columbus	XXX	264,186	280,000	607
361448BA0	GATX CORP CALLABLE BOND FIXED 3.5%		09/20/2018	PERSHING LLC	XXX	169,952	185,000	162
37045XBT2	GENERAL MOTORS FINANCIAL CO INC CA		09/20/2018	MUFG SECURITIES AMERICA INC	XXX	215,620	225,000	1,822
37045XBQ8	GENERAL MTRS FINL CO INC		04/20/2018	CREDIT AGRICOLE SECURITIES	XXX	336,567	350,000	700
375558BA0	GILEAD SCIENCES INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	71,047	70,000	726
375558BB8	GILEAD SCIENCES INC		03/20/2018	DEUTSCHE BANK SECURITIES INC.	XXX	519,950	525,000	781
38141GWZ3	GOLDMAN SACHS GROUP INC		04/18/2018	Goldman Sachs - SOLD	XXX	1,035,000	1,035,000	
38141GXD1	GOLDMAN SACHS GROUP INC/THE CALLAB		05/14/2018	Goldman Sachs - SOLD	XXX	775,000	775,000	
36252TAS4	GS MORTGAGE SECURITIES TRUST 2016-		05/04/2018	SG AMERICAS SECURITIES LLC	XXX	2,142,336	2,200,000	1,250
40573LAW6	HALFMOON PARENT INC CALLABLE NOTES		09/06/2018	Morgan Stanley	XXX	1,820,894	1,825,000	
410345AJ1	HANESBRANDS INC CALLABLE NOTES FIX		11/01/2018	PERSHING LLC	XXX	193,546	200,000	4,368
44330QAC5	HIGHBRIDGE LOAN MANAGEMENT 12-2018		05/16/2018	Merrill Lynch-Columbus	XXX	1,500,000	1,500,000	
436440AK7	HOLOGIC INC CALLABLE NOTES FIXED 4		11/01/2018	Wells Fargo Advisors	XXX	141,375	150,000	365
437076BH4	HOME DEPOT INC		04/20/2018	JPMorgan	XXX	216,208	210,000	570
437076BW1	HOME DEPOT INC		12/10/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	2,029,620	2,000,000	1,300
404280BS7	HSBC HOLDINGS PLC CALLABLE NOTES V		05/10/2018	JPMorgan	XXX	200,000	200,000	
446150AJ3	HUNTINGTON BANCSHARES		02/12/2018	Transfer	XXX	199,750	200,000	2,590
44644AAD9	HUNTINGTON NATIONAL BANK/THE CALLA		05/08/2018	Morgan Stanley	XXX	663,497	665,000	
459200HU8	IBM CORP		02/12/2018	Transfer	XXX	2,013,739	2,000,000	
44932BAA4	ICG US CLO LTD 2018-3A A1 FLOATING		11/06/2018	Morgan Stanley	XXX	8,000,000	8,000,000	
44962LAF4	IHS MARKIT LTD CALLABLE NOTES FIXE		08/29/2018	BARCLAYS CAPITAL, INC.	XXX	1,510,620	1,500,000	7,323
452308AT6	ILLINOIS TOOL WORKS, INC.		02/12/2018	Transfer	XXX	251,871	250,000	3,913
459506AK7	INTERNATIONAL FLAVORS & FRAGRANCES		11/26/2018	BARCLAYS CAPITAL, INC.	XXX	1,696,549	1,700,000	13,029
46132FAB6	INVESCO FINANCE PLC		02/12/2018	Transfer	XXX	205,420	200,000	267
478366AU1	JOHNSON CONTROLS		02/12/2018	Transfer	XXX	255,588	250,000	4,583
46647PAL0	JP MORGAN CHASE BANK NA		12/12/2018	Morgan Stanley	XXX	992,937	1,100,000	3,513
46647PAR7	JP MORGAN CHASE BANK NA		04/16/2018	JPMorgan	XXX	1,365,000	1,365,000	
46625HRL6	JPMORGAN CHASE & CO		03/19/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	1,445,295	1,500,000	13,838
565122AG3	KEURIG DR PEPPER INC CALLABLE NOTE		11/26/2018	RBC Capital Markets	XXX	1,696,975	1,750,000	742
49327M2U7	KEYBANK NATIONAL ASSOCIATION		02/28/2018	VENDOR CODE KEYB NOT IN TABLE	XXX	6,498,830	6,500,000	
49456BAP6	KINDER MORGAN INC DEL		04/20/2018	Merrill Lynch-Columbus	XXX	274,151	280,000	1,773
526057BZ6	LENNAR CORP CALLABLE NOTES FIXED 4		11/01/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	XXX	144,041	150,000	94
548661CT2	LOWES COMPANIES		02/12/2018	Transfer	XXX	249,965	250,000	3,047
50247VAB5	LYB INTERNATIONAL FINANCE BV CALLA		11/26/2018	BARCLAYS CAPITAL, INC.	XXX	1,657,639	1,725,000	33,458
55819DAG1	MADISON PARK FUNDING XXXI LTD 2018		11/08/2018	Merrill Lynch-Columbus	XXX	3,000,000	3,000,000	
55279HAK6	MANUFACTURER AND TRADERS		04/20/2018	JEFFERIES LLC	XXX	719,805	750,000	4,713
57636QAJ3	MASTERCARD INCORPORATED		04/20/2018	Robert W. Baird	XXX	244,750	245,000	1,382
58013MFA7	MCDONALDS CORP MED TERM NT BE		04/20/2018	JPMorgan	XXX	373,163	350,000	6,398
585055BU9	MEDTRONIC INC		04/20/2018	CREDIT SUISSE SECURITIES	XXX	148,756	140,000	701
552953CC3	MGM RESORTS INTERNATIONAL CALLABLE		11/01/2018	PERSHING LLC	XXX	209,982	205,000	1,708
594918BD5	MICROSOFT CORP		04/20/2018	JPMorgan	XXX	271,006	280,000	2,100
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC		09/04/2018	Morgan Stanley	XXX	1,031,607	1,030,000	4,842
615369AK1	MOODY'S CORP CALLABLE NOTES FIXED		06/08/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	355,367	370,000	3,966
61691NAE5	MORGAN STAN CAP I TR 2017-HR2		04/23/2018	Morgan Stanley	XXX	1,819,504	1,850,000	4,424
61744YAH1	MORGAN STANLEY		03/19/2018	VENDOR CODE BARC NOT IN TABLE	XXX	1,460,100	1,500,000	13,979
61744YAR9	MORGAN STANLEY		04/19/2018	Morgan Stanley	XXX	620,000	620,000	
61763MAE0	MORGAN STANLEY BANK OF AMERICA MER		05/10/2018	Morgan Stanley	XXX	1,998,084	1,990,000	2,587
61691JAS3	MORGAN STANLEY CAPITAL I TRUST 201		05/09/2018	Merrill Lynch-Columbus	XXX	1,970,859	2,000,000	1,836
61691QAE8	MORGAN STANLEY CAPITAL I TRUST 201		10/12/2018	VARIOUS	XXX	422,273	410,000	1,104
61945CAG8	MOSAIC CO/THE CALLABLE NOTES FIXED		08/28/2018	Merrill Lynch-Columbus	XXX	2,111,447	2,175,000	25,692
61945CAA1	MOSAIC COMPANY		02/12/2018	Transfer	XXX	377,678	370,000	3,353
620076BB4	MOTOROLA, INC.		02/12/2018	Transfer	XXX	247,964	250,000	2,266
62481WAA5	MP CLO VIII LTD 2015-2A AR FLOATIN		05/01/2018	Morgan Stanley	XXX	1,110,000	1,110,000	
55336VAK6	MPLX LP CALLABLE NOTES FIXED 4.125		09/20/2018	Morgan Stanley	XXX	365,494	375,000	988

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55336VAN0	MPLX LP CALLABLE NOTES FIXED 4.7%		08/29/2018	Morgan Stanley	XXX	1,640,135	1,750,000	46,380
61767CAU2	MS BOFA ML TRUST 2017-C33		04/23/2018	Merrill Lynch-Columbus	XXX	716,557	740,000	1,646
63938CAF5	NAVIENT CORP CALLABLE NOTES FIXED		11/01/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	XXX	225,256	220,000	5,561
641062AF1	NESTLE HLDGS INC		12/12/2018	Merrill Lynch-Columbus	XXX	797,616	800,000	6,444
64132MAE8	NEUBERGER BERMAN LOAN ADVISORS CLO		12/07/2018	VENDOR CODE THE NOT IN TABLE	XXX	1,900,000	1,900,000	
651639AN6	NEWMONT MINING CORP		02/12/2018	Transfer	XXX	248,520	250,000	3,573
666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOT		12/12/2018	RBC Capital Markets	XXX	1,416,545	1,550,000	10,237
667274AC8	NORTHWELL HEALTHCARE INC		04/17/2018	Citigroup	XXX	984,450	1,000,000	19,880
67080LAA3	NUVEEN LLC		12/10/2018	DEUTSCHE BANK SECURITIES INC.	XXX	2,035,880	2,000,000	11,111
67066GAE4	NVIDIA CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	334,362	350,000	1,182
67110DAN7	OCP CLO 2016-11 LTD 2016-11A A1AR		05/01/2018	CREDIT SUISSE SECURITIES	XXX	1,113,330	1,110,000	672
68389XAW5	ORACLE CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	220,105	210,000	2,783
67108FAQ9	OZLM FUNDING IV LTD 2013-4A A2R FL		05/01/2018	CREDIT SUISSE SECURITIES	XXX	740,740	740,000	751
67110HAW8	OZLM XIV LTD 2015-14A A2AR FLOATIN		06/05/2018	CREDIT SUISSE SECURITIES	XXX	1,035,000	1,035,000	
69916DAC3	PARALLEL 2018-2 LTD 2018-2A A2 FLO		11/02/2018	Citigroup	XXX	3,450,000	3,450,000	
703481AB7	PATTERSON-UTI ENERGY INC CALLABLE		08/29/2018	DAIWA SECURITIES AMERICA INC	XXX	1,877,700	2,000,000	6,583
709599BB9	PENSKE TRUCK LEASING CO LP / PTL F		05/07/2018	Merrill Lynch-Columbus	XXX	997,960	1,000,000	
718172CE7	PHILIP MORRIS INTL INC		04/20/2018	Morgan Stanley	XXX	330,414	350,000	1,580
718546AC8	PHILLIPS 66		02/12/2018	Transfer	XXX	253,977	250,000	3,912
72133JAA5	PIKES PEAK CLO 2 2018-2A A FLOATIN		11/16/2018	CREDIT SUISSE SECURITIES	XXX	3,493,000	3,500,000	
69353RFJ2	PNC BK N A PITTSBURGH PA		04/20/2018	Goldman Sachs - SOLD	XXX	716,108	750,000	6,229
747525AU7	QUALCOMM INC		04/20/2018	JPMorgan	XXX	325,549	350,000	4,866
755111BX8	RAYTHEON CO		03/19/2018	JPMorgan	XXX	1,463,535	1,500,000	10,000
760759AM2	REPUBLIC SERVICES INC CALLABLE NOT		06/08/2018	MUFG SECURITIES AMERICA INC	XXX	388,426	370,000	1,318
761713AY2	REYNOLDS AMERICAN INC CALLABLE NOT		06/08/2018	Merrill Lynch-Columbus	XXX	511,981	490,000	5,743
771196BK7	ROCHE HLDGS INC		04/20/2018	Goldman Sachs - SOLD	XXX	373,992	400,000	4,638
77341DAE7	ROCKFORD TOWER CLO 2017-3 LTD 2017		07/16/2018	Goldman Sachs - SOLD	XXX	1,478,250	1,500,000	30,189
78355HKG3	RYDER SYS MTN BE		04/20/2018	PERSHING LLC	XXX	485,673	490,000	2,684
785592AV8	SABINE PASS LIQUEFACTION LLC		04/20/2018	Goldman Sachs - SOLD	XXX	305,402	280,000	5,209
824348AX4	SHERWIN-WILLIAMS CO/THE CALLABLE N		08/29/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	967,810	1,000,000	11,250
82967NAU2	SIRIUS XM RADIO INC CALLABLE NOTES		11/01/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	XXX	198,942	200,000	597
83610JAA4	SOUND POINT CLO XIX LTD 2018-1A A		11/27/2018	Merrill Lynch-Columbus	XXX	6,810,300	6,900,000	29,638
844895AV4	SOUTHWEST GAS CORP		02/12/2018	Transfer	XXX	999,844	1,000,000	14,101
855244AS8	STARBUCKS CORP CALLABLE NOTES FIXE		08/29/2018	JPMorgan	XXX	1,748,635	1,750,000	4,594
857477AT0	STATE STR CORP		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	348,492	350,000	2,278
86359UAA7	STRUCTURED ASSET SECURITIES CORP M		10/31/2018	Wells Fargo Advisors	XXX	619,832	631,274	345
871829BF3	SYSCO CORP		11/26/2018	BARCLAYS CAPITAL, INC.	XXX	1,698,491	1,825,000	21,913
882508BC7	TEXAS INSTRS INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	231,520	245,000	3,375
883556BM3	THERMO FISHER SCIENTIFIC INC		04/20/2018	Wells Fargo Advisors	XXX	345,118	350,000	4,578
883556BY7	THERMO FISHER SCIENTIFIC INC CALLA		11/26/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	1,668,871	1,825,000	21,408
88947EAN0	TOLL BROS FIN CORP		11/01/2018	PERSHING LLC	XXX	145,499	150,000	365
89114QC48	TORONTO-DOMINION BANK/THE MEDIUM T		07/12/2018	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,997,280	2,000,000	
891906AE9	TOTAL SYSTEM SERVICES INC CALLABLE		05/09/2018	Merrill Lynch-Columbus	XXX	449,622	450,000	
89172PAC3	TOWD PT MTG TR 2016-2		11/26/2018	Citigroup	XXX	1,562,074	1,700,000	3,825
89352HAW9	TRANSCANADA PIPELINES LTD CALLABLE		10/10/2018	JPMorgan	XXX	605,978	615,000	11,254
89417EAK5	TRAVELERS COMPANIES INC		04/20/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	XXX	179,905	175,000	1,233
89531MAC6	TRESTLES CLO II LTD 2018-2A A2 FLO		05/15/2018	VENDOR CODE THE NOT IN TABLE	XXX	1,000,000	1,000,000	
902494BD4	TYSON FOODS INC CALLABLE NOTES FIX		08/29/2018	CREDIT SUISSE SECURITIES	XXX	1,701,684	1,800,000	20,248
91159HHR4	U S BANCORP MTNS BK ENT		04/20/2018	Citigroup	XXX	498,288	525,000	8,131
898384AX0	UNION COLLEGE TRUSTEES		02/12/2018	Transfer	XXX	373,210	375,000	1,548
90932NAA1	UNITED AIRLINES 2018-1 CLASS B PAS		05/09/2018	CREDIT SUISSE SECURITIES	XXX	600,000	600,000	
911312AM8	UNITED PARCEL SERVICE		02/12/2018	Transfer	XXX	247,601	250,000	586
911365BB9	UNITED RENTALS NORTH AMER INC		11/01/2018	Wells Fargo Advisors	XXX	185,981	185,000	5,023
913017DB2	UNITED TECHNOLOGIES CORP CALLABLE		08/13/2018	Morgan Stanley	XXX	1,499,865	1,500,000	
91324PCX8	UNITEDHEALTH GROUP INC		04/20/2018	Goldman Sachs - SOLD	XXX	174,060	175,000	2,021

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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
903442AA9	US 2018-USDC 2018-USDC A 4.106% 10		05/31/2018	Citigroup	XXX	514,983	500,000	1,027
92330EAP2	VENTURE XIX CLO LTD 2014-19A ARR F		11/16/2018	Citigroup	XXX	3,500,000	3,500,000	
92330EAR8	VENTURE XIX CLO LTD 2014-19A BRR F		11/16/2018	Citigroup	XXX	4,000,000	4,000,000	
92340LAC3	VEREIT OPERATING PARTNERSHIP LP CA		08/29/2018	JPMorgan	XXX	1,427,790	1,500,000	2,633
92343VCX0	VERIZON COMMUNICATIONS INC		08/29/2018	VARIOUS	XXX	2,220,961	2,350,000	43,417
92343VEP5	VERIZON COMMUNICATIONS INC CALLABL		05/08/2018	Goldman Sachs - SOLD	XXX	515,000	515,000	
92343VER1	VERIZON COMMUNICATIONS INC CALLABL		08/29/2018	Wells Fargo Advisors	XXX	1,262,125	1,250,000	10,522
925524BG4	VIACOM, INC.		02/12/2018	Transfer	XXX	994,041	1,000,000	20,125
92826CAF9	VISA INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	256,177	245,000	3,804
92913UAS5	VOYA CLO 2015-3 LTD 2015-3A A3R FL		11/02/2018	VENDOR CODE THE NOT IN TABLE	XXX	3,000,000	3,000,000	
931427AC2	WALGREENS BOOTS ALLIANCE INC		04/20/2018	JPMorgan	XXX	171,467	175,000	3,640
931142DW0	WALMART INC		04/20/2018	U.S. BANCORP INVESTMENTS, INC.	XXX	231,927	245,000	4,539
93362YAB8	WAMU MORTGAGE PASS-THROUGH CERTIFI		11/26/2018	Morgan Stanley	XXX	4,165,263	4,277,549	4,319
94974BGK0	WELLS FARGO CO MTN BE		04/20/2018	Goldman Sachs - SOLD	XXX	327,765	350,000	6,560
96949LAE5	WILLIAMS COS INC/THE CALLABLE NOTE		08/29/2018	Wells Fargo Advisors	XXX	1,715,280	1,750,000	41,494
96949LAD7	WILLIAMS PARTNERS L P NEW		09/20/2018	VARIOUS	XXX	375,053	395,000	4,730
96950FAL8	WILLIAMS PARTNERS LP CALLABLE NOTE		06/08/2018	PERSHING LLC	XXX	264,872	260,000	878
98887YAE7	ZAIS CLO 11 LTD 2018-11A B FLOATIN		11/16/2018	Merrill Lynch-Columbus	XXX	4,000,000	4,000,000	
00BD6JB76	ABU DHABI CRUDE OIL PIPELINE LLC C	D	12/04/2018	VENDOR CODE EURO NOT IN TABLE	XXX	2,838,750	3,000,000	60,183
03522AAF7	ANHEUSER BUSCH INBEV FIN INC	D	04/20/2018	PIERPONT SECURITIES LLC	XXX	220,055	210,000	2,372
035242AL0	ANHEUSER BUSCH INBEV FIN INC	D	03/19/2018	JPMorgan Chase	XXX	1,494,960	1,500,000	6,875
035240AL4	ANHEUSER-BUSCH INBEV WLDW INC	D	04/20/2018	RBS SECURITIES INC	XXX	490,980	490,000	1,089
05526DBB0	B.A.T. CAPITAL CORPORATION	D	04/20/2018	VARIOUS	XXX	579,880	600,000	6,758
05964HAJ4	BANCO SANTANDER SA NOTES FIXED 4.3	D	08/29/2018	Merrill Lynch-Columbus	XXX	1,544,944	1,600,000	27,052
06738EBB0	BARCLAYS PLC CALLABLE MEDIUM TERM		05/09/2018	BARCLAYS CAPITAL, INC.	XXX	385,000	385,000	
07274NAL7	BAYER US FINANCE II LLC CALLABLE N	D	08/29/2018	Wells Fargo Advisors	XXX	1,979,980	2,000,000	16,042
05583JAC6	BPCE SA MEDIUM TERM NOTE FIXED 3.5	D	08/29/2018	BARCLAYS CAPITAL, INC.	XXX	1,621,130	1,750,000	21,608
05583JAE2	BPCE SA MEDIUM TERM NOTE FIXED 4.6	D	09/05/2018	JPMorgan	XXX	1,988,300	2,000,000	
225433AF8	CREDIT SUISSE GROUP FUNDING GUERNS	D	11/26/2018	CREDIT SUISSE SECURITIES	XXX	2,288,595	2,350,000	4,137
22546QAP2	CREDIT SUISSE NEW YORK BRANCH	D	04/20/2018	JPMorgan	XXX	495,545	500,000	2,266
25156PBB8	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	08/29/2018	Morgan Stanley	XXX	2,024,620	2,000,000	16,771
378272AN8	GLENCORE FUNDING LLC CALLABLE NOTE	D	08/29/2018	Stifel Nicolaus	XXX	1,648,973	1,750,000	29,944
62947QAZ1	NXP B V / NXP FDG LLC	D	12/03/2018	CREDIT SUISSE SECURITIES	XXX	369,893	370,000	
874060AU0	TAKEDA PHARMACEUTICAL CO LTD CALLA	D	12/12/2018	VARIOUS	XXX	2,415,932	2,400,000	3,500
87938WAW3	TELEFONICA EMISIONES SAU CALLABLE	D	09/14/2018	MUFG SECURITIES AMERICA INC	XXX	1,408,830	1,500,000	2,448
00185AAD6	AON PLC CALLABLE NOTES FIXED 4% 27	C	06/08/2018	Wells Fargo Advisors	XXX	263,045	260,000	433
88167AAL5	TEVA PHARMACEUTICAL FIN NETH		11/01/2018	Merrill Lynch-Columbus	XXX	303,495	300,000	1,000
00162LCS4	ALM XVI LTD/ALM XVI LLC 2015-16A A		06/20/2018	Goldman Sachs - SOLD	XXX	1,505,000	1,505,000	
00175MBF6	AMMC CLO 15 LTD 2014-15RR		11/26/2018	BNY/SUNTRUST CAPITAL MARKETS	XXX	6,000,000	6,000,000	
03330AAC6	ANCHORAGE CAPITAL CLO 3-R LTD 2014		06/07/2018	JPMorgan	XXX	533,930	535,000	2,409
197361AC2	COLUMBIA CENT CLO 2018-28		11/01/2018	Morgan Stanley	XXX	5,500,000	5,500,000	
87154EAW0	SYMPHONY CLO XV LTD 2014-15RR		12/07/2018	VENDOR CODE BNP NOT IN TABLE	XXX	2,000,000	2,000,000	
00507UAS0	ACTAVIS FUNDING SCS	C	04/20/2018	Goldman Sachs - SOLD	XXX	338,468	350,000	1,441
00774MAE5	AERCAP IRELAND CAPITAL LIMITED	C	04/20/2018	RBC Capital Markets	XXX	397,148	420,000	4,114
05565QDA3	BP CAP MKTS P L C	C	04/20/2018	Robert W. Baird	XXX	347,743	350,000	1,261
40436KAC9	HPS LN MGMT LTD 2015-6R		04/25/2018	Citigroup	XXX	498,750	500,000	3,340
404280BB4	HSBC HLDGS PLC	C	04/20/2018	Citigroup	XXX	519,923	525,000	8,474
822582BD3	SHELL INTERNATIONAL FIN BV	C	04/20/2018	Goldman Sachs - SOLD	XXX	275,607	280,000	4,120
82481LAD1	SHIRE ACQUISITIONS INVTS IRELA	C	04/20/2018	JPMorgan	XXX	322,865	350,000	964
86562MAY6	SUMITOMO MITSUI FINL GROUP INC	C	04/20/2018	MUFG SECURITIES AMERICA INC	XXX	338,818	350,000	3,342
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						291,395,390	295,255,570	1,489,688
8399997 Subtotal - Bonds - Part 3						421,730,559	420,226,622	2,546,591
8399998 Summary item from Part 5 for Bonds						118,067,865	112,867,951	900,771
8399999 Subtotal - Bonds						539,798,424	533,094,572	3,447,362

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y101	3M CO.		11/27/2018	VARIOUS	7,143.000	1,442,227	XXX	
00206R102	A T & T, INC.		11/29/2018	VARIOUS	86,180.000	2,709,733	XXX	
002824100	ABBOTT LABORATORIES		06/22/2018	VARIOUS	21,300.000	1,253,131	XXX	
00130H105	AES CORP		04/11/2018	JPMorgan	27,450.000	313,548	XXX	
00846U101	AGILENT TECHNOLOGIES, INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	4,535.000	285,589	XXX	
009158106	AIR PRODS & CHEMS INC		11/29/2018	VARIOUS	4,355.000	689,549	XXX	
015271109	ALEXANDRIA REAL ESTATE EQ INC		04/11/2018	JPMorgan	1,995.000	241,580	XXX	
02209S103	ALTRIA GROUP INC		12/10/2018	VARIOUS	36,747.000	2,098,072	XXX	
025816109	AMERICAN EXPRESS CO		05/02/2018	VARIOUS	1,508.000	139,334	XXX	
02665T306	AMERICAN HOMES 4 RENT REIT USD 0.0		10/09/2018	UBS Paine Webber	5,075.000	107,456	XXX	
026874784	AMERICAN INTL GROUP INC		11/29/2018	VARIOUS	70,998.000	3,779,750	XXX	
031162100	AMGEN INC		04/11/2018	JPMorgan	6,485.000	1,118,095	XXX	
032511107	ANADARKO PETROLEUM CORP.		11/29/2018	VARIOUS	18,307.000	1,229,835	XXX	
035710409	ANNALY CAP MGMT INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	8,775.000	87,801	XXX	
036752103	ANTHEM INC		05/02/2018	VARIOUS	11,830.000	2,670,020	XXX	
037411105	APACHE CORP		04/11/2018	JPMorgan	4,795.000	190,086	XXX	
03965L100	ARCONIC INC		05/02/2018	DEUTSCHE BANK SECURITIES INC.	2,332.000	40,427	XXX	
052769106	AUTODESK INC		11/05/2018	VARIOUS	1,159.000	147,652	XXX	
053484101	AVALONBAY COMMUNITIES INC REIT USD		11/29/2018	VARIOUS	710.000	131,098	XXX	
05351W103	AVANGRID INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,150.000	56,754	XXX	
054561105	AXA EQUITABLE HOLDINGS INC COM		12/14/2018	VARIOUS	56,239.000	1,115,820	XXX	
05722G100	BAKER HUGHES A GE CO		12/14/2018	VARIOUS	16,050.000	345,483	XXX	
060505104	BANK OF AMERICA CORP		11/29/2018	VARIOUS	308,156.000	9,273,066	XXX	
071813109	BAXTER INTERNATIONAL, INC.		04/11/2018	JPMorgan	3,040.000	197,425	XXX	
075887109	BECTON DICKINSON & CO		11/29/2018	VARIOUS	1,295.000	313,149	XXX	
084670702	BERKSHIRE HATHAWAY INC DEL		11/29/2018	VARIOUS	12,796.000	2,507,942	XXX	
086516101	BEST BUY CO INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,550.000	100,107	XXX	
09247X101	BLACKROCK, INC.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,020.000	852,715	XXX	
093671105	BLOCK H & R INC		11/29/2018	VARIOUS	6,830.000	184,753	XXX	
101121101	BOSTON PROPERTIES INC REIT USD 0.0		05/16/2018	Citigroup	430.000	51,459	XXX	
110122108	BRISTOL MYERS SQUIBB COMPANY		11/29/2018	VARIOUS	7,680.000	406,275	XXX	
11135F101	BROADCOM INC COMMON STOCK USD		11/29/2018	VARIOUS	2,320.000	489,345	XXX	
133131102	CAMDEN PROPERTY TRUST		10/09/2018	UBS Paine Webber	915.000	86,419	XXX	
134429109	CAMPBELL SOUP CO COMMON STOCK USD		10/09/2018	UBS Paine Webber	3,300.000	125,343	XXX	
14149Y108	CARDINAL HEALTH, INC.		11/29/2018	VARIOUS	8,670.000	473,312	XXX	
149123101	CATERPILLAR, INC.		11/29/2018	VARIOUS	2,315.000	332,825	XXX	
12514G108	CDW CORP/DE COM USD 0.01		11/27/2018	Citigroup	9,850.000	881,046	XXX	
15189T107	CENTERPOINT ENERGY INC		10/09/2018	UBS Paine Webber	7,990.000	225,357	XXX	
125269100	CF INDS HLDGS INC		04/11/2018	JPMorgan	6,130.000	229,339	XXX	
808513105	CHARLES SCHWAB CORP/THE COMMON STO		11/27/2018	VARIOUS	15,869.000	746,461	XXX	
166764100	CHEVRON CORPORATION		10/09/2018	VARIOUS	24,700.000	2,966,488	XXX	
17243V102	CINEMARK HOLDINGS INC		11/29/2018	VARIOUS	6,110.000	232,005	XXX	
17275R102	CISCO SYSTEMS, INC.		11/29/2018	VARIOUS	60,860.000	2,595,634	XXX	
172967424	CITIGROUP, INC. NEW		12/10/2018	VARIOUS	89,841.000	6,273,088	XXX	
12572Q105	CME GROUP INC		05/02/2018	VARIOUS	1,972.000	315,128	XXX	
192446102	COGNIZANT TECH SOLUTIONS CORP CL A		12/26/2018	VARIOUS	17,869.000	1,296,927	XXX	
20030N101	COMCAST CORP NEW		12/10/2018	VARIOUS	119,488.000	4,025,165	XXX	
200340107	COMERICA INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,345.000	264,385	XXX	
205887102	CONAGRA BRANDS INC		10/26/2018	JPMorgan	1,480.632	126,090	XXX	
20825C104	CONOCOPHILLIPS		11/29/2018	VARIOUS	10,295.000	659,623	XXX	
219350105	CORNING, INC.		04/11/2018	JPMorgan	13,355.000	366,094	XXX	
222070203	COTY INC COMMON STOCK USD 0.01		08/16/2018	VENDOR CODE INST NOT IN TABLE	16,655.000	186,253	XXX	
22822V101	CROWN CASTLE INTERNATIONAL CORP RE		06/22/2018	VENDOR CODE INST NOT IN TABLE	3,195.000	331,191	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
126408103	CSX CORPORATION		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,115.000	80,258	XXX	
229663109	CUBESMART		10/09/2018	VARIOUS	3,775.000	113,136	XXX	
231021106	CUMMINS, INC.		08/16/2018	VENDOR CODE INST NOT IN TABLE	2,255.000	317,574	XXX	
126650100	CVS HEALTH CORPORATION		12/10/2018	VARIOUS	35,277.205	2,974,372	XXX	
232806109	CYPRESS SEMICONDUCTOR CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	14,895.000	206,716	XXX	
23283R100	CYRUSONE INC		04/11/2018	JPMorgan	3,740.000	187,720	XXX	
237194105	DARDEN RESTAURANTS INC COMMON STOC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,835.000	203,822	XXX	
247361702	DELTA AIR LINES, INC.		10/09/2018	VARIOUS	6,150.000	317,286	XXX	
25179M103	DEVON ENERGY CORP NEW		11/27/2018	VARIOUS	44,335.000	1,593,514	XXX	
253868103	DIGITAL RLTY TR INC		08/16/2018	VARIOUS	1,895.000	204,888	XXX	
256677105	DOLLAR GEN CORP NEW		12/26/2018	VARIOUS	13,027.000	1,361,797	XXX	
25746U109	DOMINION RESOURCES, INC.		11/29/2018	VARIOUS	19,270.000	1,255,138	XXX	
257559203	DOMTAR CORP		11/29/2018	VARIOUS	7,715.000	347,273	XXX	
25960P109	DOUGLAS EMMETT INC		04/11/2018	JPMorgan	810.000	28,781	XXX	
26078J100	DOWDUPONT, INC.		11/29/2018	VARIOUS	51,989.000	3,109,281	XXX	
233331107	DTE ENERGY CO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,125.000	248,209	XXX	
26441C204	DUKE ENERGY CORP NEW		10/09/2018	UBS Paine Webber	2,375.000	195,346	XXX	
264411505	DUKE REALTY INVESTMENTS INC		05/16/2018	Citigroup	2,655.000	74,722	XXX	
277432100	EASTMAN CHEMICAL CO.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,250.000	256,895	XXX	
281020107	EDISON INTL		11/29/2018	VARIOUS	15,276.000	943,813	XXX	
291011104	EMERSON ELECTRIC CO		04/11/2018	JPMorgan	13,320.000	893,539	XXX	
29364G103	ENTERGY CORP NEW		04/11/2018	JPMorgan	12,025.000	943,391	XXX	
293792107	ENTERPRISE PRODUCTS PARTNERS LP ML		12/26/2018	VARIOUS	93,388.000	2,665,241	XXX	
29476L107	EQUITY RESIDENTIAL PROPERTIES TRST		11/29/2018	VARIOUS	3,030.000	207,087	XXX	
29530P102	ERIE INDEMNITY CO COMMON STOCK USD		06/22/2018	VENDOR CODE INST NOT IN TABLE	370.000	44,549	XXX	
297178105	ESSEX PPTY TR INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	420.000	108,531	XXX	
30161N101	EXELON CORP		04/11/2018	JPMorgan	6,235.000	239,938	XXX	
30231G102	EXXON MOBIL CORP		10/09/2018	VARIOUS	46,070.000	3,600,485	XXX	
31620R303	FIDELITY NATIONAL FINANCIAL IN		11/29/2018	VENDOR CODE INVE NOT IN TABLE	8,760.000	293,427	XXX	
31847R102	FIRST AMERN FINL CORP		11/29/2018	VARIOUS	4,770.000	241,653	XXX	
337932107	FIRST ENERGY CORP.		11/27/2018	VARIOUS	70,546.000	2,478,019	XXX	
302520101	FNB CORP/PA COMMON STOCK USD 0.01		11/29/2018	VENDOR CODE INVE NOT IN TABLE	23,835.000	290,542	XXX	
344849104	FOOT LOCKER INC COMMON STOCK USD 0		10/09/2018	UBS Paine Webber	1,090.000	53,904	XXX	
345370860	FORD MTR CO DEL		10/09/2018	UBS Paine Webber	138,615.000	1,267,703	XXX	
354613101	FRANKLIN RESOURCES, INC.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,505.000	83,831	XXX	
35671D857	FREEPORT-McMORAN COPPER & GOLD		10/09/2018	VARIOUS	9,870.000	132,301	XXX	
363576109	GALLAGHER ARTHUR J & CO		12/26/2018	VARIOUS	20,150.000	1,439,697	XXX	
36467J108	GAMING & LEISURE PPTYS INC		04/11/2018	JPMorgan	795.000	26,873	XXX	
364760108	GAP INC/THE COMMON STOCK USD 0.05		11/29/2018	VARIOUS	5,970.000	159,643	XXX	
369550108	GENERAL DYNAMICS CORP.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	575.000	104,306	XXX	
369604103	GENERAL ELECTRIC COMPANY		12/07/2018	VARIOUS	173,258.000	2,364,873	XXX	
370334104	GENERAL MILLS, INC.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	26,435.000	1,112,308	XXX	
37045V100	GENERAL MOTORS CO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	14,230.000	519,623	XXX	
372460105	GENUINE PARTS CO		11/29/2018	VARIOUS	3,065.000	297,479	XXX	
375558103	GILEAD SCIENCES, INC.		11/29/2018	VARIOUS	6,150.000	414,783	XXX	
38141G104	GOLDMAN SACHS GROUP INC		11/27/2018	VARIOUS	8,432.000	2,029,590	XXX	
384313508	GRAFTECH INTL LTD		11/29/2018	VENDOR CODE INVE NOT IN TABLE	14,530.000	229,344	XXX	
412822108	HARLEY-DAVIDSON INC COMMON STOCK U		08/16/2018	VENDOR CODE INST NOT IN TABLE	2,180.000	89,867	XXX	
416515104	HARTFORD FINL SVCS GROUP INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	4,200.000	187,067	XXX	
418056107	HASBRO INC		04/11/2018	JPMorgan	2,160.000	188,638	XXX	
40412C101	HCA HEALTHCARE INC		04/11/2018	JPMorgan	2,080.000	200,080	XXX	
40414L109	HCP, INC.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,380.000	97,389	XXX	
42225P501	HEALTHCARE TR AMER INC		11/29/2018	VARIOUS	3,185.000	85,208	XXX	
423452101	HELMERICH & PAYNE INC		10/09/2018	UBS Paine Webber	3,790.000	275,196	XXX	
42809H107	HESS CORPORATION		11/29/2018	VARIOUS	25,760.000	1,493,520	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
42824C109	HEWLETT PACKARD ENTERPRISE CO		11/29/2018	VARIOUS	21,325.000	335,988	XXX	
436106108	HOLLYFRONTIER CORP		04/11/2018	JPMorgan	2,115.000	115,421	XXX	
438516106	HONEYWELL INTERNATIONAL, INC.		11/27/2018	VARIOUS	12,283.000	1,851,736	XXX	
44107P104	HOST HOTELS & RESORTS INC		04/11/2018	JPMorgan	10,795.000	199,519	XXX	
40434L105	HP INC		11/29/2018	VARIOUS	15,260.000	334,199	XXX	
444859102	HUMANA INC		12/10/2018	VARIOUS	10,618.000	3,246,248	XXX	
446150104	HUNTINGTON BANCSHARES INC/OH COMMO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	57,770.000	837,549	XXX	
447011107	HUNTSMAN CORP COMMON STOCK USD 0.0		11/29/2018	VARIOUS	8,205.000	167,180	XXX	
458140100	INTEL CORP		10/09/2018	VARIOUS	61,350.000	3,019,329	XXX	
459200101	INTERNATIONAL BUSINESS MACHINE COR		10/09/2018	VARIOUS	7,310.000	1,070,303	XXX	
460690100	INTERPUBLIC GROUP COS INC		11/29/2018	VARIOUS	32,750.000	760,415	XXX	
460146103	INTL PAPER CO		10/09/2018	VARIOUS	22,135.000	1,097,002	XXX	
46266C105	IQVIA HLDGS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	215.000	26,845	XXX	
46590V100	JBG SMITH PPTYS		08/16/2018	VARIOUS	5,680.000	197,072	XXX	
478160104	JOHNSON & JOHNSON		08/16/2018	VARIOUS	23,580.000	3,066,423	XXX	
46625H100	JPMORGAN CHASE & COMPANY		12/10/2018	VARIOUS	94,990.000	10,543,476	XXX	
48203R104	JUNIPER NETWORKS INC		04/11/2018	JPMorgan	7,980.000	197,046	XXX	
48238T109	KAR AUCTION SVCS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	545.000	31,315	XXX	
487836108	KELLOGG CO		12/10/2018	VARIOUS	22,339.000	1,391,386	XXX	
494368103	KIMBERLY CLARK CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	4,660.000	533,725	XXX	
49456B101	KINDER MORGAN INC DEL		10/09/2018	VARIOUS	33,670.000	561,559	XXX	
500255104	KOHLS CORPORATION		05/16/2018	VARIOUS	3,426.000	220,288	XXX	
500754106	KRAFT HEINZ CO		10/09/2018	UBS Paine Webber	10,390.000	591,579	XXX	
512816109	LAMAR ADVERTISING CO NEW		04/11/2018	JPMorgan	585.000	37,295	XXX	
517834107	LAS VEGAS SANDS CORP COMMON STOCK		11/29/2018	VARIOUS	9,640.000	522,716	XXX	
524901105	LEGG MASON INC COMMON STOCK USD 0.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	22,230.000	642,211	XXX	
524660107	LEGGETT & PLATT INC COMMON STOCK U		11/29/2018	VENDOR CODE INVE NOT IN TABLE	7,445.000	287,993	XXX	
525327102	LEIDOS HOLDINGS INC COMMON STOCK U		06/22/2018	VENDOR CODE INST NOT IN TABLE	1,655.000	96,881	XXX	
531172104	LIBERTY PROPERTY TRUST		08/16/2018	VARIOUS	1,750.000	72,487	XXX	
539830109	LOCKHEED MARTIN CORP		12/11/2018	VARIOUS	6,060.000	1,873,375	XXX	
54142L109	LOGMEIN INC		10/09/2018	UBS Paine Webber	410.000	33,901	XXX	
548661107	LOWES COS INC		12/10/2018	VARIOUS	13,804.000	1,220,092	XXX	
55616P104	MACYS INC		11/29/2018	VARIOUS	10,300.000	334,962	XXX	
56418H100	MANPOWERGROUP INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,420.000	194,701	XXX	
565849106	MARATHON OIL CORP		11/27/2018	VARIOUS	35,302.000	722,971	XXX	
56585A102	MARATHON PETROLEUM CORP		12/10/2018	VARIOUS	12,665.120	920,124	XXX	
571748102	MARSH & MCLENNAN COS INC COM ST		11/27/2018	VARIOUS	16,174.000	1,384,755	XXX	
574599106	MASCO CORP		12/20/2018	VARIOUS	14,420.000	427,932	XXX	
577081102	MATTEL INC		04/20/2018	JEFFERIES LLC	52,017.000	676,679	XXX	
580135101	McDONALD'S CORP		11/29/2018	VARIOUS	4,700.000	788,733	XXX	
58155Q103	McKESSON CORPORATION		12/10/2018	VARIOUS	11,017.000	1,502,080	XXX	
58933Y105	MERCK & CO., INC.		11/27/2018	VARIOUS	38,673.000	2,401,245	XXX	
589400100	MERCURY GENL CORP NEW		05/16/2018	VARIOUS	15,245.000	718,264	XXX	
59156R108	METLIFE, INC.		12/10/2018	VARIOUS	88,902.000	4,174,192	XXX	
594918104	MICROSOFT CORP		12/10/2018	VARIOUS	19,315.000	2,064,919	XXX	
59522J103	MID-AMERICA APARTMENT COMMUNITIES		10/09/2018	UBS Paine Webber	165.000	16,466	XXX	
609207105	MONDELEZ INTERNATIONAL, INC.		12/10/2018	VARIOUS	17,080.000	737,842	XXX	
617446448	MORGAN STANLEY		12/10/2018	VARIOUS	66,051.000	3,380,910	XXX	
620076307	MOTOROLA SOLUTIONS INC		10/26/2018	VARIOUS	7,289.000	857,144	XXX	
626717102	MURPHY OIL CORP		04/11/2018	JPMorgan	13,310.000	381,498	XXX	
636518102	NATIONAL INSTRS CORP		10/09/2018	UBS Paine Webber	460.000	21,130	XXX	
637417106	NATIONAL RETAIL PPTYS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	925.000	45,806	XXX	
63938C108	NAVIENT CORPORATION		11/29/2018	VARIOUS	38,315.000	488,468	XXX	
64828T201	NEW RESIDENTIAL INVT CORP		04/11/2018	JPMorgan	12,740.000	207,057	XXX	
651229106	NEWELL BRANDS INC		12/28/2018	VARIOUS	48,907.000	1,052,153	XXX	

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651639106	NEWMONT MINING CORP		10/09/2018	UBS Paine Webber	3,590.000	107,935	XXX	
65339F101	NEXTERA ENERGY, INC.		11/27/2018	VARIOUS	10,028.000	1,677,400	XXX	
655844108	NORFOLK SOUTHERN CORP		04/11/2018	JPMorgan	2,935.000	384,639	XXX	
666807102	NORTHROP GRUMMAN CORP COM		11/27/2018	VARIOUS	4,455.000	1,228,200	XXX	
670346105	NUCOR CORP		11/29/2018	VARIOUS	7,915.000	495,909	XXX	
674599105	OCCIDENTAL PETE CORP DEL		11/29/2018	VARIOUS	23,690.000	1,690,709	XXX	
670837103	OGE ENERGY CORP COMMON STOCK USD 0		11/29/2018	VARIOUS	9,985.000	386,637	XXX	
680223104	OLD REP INTL CORP		08/16/2018	VARIOUS	39,130.000	821,783	XXX	
680665205	OLIN CORP		10/09/2018	UBS Paine Webber	9,000.000	225,095	XXX	
681936100	OMEGA HEALTHCARE INVS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	490.000	18,248	XXX	
681919106	OMNICOM GROUP INC COMMON STOCK USD		08/16/2018	VENDOR CODE INST NOT IN TABLE	1,780.000	123,143	XXX	
682680103	ONEOK INC COMMON STOCK USD 0.01		10/17/2018	VARIOUS	27,370.000	1,862,988	XXX	
68389X105	ORACLE CORPORATION		11/27/2018	VARIOUS	115,492.000	5,335,146	XXX	
693718108	PACCAR INC		12/07/2018	First Empire	6,400.000	377,457	XXX	
695263103	PACWEST BANCORP DEL		10/09/2018	UBS Paine Webber	7,245.000	350,045	XXX	
69318G106	PBF ENERGY INC		04/11/2018	JPMorgan	3,405.000	119,388	XXX	
713448108	PEPSICO INC		05/16/2018	Citigroup	8,520.000	827,884	XXX	
717081103	PFIZER, INC.		11/27/2018	VARIOUS	154,211.000	5,714,723	XXX	
69331C108	PG&E CORP		10/17/2018	VARIOUS	45,834.000	2,110,031	XXX	
718172109	PHILIP MORRIS INTL INC		11/29/2018	VARIOUS	12,705.000	1,044,932	XXX	
718546104	PHILLIPS 66		08/16/2018	VARIOUS	3,685.000	381,404	XXX	
693475105	PNC FINL SVCS GROUP INC		11/29/2018	VARIOUS	3,755.000	503,805	XXX	
69351T106	PPL CORP		05/16/2018	VARIOUS	40,815.000	1,115,984	XXX	
74251V102	PRINCIPAL FINANCIAL GROUP INC COMM		11/29/2018	VARIOUS	21,245.000	1,112,398	XXX	
742718109	PROCTER & GAMBLE CO.		12/10/2018	VARIOUS	46,310.000	3,865,019	XXX	
74340W103	PROLOGIS INC		08/21/2018	VARIOUS	17,717.600	785,315	XXX	
744320102	PRUDENTIAL FINL INC		08/16/2018	VENDOR CODE INST NOT IN TABLE	13,290.000	1,304,129	XXX	
744573106	PUBLIC SVC ENTERPRISE GROUP		11/29/2018	VARIOUS	38,976.000	2,018,708	XXX	
747525103	QUALCOMM, INC.		11/27/2018	VARIOUS	57,930.000	3,132,406	XXX	
74834L100	QUEST DIAGNOSTICS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,455.000	128,282	XXX	
751212101	RALPH LAUREN CORPORATION		11/29/2018	VENDOR CODE INVE NOT IN TABLE	430.000	48,103	XXX	
756109104	REALTY INCOME CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	800.000	50,977	XXX	
7591EP100	REGIONS FINANCIAL CORP COMMON STOC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	41,275.000	669,712	XXX	
780287108	ROYAL GOLD INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	450.000	33,302	XXX	
749685103	RPM INTL INC		04/11/2018	JPMorgan	1,640.000	80,003	XXX	
78573M104	SABRE CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,975.000	51,206	XXX	
80283M101	SANTANDER CONSUMER USA HOLDINGS IN		10/09/2018	UBS Paine Webber	8,970.000	175,033	XXX	
806857108	SCHLUMBERGER LTD.		11/29/2018	VARIOUS	31,095.000	1,623,194	XXX	
816851109	SEMPRA ENERGY		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,660.000	188,049	XXX	
828806109	SIMON PROPERTY GROUP		04/11/2018	JPMorgan	215.000	33,027	XXX	
842587107	SOUTHERN CO		10/09/2018	VARIOUS	30,550.000	1,358,010	XXX	
84860W300	SPIRIT RLTY CAP INC NEW		04/11/2018	JPMorgan	8,250.000	66,433	XXX	
85571B105	STARWOOD PROPERTY TRUST INC REIT U		10/09/2018	UBS Paine Webber	815.000	17,430	XXX	
857477103	STATE STREET CORP		12/13/2018	VARIOUS	26,731.000	2,112,515	XXX	
858119100	STEEL DYNAMICS INC COMMON STOCK US		11/29/2018	VENDOR CODE INVE NOT IN TABLE	965.000	33,554	XXX	
862121100	STORE CAP CORP		05/16/2018	VARIOUS	5,490.000	139,577	XXX	
866674104	SUN CMNTYS INC		10/09/2018	VARIOUS	3,235.000	302,016	XXX	
867224107	SUNCOR ENERGY, INC. NEW		10/15/2018	VARIOUS	71,573.000	2,733,325	XXX	
871503108	SYMANTEC CORP COMMON STOCK USD 0.0		11/29/2018	VARIOUS	2,845.000	61,775	XXX	
74144T108	T ROWE PRICE GROUP, INC.		11/29/2018	VARIOUS	8,345.000	878,727	XXX	
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC		08/02/2018	VARIOUS	970.000	112,210	XXX	
876030107	TAPESTRY INC		05/16/2018	VARIOUS	2,211.000	101,616	XXX	
87612E106	TARGET CORP		10/09/2018	UBS Paine Webber	3,225.000	277,466	XXX	
87240R107	TFS FINL CORP		11/29/2018	VARIOUS	35,810.000	545,008	XXX	
254687106	THE WALT DISNEY CO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	3,300.000	328,865	XXX	

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883556102	THERMO FISHER SCIENTIFIC, INC.		11/29/2018	VARIOUS	2,050.000	483,961	XXX	
89417E109	TRAVELERS COMPANIES INC		12/10/2018	VARIOUS	15,941.000	2,122,456	XXX	
896522109	TRINITY INDS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,045.000	24,326	XXX	
90130A101	TWENTY-FIRST CENTURY FOX INC COMMO		06/22/2018	VENDOR CODE INST NOT IN TABLE	870.000	42,372	XXX	
904214103	UMPQUA HOLDINGS CORP COMMON STOCK		11/29/2018	VENDOR CODE INVE NOT IN TABLE	31,200.000	598,928	XXX	
907818108	UNION PACIFIC CORP		11/27/2018	VARIOUS	8,356.000	1,209,111	XXX	
913017109	UNITED TECHNOLOGIES CORP		04/11/2018	JPMorgan	6,610.000	809,411	XXX	
91325V108	UNITI GROUP INC		10/09/2018	VARIOUS	3,610.000	65,032	XXX	
902973304	US BANCORP DEL		11/29/2018	VARIOUS	61,037.000	3,097,552	XXX	
918204108	V F CORPORATION		11/29/2018	VARIOUS	3,435.000	270,129	XXX	
91913Y100	VALERO ENERGY CORP NEW		04/11/2018	JPMorgan	4,315.000	432,848	XXX	
92276F100	VENTAS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,255.000	77,945	XXX	
92343V104	VERIZON COMMUNICATIONS		11/27/2018	VARIOUS	122,521.000	6,320,181	XXX	
92553P201	VIACOM CL B		11/29/2018	VARIOUS	3,760.000	117,223	XXX	
925652109	VICI PPTYS INC		04/11/2018	JPMorgan	9,610.000	174,638	XXX	
931427108	WALGREENS BOOTS ALLIANCE INC		10/09/2018	VARIOUS	6,760.000	457,533	XXX	
931142103	WALMART INC		11/29/2018	VARIOUS	14,920.000	1,334,708	XXX	
942622200	WATSCO INC COMMON STOCK USD 0.5		11/29/2018	VARIOUS	4,820.000	787,219	XXX	
949746101	WELLS FARGO & COMPANY		12/20/2018	VARIOUS	133,678.000	7,005,973	XXX	
95040Q104	WELLTOWER INC		11/29/2018	VARIOUS	1,975.000	136,596	XXX	
958102105	WESTERN DIGITAL CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	5,735.000	268,340	XXX	
959802109	WESTERN UNION CO/THE COMMON STOCK		11/29/2018	VENDOR CODE INVE NOT IN TABLE	37,155.000	697,206	XXX	
96145D105	WESTROCK CO		10/09/2018	UBS Paine Webber	3,735.000	169,867	XXX	
962166104	WEYERHAEUSER CO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,980.000	79,293	XXX	
963320106	WHIRLPOOL CORP		10/09/2018	UBS Paine Webber	390.000	43,045	XXX	
969457100	WILLIAMS COS INC DEL		12/13/2018	VARIOUS	117,621.000	3,183,642	XXX	
969904101	WILLIAMS SONOMA INC		04/11/2018	JPMorgan	1,685.000	84,524	XXX	
984121608	XEROX CORP		11/29/2018	VARIOUS	9,670.000	255,688	XXX	
98954M200	ZILLOW GROUP INC COMMON STOCK USD		11/05/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	1,570.000	63,115	XXX	
05534B760	BCE INC COM NEW CAD 0	C	11/27/2018	VARIOUS	10,560.000	444,056	XXX	
G0177J108	ALLERGAN PLC	D	10/09/2018	VARIOUS	860.000	150,517	XXX	
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON S	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,175.000	63,846	XXX	
143658300	CARNIVAL CORP PAIRED CTF	D	08/16/2018	VENDOR CODE INST NOT IN TABLE	6,145.000	365,465	XXX	
21037X100	CONSTELLATION SOFTWARE INC/CANADA	B	09/12/2018	VARIOUS	250.000	192,723	XXX	
P31076105	COPA HOLDINGS SA	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	690.000	56,823	XXX	
G29183103	EATON CORP PLC	D	10/09/2018	VARIOUS	8,210.000	632,491	XXX	
H2906T109	GARMIN LTD	D	05/16/2018	VARIOUS	4,880.000	289,198	XXX	
G47791101	INGERSOLL-RAND PLC	C	11/29/2018	VENDOR CODE INVE NOT IN TABLE	675.000	69,183	XXX	
G4863A108	INTERNATIONAL GAME TECHNOLOGY	D	10/09/2018	UBS Paine Webber	13,865.000	235,626	XXX	
G491BT108	INVESCO LTD	D	10/09/2018	VARIOUS	48,380.000	1,137,259	XXX	
G51502105	JOHNSON CONTROLS INTERNATIONAL	D	11/29/2018	VARIOUS	57,145.000	2,071,327	XXX	
G5494J103	LINDE PLC	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	390.000	60,617	XXX	
N53745100	LYONDELLBASELL INDUSTRIES N V	C	08/16/2018	VENDOR CODE INST NOT IN TABLE	2,910.000	326,318	XXX	
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMO	C	11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,155.000	18,565	XXX	
G5960L103	MEDTRONIC PLC	D	11/29/2018	VARIOUS	21,865.000	1,879,319	XXX	
G6359F103	NABORS INDUSTRIES LTD	D	11/29/2018	VARIOUS	55,245.000	273,757	XXX	
G6518L108	NIELSEN HLDGS PLC	D	10/09/2018	UBS Paine Webber	22,640.000	614,151	XXX	
G6700G107	NVENT ELECTRIC PLC COMMON STOCK	D	10/09/2018	UBS Paine Webber	3,320.000	89,433	XXX	
N6596X109	NXP SEMICONDUCTORS N V	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	270.000	22,612	XXX	
G7S00T104	PENTAIR PLC	C	05/01/2018	VARIOUS	10,064.000	635,207	XXX	
V7780T103	ROYAL CARIBBEAN CRUISES LTD NORWAY	D	11/29/2018	VARIOUS	1,795.000	200,775	XXX	
004942819	SAMSUNG ELECTRONICS CO LTD GDR USD	D	12/28/2018	VARIOUS	1,635.000	1,516,963	XXX	
G84720104	STERIS PLC	D	04/11/2018	JPMorgan	950.000	89,065	XXX	
000989525	ASTRAZENECA PLC COMMON STOCK GBP 0	B	09/13/2018	VARIOUS	43,142.000	2,988,806	XXX	
S02634947	BAE SYSTEMS PLC COMMON STOCK GBP 2	B	11/07/2018	VARIOUS	65,369.000	455,676	XXX	

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005069216	BAYER AG COMMON STOCK EUR 0	B	11/06/2018	VARIOUS	17,397.000	1,758,996	XXX	
000798058	BP PLC COMMON STOCK GBP 0.25	B	09/13/2018	VARIOUS	478,527.000	3,629,670	XXX	
000182709	CRH PLC COMMON STOCK EUR 0.32	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	28,125.000	869,959	XXX	
000237404	DIAGEO PLC COMMON STOCK GBP 28.935	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	53,681.000	1,865,172	XXX	
005986625	KONINKLIJKE PHILIPS NV COMMON STOC	B	11/07/2018	VARIOUS	77,262.000	3,194,996	XXX	
007123870	NESTLE SA COMMON STOCK CHF 0.1	B	11/07/2018	VARIOUS	16,890.000	1,401,316	XXX	
66987V109	NOVARTIS AG ADR USD		11/27/2018	VARIOUS	28,325.000	2,463,500	XXX	
005727979	SIEMENS AG COMMON STOCK EUR 0	B	10/18/2018	VARIOUS	6,200.000	730,593	XXX	
11282X103	BROOKFIELD PPTY PARTNERS L P		10/09/2018	UBS Paine Webber	3,285.000	66,339	XXX	
670100205	NOVO-NORDISK A S	C	11/27/2018	VARIOUS	28,112.000	1,313,050	XXX	
874039100	TAIWAN SEMICONDUCTOR MFG LTD	C	12/13/2018	VARIOUS	28,243.000	1,051,882	XXX	
89151E109	TOTAL S A	C	09/12/2018	VARIOUS	46,049.000	2,872,978	XXX	
904784709	UNILEVER N V	C	12/10/2018	VARIOUS	19,984.000	1,105,629	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						273,757,795	XXX	
9799997 Subtotal - Common Stocks - Part 3						273,757,795	XXX	
9799998 Summary Item from Part 5 for Common Stocks						81,840,688	XXX	
9799999 Subtotal - Common Stocks						355,598,483	XXX	
9899999 Subtotal - Preferred and Common Stocks						355,598,483	XXX	
9999999 Totals						895,396,907	XXX	3,447,362

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
31331JAW3	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	XXX	251,649	250,000	262,913	251,852		(203)		(203)		251,649				6,196	01/07/2019
3133ECE59	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	XXX	600,000	600,000	600,000	600,000						600,000				4,544	01/30/2020
3133EF4A2	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,507	04/19/2022
3133EFCZ8	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,364	09/14/2022
3133EGDB8	FEDERAL FARM CREDIT BANK		06/02/2018	VARIOUS	XXX	200,000	200,000	200,000	200,000						200,000				949	06/02/2025
3133EHCN1	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,170	03/16/2021
3130A7D44	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				2,295	03/09/2026
3130A7RS6	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				1,546	04/27/2026
3130A82M4	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				1,143	05/18/2026
3130AAR75	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				2,551	02/14/2024
3130ABGG5	FEDERAL HOME LOAN BANK		06/07/2018	VARIOUS	XXX	200,000	200,000	200,000	200,000						200,000				928	06/07/2024
3130ACMH4	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	XXX	440,000	440,000	440,000	440,000						440,000				3,544	10/16/2024
912828PT1	U.S. TREASURY NOTES		02/01/2018	MATURITY	XXX	950,000	950,000	988,133	950,507		(507)		(507)		950,000				12,469	01/31/2018
0599999 Subtotal - Bonds - U.S. Governments						4,191,649	4,190,000	4,241,046	4,192,359		(710)		(710)		4,191,649				42,206	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
041042B43	ARKANSAS ST REF		11/28/2018	VARIOUS	XXX	1,032,434	1,000,000	1,094,990	1,083,795		(6,372)		(6,372)		1,077,422		(44,989)	(44,989)	42,486	07/01/2030
041042ZP0	ARKANSAS ST REF HGR EDU		09/11/2018	VARIOUS	XXX	1,608,421	1,500,000	1,628,100	1,595,805		(7,187)		(7,187)		1,588,618		19,803	19,803	36,684	06/01/2028
20772JL91	CONNECTICUT ST TXBL SER B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,284	08/01/2024
546415F88	LOUISIANA ST TXBL SER D		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,003	07/15/2019
574193KZ0	MD ST SECOND SER B		09/11/2018	VARIOUS	XXX	1,503,936	1,500,000	1,508,220	1,505,079		(548)		(548)		1,504,531		(596)	(596)	42,513	08/01/2028
6055805M7	MISSISSIPPI ST SER D-TAXABLE		10/01/2018	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				37,289	10/01/2018
605581GD3	MISSISSIPPI ST TXBL SER B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,328	10/01/2023
70914PUY6	PA ST 2ND SER		11/07/2018	VARIOUS	XXX	1,561,545	1,500,000	1,630,005	1,588,885		(9,060)		(9,060)		1,579,825		(18,280)	(18,280)	50,947	10/15/2028
880541QS9	TENNESSEE ST SER C		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				2,688	08/01/2022
97705LWK9	WISCONSIN ST SER D (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,437	05/01/2023
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						7,856,336	7,650,000	8,011,315	7,923,564		(23,167)		(23,167)		7,900,396		(44,062)	(44,062)	225,659	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
010033P28	AKRON OH REF VAR PURPOSE SER C		11/28/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	1,061,960	1,000,000	1,067,980	1,049,081		(5,850)		(5,850)		1,043,231		18,729	18,729	39,889	12/01/2027
013595UD3	ALBUQUERQUE NM MUNI SD #12 SCH BLD		11/26/2018	VARIOUS	XXX	1,580,470	1,500,000	1,613,445	1,589,829		(7,152)		(7,152)		1,582,677		(2,207)	(2,207)	65,518	08/01/2030
015032HV0	ALEXANDRIA LA TXBL LTD TAX		02/12/2018	Transfer	XXX	145,000	145,000	145,000	145,000						145,000				663	06/01/2020
021087RG8	ALPINE UT SD SCH BLDG		03/15/2018	VARIOUS	XXX	1,000,109	1,000,000	1,038,230	1,000,976		(866)		(866)		1,000,109				23,854	03/15/2023
021087ST9	ALPINE UT SD SCH BLDG		08/27/2018	VARIOUS	XXX	1,015,030	1,000,000	1,026,210	1,011,824		(1,394)		(1,394)		1,010,430		4,600	4,600	24,563	03/15/2027
021753UY2	ALTOONA IA REF-URBAN RENEWAL SER C		02/12/2018	Transfer	XXX	262,983	250,000	265,210	263,141		(158)		(158)		262,983				1,726	06/01/2031
032879TE8	ANCHOR BAY MI SD TXBL REF SER B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,627	05/01/2021
034313ZT6	ANDOVER MN TXBL ABATEMENT SER C		02/12/2018	Transfer	XXX	259,090	260,000	258,240	259,070		20		20		259,090				2,931	02/01/2023
035339U32	ANKENY IA REF SER B		09/14/2018	VARIOUS	XXX	856,270	850,000	850,000	850,000						850,000		6,270	6,270	15,829	06/01/2025
05914FDZ0	BALTIMORE CNTY MD CONS IMPT (BAB)		02/12/2018	Transfer	XXX	250,977	250,000	254,728	251,039		(62)		(62)		250,977				3,472	11/01/2022
067167QX7	BARBERS HILL TX ISD SCH BLDG		11/06/2018	VARIOUS	XXX	1,359,496	1,310,000	1,398,084	1,352,344		(7,103)		(7,103)		1,345,241		14,256	14,256	53,250	02/15/2024
07539PBM0	BEAVERCREEK OH CSD SCH IMPT		02/12/2018	Transfer	XXX	251,938	250,000	262,373	252,101		(163)		(163)		251,938				2,465	12/01/2022
082672BQ8	BENTON & KLICKITAT CNTYS WA CSD		12/12/2018	VARIOUS	XXX	1,521,462	1,435,000	1,546,600	1,542,082		(6,912)		(6,912)		1,535,170		(13,708)	(13,708)	69,112	12/01/2033
083599JU5	BEREA OH CSD SCH IMPT		12/06/2018	VARIOUS	XXX	1,039,448	1,000,000	1,034,250	1,031,657		(2,228)		(2,228)		1,029,429		10,020	10,020	32,722	12/01/2032
088365FJ5	BEXAR CNTY TX HOSP DIST REF		05/02/2018	VARIOUS	XXX	396,248	400,000	407,920	406,887		(171)		(171)		406,716		(10,468)	(10,468)	7,267	02/15/2031
095743CV0	BLUE MOUNTAIN OR CMNTY CLG DIST		09/12/2018	VARIOUS	XXX	1,075,731	1,000,000	1,085,550	1,066,832		(4,454)		(4,454)		1,062,378		13,353	13,353	24,000	06/15/2028
101824DX5	BOURBON CNTY KS UNIF SD #234		11/26/2018	VARIOUS	XXX	1,056,869	1,000,000	1,073,940	1,052,915		(5,111)		(5,111)		1,047,804		9,065	9,065	41,722	09/01/2026
102853FP8	BOWLING GREEN OH CSD REF		11/15/2018	VARIOUS	XXX	1,489,980	1,430,000	1,518,875	1,497,704		(5,315)		(5,315)		1,492,389		(2,409)	(2,409)	39,430	12/01/2028
15147TCC0	CENTER GROVE IN MULTI-SBC 1ST MTG		12/06/2018	VARIOUS	XXX	1,231,058	1,135,000	1,244,244	1,208,449		(7,415)		(7,415)		1,201,034		30,024	30,024	61,740	07/10/2026
15987EFW9	CHARLES STEWART MOTT MI CMNTY CLG		02/12/2018	Transfer	XXX	285,144	275,000	287,169	285,271		(126)		(126)		285,144				2,315	05/01/2026
172217WG2	CINCINNATI OH TXBL JUDGEMENT SER D		02/12/2018	Transfer	XXX	340,000	340,000	340,000	340,000						340,000				2,189	12/01/2025
181059TH9	CLARK CNTY NV SD REF BLDG SER C		12/04/2018	VARIOUS	XXX	1,036,376	1,000,000	1,057,290	1,053,536		(4,328)		(4,328)		1,049,208		(12,832)	(12,832)	30,917	06/15/2031
181342HG4	CLARK CNTY WA SD #122 RIDGEFIELD		12/04/2018	VARIOUS	XXX	1,060,016	1,000,000	1,069,880	1,065,968		(4,408)		(4,408)		1,061,561		(1,545)	(1,545)	32,472	12/01/2032
185468RQ0	CLEBURNE TX TXBL		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,207	08/15/2027
1995074N1	COLUMBUS OH CSD REF-VAR PURP SER B		11/14/2018	VARIOUS	XXX	1,054,503	1,000,000	1,101,660	1,085,749		(6,215)		(6,215)		1,079,535		(25,031)	(25,031)	30,722	12/01/2030
199492MP1	COLUMBUS OH SER B		11/14/2018	VARIOUS	XXX	1,787,378	1,690,000	1,824,609	1,795,713		(8,257)		(8,257)		1,787,455		(78)	(78)	78,032	07/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
199492HG7	COLUMBUS OH TXBL VAR PURP LTD TAX		02/12/2018	Transfer	XXX	345,000	345,000	345,000	345,000						345,000				6,463	08/15/2024
199492JU4	COLUMBUS OH VAR PURPOSE SER A		09/12/2018	VARIOUS	XXX	1,333,672	1,250,000	1,359,425	1,323,674		(5,928)		(5,928)		1,317,746		15,926	15,926	45,783	02/15/2028
205759KE2	COMSTOCK PARK MI PUB SCHS TXBL B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,334	05/01/2021
208418E74	CONROE TX ISD REF		02/12/2018	Transfer	XXX	274,184	250,000	275,288	274,455		(270)		(270)		274,184				3,917	02/15/2032
208418YE7	CONROE TX ISD REF		08/27/2018	VARIOUS	XXX	1,617,846	1,500,000	1,637,085	1,613,709		(4,284)		(4,284)		1,609,425		8,421	8,421	52,702	02/15/2029
2201125Y8	CORPUS CHRISTI TX GEN IMPT		12/06/2018	BARCLAYS CAPITAL, INC.	XXX	1,576,695	1,500,000	1,583,850	1,565,139		(7,615)		(7,615)		1,557,525		19,170	19,170	76,500	03/01/2029
224288KR0	CRANBERRY TWP PA		11/02/2018	VARIOUS	XXX	1,344,410	1,270,000	1,375,169	1,353,036		(6,024)		(6,024)		1,347,012		(2,602)	(2,602)	44,886	10/01/2028
230593AA3	CUMBERLAND CNTY NC LTD OBLIG QSCB		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,278	11/01/2025
230822QE1	CUMBERLAND VLY PA SD		09/11/2018	RBC Capital Markets	XXX	1,060,840	1,000,000	1,074,880	1,061,028		(3,682)		(3,682)		1,057,346		3,494	3,494	33,111	11/15/2027
231871HB3	CUSTER SD SCH DIST #16-1 (BAB)		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				6,753	01/01/2024
246199FY4	DELAWARE OH SD SCH FACS CONSTR		02/12/2018	Transfer	XXX	216,161	210,000	220,401	216,278		(117)		(117)		216,161				2,071	12/01/2028
2487752B3	DENTON CNTY TX REF		09/11/2018	VARIOUS	XXX	2,713,966	2,540,000	2,757,424	2,704,220		(12,094)		(12,094)		2,692,125		21,841	21,841	100,620	07/15/2027
2487752Z0	DENTON CNTY TX REF		02/12/2018	Transfer	XXX	273,281	250,000	274,918	273,603		(323)		(323)		273,281				5,750	07/15/2030
2487753A4	DENTON CNTY TX REF		02/12/2018	Transfer	XXX	260,408	250,000	262,693	260,551		(143)		(143)		260,408				5,031	07/15/2031
248866WN1	DENTON TX CTFS OBLIG		12/06/2018	VARIOUS	XXX	1,049,617	1,000,000	1,047,270	1,027,921		(3,682)		(3,682)		1,024,239		25,378	25,378	44,500	02/15/2026
259363SN0	DOUGLAS CNTY NE SD #66-WESTSIDE CS		11/07/2018	VARIOUS	XXX	1,054,031	1,000,000	1,080,310	1,062,417		(5,060)		(5,060)		1,057,357		(3,326)	(3,326)	30,139	12/01/2028
269408MN7	EAGAN MN TXBL TAX INCR SER A		02/12/2018	Transfer	XXX	242,704	245,000	241,408	242,670		34		34		242,704				3,705	02/01/2025
271515VF2	EAST CENTRAL TX ISD SCH BLDG		02/12/2018	Transfer	XXX	395,488	380,000	398,373	395,703		(215)		(215)		395,488				5,605	08/15/2030
278173EV7	EATON OH CSD QSCB-TAXABLE		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				2,331	12/01/2025
283497F67	EL PASO CNTY TX REF TXBL SER A		02/12/2018	Transfer	XXX	251,360	250,000	251,875	251,384		(23)		(23)		251,360				4,144	02/15/2024
283734RA1	EL PASO TX REF		02/12/2018	Transfer	XXX	389,381	375,000	398,633	389,722		(340)		(340)		389,381				7,375	08/15/2028
288713GG9	ELLIS CNTY TX REF		02/12/2018	Transfer	XXX	450,807	440,000	452,333	450,945		(138)		(138)		450,807				7,587	02/01/2031
311315TU9	FARMINGTON MN ISD #192 TXBL REF		02/12/2018	Transfer	XXX	190,000	190,000	190,000	190,000						190,000				2,772	02/01/2020
31266WAL7	FAYETTEVILLE AR LIBRARY IMPT		02/12/2018	Transfer	XXX	268,600	250,000	269,793	268,806		(206)		(206)		268,600				5,639	01/01/2032
338158PG7	FITCHBURG WI CORP PURP SER B		02/12/2018	Transfer	XXX	379,993	380,000	379,989	379,993						379,993				5,098	03/01/2026
338423PK6	FLAGSTAFF AZ SER A		02/12/2018	Transfer	XXX	210,494	200,000	215,814	210,660		(165)		(165)		210,494				5,525	07/01/2028
34526PAS7	FORD CNTY KS USD #443 SER A		09/12/2018	VARIOUS	XXX	1,425,702	1,320,000	1,452,013	1,430,490		(5,668)		(5,668)		1,424,822		880	880	45,991	03/01/2028
34526PAU2	FORD CNTY KS USD #443 SER A		11/29/2018	PERSHING LLC	XXX	1,050,500	1,000,000	1,095,120	1,079,297		(6,946)		(6,946)		1,072,351		(21,851)	(21,851)	50,222	03/01/2030
345766NB1	FOREST HILLS OH LSD		09/12/2018	VARIOUS	XXX	1,065,505	1,000,000	1,092,210	1,067,605		(4,912)		(4,912)		1,062,693		2,812	2,812	25,556	12/01/2029
3494256A1	FORT WORTH TX REF & IMPT-GEN PURP		02/12/2018	Transfer	XXX	443,901	420,000	451,303	444,248		(347)		(347)		443,901				7,513	03/01/2029
354730WB5	FRANKLIN TN PUB IMPT (BAB)		02/12/2018	Transfer	XXX	250,631	250,000	254,595	250,698		(67)		(67)		250,631				5,534	03/01/2022
362676JL3	GAHANNA OH REF		09/13/2018	VARIOUS	XXX	1,147,796	1,055,000	1,159,973	1,136,827		(4,926)		(4,926)		1,131,901		15,895	15,895	26,239	12/01/2026
363334Z71	GALENA PARK TX INDPT SD SCH BLDG		08/15/2018	VARIOUS	XXX	1,166,041	1,165,000	1,228,702	1,169,706		(3,665)		(3,665)		1,166,041				52,756	08/15/2022
367748LX6	GATEWAY PA SD ALLEGHANY CNTY TXBL		02/12/2018	Transfer	XXX	600,000	600,000	600,000	600,000						600,000				5,741	07/15/2021
372640GL0	GEORGETOWN CNTY SC SD QSCB		02/12/2018	Transfer	XXX	314,956	300,000	325,296	315,162		(206)		(206)		314,956				7,211	03/01/2025
374208EW2	GERRISH & HIGGINS MI SD SB & SITE		05/01/2018	VARIOUS	XXX	1,105,445	1,105,000	1,155,653	1,107,095		(1,650)		(1,650)		1,105,445				23,730	05/01/2023
374816EJ1	GIBSON CNTY TN SPL SD REF		11/07/2018	VARIOUS	XXX	975,183	1,000,000	1,000,000	1,000,000						1,000,000		(24,818)	(24,818)	27,604	04/01/2029
382604M29	GOOSE CREEK TX CONS ISD REF		11/26/2018	VARIOUS	XXX	1,054,299	1,000,000	1,076,010	1,059,047		(5,307)		(5,307)		1,053,740		559	559	43,500	02/15/2030
384514UB9	GRAFTON WI TXBL REF SER B CORP PUR		02/12/2018	Transfer	XXX	235,000	235,000	235,000	235,000						235,000				1,483	06/01/2026
386138UR0	GRAND PRAIRIE TX CTFS OBLIG		11/07/2018	VARIOUS	XXX	1,486,040	1,415,000	1,524,677	1,501,869		(7,019)		(7,019)		1,494,850		(8,810)	(8,810)	57,495	02/15/2029
392641XK7	GREEN BAY WI TXBL REF SER D		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,684	04/01/2024
3960284J8	GREENVILLE CNTY SC TXBL REF SER A		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,047	04/01/2022
401784WX7	GUILFORD CNTY NC (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				6,023	08/01/2021
414834LP4	HARRISBURG SD INDPT SD #41-2		08/27/2018	VARIOUS	XXX	1,277,519	1,240,000	1,299,247	1,265,796		(3,103)		(3,103)		1,262,693		14,826	14,826	36,165	07/15/2025
416489RX2	HARTFORD CNTY CT MET DIST SER B		02/12/2018	Transfer	XXX	545,527	510,000	556,339	546,077		(550)		(550)		545,527				5,366	11/01/2028
435475SH2	HOLLIDAYSBURG PA ASD REF		12/11/2018	VARIOUS	XXX	1,576,070	1,500,000	1,567,815	1,561,334		(5,359)		(5,359)		1,555,975		20,095	20,095	59,951	03/15/2029
442403KB6	HOUSTON TX ISD REF		11/06/2018	VARIOUS	XXX	1,052,679	1,000,000	1,078,730	1,054,567		(5,457)		(5,457)		1,049,110		3,569	3,569	41,833	02/15/2028
442331SS4	HOUSTON TX SER B (BAB)		02/12/2018	Transfer	XXX	253,528	250,000	263,250	253,716		(187)		(187)		253,528				5,994	03/01/2024
44442ABE0	HUGHES CNTY SD REF LTD TAX GO CTFS		08/24/2018	VARIOUS	XXX	1,348,400	1,350,000	1,350,000	1,350,000						1,350,000		(1,600)	(1,600)	22,294	12/01/2026
447711KC5	HURON SC SCH DIST #2-2 REF		11/06/2018	VARIOUS	XXX	1,135,178	1,105,000	1,177,234	1,160,334		(5,894)		(5,894)		1,154,440		(19,262)	(19,262)	27,023	06/01/2026
447711JK9	HURON SD SCH DIST #2-2		11/01/2018	VARIOUS	XXX	1,374,995	1,325,000	1,413,894	1,378,725		(5,250)		(5,250)		1,373,476		1,520	1,520	33,893	12/15/2024
458934BH8	INTERMEDIATE SD #287 PLYMOUTH MN		02/12/2018	Transfer	XXX	209,323	200,000	211,056	209,458		(135)		(135)		209,323				1,683	05/01/2028
46723MAN0	JACKSON MI COLLEGE REF		02/12/2018	Transfer	XXX	289,604	275,000	296,959	289,846		(242)		(242)		289,604				3,086	05/01/2027
472737FZ3	JEFFERSON CNTY CO SD #R-001 COPS		09/13/2018	VARIOUS	XXX	1,072,640	1,000,000	1,096,870	1,080,837		(5,056)		(5,056)		1,075,782		(3,142)	(3,142)	24,250	12/15/2029
478164GZ3	JOHNSON & MIAMI CNTYS KS USD #230		02/12/2018	Transfer	XXX	263,701	250,000	266,260	263,864		(162)		(162)		263,701				3,913	09/01/2030
479545CJ2	JOHNSTOWN-MONROE OH LSD SCH FACS		08/27/2018	VARIOUS	XXX	548,650	520,000	560,300	543,093		(2,838)		(2,838)		540,255		8,395	8,395	12,311	12/01/2026
481305DR8	JUDSON TX ISD REF		11/02/2018	VARIOUS	XXX	1,091,090	1,035,000	1,118,866	1,100,162		(5,326)		(5,326)		1,094,836		(3,746)	(3,746)	43,965	02/01/2028
483270GR9	KALAMAZOO MI PUB SCHS SER B		02/12/2018	Transfer	XXX	538,202	515,000	542,151	538,493		(290)		(290)		538,202				4,335	05/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
483271AN2	KALAMAZOO MI REGL EDL SVC AGCY SB		05/01/2018	VARIOUS	XXX	1,000,363	1,000,000	1,054,520	1,002,193		(1,831)		(1,831)		1,000,363				22,257	05/01/2021
492674PG5	KETTERING OH LTGO		11/20/2018	VENDOR CODE NATI NOT IN TABLE	XXX	497,645	500,000	494,725	495,754		329		329		496,083		1,562	1,562	14,667	12/01/2027
494656L41	KING & SNOHOMISH CNTYS WA SD #417		09/13/2018	VARIOUS	XXX	1,072,923	1,000,000	1,089,380	1,060,008		(4,745)		(4,745)		1,055,263		17,660	17,660	25,806	12/01/2026
494751CV0	KING CNTY WA FIRE PROT DIST #39		09/12/2018	VARIOUS	XXX	1,281,292	1,200,000	1,312,380	1,291,652		(5,478)		(5,478)		1,286,174		(4,882)	(4,882)	29,489	12/01/2030
494791QZ2	KING CNTY WA PUB HOSP DIST #2		12/04/2018	VENDOR CODE NATI NOT IN TABLE	XXX	1,057,040	1,000,000	1,060,410	1,043,668		(5,288)		(5,288)		1,038,380		18,660	18,660	40,667	12/01/2028
4952242Z9	KING CNTY WA SD #411 ISSAQUAH		02/12/2018	Transfer	XXX	630,532	600,000	635,700	630,911		(378)		(378)		630,532				3,550	12/01/2030
498098SJ2	KITSAP CNTY WA SD #401 CENTRAL		11/14/2018	VARIOUS	XXX	1,051,712	1,000,000	1,094,440	1,091,108		(5,459)		(5,459)		1,085,649		(33,937)	(33,937)	42,389	12/01/2032
498531BF8	KLEIN TX INDPT SCH DIST REF SER B		08/27/2018	VARIOUS	XXX	1,082,507	1,050,000	1,111,089	1,077,057		(3,187)		(3,187)		1,073,870		8,637	8,637	29,025	02/01/2022
498531FL1	KLEIN TX ISD REF-SCHOOLHOUSE SER A		11/15/2018	VENDOR CODE HILL NOT IN TABLE	XXX	1,714,911	1,625,000	1,763,905	1,734,343		(11,350)		(11,350)		1,722,993		(8,082)	(8,082)	84,500	08/01/2029
501552JR5	KYLE TX REF		11/29/2018	VARIOUS	XXX	1,568,110	1,490,000	1,587,833	1,564,004		(6,391)		(6,391)		1,557,612		10,498	10,498	63,577	08/15/2029
510281FK9	LAKE OH LSD STARK CNTY SCH FACS		02/12/2018	Transfer	XXX	265,658	250,000	273,040	266,000		(343)		(343)		265,658				2,219	12/01/2030
517138VK6	LARIMER CNTY CO POUDRE SD (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,218	12/15/2025
5176964N7	LAS VEGAS NV TXBL REF VAR PURP SER		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,331	06/01/2022
52850CLJ2	LEWISTON ME REF SER B		08/24/2018	VARIOUS	XXX	1,576,752	1,540,000	1,627,380	1,576,825		(5,445)		(5,445)		1,571,380		5,372	5,372	34,778	04/01/2024
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY KY GO		11/06/2018	VARIOUS	XXX	1,151,995	1,080,000	1,175,267	1,153,728		(5,335)		(5,335)		1,148,393		3,602	3,602	37,887	10/01/2027
535358KD6	LINDEN MI CSD REF		12/06/2018	VARIOUS	XXX	1,596,496	1,500,000	1,582,935	1,564,536		(5,454)		(5,454)		1,559,082		37,414	37,414	51,931	05/01/2027
539107QA3	LIVINGSTON TX ISD REF		02/12/2018	Transfer	XXX	470,310	440,000	472,982	470,623		(313)		(313)		470,310				8,653	08/15/2031
542264FJ0	LONE STAR TX CLG SYS SER A		09/13/2018	VARIOUS	XXX	1,073,915	1,000,000	1,090,490	1,067,987		(4,803)		(4,803)		1,063,184		10,731	10,731	37,583	02/15/2028
548768FB1	LOWNDES CNTY MS SD		09/11/2018	VARIOUS	XXX	1,612,986	1,500,000	1,643,205	1,613,136		(6,986)		(6,986)		1,606,150		6,835	6,835	51,684	09/01/2027
552048PP9	LYON TWP MI REF		12/04/2018	VARIOUS	XXX	1,009,747	975,000	1,057,563	1,046,169		(5,161)		(5,161)		1,041,009		(31,262)	(31,262)	30,173	10/01/2027
557259VS4	MADISON CNTY MS TXBL REF		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,570	06/01/2025
557412WP4	MADISON CNTY TN TXBL REF		04/02/2018	VARIOUS	XXX	1,000,151	1,000,000	1,017,290	1,001,111		(959)		(959)		1,000,151				9,319	04/01/2018
569203ME9	MARION & POLK CNTYS OR SD #24J		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,529	06/30/2024
574193EG9	MARYLAND ST & LOC FACS LOAN		11/29/2018	VARIOUS	XXX	1,006,025	1,000,000	981,300	988,044		922		922		988,966		17,059	17,059	30,438	03/15/2026
581535DG3	McKENZIE CNTY ND PUB SD #1 SCH BLD		02/12/2018	Transfer	XXX	248,886	250,000	248,570	248,875		10		10		248,886				3,979	08/01/2028
581664DX4	McKINNEY TX ISD REF		09/13/2018	VARIOUS	XXX	1,045,538	1,000,000	1,058,290	1,048,497		(2,032)		(2,032)		1,046,465		(927)	(927)	35,234	02/15/2029
586145F58	MEMPHIS TN TXBL REF SER B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,454	04/01/2023
59027BAX8	MERRILLVILLE IN REDEV AUTH LEASE		09/14/2018	VARIOUS	XXX	897,865	850,000	924,571	899,702		(4,368)		(4,368)		895,334		2,532	2,532	31,117	08/15/2025
590485H68	MESA AZ		12/04/2018	VARIOUS	XXX	998,278	1,000,000	1,039,830	1,034,020		(2,618)		(2,618)		1,031,402		(33,123)	(33,123)	36,854	07/01/2030
590485F37	MESA AZ TXBL REF SER B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,204	07/01/2027
592112SN7	MET GOVT NASHVILLE & DAVIDSON CNTY		11/14/2018	VARIOUS	XXX	1,057,641	1,000,000	1,083,520	1,077,705		(4,860)		(4,860)		1,072,845		(15,204)	(15,204)	47,389	07/01/2030
592112SP2	MET GOVT NASHVILLE & DAVIDSON CNTY		11/26/2018	VARIOUS	XXX	1,060,888	1,000,000	1,079,550	1,073,425		(4,754)		(4,754)		1,068,671		(7,783)	(7,783)	48,389	07/01/2031
593881LD5	MIAMISBURG OH CSD REF		11/26/2018	VARIOUS	XXX	1,051,651	1,000,000	1,078,850	1,064,382		(5,142)		(5,142)		1,059,240		(7,589)	(7,589)	31,722	12/01/2030
597009FA2	MIDDLETOWN DE REF		11/30/2018	VARIOUS	XXX	1,207,728	1,165,000	1,258,654	1,243,641		(5,802)		(5,802)		1,237,839		(30,111)	(30,111)	47,576	01/15/2029
597749ZU7	MIDLAND TX CTFS OBLIG LTGO		02/16/2018	VARIOUS	XXX	1,000,104	1,000,000	1,069,120	1,001,302		(953)		(953)		1,000,349		(245)	(245)	22,778	03/01/2021
602366UA2	MILWAUKEE WI REF CORP PURP SER B3		11/30/2018	VENDOR CODE NATI NOT IN TABLE	XXX	1,070,810	1,000,000	1,067,650	1,051,584		(5,908)		(5,908)		1,045,676		25,134	25,134	48,778	03/15/2027
605128TE7	MISSION TX CTFS OBLIG		02/12/2018	Transfer	XXX	483,300	455,000	488,893	483,722		(422)		(422)		483,300				7,830	02/15/2029
6095586E6	MONMOUTH CNTY NJ (BAB)		02/12/2018	Transfer	XXX	250,243	250,000	251,175	250,258		(15)		(15)		250,243				3,332	11/01/2021
6136643N9	MONTGOMERY CNTY TN GEN OBLIG UNLT		11/19/2018	VARIOUS	XXX	912,319	905,000	968,540	914,906		(5,247)		(5,247)		909,659		2,659	2,659	33,323	04/01/2019
614121TQ4	MONTGOMERY TX ISD REF SCH BLDG		12/06/2018	VARIOUS	XXX	1,060,170	1,000,000	1,054,230	1,041,900		(3,846)		(3,846)		1,038,054		22,116	22,116	44,500	02/15/2029
616142FX8	MOORHEAD MN REF & IMPT SER B		02/12/2018	Transfer	XXX	203,048	205,000	202,438	203,026		22		22		203,048				3,263	02/01/2027
621451PB3	MOUNT HEALTHY OH CSD SCH IMPT		06/01/2018	VARIOUS	XXX	1,161,009	1,160,000	1,266,743	1,165,172		(4,163)		(4,163)		1,161,009				24,307	12/01/2023
621587KD5	MOUNT HOOD OR CMNTY CLG DIST REF		02/12/2018	Transfer	XXX	269,543	250,000	272,438	269,784		(241)		(241)		269,543				1,726	06/01/2030
60534TYB5	MS ST DEV BANK SPL OBLG GULFPORT		11/30/2018	VARIOUS	XXX	1,054,102	1,000,000	1,069,770	1,047,727		(5,005)		(5,005)		1,042,722		11,379	11,379	38,889	04/01/2025
627627QU9	MUSKEGO NORWAY WI SD SCH BLDG IMPT		02/12/2018	Transfer	XXX	457,723	440,000	460,975	457,945		(222)		(222)		457,723				5,204	04/01/2031
64966KLZ4	NEW YORK CITY NY SER O		02/12/2018	Transfer	XXX	5,000	5,000	5,261	5,000						5,000				49	06/01/2020
655867HZ5	NORFOLK VA CAP IMPR BD SER B (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				5,199	03/01/2019
659868QL0	NORTH HILLS PA SD (BAB)		02/12/2018	Transfer	XXX	251,433	250,000	254,600	251,490		(57)		(57)		251,433				4,456	10/15/2025
660631WN8	NORTH LITTLE ROCK AR SD #1		09/13/2018	VARIOUS	XXX	1,001,878	1,000,000	1,005,540	1,002,709		(564)		(564)		1,002,145		(266)	(266)	29,354	02/01/2028
676006QP7	ODESSA TX REF		09/12/2018	VARIOUS	XXX	1,362,401	1,285,000	1,397,283	1,354,729		(6,700)		(6,700)		1,348,030		14,372	14,372	44,541	03/01/2025
678519RB7	OKLAHOMA CITY OK TXBL		02/12/2018	Transfer	XXX	240,000	240,000	240,000	240,000						240,000				3,757	03/01/2025
680616ZN2	OLENTANGY OH LSD TXBL SER A		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,553	12/01/2026
686033DN8	OREGON OH CSD REF SCH IMPT		11/19/2018	VARIOUS	XXX	1,000,534	1,000,000	989,600	993,047		543		543		993,590		6,944	6,944	23,354	12/01/2025
689225VR8	OTTAWA CNTY MI REF		08/27/2018	VARIOUS	XXX	1,383,556	1,310,000	1,407,228	1,387,747		(4,495)		(4,495)		1,383,252		304	304	30,676	11/01/2027
689861MK5	OUACHITA PARISH LA E OUACHITA SD		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				2,325	03/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
689861ML3	OUACHITA PARISH LA E OUACHITA SD		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				2,426	03/01/2025
690887QQ0	OWENSBORO KY TXBL		02/12/2018	Transfer	XXX	251,623	250,000	252,205	251,645		(22)		(22)		251,623				5,218	07/01/2025
701060HD0	PARKER CNTY TX REF		11/14/2018	VARIOUS	XXX	1,049,769	1,000,000	1,103,780	1,087,498		(6,613)		(6,613)		1,080,884		(31,115)	(31,115)	42,500	02/15/2031
704083CH5	PAWNEE CNTY KS UNIF SD #495 SER A		11/30/2018	VARIOUS	XXX	1,226,255	1,170,000	1,241,850	1,221,695		(5,783)		(5,783)		1,215,912		10,343	10,343	44,608	10/01/2027
706711JH2	PENDER CNTY NC SCH SER A		12/04/2018	VARIOUS	XXX	1,034,282	1,000,000	1,086,370	1,077,079		(5,819)		(5,819)		1,071,260		(36,978)	(36,978)	37,163	09/01/2030
707483NX7	PENN HILLS PA TXBL SER B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,036	12/01/2025
708292GL5	PENNINGTON CNTY SD COPS SER A		02/12/2018	Transfer	XXX	293,913	280,000	298,984	294,162		(249)		(249)		293,913				2,209	12/01/2030
715029FX7	PERRY TWP IN MULTI-SBC 1ST MTG		02/12/2018	Transfer	XXX	254,061	250,000	259,463	254,171		(109)		(109)		254,061				5,750	07/15/2024
715093HB9	PERRYSBURG OH EXEMPTED VLG SD		08/27/2018	VARIOUS	XXX	1,079,547	1,000,000	1,100,240	1,079,101		(4,066)		(4,066)		1,075,035		4,513	4,513	24,306	12/01/2026
716090VL6	PETER TWP PA SD WASHINGTON CNTY		02/12/2018	Transfer	XXX	477,804	440,000	479,411	478,195		(391)		(391)		477,804				7,871	09/01/2033
718814P42	PHOENIX AZ REF		09/13/2018	VARIOUS	XXX	1,076,173	1,000,000	1,092,310	1,062,625		(4,884)		(4,884)		1,057,741		18,432	18,432	42,472	07/01/2026
725277JM0	PITTSBURGH PA SD REF		08/27/2018	VARIOUS	XXX	1,066,468	1,000,000	1,080,510	1,063,412		(3,349)		(3,349)		1,060,063		6,405	6,405	34,306	09/01/2026
729429PL8	PLYMOUTH-CANTON MI CMNTY SD REF		05/01/2018	VARIOUS	XXX	1,001,394	1,000,000	1,085,490	1,003,373		(1,979)		(1,979)		1,001,394				18,142	05/01/2022
741701H82	PRINCE GEORGES CNTY MD QSCB		02/12/2018	Transfer	XXX	251,041	250,000	251,670	251,053		(12)		(12)		251,041				5,311	03/01/2026
743600YZ5	PROSPER TX ISD SCH BLDG		12/04/2018	VARIOUS	XXX	1,067,317	1,000,000	1,070,550	1,064,924		(4,500)		(4,500)		1,060,424		6,893	6,893	44,250	02/15/2030
744159NP5	PROVO CITY UT SD		08/24/2018	VARIOUS	XXX	1,044,897	1,000,000	1,052,380	1,042,915		(1,811)		(1,811)		1,041,104		3,793	3,793	19,833	06/15/2028
748233NH2	QUEEN ANNES CNTY MD PUB FACS (BAB)		02/12/2018	Transfer	XXX	387,349	385,000	393,116	387,444		(95)		(95)		387,349				7,005	10/01/2020
774829HU2	ROCKY RIVER OH CSD UTGO		09/19/2018	VARIOUS	XXX	1,265,075	1,190,000	1,286,366	1,256,490		(3,807)		(3,807)		1,252,682		12,392	12,392	21,554	12/01/2028
794301EB3	SALEM NH SD		11/07/2018	VARIOUS	XXX	1,123,370	1,065,000	1,156,377	1,139,295		(5,324)		(5,324)		1,133,970		(10,601)	(10,601)	30,652	12/01/2028
7962376X8	SAN ANTONIO TX GEN IMPT		02/12/2018	Transfer	XXX	273,081	250,000	274,225	273,328		(247)		(247)		273,081				4,500	08/01/2032
796237J89	SAN ANTONIO TX REF & IMPT		08/27/2018	VARIOUS	XXX	1,271,000	1,200,000	1,305,672	1,270,441		(5,386)		(5,386)		1,265,055		5,945	5,945	38,563	02/01/2025
806075YF8	SCARBOROUGH ME REF		11/07/2018	VARIOUS	XXX	782,880	750,000	809,460	789,798		(4,136)		(4,136)		785,662		(2,783)	(2,783)	24,733	11/01/2028
809554VM7	SCOTT CNTY MN REF SER B		08/27/2018	VARIOUS	XXX	658,633	615,000	673,536	654,699		(2,899)		(2,899)		651,800		6,833	6,833	13,607	12/01/2027
815662JE2	SEDGWICK CNTY KS UNIF SD #262 REF		12/04/2018	VARIOUS	XXX	1,049,229	1,000,000	1,064,320	1,049,844		(4,923)		(4,923)		1,044,922		4,307	4,307	42,472	09/01/2029
815666DJ8	SEDGWICK CNTY KS UNIF SD #264		11/27/2018	VARIOUS	XXX	1,239,580	1,175,000	1,282,583	1,277,972		(7,287)		(7,287)		1,270,685		(31,104)	(31,104)	59,875	09/01/2030
818274WW8	SEVIERVILLE TN REF		11/20/2018	VARIOUS	XXX	1,226,702	1,175,000	1,249,460	1,227,002		(6,011)		(6,011)		1,220,990		5,711	5,711	35,808	06/01/2029
821023MB1	SHEBOYGAN WI AREA SC TXBL PROM NTS		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,775	04/01/2023
829596LP8	SIOUX FALLS SC SD #49-5 (BAB)		02/12/2018	Transfer	XXX	290,000	290,000	290,000	290,000						290,000				9,614	07/01/2019
830235GU5	SKAGIT CNTY WA PUB HOSP DIST #2		02/12/2018	Transfer	XXX	340,510	345,000	339,032	340,457		53		53		340,510				2,126	12/01/2026
833068MR7	SNOHOMISH & ISLAND CNTYS WA SD 401		02/12/2018	Transfer	XXX	268,482	250,000	269,728	268,679		(196)		(196)		268,482				7,000	12/15/2032
8330852Y8	SNOHOMISH CNTY WA LTD TAX		12/11/2018	Janney Montgomery	XXX	1,060,610	1,000,000	1,073,290	1,046,526		(7,573)		(7,573)		1,038,953		21,657	21,657	41,333	12/01/2028
849067T60	SPOKANE WA REF		11/07/2018	VARIOUS	XXX	1,018,894	1,000,000	1,064,040	1,046,783		(4,138)		(4,138)		1,042,645		(23,752)	(23,752)	26,372	12/01/2028
849653UC2	SPRING GROVE PA ASD SER A		08/27/2018	VARIOUS	XXX	1,054,857	1,000,000	1,088,120	1,058,736		(5,456)		(5,456)		1,053,281		1,577	1,577	30,972	10/01/2028
78764YDH7	ST CHARLES CNTY MO PUB WTR SPLY #2		12/06/2018	VARIOUS	XXX	1,041,469	1,000,000	1,016,540	1,014,829		(1,189)		(1,189)		1,013,640		27,829	27,829	32,722	12/01/2031
790178TD9	ST JOHN BAPTIST PARISH LA		08/27/2018	VARIOUS	XXX	927,707	900,000	936,486	922,383		(2,069)		(2,069)		920,314		7,394	7,394	22,746	03/01/2023
791298UV2	ST LOUIS CNTY MO COURTHOUSE PROJS		08/27/2018	VARIOUS	XXX	1,001,579	1,000,000	1,033,530	1,006,248		(2,983)		(2,983)		1,003,265		(1,686)	(1,686)	28,229	02/01/2027
792775QT8	ST MICHAEL MN ISD #885 SCH BLDG A		11/14/2018	VARIOUS	XXX	1,577,718	1,500,000	1,611,600	1,603,006		(7,380)		(7,380)		1,595,626		(17,908)	(17,908)	82,104	02/01/2030
860758RM5	STILLWATER MN ISD #834 SER A		11/02/2018	VARIOUS	XXX	1,572,851	1,500,000	1,610,115	1,581,354		(7,699)		(7,699)		1,573,654		(804)	(804)	62,927	02/01/2028
864813A26	SUFFOLK VA REF		11/06/2018	VARIOUS	XXX	1,776,434	1,665,000	1,811,803	1,754,536		(8,997)		(8,997)		1,745,539		30,895	30,895	48,602	12/01/2024
866407H93	SUMNER CNTY TN SCH & PUB IMPT		08/27/2018	VARIOUS	XXX	1,025,296	1,000,000	1,030,270	1,014,773		(1,878)		(1,878)		1,012,895		12,401	12,401	18,229	12/01/2023
866854RC8	SUN PRAIRIE WI ASD		11/27/2018	Transfer	XXX	1,040,286	1,000,000	1,061,850	1,055,403		(4,951)		(4,951)		1,050,452		(10,167)	(10,167)	41,806	03/01/2032
840658LL0	SW CSD OH FRANKLIN & PICKWAY CNTYS		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				2,209	12/01/2025
874091CJ8	TALAWANDA OH CSD (BAB)		02/12/2018	Transfer	XXX	250,878	250,000	253,985	250,930		(52)		(52)		250,878				2,773	12/01/2022
882723B24	TEXAS ST TXBL REF PUB FIN AUTH SER		02/12/2018	Transfer	XXX	248,621	250,000	248,320	248,605		16		16		248,621				2,739	10/01/2026
889278VS3	TOLEDO OH REF-CAPITAL IMPT		12/04/2018	VARIOUS	XXX	1,085,826	1,015,000	1,090,191	1,075,443		(4,869)		(4,869)		1,070,574		15,252	15,252	32,591	12/01/2027
889855E73	TOMBALL TX ISD REF SCH BLDG		02/12/2018	Transfer	XXX	266,724	250,000	269,228	266,939		(215)		(215)		266,724				4,302	02/15/2031
896858AX5	TRIVIEW CO MET DISST REF		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,806	11/01/2019
899840HA3	TUPELO MS PUB SD		08/27/2018	VARIOUS	XXX	1,112,773	1,025,000	1,131,631	1,108,787		(5,051)		(5,051)		1,103,736		9,037	9,037	34,753	09/01/2026
901561GH7	TWIN FALLS CNTY ID SCH DIST #411-A		11/20/2018	VARIOUS	XXX	1,060,007	1,000,000	1,081,510	1,055,785		(5,265)		(5,265)		1,050,520		9,487	9,487	39,750	09/15/2028
882722FH9	TX ST COLLEGE STUDENT LN		02/12/2018	Transfer	XXX	253,300	250,000	269,280	253,548		(249)		(249)		253,300				6,632	08/01/2023
8827223F6	TX ST TXBL REF WTR FIN ST PARTN		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,120	08/01/2024
917151BX9	URBANA OH CSD		08/27/2018	VARIOUS	XXX	1,017,458	940,000	1,034,226	1,014,484		(3,808)		(3,808)		1,010,676		6,782	6,782	22,738	12/01/2026
921356DZ1	VAN WERT OH CSD REF		02/12/2018	Transfer	XXX	475,072	460,000	477,158	475,245		(173)		(173)		475,072				2,722	12/01/2030
92209PBH2	VANTAGE CAREER CTR OH JT VOCATION		08/27/2018	VARIOUS	XXX	1,017,710	965,000	1,048,559	1,011,106		(5,700)		(5,700)		1,005,406		12,304	12,304	22,935	12/01/2023
930353HL4	WADSWORTH OH CSD (BAB)		12/03/2018	VARIOUS	XXX	700,000	700,000	700,000	700,000						700,000				30,533	12/01/2023
933747DT1	WAPAKONETA OH CSD REF SCH IMPT		11/06/2018	VARIOUS	XXX	1,395,524	1,335,000	1,444,630	1,424,096		(4,976)		(4,976)		1,419,119		(23,595)	(23,595)	36,196	12/01/2027
935494EB6	WARREN OH LSD WASHINGTON CNTY		11/27/2018	VARIOUS	XXX	1,531,939	1,470,000	1,576,502	1,572,066		(7,871)		(7,871)		1,564,195		(32,257)	(32,257)	58,963	12/01/2033
942170JV4	WATERTOWN SD SCH DIST #14-4 CTFS		12/06/2018	VARIOUS	XXX	1,059,392	1,005,000	1,050,808	1,031,712		(4,083)		(4,083)		1,027,628		31,764	31,764	31,198	12/15/2028
943080MM0	WAUKESHA WI SER B		11/15/2018	VARIOUS	XXX	1,110,492	1,055,000	1,148,515	1,127,157		(5,469)		(5,469)		1,121,688		(11,196)	(11,196)	38,439	10/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
952718XF6	WEST FARGO ND		09/12/2018	VARIOUS	XXX	1,222,750	1,150,000	1,252,569	1,226,089		(6,035)		(6,035)		1,220,054		2,696	2,696	32,928	05/01/2026
965288PA5	WHITEHOUSE TX ISD SCH BLDG		11/15/2018	D.A. Davidson & Co.	XXX	1,588,193	1,485,000	1,606,919	1,598,287		(9,532)		(9,532)		1,588,754		(562)	(562)	96,195	02/15/2029
969887X29	WILLIAMSON CNTY TX CTFS OBLIG		09/14/2018	VARIOUS	XXX	1,032,411	970,000	1,047,503	1,036,954		(2,452)		(2,452)		1,034,501		(2,091)	(2,091)	35,877	02/15/2030
986370LR3	YORK CNTY PA REF SER B		11/02/2018	VARIOUS	XXX	980,448	1,000,000	1,000,000	1,000,000						1,000,000		(19,553)	(19,553)	22,417	06/01/2028
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						162,178,951	155,425,000	165,250,360	162,551,687		(552,941)		(552,941)		161,998,735		180,212	180,212	4,891,539	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
00644PAR7	ADAMS 12 FIVE STAR SCHS CO COP		12/03/2018	VARIOUS	XXX	1,000,252	1,000,000	1,011,030	1,001,146		(894)		(894)		1,000,252				35,969	12/01/2023
005596DY4	ADAMS CNTY CO COPS REF & IMPT		09/12/2018	VARIOUS	XXX	1,074,307	1,000,000	1,094,510	1,077,025		(4,818)		(4,818)		1,072,206		2,101	2,101	25,556	12/01/2027
010079AM3	AKRON OH PKG FACS INCOME TAX REV		09/12/2018	VARIOUS	XXX	1,073,297	1,000,000	1,091,660	1,074,236		(4,637)		(4,637)		1,069,599		3,698	3,698	25,556	12/01/2027
015086MC2	ALEXANDRIA LA UTIL REV SER A		02/12/2018	Transfer	XXX	254,318	250,000	257,338	254,404		(85)		(85)		254,318				2,806	05/01/2025
015086LY5	ALEXANDRIA LA UTIL REV TXBL SER B		02/12/2018	Transfer	XXX	425,000	425,000	425,000	425,000						425,000				4,861	05/01/2022
037777QQ5	APPALACHIAN ST UNIV NC REV		02/12/2018	Transfer	XXX	248,692	250,000	247,833	248,676		17		17		248,692				3,639	10/01/2025
04108N2B7	AR ST DEV FIN AUTH ECON DEV REV TX		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,071	10/01/2020
045142CD6	ASHWAUBENON WI CMNTY DEV AUTH LSE		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,381	06/01/2020
047093AL3	ATHENS GA HSG AUTH REV-UNIV GA		02/12/2018	Transfer	XXX	349,177	345,000	371,244	349,519		(342)		(342)		349,177				2,731	06/15/2021
047059GR5	ATHENS-CLARKE CNTY GA UNIF GOVT		02/12/2018	Transfer	XXX	471,836	440,000	476,313	472,216		(380)		(380)		471,836				6,887	09/01/2030
047849GN8	ATLANTA GA TAX ALLOC TXBL-BELTLINE		02/12/2018	Transfer	XXX	388,748	380,000	390,864	388,990		(241)		(241)		388,748				7,887	01/01/2022
04785RAV5	ATLANTA GA URBAN RSDL FIN AUTH TXB		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				787	12/01/2019
051735DX3	AURORA IN SBC REF & IMPT 1ST MTG		08/24/2018	VARIOUS	XXX	1,268,622	1,235,000	1,346,175	1,272,754		(9,155)		(9,155)		1,263,599		5,023	5,023	45,005	01/15/2020
040654VL6	AZ ST TRANS BRD HWY REV SUB SER A		09/12/2018	VARIOUS	XXX	1,052,815	1,000,000	1,077,670	1,046,458		(5,376)		(5,376)		1,041,081		11,734	11,734	42,222	07/01/2028
071239CS4	BATON ROUGE LA TXBL REF		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,582	01/15/2019
082766KK1	BENTON AR PUB UTIL REV REF & IMPT		11/28/2018	VARIOUS	XXX	993,012	945,000	1,011,141	977,296		(4,572)		(4,572)		972,724		20,288	20,288	39,305	09/01/2023
083422AM7	BENTONVILLE AR SALES & USE TAX		02/12/2018	Transfer	XXX	470,000	470,000	502,313	470,000						470,000				6,593	11/01/2019
088518KQ7	BEXAR CNTY TX REV REF-VENUE PROJ		09/12/2018	VARIOUS	XXX	1,382,905	1,300,000	1,409,668	1,385,134		(6,260)		(6,260)		1,378,874		4,031	4,031	47,473	08/15/2026
09160LCA6	BISMARCK ND LODGING & RESTAURANT		11/19/2018	VARIOUS	XXX	1,110,455	1,100,000	1,089,583	1,093,498		648		648		1,094,146		16,309	16,309	23,946	12/01/2023
100216FF2	BOSSIER CITY LA UTIL REV REF		09/12/2018	VARIOUS	XXX	1,066,117	1,000,000	1,089,160	1,062,533		(4,666)		(4,666)		1,057,867		8,249	8,249	32,222	10/01/2026
117636BU3	BRYANT AR SALES & USE TAX IMPT SER		02/12/2018	Transfer	XXX	517,334	485,000	521,433	517,700		(366)		(366)		517,334				3,587	12/01/2030
123550GL3	BUTLER CNTY OH HOSP FACS REF-UC		02/12/2018	Transfer	XXX	259,303	250,000	260,450	259,407		(103)		(103)		259,303				2,417	11/15/2031
12355TAR3	BUTLER CNTY OH PORT AUTH PUB INFRA		11/28/2018	VENDOR CODE HILL NOT IN TABLE	XXX	1,047,110	1,000,000	1,050,540	1,032,353		(5,596)		(5,596)		1,026,757		20,353	20,353	39,889	12/01/2028
134041EA6	CAMPBELL & KENTON CNTYS KY (BAB)		02/12/2018	Transfer	XXX	415,921	415,000	420,022	415,989		(69)		(69)		415,921				12,660	08/01/2021
14329NDX9	CARMEL IN REDEV AUTH LEASE RENTAL		02/12/2018	Transfer	XXX	249,885	250,000	249,515	249,876		9		9		249,885				2,411	08/01/2019
143294GU4	CARMEL IN REDEV AUTH REF SER B		11/28/2018	VENDOR CODE HILL NOT IN TABLE	XXX	1,061,150	1,000,000	1,071,910	1,048,557		(6,203)		(6,203)		1,042,354		18,796	18,796	56,556	07/01/2026
143321KB2	CARMEL IN WTRWKS REV		02/12/2018	Transfer	XXX	1,031,243	1,000,000	1,069,270	1,032,029		(786)		(786)		1,031,243				11,222	05/01/2024
15147NCA7	CENTER GROVE IN SBC 1ST MTG-MULTI		08/27/2018	VARIOUS	XXX	1,061,185	1,000,000	1,087,560	1,049,250		(4,662)		(4,662)		1,044,588		16,596	16,596	36,953	07/15/2023
155839EZ2	CENTRAL WA UNIV SYS REV		11/06/2018	Stifel Nicolaus	XXX	1,042,900	1,000,000	1,069,620	1,048,851		(7,256)		(7,256)		1,041,595		1,305	1,305	40,778	05/01/2026
155839FY4	CENTRAL WA UNIV SYS REV REF		12/04/2018	VARIOUS	XXX	1,137,408	1,165,000	1,211,577	1,205,671		(3,131)		(3,131)		1,202,540		(65,133)	(65,133)	30,701	05/01/2030
16166NCG8	CHASKA MN ECON DEV AUTH LEASE TXBL		02/12/2018	Transfer	XXX	225,000	225,000	225,000	225,000						225,000				3,187	02/01/2021
16166NCJ2	CHASKA MN ECON DEV AUTH LEASE TXBL		02/12/2018	Transfer	XXX	270,000	270,000	270,000	270,000						270,000				4,326	02/01/2023
1675923A0	CHICAGO IL O'HARE INT'L ARPT REV		01/01/2018	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,088,850	1,000,000						1,000,000				25,000	01/01/2021
181507FA7	CLARK PLEASANT IN MSBC REF 1ST MTG		11/28/2018	VARIOUS	XXX	1,027,819	1,000,000	1,071,570	1,064,264		(4,511)		(4,511)		1,059,753		(31,934)	(31,934)	41,125	01/15/2029
181503FH1	CLARK-PLEASANT IN CMNTY SBC REF		12/06/2018	VARIOUS	XXX	1,012,586	1,000,000	982,000	988,963		984		984		989,948		22,639	22,639	38,865	07/15/2025
181685HD3	CLARKE CNTY GA HOSP AUTH-ATHENS		11/28/2018	VARIOUS	XXX	1,047,403	1,000,000	1,068,270	1,030,492		(5,142)		(5,142)		1,025,350		22,053	22,053	48,556	01/01/2022
186387LQ7	CLEVELAND OH INCOME TAX REV TXBL		10/01/2018	VARIOUS	XXX	1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				21,231	10/01/2018
186397CN3	CLEVELAND OH PARKING FAC REF		09/15/2018	VARIOUS	XXX	1,003,033	1,000,000	1,098,660	1,007,221		(4,187)		(4,187)		1,003,033				36,969	09/15/2018
194284AJ4	CLG PARK GA BUS & INDL DEV AUTH		02/12/2018	Transfer	XXX	365,855	350,000	373,072	366,129		(273)		(273)		365,855				7,892	02/01/2024
187145GX9	CLIFTON TX HGR EDU FIN CORP REV		02/12/2018	Transfer	XXX	274,161	250,000	275,225	274,414		(253)		(253)		274,161				4,500	08/15/2030
196707QE6	CO ST BRD GOVERNORS UNIV ENTER TXB		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				5,871	03/01/2028
196707RJ4	CO ST BRD GOVERNORS UNIV ENTERPRIS		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				1,803	03/01/2021
196707RL9	CO ST BRD GOVERNORS UNIV ENTERPRIS		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				2,134	03/01/2023
19043CAK8	COASTAL CAROLINA SC UNIV HGR EDU		09/14/2018	VARIOUS	XXX	883,429	900,000	865,755	877,902		1,455		1,455		879,357		4,072	4,072	14,188	06/01/2025
190760HJ0	COBB-MARIETTA GA COLISEUM & EXH		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,758	01/01/2024
196558SF8	COLORADO RIVER TX MUNI WTR DIST		02/12/2018	Transfer	XXX	238,945	200,000	240,198	239,544		(599)		(599)		238,945				1,472	01/01/2025
198054LT3	COLUMBIA MO SWR REV		08/27/2018	VARIOUS	XXX	1,053,517	1,000,000	1,064,310	1,051,876		(2,422)		(2,422)		1,049,454		4,063	4,063	27,101	10/01/2027
199098CL6	COLUMBUS-FRANKLIN CNTY OH FIN AUTH		02/12/2018	Transfer	XXX	440,000	440,000	440,000	440,000						440,000				7,563	08/15/2026
199098CQ5	COLUMBUS-FRANKLIN CNTY OH FIN AUTH		08/15/2018	VARIOUS	XXX	780,000	780,000	780,000	780,000						780,000				13,262	08/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
206256SK6	CONCORD IN CMNTY SBC REF		11/28/2018	RAYMOND JAMES & ASSOCIATES, IN	XXX	1,007,710	1,000,000	1,091,030	1,078,599		(8,171)		(8,171)		1,070,428		(62,718)	(62,718)	46,406	01/15/2028
212582CV0	CONWAY AR ELEC REV		08/27/2018	VARIOUS	XXX	1,602,396	1,500,000	1,617,045	1,597,598		(4,754)		(4,754)		1,592,844		9,552	9,552	35,036	12/01/2026
212610EC9	CONWAY AR WSTWTR REV REF		11/28/2018	VARIOUS	XXX	1,037,489	1,000,000	1,061,090	1,047,392		(4,940)		(4,940)		1,042,452		(4,963)	(4,963)	38,556	10/01/2030
228485GZ5	CROWN POINT IN MULTI-SBC 1ST MTGQ		07/16/2018	VARIOUS	XXX	1,000,000	1,000,000	1,046,270	1,000,227		(227)		(227)		1,000,000				44,688	07/15/2021
207758KE2	CT ST SPL TAX OBLIG REV (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,542	12/01/2022
230228AM0	CULPAPER CNTY VA ECON DEV AUTH LSE		09/12/2018	VARIOUS	XXX	1,069,327	1,000,000	1,093,070	1,063,779		(5,034)		(5,034)		1,058,745		10,582	10,582	25,556	06/01/2026
236572EB5	DANVILLE IN MULTI-SBC QUAL SCH CON		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				6,038	01/15/2020
270456FK7	E ALLEN IN MULTI-SBC 1ST MTG SER B		08/27/2018	VARIOUS	XXX	714,270	675,000	734,616	706,424		(3,020)		(3,020)		703,404		10,866	10,866	24,815	07/15/2023
270456FL5	E ALLEN IN MULTI-SBC 1ST MTG SER B		09/18/2018	VARIOUS	XXX	675,006	645,000	697,193	672,564		(2,735)		(2,735)		669,829		5,176	5,176	24,127	07/15/2024
283822GN8	EL PASO TX WTR & SWR REV REF		11/20/2018	Stifel Nicolaus	XXX	1,568,250	1,500,000	1,600,335	1,575,145		(9,938)		(9,938)		1,565,207		3,043	3,043	73,667	03/01/2029
29270CYN9	ENERGY NW WA ELEC REV TX-COLUMBIA		02/12/2018	Transfer	XXX	252,903	250,000	258,430	253,037		(134)		(134)		252,903				4,072	07/01/2020
299040BQ7	EVANGELINE PARISH LA ROAD & DRAIN		02/12/2018	Transfer	XXX	259,668	250,000	265,453	259,837		(169)		(169)		259,668				2,219	12/01/2024
299348BH4	EVANSVILLE IN LOC PUB IMPT BD BK		12/06/2018	VARIOUS	XXX	1,122,421	1,060,000	1,120,441	1,098,216		(4,039)		(4,039)		1,094,177		28,244	28,244	50,862	07/01/2024
30382LCW6	FAIRFAX CNTY VA ECON DEV AUTH FAC		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,484	10/01/2026
312665AM4	FAYETTEVILLE AR HOTEL MOTEL & REST		11/26/2018	VARIOUS	XXX	1,101,425	1,055,000	1,133,397	1,111,123		(5,039)		(5,039)		1,106,085		(4,660)	(4,660)	35,673	11/01/2029
31335BQL3	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	88,401	88,401	88,180			221		221		88,401				1,268	03/01/2048
33803TCP9	FISHERS IN REDEV AUTH LEASE RENT		02/12/2018	Transfer	XXX	372,483	370,000	381,307	372,623		(140)		(140)		372,483				10,638	07/15/2020
33803TEK8	FISHERS IN REDEV AUTH LEASE RENT		02/12/2018	Transfer	XXX	258,448	260,000	257,322	258,426		22		22		258,448				5,980	01/15/2025
341271AB0	FL ST BRD OF ADMIN FIN CORP TXBL A		02/12/2018	Transfer	XXX	469,769	465,000	470,706	469,923		(153)		(153)		469,769				7,530	07/01/2021
340118AH1	FLORENCE SC ACCOMODATIONS FEE REF		11/26/2018	VARIOUS	XXX	1,068,046	1,025,000	1,102,962	1,087,634		(5,341)		(5,341)		1,082,293		(14,247)	(14,247)	35,336	05/01/2030
3138ERYX2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	214,944	214,944	214,037			907		907		214,944				2,746	01/01/2047
3140J76B6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	170,503	170,503	165,421			5,082		5,082		170,503				1,910	10/01/2047
3136B1UG7	FNMA REMICS 2018-26 DH 3.5% 25/JUN		12/26/2018	PRINCIPAL RECEIPT	XXX	53,377	53,377	53,644			(267)		(267)		53,377				657	06/25/2046
348761DK0	FORT SMITH AR SALES & USE TAX REF		12/06/2018	VARIOUS	XXX	1,008,804	1,000,000	994,830	996,803		282		282		997,085		11,719	11,719	31,549	05/01/2025
348815NR8	FORT SMITH AR WTR & SWR REV REF		10/01/2018	VARIOUS	XXX	1,001,384	1,000,000	1,030,050	1,002,713		(1,329)		(1,329)		1,001,384				30,917	10/01/2022
349242CR6	FORT WAYNE IN CMNTY SBC 1ST MTG		11/19/2018	VARIOUS	XXX	1,572,429	1,500,000	1,605,885	1,559,492		(7,260)		(7,260)		1,552,232		20,198	20,198	67,360	07/15/2025
349242DF1	FORT WAYNE IN CMNTY SBC 1ST MTG		08/27/2018	VARIOUS	XXX	985,164	920,000	1,006,719	976,716		(4,337)		(4,337)		972,379		12,785	12,785	33,176	01/15/2024
34926LBX0	FORT WAYNE IN MUN BLDG REV (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,217	12/15/2024
352193CD6	FRANKFORT IN HS-ELEM SBC REF 1ST		08/27/2018	PERSHING LLC	XXX	1,074,000	1,000,000	1,093,640	1,067,808		(5,788)		(5,788)		1,062,020		11,980	11,980	42,083	01/15/2025
373511GG3	GA ST HGR EDU FACS AUTH REV USG RE		12/06/2018	VARIOUS	XXX	845,333	805,000	838,754	831,178		(2,258)		(2,258)		828,920		16,414	16,414	24,965	06/15/2028
376852DQ9	GLASGOW KY ISD FIN CORP TAXABLE		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,776	04/01/2026
37855PJA1	GLENDALE WI CMNTY DEV AUTH TXBL A		04/24/2018	VARIOUS	XXX	533,976	540,000	540,000	540,000						540,000		(6,024)	(6,024)	8,280	10/01/2020
386545GE1	GRAND VALLEY ST UNIV MI GEN RECTS		01/04/2018	CALLED	XXX	615,000	615,000	663,831	615,000						615,000				2,819	12/01/2019
387883TE1	GRANT CNTY WA PUB UTIL DIST #2		02/12/2018	Transfer	XXX	202,998	200,000	204,936	203,055		(57)		(57)		202,998				4,911	01/01/2026
397337CQ7	GREENWOOD SC MET DIST REF		02/12/2018	Transfer	XXX	398,395	370,000	403,659	398,730		(336)		(336)		398,395				4,712	10/01/2029
399677AL7	GROVEPORT OH SPL OBLG REF-INC TAX		09/13/2018	VARIOUS	XXX	1,050,549	1,000,000	1,077,640	1,038,504		(4,070)		(4,070)		1,034,434		16,115	16,115	24,193	12/01/2022
40785EK47	HAMILTON IN SE CONS SBC REF SER C		08/24/2018	VENDOR CODE KEYB NOT IN TABLE	XXX	1,389,869	1,300,000	1,408,485	1,384,765		(5,721)		(5,721)		1,379,044		10,825	10,825	54,573	07/15/2026
40785EVQ6	HAMILTON STHESTRN IN CONS SBC		02/12/2018	Transfer	XXX	272,421	270,000	291,784	272,712		(291)		(291)		272,421				7,763	07/15/2022
41422EGE7	HARRIS CNTY TX MET TRANSIT AUTH		02/12/2018	Transfer	XXX	592,736	550,000	600,562	593,235		(499)		(499)		592,736				5,401	11/01/2030
41981CJB7	HAWAII ST HWY REV		02/12/2018	Transfer	XXX	249,785	250,000	249,508	249,781		4		4		249,785				8,441	01/01/2023
425251FL4	HENDERSON AR ST UNIV AUX ENTER REV		11/19/2018	VARIOUS	XXX	879,206	845,000	896,258	877,524		(3,474)		(3,474)		874,049		5,156	5,156	29,308	11/01/2026
424898BM5	HENDERSON CNTY NC LTD OBLG		11/29/2018	VARIOUS	XXX	1,095,316	1,035,000	1,107,781	1,092,708		(4,609)		(4,609)		1,088,099		7,217	7,217	39,315	10/01/2029
438701K86	HONOLULU CITY & CNTY HI WSTWTR SYS		11/29/2018	VARIOUS	XXX	1,047,612	1,000,000	1,061,970	1,056,737		(4,188)		(4,188)		1,052,548		(4,936)	(4,936)	48,806	07/01/2032
4424354H3	HOUSTON TX UTIL SYS REV REF COMB C		08/27/2018	VARIOUS	XXX	1,156,951	1,075,000	1,178,705	1,138,939		(5,471)		(5,471)		1,133,468		23,482	23,482	26,808	05/15/2023
44352TAA6	HUBER HEIGHTS OH CSD COP SCH FACS		12/03/2018	VARIOUS	XXX	450,000	450,000	450,000	405,000						450,000				8,429	12/01/2024
462590LA6	IA ST STUDENT LOAN LIQUIDITY CORP		02/12/2018	Transfer	XXX	440,437	440,000	440,620	440,464		(27)		(27)		440,437				1,828	12/01/2019
45129WJD3	ID HSG & FIN ASSN		02/12/2018	Transfer	XXX	251,565	250,000	259,473	251,686		(120)		(120)		251,565				7,188	07/15/2022
451152V25	ID ST BOND BANK AUTH REV REF SER A		11/26/2018	VARIOUS	XXX	1,301,684	1,225,000	1,318,076	1,311,430		(5,706)		(5,706)		1,305,724		(4,040)	(4,040)	48,608	09/15/2030
4546246J1	IN ST BOND BANK REV TXBL REF SCH		01/15/2018	MATURITY	XXX	700,000	700,000	700,000	700,000						700,000				4,865	01/15/2018
4546247G6	IN ST BOND BANK REV TXBL-SCH SEVER		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,348	01/15/2020
4546248D2	IN ST BOND BANK REV TXBL-SEVERANCE		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,786	01/15/2019
4550576A2	IN ST FIN AUTH REV ED FAC-PURDUE		08/27/2018	VARIOUS	XXX	899,585	880,000	906,057	890,757		(1,519)		(1,519)		889,238		10,348	10,348	26,878	07/01/2023
455057MU0	IN ST FIN AUTH REV EDL FACS		07/01/2018	VARIOUS	XXX	1,345,274	1,345,000	1,367,381	1,346,376		(1,102)		(1,102)		1,345,274				43,777	10/01/2022
45528S8J8	INDIANAPOLIS IN LOC PUB IMPT BD BK		02/12/2018	Transfer	XXX	256,216	250,000	268,135	256,441		(225)		(225)		256,216				6,632	08/01/2023
45528UDJ7	INDIANAPOLIS IN LOC PUB IMPT BD BK		02/12/2018	Transfer	XXX	353,226	350,000	358,103	353,330		(104)		(104)		353,226				2,761	06/01/2023
45528UUP4	INDIANAPOLIS IN LOC PUB IMPT BD BK		11/29/2018	VARIOUS	XXX	989,050	1,000,000	1,043,130	1,038,195		(2,872)		(2,872)		1,035,323		(46,273)	(46,273)	34,104	08/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
46263RHC2	IPS IN MULTI-SBC (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				7,044	07/15/2022
469485LL8	JACKSONVILLE FL SALES TAX REV REF		11/29/2018	VARIOUS	XXX	1,578,941	1,500,000	1,649,490	1,624,408		(9,861)		(9,861)		1,614,546		(35,605)	(35,605)	56,107	10/01/2029
470572AM0	JAMESTOWN ND PARK DIST SALES TAX		02/12/2018	Transfer	XXX	321,339	300,000	326,442	321,685		(346)		(346)		321,339				7,367	07/01/2029
472737EV3	JEFFERSON CNTY CO SD #R-001 COPS		02/12/2018	Transfer	XXX	355,000	355,000	355,000	355,000						355,000				1,461	12/15/2021
472737FF7	JEFFERSON CNTY CO SD #R-001 COPS		02/12/2018	Transfer	XXX	235,000	235,000	235,000	235,000						235,000				837	06/15/2020
486296NS1	KAKAUNA WI ELEC SYS REV SER A		02/12/2018	Transfer	XXX	492,556	475,000	493,972	492,725		(169)		(169)		492,556				3,008	12/15/2032
485106CM8	KANSAS CITY MO SPL OBLIG REF & IMP		02/12/2018	Transfer	XXX	135,138	135,000	138,981	135,253		(114)		(114)		135,138				3,159	04/01/2018
48526CAM9	KANSAS MUNI ENERGY AGY PWR PROJ		02/12/2018	Transfer	XXX	257,093	250,000	261,785	257,225		(132)		(132)		257,093				7,674	07/01/2026
48542KQ69	KANSAS ST DEV FIN AUTH REV UNIV KS		02/12/2018	Transfer	XXX	247,643	250,000	245,490	247,608		35		35		247,643				2,525	11/01/2024
495289Z60	KING CNTY WA SWR REV REF SER B		09/11/2018	VARIOUS	XXX	1,562,088	1,440,000	1,578,456	1,550,875		(6,914)		(6,914)		1,543,960		18,128	18,128	58,804	01/01/2028
495289Z86	KING CNTY WA SWR REV REF SER B		08/27/2018	VARIOUS	XXX	1,078,421	1,000,000	1,099,810	1,080,600		(5,064)		(5,064)		1,075,536		2,885	2,885	40,972	01/01/2030
500296GQ5	KOKOMO-CENTER IN SBC 1ST MTG SER A		08/27/2018	VARIOUS	XXX	1,063,849	985,000	1,079,826	1,055,410		(4,937)		(4,937)		1,050,472		13,376	13,376	37,977	01/15/2025
485247AM2	KS DEV FIN AUTH SALES TAX REV-TAX		02/12/2018	Transfer	XXX	249,815	250,000	249,655	249,812		3		3		249,815				6,149	09/01/2024
485428ZW9	KS ST DEV FIN AUTH REV PERS C		05/01/2018	VARIOUS	XXX	1,503,498	1,500,000	1,616,715	1,518,086		(14,588)		(14,588)		1,503,498				32,751	05/01/2018
49130TSL1	KY ST HSG CORP REV TXBL SER A		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,801	01/01/2023
546282G40	LA ST LOC GOVT ENVRNMNTL FACS		08/24/2018	VARIOUS	XXX	1,042,106	1,000,000	1,064,090	1,048,607		(2,878)		(2,878)		1,045,729		(3,623)	(3,623)	24,111	11/01/2027
507686NG4	LAKE CENTRAL IN MULTI-DIST SBC REF		02/12/2018	Transfer	XXX	445,000	445,000	445,000	445,000						445,000				11,642	07/15/2025
507686QV8	LAKE CENTRAL IN MULTI-DIST SBC REF		09/13/2018	VARIOUS	XXX	1,071,355	1,000,000	1,092,370	1,064,134		(4,986)		(4,986)		1,059,148		12,206	12,206	40,917	07/15/2025
51427CAP6	LANCASTER OH WSTWTR REV REF		11/29/2018	VARIOUS	XXX	1,048,857	1,010,000	1,075,509	1,039,412		(5,053)		(5,053)		1,034,359		14,498	14,498	32,218	12/01/2025
536045AY3	LINN-MAR IA CMNTY SD INFRASTRUCTUR		02/12/2018	Transfer	XXX	378,188	380,000	376,170	378,154		34		34		378,188				9,914	07/01/2023
537363GG2	LITTLE ROCK AR CAPITAL IMPT REV RE		11/26/2018	VARIOUS	XXX	923,902	860,000	948,494	946,825		(5,210)		(5,210)		941,615		(17,713)	(17,713)	27,380	10/01/2030
537374CN8	LITTLE ROCK AR HOTEL & RESTAURANT		11/06/2018	VARIOUS	XXX	1,057,224	1,000,000	1,081,770	1,055,746		(5,210)		(5,210)		1,050,536		6,688	6,688	46,722	07/01/2025
543573DE6	LORAIN CNTY OH CMNTY CLG DIST GEN		11/26/2018	VARIOUS	XXX	1,013,196	960,000	1,033,075	1,029,067		(4,415)		(4,415)		1,024,652		(11,456)	(11,456)	29,818	12/01/2030
545904KD5	LOUDOUN CNTY VA SNTN AUTH WTR&SWR		11/29/2018	VARIOUS	XXX	1,004,937	1,000,000	983,320	989,466		836		836		990,302		14,635	14,635	36,604	01/01/2026
546589YA4	LOUISVILLE & JEFFERSON CNTY KY MET		09/13/2018	VARIOUS	XXX	1,070,997	1,000,000	1,099,870	1,080,487		(5,098)		(5,098)		1,075,389		(4,392)	(4,392)	27,583	05/15/2029
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET		11/14/2018	VARIOUS	XXX	1,576,475	1,500,000	1,629,465	1,604,129		(7,702)		(7,702)		1,596,427		(19,952)	(19,952)	46,771	05/15/2030
549843DY3	LUGOFF-ELGIN		07/02/2018	VARIOUS	XXX	500,000	500,000	500,000	500,000						500,000				8,245	07/01/2018
559560AN7	MAGNOLIA AR SALES & USE TAX REV		01/23/2018	CALLED	XXX	1,025,000	1,025,000	1,067,281	1,025,000						1,025,000				24,486	08/01/2020
574482AL9	MARYSVILLE OH SPL OBLG REV-COLEMAN		09/13/2018	VARIOUS	XXX	1,104,681	1,045,000	1,130,460	1,098,153		(5,443)		(5,443)		1,092,710		11,972	11,972	26,161	12/01/2025
574847AL3	MASON CITY IA CMNTY SCH DIST		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				6,446	07/01/2023
57419RYN9	MD ST CMNTY DEV ADMIN DEPT HSG DEV		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,108	03/01/2021
57419RYR0	MD ST CMNTY DEV ADMIN DEPT HSG DEV		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,555	09/01/2022
574204YC1	MD ST DEPT TRANS CONS 2ND ISSUE		12/06/2018	VARIOUS	XXX	1,018,628	1,000,000	990,190	993,094		562		562		993,657		24,971	24,971	26,587	12/01/2025
57420PGL4	MD ST ECON DEV CORP LEASE REV-AVIA		02/12/2018	Transfer	XXX	250,916	250,000	252,873	250,960		(44)		(44)		250,916				1,109	06/01/2020
574295DT5	MD ST STADIUM AUTH LEASE REV TXBL		02/12/2018	Transfer	XXX	239,024	240,000	236,388	238,943		81		81		239,024				798	06/15/2019
57429KBN7	MD ST TRANS AUTH LSE REV REF-METRO		11/20/2018	VARIOUS	XXX	987,588	1,000,000	988,880	991,072		505		505		991,578		(3,989)	(3,989)	35,979	07/01/2028
583887DK7	MECKLENBURG CNTY NC COP SER B		02/01/2018	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,089,220	1,000,903		(903)		(903)		1,000,000				25,000	02/01/2020
58400CAL1	MECKLENBURG CNTY NC LTD OBLG TXBL		02/12/2018	Transfer	XXX	378,452	375,000	381,413	378,526		(74)		(74)		378,452				5,869	02/01/2024
58400CAJ6	MECKLENBURG CNTY NC LTD OBLIG TXBL		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,382	02/01/2022
586158QC4	MEMPHIS TN ELEC SYS REV		02/12/2018	Transfer	XXX	260,940	250,000	261,330	261,049		(109)		(109)		260,940				1,726	12/01/2033
586200QM2	MEMPHIS TN SANTN SWR SYS REV REF		12/11/2018	VARIOUS	XXX	1,029,483	1,000,000	1,044,030	1,018,436		(4,791)		(4,791)		1,013,645		15,838	15,838	39,639	10/01/2024
586108AK8	MEMPHIS-SHELBY CNTY TN INDL DEV BD		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,403	11/01/2019
586123CE9	MEMPHIS-SHELBY CNTY TN SPORTS AUTH		02/12/2018	Transfer	XXX	254,274	250,000	275,553	254,546		(273)		(273)		254,274				3,507	11/01/2019
586123DG3	MEMPHIS-SHELBY CNTY TN SPORTS AUTH		02/12/2018	Transfer	XXX	247,721	250,000	244,750	247,673		48		48		247,721				3,507	11/01/2022
590252PA4	MERRILLVILLE IN MSBC TXBL REF 1ST		07/16/2018	VARIOUS	XXX	615,000	615,000	615,000	615,000						615,000				12,148	07/15/2018
590252KM3	MERRILLVILLE IN MULTI-SBC 1ST MTG		01/15/2018	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,075,060	1,000,363		(363)		(363)		1,000,000				26,250	07/15/2020
591840AQ6	MET CMNTY CLG AREA NE COPS TAX		05/02/2018	VARIOUS	XXX	723,317	730,000	756,587	752,949		(571)		(571)		752,378		(29,061)	(29,061)	12,288	03/01/2031
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CTY		02/12/2018	Transfer	XXX	246,039	250,000	245,865	245,998		41		41		246,039				2,402	10/01/2027
59455TWV0	MI MUNC BD AUTH REV LOC GOVT LN		02/12/2018	Transfer	XXX	442,054	440,000	454,089	442,240		(186)		(186)		442,054				6,172	05/01/2019
59455T3X8	MI MUNI BOND AUTH CLEAN WTR REV FD		02/12/2018	Transfer	XXX	195,000	195,000	205,052	195,000						195,000				3,548	10/01/2022
593237ES5	MIAMI BEACH FL REDEV AGY CTR HIST		02/12/2018	Transfer	XXX	252,919	250,000	254,835	253,026		(107)		(107)		252,919				4,463	02/01/2021
593791FL5	MIAMI UNIV OH REF		11/29/2018	VARIOUS	XXX	1,039,840	1,000,000	1,061,040	1,025,161		(4,665)		(4,665)		1,020,496		19,344	19,344	42,139	09/01/2022
59333ND83	MIAMI-DADE CNTY FL SPL OBLIG REF B		11/29/2018	VARIOUS	XXX	1,567,111	1,500,000	1,613,445	1,608,698		(7,975)		(7,975)		1,600,723		(33,612)	(33,612)	56,107	04/01/2032
596232DF2	MIDDLEBURY IN SBC REF		11/26/2018	VARIOUS	XXX	1,068,369	1,000,000	1,078,250	1,061,270		(5,164)		(5,164)		1,056,106		12,263	12,263	46,833	07/15/2026
596232DV7	MIDDLEBURY IN SCHS BLDG CORP REF		02/12/2018	Transfer	XXX	201,465	190,000	203,365	201,604		(139)		(139)		201,465				3,551	01/15/2030
596232EG9	MIDDLEBURY IN SCHS BLDG CORP REF		02/12/2018	Transfer	XXX	340,559	320,000	343,974	340,809		(250)		(250)		340,559				5,980	07/15/2029
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL		12/03/2018	VARIOUS	XXX	230,000	230,000	230,000	230,000						230,000				3,133	12/01/2025
603786HQ0	MINNEAPOLIS MN REV REF-UNIV PROJ		09/13/2018	VARIOUS	XXX	1,132,373	1,055,000	1,154,138	1,127,771		(5,090)		(5,090)		1,122,680		9,692	9,692	26,239	12/01/2027
603792TR3	MINNEAPOLIS MN SPL SD #1 COPS C		11/19/2018	VARIOUS	XXX	1,150,797	1,000,000	1,201,940	1,198,631		(18,184)		(18,184)		1,180,447		(29,650)	(29,650)	38,229	02/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
604832LU7	MISHAWAKA IN SEWAGE WKS REV REF		11/26/2018	VARIOUS	XXX	1,064,897	1,000,000	1,073,500	1,058,006		(4,790)		(4,790)		1,053,216		11,681	11,681	41,722	03/01/2027
604146AP5	MN ST GEN FUND REV REF APPROP B		09/13/2018	VARIOUS	XXX	1,052,165	1,000,000	1,080,340	1,044,822		(5,667)		(5,667)		1,039,154		13,011	13,011	35,806	03/01/2026
60416HQF4	MN ST HIGHER ED FACS AUTH REV		02/12/2018	Transfer	XXX	250,777	250,000	253,945	250,829		(52)		(52)		250,777				4,094	10/01/2023
60416SLU2	MN ST HSG FIN AGY NON-AMT ACE ST		11/30/2018	VARIOUS	XXX	1,279,950	1,215,000	1,293,404	1,274,975		(5,873)		(5,873)		1,269,102		10,848	10,848	54,985	08/01/2028
606341GM1	MO ST BRD OF PUB BLDGS SPL OBLG A		08/27/2018	VARIOUS	XXX	342,602	325,000	353,132	342,127		(811)		(811)		341,316		1,286	1,286	6,372	10/01/2026
606341JG1	MO ST BRD OF PUB BLDGS SPL OBLG B		08/27/2018	VARIOUS	XXX	1,073,724	1,000,000	1,090,920	1,068,248		(5,248)		(5,248)		1,063,000		10,724	10,724	30,972	04/01/2028
606341JX4	MO ST BRD OF PUBLIC BLDGS SPL OBLG		02/12/2018	Transfer	XXX	448,898	440,000	451,158	449,050		(152)		(152)		448,898				4,803	04/01/2029
606033BQ0	MO ST DEV FIN BRD ANN APPROP SER A		12/04/2018	VARIOUS	XXX	1,939,750	1,865,000	2,013,678	1,984,857		(11,134)		(11,134)		1,973,723		(33,973)	(33,973)	65,397	10/01/2029
60636ABD4	MO ST HLTH & EDL FACS AUTH REV		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,463	11/15/2023
61336PDJ7	MONTGOMERY CNTY MD REV TAXABLE		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,946	05/01/2022
613741EZ6	MONTGOMERY CNTY VA ECON DEV AUTH		02/12/2018	Transfer	XXX	259,679	250,000	265,230	259,920		(241)		(241)		259,679				1,750	06/01/2022
613741GL5	MONTGOMERY CNTY VA ECON DEV AUTH B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,248	06/01/2023
614091AL0	MONTGOMERY OH SPL OBLIG REV TXBL		02/12/2018	Transfer	XXX	327,353	315,000	342,701	327,752		(399)		(399)		327,353				3,029	12/01/2025
616047DJ2	MOORESVILLE IN CONSOL SBC 1ST MTG		09/11/2018	City Securities	XXX	1,019,170	1,000,000	1,007,590	1,004,162		(538)		(538)		1,003,624		15,546	15,546	34,833	07/15/2024
60534RBQ1	MS DEV BK SPL OBLG-HINDS CMNTY COL		02/12/2018	Transfer	XXX	322,986	320,000	336,128	323,187		(200)		(200)		322,986				5,822	10/01/2022
60534PMU4	MS DEV BK SPL OBLIGS JACKSON PROJ		02/12/2018	Transfer	XXX	363,405	360,000	392,533	363,767		(361)		(361)		363,405				8,453	03/01/2019
60534TC94	MS ST DEV BANK SPL OBLG REF-WSTWTR		09/12/2018	VARIOUS	XXX	1,238,808	1,175,000	1,283,723	1,252,281		(5,856)		(5,856)		1,246,425		(7,617)	(7,617)	48,875	07/01/2028
60534TRT4	MS ST DEV BANK SPL OBLG TXBL PROJ		02/12/2018	Transfer	XXX	380,000	380,000	380,000	380,000						380,000				6,922	03/01/2023
60534T3L7	MS ST DEV BANK SPL OBLG-PEARL SD		11/15/2018	VARIOUS	XXX	1,194,844	1,135,000	1,247,320	1,229,779		(7,037)		(7,037)		1,222,742		(27,898)	(27,898)	42,682	04/01/2029
60534WHS0	MS ST DEV BK SPL OBLG MERIDIAN ART		02/12/2018	Transfer	XXX	463,865	440,000	466,145	464,123		(259)		(259)		463,865				7,871	03/01/2029
60534WLP1	MS ST DEV BK SPL OBLG PASCAGOULA		02/12/2018	Transfer	XXX	322,034	300,000	323,430	322,266		(232)		(232)		322,034				7,375	07/01/2029
553543DS5	MSD WARREN TWP IN VISION 2005 SBC		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,915	01/10/2020
66283AEK8	N TX MUNI WTR DIST REGL WSTWTR SYS		11/30/2018	VARIOUS	XXX	1,527,261	1,445,000	1,549,127	1,526,943		(6,648)		(6,648)		1,520,294		6,967	6,967	23,844	06/01/2030
631144AP7	NASH CNTY NC LTD OBLIG		02/12/2018	Transfer	XXX	352,934	345,000	372,224	353,259		(325)		(325)		352,934				6,277	10/01/2024
65819WAM5	NC ST ESTRN MUNI PWR AGY REV TXBL		02/12/2018	Transfer	XXX	253,025	250,000	255,935	253,164		(139)		(139)		253,025				4,494	07/01/2020
658207PP4	NC ST HSG FIN AGY HOMEOWNERSHIP TX		02/12/2018	Transfer	XXX	240,000	240,000	240,000	240,000						240,000				4,234	01/01/2020
658289B51	NC ST UNIV @ RALEIGH REV TXBL GEN		02/12/2018	Transfer	XXX	357,980	380,000	345,800	357,647		334		334		357,980				3,765	10/01/2024
65887PNP6	ND ST PUB FIN AUTH CAPITAL FING A		02/12/2018	Transfer	XXX	263,044	250,000	269,840	263,256		(213)		(213)		263,044				1,972	06/01/2026
659011CC2	ND ST UNIV REV REF SER A		02/12/2018	Transfer	XXX	212,790	215,000	212,306	212,771		19		19		212,790				2,347	04/01/2029
63948WAH5	NDSU RESEARCH & TECH ND LEASE		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				1,175	05/01/2024
63948WAJ1	NDSU RESEARCH & TECH ND LSE		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				1,238	05/01/2025
664259CH9	NE MN MET INTERMEDIATE SD #916 COP		11/26/2018	VARIOUS	XXX	1,308,846	1,235,000	1,346,409	1,322,467		(7,705)		(7,705)		1,314,761		(5,915)	(5,915)	58,235	02/01/2029
641667PZ7	NEW ALBANY FLOYD CNTY IN SBC REF		09/13/2018	VARIOUS	XXX	1,067,178	1,000,000	1,093,770	1,063,592		(5,404)		(5,404)		1,058,188		8,990	8,990	40,917	07/15/2025
642577TK6	NEW BRAUNFELS TX UTIL REV REF		08/27/2018	VARIOUS	XXX	1,069,901	1,000,000	1,089,380	1,071,463		(5,257)		(5,257)		1,066,206		3,695	3,695	40,972	07/01/2029
642577TJ9	NEW BRAUNFELS TX UTILITY REV REF		08/27/2018	VARIOUS	XXX	859,474	800,000	880,800	864,522		(4,768)		(4,768)		859,754		(280)	(280)	32,778	07/01/2028
65081PAJ8	NEWBURGH HEIGHTS OH INC TAX REV		02/12/2018	Transfer	XXX	302,129	290,000	306,194	302,316		(187)		(187)		302,129				2,288	12/01/2030
655164GH8	NOBLESVILLE IN REDEV AUTH		02/12/2018	Transfer	XXX	255,311	250,000	257,018	255,388		(76)		(76)		255,311				5,306	08/01/2030
660546FT4	NORTH LITTLE ROCK AR ELEC REV SER		07/02/2018	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,304	07/01/2018
665250BT2	NRTHRN IL MUN PWR AGY-PRAIRIE-BAB		02/12/2018	Transfer	XXX	250,909	250,000	257,640	251,021		(112)		(112)		250,909				9,497	01/01/2020
665304FH9	NTHRN KY UNIV GEN RECPTS REF SER A		02/12/2018	Transfer	XXX	451,040	440,000	453,191	451,181		(140)		(140)		451,040				5,903	09/01/2027
641480JE9	NV ST HWY IMPT REV		11/30/2018	VARIOUS	XXX	1,586,057	1,500,000	1,600,110	1,593,024		(5,831)		(5,831)		1,587,192		(1,135)	(1,135)	46,224	12/01/2032
667300DA2	NW ALLEN CNTY IN MSBC REF & IMPT		11/30/2018	VARIOUS	XXX	1,317,426	1,260,000	1,338,448	1,300,143		(6,474)		(6,474)		1,293,669		23,757	23,757	58,180	01/15/2022
66328RCB0	NW HENDRICKS IN MULTI-BLDG CORP		02/12/2018	Transfer	XXX	329,489	305,000	335,396	329,830		(340)		(340)		329,489				6,577	01/15/2027
668204CU2	NW OH WTR & SWR DIST REC ZONE(BAB)		12/03/2018	VARIOUS	XXX	395,000	395,000	395,000	300,000						395,000				7,708	12/01/2020
673588EN5	OAKLAND UNIV MI REV TXBL REF SER B		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,945	05/15/2023
67419AAB7	OAKWOOD OH NATURAL GAS DIST SYS		02/12/2018	Transfer	XXX	653,029	635,000	661,899	653,313		(284)		(284)		653,029				13,402	04/01/2029
677555Q23	OH ST ECON DEV REV-ENTERPRISE FD		02/12/2018	Transfer	XXX	225,000	225,000	225,000	225,000						225,000				1,941	06/01/2027
67756A2M3	OH ST HGR EDUC FAC COMM HOSP		02/12/2018	Transfer	XXX	150,000	150,000	150,000	150,000						150,000				3,268	01/01/2020
677561GL0	OH ST HOSP FAC REV-CLEVELAND CLNIC		02/12/2018	Transfer	XXX	440,034	440,000	440,295	440,038		(4)		(4)		440,034				13,506	01/01/2025
67868UBY8	OKLAHOMA CNTY OK FIN AUTH (BAB)		02/12/2018	Transfer	XXX	290,000	290,000	290,000	290,000						290,000				8,171	09/01/2019
67868UBZ5	OKLAHOMA CNTY OK FIN AUTH (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				7,156	09/01/2020
681725KS5	OMAHA NE ARPT AUTH REF FACS SER B		02/12/2018	Transfer	XXX	261,330	250,000	262,418	261,454		(124)		(124)		261,330				1,583	12/15/2032
68285TCR8	ONSLOW CNTY NC LTD OBLIG		02/12/2018	Transfer	XXX	312,245	290,000	315,352	312,508		(263)		(263)		312,245				3,693	10/01/2030
68285TAG4	ONSLOW CNTY NC LTG OBLIG SER A		11/30/2018	VARIOUS	XXX	1,197,583	1,140,000	1,201,252	1,176,376		(4,917)		(4,917)		1,171,459		26,124	26,124	36,571	06/01/2025
682852CT3	ONSLOW NC WTR & SWR AUTH COMB		02/12/2018	Transfer	XXX	565,697	525,000	573,064	566,166		(469)		(469)		565,697				3,624	12/01/2029
70917RXJ9	PA ST HGHR ED-CARNEGIE MELLON UNIV		02/12/2018	Transfer	XXX	251,803	250,000	264,858	252,011		(208)		(208)		251,803				6,632	08/01/2021
704668DE9	PEACHTREE CITY GA WTR & SWR AUTH		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				2,214	03/01/2020
71884AWS4	PHOENIX AZ CIVIC IMPT CORP EXCISE		02/12/2018	Transfer	XXX	294,449	290,000	297,401	294,556		(106)		(106)		294,449				6,605	07/01/2025
724795BD0	PITTSBURGH & ALLEGHENY CNTY PA TXB		02/12/2018	Transfer	XXX	365,000	365,000	365,000	365,000						365,000				2,266	12/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
73358WAH7	PORT AUTH NY & NJ CONS-158		02/12/2018	Transfer	XXX	283,826	275,000	290,947	283,948		(122)		(122)		283,826				3,178	12/01/2024
736746XS2	PORTLAND OR URBAN RENEWAL & REDEV		02/12/2018	Transfer	XXX	263,400	250,000	271,013	263,840		(439)		(439)		263,400				1,474	06/15/2021
74442PDZ5	PUB FIN AUTH WI TXBL PROJ SER A		02/12/2018	Transfer	XXX	451,190	440,000	451,603	451,283		(93)		(93)		451,190				7,960	07/01/2029
753385KE2	RAPID CITY SD SALES TAX REV		08/27/2018	VARIOUS	XXX	1,152,505	1,130,000	1,165,403	1,146,639		(2,120)		(2,120)		1,144,519		7,986	7,986	20,640	06/01/2024
753387BQ1	RAPID CITY SD WTR REV		02/12/2018	Transfer	XXX	431,817	430,000	438,742	431,932		(115)		(115)		431,817				6,032	11/01/2023
753387CH0	RAPID CITY SD WTR REV REF		02/12/2018	Transfer	XXX	265,665	250,000	269,613	265,870		(204)		(204)		265,665				2,806	11/01/2029
75381NCR9	RAPPAHANNOCK VA REGL JAIL AUTH FAC		11/15/2018	SCOTT & STRINGFELLOW INC	XXX	1,043,910	1,000,000	1,081,980	1,065,622		(6,643)		(6,643)		1,058,980		(15,070)	(15,070)	45,333	10/01/2029
756872GJ0	RED RIVER TX ED FIN REF & IMPT		02/12/2018	Transfer	XXX	254,047	250,000	266,763	254,258		(211)		(211)		254,047				5,104	03/15/2026
767169DX0	RIO RANCHO NM GROSS RECPTS TAX REV		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,504	06/01/2023
767175HE5	RIO RANCHO NM WTR & WSTWTR SYS REV		12/06/2018	VARIOUS	XXX	902,467	855,000	904,077	893,757		(3,241)		(3,241)		890,516		11,951	11,951	28,132	05/15/2029
79560CAE9	SALT LAKE CITY UT REDEV AGY TXBL		02/12/2018	Transfer	XXX	536,628	535,000	539,612	536,711		(83)		(83)		536,628				7,304	04/01/2020
79588VAM7	SAMPSON CNTY NC LTD OBLIG REF		12/11/2018	VARIOUS	XXX	1,069,983	1,000,000	1,080,090	1,062,201		(5,184)		(5,184)		1,057,016		12,967	12,967	32,972	12/01/2028
800051AX2	SANDOVAL CNTY NM INCENTIVE PAYT		02/12/2018	Transfer	XXX	246,635	245,000	248,815	246,776		(141)		(141)		246,635				1,122	06/01/2019
80483CNQ0	SAVANNAH GA ECON DEV AUTH REF-ASU		12/04/2018	VARIOUS	XXX	1,098,543	1,045,000	1,104,471	1,100,924		(2,305)		(2,305)		1,098,619		(76)	(76)	31,202	06/15/2031
805091CL7	SAVANNAH VLT TN UTIL DIST WTRWKS		02/12/2018	Transfer	XXX	206,990	205,000	208,827	207,029		(39)		(39)		206,990				1,314	06/01/2023
837151FP9	SC ST PUB SVC AUTH REV TXBL OBLIG		02/12/2018	Transfer	XXX	252,328	250,000	254,688	252,378		(51)		(51)		252,328				1,761	12/01/2022
837542CC1	SD BRD REGTS HSG (BAB)		02/12/2018	Transfer	XXX	250,515	250,000	253,628	250,565		(50)		(50)		250,515				4,776	04/01/2019
837545GC0	SD CONSERVANCY DIST REV (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				5,815	08/01/2021
83756CHU2	SD HSG DEV AUTH TXBL HOMEOWNERSHIP		02/12/2018	Transfer	XXX	235,000	235,000	235,000	235,000						235,000				2,239	05/01/2024
83755LZX7	SD ST BLDG AUTH REV REF SER A		02/12/2018	Transfer	XXX	407,244	380,000	409,176	407,531		(286)		(286)		407,244				2,998	06/01/2031
83755LXE1	SD ST BLDG AUTH REV REF SER E		12/06/2018	VARIOUS	XXX	1,308,006	1,250,000	1,317,688	1,297,724		(4,757)		(4,757)		1,292,967		15,039	15,039	39,661	06/01/2029
83755LYA8	SD ST BLDG AUTH REV TXBL SER A		02/12/2018	Transfer	XXX	190,000	190,000	190,000	190,000						190,000				871	06/01/2020
837545JU7	SD ST CONS DIST TXBL-ST REV FD PRG		02/12/2018	Transfer	XXX	249,568	250,000	249,398	249,562		6		6		249,568				4,089	08/01/2025
837549MF8	SD ST ECON DEV FIN AUTH REV TXBL		02/12/2018	Transfer	XXX	200,000	200,000	200,000	200,000						200,000				2,274	04/01/2020
83755VPS7	SD ST HLTH & EDL FACS AUTH (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				7,030	08/01/2025
83755VUH5	SD ST HLTH & EDL FACS AUTH-AVERA		08/24/2018	VARIOUS	XXX	1,017,979	1,000,000	1,080,770	1,018,120		(6,125)		(6,125)		1,011,995		5,984	5,984	40,889	07/01/2019
83755VXR0	SD ST HLTH & EDUC FACS AUTH VOC		02/12/2018	Transfer	XXX	339,166	320,000	345,949	339,428		(263)		(263)		339,166				6,367	08/01/2029
818614FC8	SEYMOUR IN SEWAGE WKS REV		09/24/2018	VARIOUS	XXX	857,366	860,000	867,516	864,947		(505)		(505)		864,442		(7,076)	(7,076)	27,038	07/01/2027
820794CE3	SHAWNEE OH ST UNIV REF		12/11/2018	VARIOUS	XXX	1,117,238	1,080,000	1,172,621	1,163,726		(5,439)		(5,439)		1,158,287		(41,049)	(41,049)	31,503	06/01/2027
784532EL3	SM EDUC BLDG CORP MS REF-RESIDENCE		08/27/2018	VARIOUS	XXX	749,898	750,000	742,298	745,329		360		360		745,690		4,208	4,208	15,910	03/01/2024
836562QT8	SOUTH BEND IN REDEV AUTH LEASE REV		02/15/2018	VARIOUS	XXX	1,635,035	1,635,000	1,749,597	1,636,782		(1,746)		(1,746)		1,635,035				46,779	08/15/2023
847184TP3	SPARTANBURG SC WTRWKS REV REF SYS		12/06/2018	Transfer	XXX	1,073,981	1,000,000	1,058,650	1,046,093		(3,756)		(3,756)		1,042,336		31,645	31,645	32,722	12/01/2028
790608ES8	ST JOSEPH CNTY IN ECON DEV REV A		12/04/2018	VARIOUS	XXX	1,052,505	1,000,000	1,065,920	1,060,666		(4,127)		(4,127)		1,056,538		(4,033)	(4,033)	39,139	04/01/2028
791023AK0	ST LANDRY PARISH LA RD DIST #1		11/19/2018	VARIOUS	XXX	1,010,995	1,000,000	990,000	994,198		808		808		995,006		15,989	15,989	30,854	03/01/2023
79165TRS2	ST LOUIS MO MUNI FIN CORP TXBL		02/12/2018	Transfer	XXX	350,000	350,000	350,000	350,000						350,000				4,632	04/15/2031
85732MLV7	ST PUB SCH BLDG AUTH PA COLL REV		02/12/2018	Transfer	XXX	255,181	250,000	264,435	255,361		(180)		(180)		255,181				6,149	03/01/2023
85732MK30	ST PUB SCH BLDG AUTH PA REV REF		02/12/2018	Transfer	XXX	385,688	380,000	387,349	385,766		(78)		(78)		385,688				4,264	05/01/2030
875139AL1	TAMPA FL NON-AD VALOREM REV REF		02/12/2018	Transfer	XXX	497,273	460,000	502,637	497,715		(442)		(442)		497,273				5,859	10/01/2031
880558FC0	TN ST SCH BOND AUTH TXBL-HGR EDL		02/12/2018	Transfer	XXX	231,126	230,000	231,617	231,143		(17)		(17)		231,126				2,105	11/01/2025
889379QP1	TOLEDO OH SWR SYS REV REF		12/06/2018	VARIOUS	XXX	995,543	940,000	984,424	967,645		(3,118)		(3,118)		964,527		31,016	31,016	32,264	11/15/2024
89556VAX0	TRI-CREEK IN MIDDLE SBC 1ST MTG		07/16/2018	VARIOUS	XXX	1,496,609	1,495,000	1,602,834	1,501,986		(5,378)		(5,378)		1,496,609				68,782	07/15/2023
899676KT6	TULSA OK IDA TULSA UNIV		01/29/2018	CALLED	XXX	1,170,000	1,170,000	1,253,573	1,170,000						1,170,000				19,175	10/01/2020
88213ABV6	TX ST A & M UNIV SYS BRD OF RGTS		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,681	05/15/2024
88213ADS1	TX ST A&M UNIV SYS BRD OF RGTS TXB		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				1,611	05/15/2025
882806EQ1	TX ST TECH UNIV REV 17TH SER TXBL		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,394	02/15/2023
90470PAN6	UNIF FIRE SVC AREA UT LOC BLDG LSE		02/12/2018	Transfer	XXX	322,122	315,000	323,404	322,218		(96)		(96)		322,122				3,439	04/01/2030
914023GW0	UNIV AKRON OH GEN RCPTS SER B		01/01/2018	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,058,100	1,000,000						1,000,000				26,250	01/01/2020
91402JCL3	UNIV AL @ BIRMINGHAM HOSP REV SER		09/04/2018	VARIOUS	XXX	1,000,508	1,000,000	1,029,340	1,002,447		(1,939)		(1,939)		1,000,508				49,554	09/01/2022
914026FJ3	UNIV AL GEN REV SER B-TAXABLE		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				7,121	07/01/2019
914026QN2	UNIV ALABAMA GEN REV-BIRMINGHAM		12/04/2018	VARIOUS	XXX	1,571,891	1,500,000	1,585,410	1,563,270		(6,990)		(6,990)		1,556,280		15,611	15,611	56,578	10/01/2029
9140846L7	UNIV AR REV VAR FAC-FAYETTEVILLE		12/06/2018	VARIOUS	XXX	1,020,733	1,000,000	1,078,380	1,016,707		(6,509)		(6,509)		1,010,198		10,535	10,535	40,563	11/01/2020
9140842P2	UNIV AR REVS VAR FAC-FAYETTEVILLE		11/01/2018	CALLED @ 100.0000000	XXX	1,500,000	1,500,000	1,482,780	1,493,381		1,257		1,257		1,494,638		5,362	5,362	88,125	11/01/2023
91417KE64	UNIV CO ENTERPRISE REV REF SER B-1		09/13/2018	VARIOUS	XXX	1,069,460	1,000,000	1,087,840	1,060,841		(4,813)		(4,813)		1,056,027		13,433	13,433	25,806	06/01/2028
914716VD4	UNIV NC CHARLOTTE REV (BAB)		02/12/2018	Transfer	XXX	455,000	455,000	455,000	455,000						455,000				8,000	04/01/2021
914023LH7	UNIV OF AKRON OH REF SER A		02/12/2018	Transfer	XXX	391,943	370,000	395,878	392,207		(264)		(264)		391,943				7,950	01/01/2031
91476PPJ1	UNIV OK REVENUES TXBL GEN SER D		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,543	07/01/2022
9147607L1	UNIV OKLAHOMA (TAXABLE)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				7,741	07/01/2026
914805EQ5	UNIV PITTSBURGH PA HGR EDU TXBL A		02/12/2018	Transfer	XXX	390,000	390,000	390,000	390,000						390,000				2,913	09/15/2019

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
91336TCR9	UNIV S MS EDL BLDG CORP-CAMPUS FAC		02/12/2018	Transfer	XXX	318,976	315,000	337,655	319,259		(283)		(283)		318,976				7,044	09/01/2021
9151154Y2	UNIV TX PERMANENT UNIV FD REF SER		09/13/2018	VARIOUS	XXX	1,066,912	1,000,000	1,080,190	1,067,044		(2,683)		(2,683)		1,064,361		2,552	2,552	42,472	07/01/2029
917547XT3	UT ST BLDG OWNERSHIP AUTH LSE REV		05/15/2018	VARIOUS	XXX	1,205,629	1,205,000	1,246,319	1,208,161		(2,532)		(2,532)		1,205,629				10,268	05/15/2018
927781TJ3	VA COLL BLDG AUTH VA EDL FAC (BAB)		02/12/2018	Transfer	XXX	250,901	250,000	253,880	250,951		(50)		(50)		250,901				6,466	02/01/2022
92778VEU8	VA ST CLG BLDG AUTH EDUC FACS REV		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				3,589	02/01/2025
92778LBK5	VA ST CMWLTH UNIV HLTH SYS AUTH A		02/12/2018	Transfer	XXX	266,055	250,000	267,740	266,340		(285)		(285)		266,055				5,921	01/01/2024
92812QVP9	VA ST HSG AUTH DEV AUTH RENTAL HSG		02/01/2018	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,072,040	1,000,927		(927)		(927)		1,000,000				33,100	02/01/2021
92812VBZ8	VA ST HSG DEV AUTH TXBL SER C		02/12/2018	Transfer	XXX	210,000	210,000	210,000	210,000						210,000				1,942	11/01/2024
928172WD3	VA ST PUB BLDG AUTH REV (BAB)		02/12/2018	Transfer	XXX	242,691	250,000	237,040	242,583		108		108		242,691				6,367	08/01/2024
92818MQK9	VA ST RESOURCES AUTH INFRASTRUCTUR		12/04/2018	VARIOUS	XXX	1,549,613	1,460,000	1,565,222	1,535,698		(6,745)		(6,745)		1,528,953		20,661	20,661	49,162	11/01/2028
920307AR6	VALPARAISO IN REDEV DIST SER A		09/14/2018	VARIOUS	XXX	981,290	960,000	1,009,728	980,398		(5,345)		(5,345)		975,053		6,237	6,237	38,880	01/15/2025
924275CV0	VERMONT ST COLLEGES REV (BAB)		07/02/2018	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				42,924	07/01/2018
92774GKU8	VIRGINIA BEACH VA DEV AUTH FAC REV		11/01/2018	VARIOUS	XXX	1,068,911	1,000,000	1,086,230	1,066,844		(5,225)		(5,225)		1,061,619		7,292	7,292	44,917	07/15/2027
95308RJH3	W HARRIS CNTY TX REGL WTR AUTH SYS		11/20/2018	VARIOUS	XXX	1,046,959	1,000,000	1,074,070	1,060,558		(4,710)		(4,710)		1,055,847		(8,888)	(8,888)	29,750	12/15/2029
953699CU7	W LAFAYETTE IN REDEV AUTH LEASE		11/27/2018	VARIOUS	XXX	919,293	890,000	962,410	951,091		(4,406)		(4,406)		946,685		(27,392)	(27,392)	37,140	08/01/2030
93515PCF2	WARREN CNTY OH HLTH CARE FACS REV		02/12/2018	Transfer	XXX	1,634,789	1,515,000	1,659,895	1,636,409		(1,620)		(1,620)		1,634,789				32,551	07/01/2026
93638RFR1	WARSAW IN MULTI-SBC REF		02/12/2018	Transfer	XXX	256,958	250,000	257,735	257,033		(75)		(75)		256,958				5,750	07/15/2030
940093Z34	WASHINGTON ST UNIV REVS (BAB)		02/12/2018	Transfer	XXX	250,000	250,000	250,000	250,000						250,000				4,806	10/01/2021
94216PDX2	WATERTOWN SD SALES TAX REV SER A		02/12/2018	Transfer	XXX	266,440	255,000	269,790	266,571		(131)		(131)		266,440				1,634	12/01/2026
944052BQ1	WAWASEE IN HSBC 1ST MTG		09/13/2018	VARIOUS	XXX	1,076,610	1,000,000	1,091,710	1,073,617		(4,887)		(4,887)		1,068,730		7,880	7,880	40,917	07/15/2026
946363LA4	WAYNE TWP IN SBC MARION CNTY SER A		09/12/2018	VARIOUS	XXX	1,385,298	1,290,000	1,418,884	1,385,033		(6,508)		(6,508)		1,378,525		6,773	6,773	51,223	07/15/2026
952753DV0	WEST FARGO ND WTR & SWR REV		08/24/2018	VARIOUS	XXX	1,029,304	985,000	1,060,589	1,017,964		(4,048)		(4,048)		1,013,915		15,389	15,389	24,655	11/01/2023
96023PJP1	WESTFIELD IN MULTI-SBC		08/27/2018	VARIOUS	XXX	801,087	770,000	834,187	817,015		(3,078)		(3,078)		813,937		(12,850)	(12,850)	26,030	01/15/2025
967338XE9	WICHITA KS WTR & SWR UTIL REV REF		09/11/2018	VARIOUS	XXX	1,377,027	1,345,000	1,405,538	1,389,807		(3,309)		(3,309)		1,386,498		(9,470)	(9,470)	37,644	10/01/2029
975680CR8	WINSTON-SALEM NC LTG OBLIG REF SER		02/12/2018	Transfer	XXX	412,092	400,000	430,152	412,385		(293)		(293)		412,092				3,550	06/01/2022
957897HK0	WSTRN CAROLINA NC UNIV REF GEN A		11/27/2018	VARIOUS	XXX	1,052,033	1,000,000	1,078,620	1,063,462		(5,206)		(5,206)		1,058,256		(6,223)	(6,223)	38,472	10/01/2030
985724BY8	YELLOWSTONE CNTY MT HLTH CARELEASE		10/01/2018	VARIOUS	XXX	625,000	625,000	625,000	625,000						625,000				8,938	10/01/2019
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						204,006,955	197,317,224	208,081,477	203,599,824		(563,848)		(563,848)		203,697,234		309,721	309,721	5,772,694	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RAX0	A T & T, INC.		02/12/2018	Transfer	XXX	249,930	250,000	249,813	249,928		2		2		249,930				2,689	05/15/2021
00206RBD3	A T & T, INC.		02/12/2018	Transfer	XXX	243,284	250,000	237,125	243,107		178		178		243,284				3,688	02/15/2022
00206RCE0	A T & T, INC.		02/12/2018	Transfer	XXX	255,183	250,000	257,470	255,271		(87)		(87)		255,183				4,090	03/11/2024
002824BB5	ABBOTT LABORATORIES		02/12/2018	Transfer	XXX	243,455	250,000	241,450	243,362		93		93		243,455				3,011	03/15/2025
001055AL6	AFLAC, INC.		02/12/2018	Transfer	XXX	247,111	250,000	245,147	247,056		55		55		247,111				1,435	06/15/2023
12667GL84	ALTERNATIVE LOAN TRUST 2005-27 200		12/26/2018	PRINCIPAL RECEIPT	XXX	11,091	11,091	11,035			55		55		11,091				36	08/25/2035
023135BC9	AMAZON.COM, INC.		02/12/2018	Transfer	XXX	250,758	250,000	250,775	250,766		(8)		(8)		250,758				3,719	08/22/2027
02766PAA2	AMERICAN MUSEUM NATURAL HISTORY		02/12/2018	Transfer	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,542	07/15/2021
031162BV1	AMGEN, INC.		05/16/2018	VARIOUS	XXX	497,945	500,000	500,590	500,413		(14)		(14)		500,399		(2,454)	(2,454)	6,444	05/22/2024
036752AB9	ANTHEM, INC.		02/12/2018	Transfer	XXX	249,508	250,000	249,498	249,503		5		5		249,508				2,053	12/01/2027
038222AH8	APPLIED MATERIALS, INC.		02/12/2018	Transfer	XXX	447,041	440,000	448,892	447,338		(296)		(296)		447,041				4,203	10/01/2020
040555CR3	ARIZONA PUBLIC SERVICE CO		02/12/2018	Transfer	XXX	251,192	250,000	251,603	251,261		(69)		(69)		251,192				3,163	01/15/2020
04685A2A8	ATHENE GLOBAL FUNDING		02/12/2018	Transfer	XXX	1,496,201	1,500,000	1,484,430	1,495,590		612		612		1,496,201				13,057	10/23/2018
06051GGF0	BANK OF AMERICA CORP		02/12/2018	Transfer	XXX	282,563	275,000	282,838	282,695		(132)		(132)		282,563				5,901	01/20/2028
06366RMS1	BANK OF MONTREAL	C	04/09/2018	VARIOUS	XXX	2,000,187	2,000,000	2,006,480	2,001,072		(885)		(885)		2,000,187				13,123	04/09/2018
114259AN4	BROOKLYN UNION GAS CO.		02/12/2018	Transfer	XXX	256,475	250,000	256,858	256,556		(81)		(81)		256,475				3,596	03/10/2026
12189LAH4	BURLINGTON NORTH SANTA FE		02/12/2018	Transfer	XXX	249,722	250,000	249,375	249,715		7		7		249,722				3,114	03/15/2022
12189TBC7	BURLINGTON NORTH SANTA FE SR NOTES		02/12/2018	Transfer	XXX	249,914	250,000	249,563	249,908		6		6		249,914				4,276	10/01/2019
127055AJ0	CABOT CORPORATION		01/15/2018	MATURITY	XXX	1,000,000	1,000,000	1,033,480	1,000,265		(265)		(265)		1,000,000				12,750	01/15/2018
13342BAE5	CAMERON INTERNATIONAL CORP		02/12/2018	Transfer	XXX	1,251,560	1,200,000	1,264,836	1,253,239		(1,679)		(1,679)		1,251,560				10,650	06/01/2021
151020AH7	CELGENE CORPORATION		02/12/2018	Transfer	XXX	249,261	250,000	248,498	249,244		17		17		249,261				3,995	08/15/2022
15987TAK7	CHARLES STARK DRAPER LAB		02/12/2018	Transfer	XXX	1,041,921	1,075,000	1,031,167	1,041,409		512		512		1,041,921				14,610	09/01/2024
17252MAL4	CINTAS CORPORATION #2		02/12/2018	Transfer	XXX	250,446	250,000	250,983	250,458		(12)		(12)		250,446				1,602	06/01/2022
17275RAN2	CISCO SYSTEMS, INC.		02/12/2018	Transfer	XXX	252,056	250,000	253,163	252,090		(35)		(35)		252,056				3,977	03/04/2024
17275RAW2	CISCO SYSTEMS, INC.		02/12/2018	Transfer	XXX	251,951	250,000	252,528	251,977		(27)		(27)		251,951				1,385	06/15/2025
12572QAG0	CME GROUP, INC.		02/12/2018	Transfer	XXX	201,378	200,000	201,700	201,398		(20)		(20)		201,378				2,450	03/15/2025
20369EAA0	COMMUNITY HOSPITALS		02/12/2018	Transfer	XXX	254,076	250,000	255,100	254,131		(55)		(55)		254,076				2,972	05/01/2025
219350AU9	CORNING, INC.		02/12/2018	Transfer	XXX	353,292	350,000	360,621	353,435		(143)		(143)		353,292				7,314	08/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
22160KAL9	COSTCO WHOLESALE CORP		02/12/2018	Transfer	XXX	252,003	250,000	252,158	252,037		(33)		(33)		252,003				1,604	05/18/2024
12669WAE6	COUNTRYWIDE ASSET-BACKED CERTIFICA		12/26/2018	PRINCIPAL RECEIPT	XXX	326,441	326,441	323,177			3,264		3,264		326,441				1,291	11/25/2037
126408GV9	CSX CORPORATION		02/12/2018	Transfer	XXX	260,727	250,000	268,698	261,077		(351)		(351)		260,727				2,095	06/01/2021
126650BZ2	CVS CAREMARK CORP		02/12/2018	Transfer	XXX	249,821	250,000	249,653	249,817		4		4		249,821				1,356	12/01/2022
126650CB4	CVS HEALTH CORP		12/05/2018	VARIOUS	XXX	1,000,680	1,000,000	1,013,270	1,003,097		(2,417)		(2,417)		1,000,680				17,922	12/05/2018
263534BT5	E.I. DU PONT DE NEMOURS		07/16/2018	VARIOUS	XXX	1,507,928	1,500,000	1,584,975	1,534,225		(26,297)		(26,297)		1,507,928				78,780	07/15/2018
278642AL7	EBAY, INC.		02/12/2018	Transfer	XXX	249,670	250,000	249,518	249,665		5		5		249,670				4,576	08/01/2024
278865BD1	ECOLAB, INC.		02/12/2018	Transfer	XXX	249,253	250,000	249,238	249,245		7		7		249,253				1,693	12/01/2027
268648AQ5	EMC CORPORATION		02/12/2018	Transfer	XXX	250,106	250,000	250,303	246,832	3,279	(5)		3,274		250,106				1,307	06/01/2020
291011BA1	EMERSON ELECTRIC COMPANY		02/12/2018	Transfer	XXX	518,473	500,000	529,500	520,242		(1,770)		(1,770)		518,473				8,125	04/15/2019
291011BG8	EMERSON ELECTRIC COMPANY		02/12/2018	Transfer	XXX	250,605	250,000	250,798	250,613		(8)		(8)		250,605				1,553	06/01/2025
29364DAU4	ENTERGY ARKANSAS, INC.		02/12/2018	Transfer	XXX	448,990	440,000	449,715	449,100		(110)		(110)		448,990				5,604	04/01/2026
30231GAR3	EXXON MOBIL CORPORATION		02/12/2018	Transfer	XXX	286,470	285,000	286,673	286,501		(31)		(31)		286,470				3,475	03/01/2023
31428XAV8	FEDEX CORP		02/12/2018	Transfer	XXX	247,188	250,000	244,968	247,131		57		57		247,188				2,194	04/15/2023
31677QBD0	FIFTH THIRD BANK		07/20/2018	VARIOUS	XXX	999,994	1,000,000	999,830	999,963		27		27		999,990		4	4	17,821	08/20/2018
31677QBF5	FIFTH THIRD BANK		02/12/2018	Transfer	XXX	199,983	200,000	199,954	199,981		2		2		199,983				1,878	03/15/2019
354613AK7	FRANKLIN RESOURCES, INC.		02/12/2018	Transfer	XXX	441,949	440,000	442,394	441,977		(28)		(28)		441,949				4,598	03/30/2025
372546AK7	GEORGE WASHINGTON UNIVERSITY		04/27/2018	VARIOUS	XXX	1,771,706	1,750,000	1,882,720	1,794,659		(16,213)		(16,213)		1,778,446		(16,670)	(16,670)	55,709	09/15/2018
41283DAB9	HARLEY DAVIDSON FUNDING		06/15/2018	VARIOUS	XXX	1,003,303	1,000,000	1,061,410	1,021,972		(18,669)		(18,669)		1,003,303				29,353	06/15/2018
44266RAC1	HOWARD HUGHES MEDICAL, INC.		12/20/2018	VARIOUS	XXX	2,164,062	2,115,000	2,119,950	2,117,893		356		356		2,118,249		45,813	45,813	78,022	09/01/2023
443510AG7	HUBBELL, INC.		02/12/2018	Transfer	XXX	254,645	250,000	255,273	254,703		(58)		(58)		254,645				3,745	03/01/2026
446150AJ3	HUNTINGTON BANCSHARES		02/12/2018	Transfer	XXX	199,750	200,000	199,606	199,741		9		9		199,750				2,590	03/14/2021
446150AK0	HUNTINGTON BANCSHARES		02/12/2018	Transfer	XXX	439,513	440,000	439,336	439,500		13		13		439,513				5,847	01/14/2022
446438RN5	HUNTINGTON NATIONAL BANK		07/02/2018	MATURITY	XXX	1,000,000	1,000,000	997,110	999,511		489		489		1,000,000				20,000	06/30/2018
459200HU8	IBM CORP		02/12/2018	Transfer	XXX	2,013,739	2,000,000	2,021,100	2,013,975		(236)		(236)		2,013,739				36,250	02/12/2024
452308AT6	ILLINOIS TOOL WORKS, INC.		02/12/2018	Transfer	XXX	251,871	250,000	252,873	251,903		(32)		(32)		251,871				3,913	03/01/2024
45866FAF1	INTERCONTINENAL EXCHANGE		02/12/2018	Transfer	XXX	200,759	200,000	200,792	200,767		(8)		(8)		200,759				3,014	09/15/2027
46132FAB6	INVESCO FINANCE PLC		02/12/2018	Transfer	XXX	205,420	200,000	208,048	205,514		(93)		(93)		205,420				4,267	01/30/2024
478111AA5	JOHNS HOPKINS HEALTH SYSTEM		05/15/2018	VARIOUS	XXX	999,612	1,000,000	973,414	997,770		1,842		1,842		999,612				6,200	05/15/2018
478115AA6	JOHNS HOPKINS UNIV		02/12/2018	Transfer	XXX	124,822	125,000	123,946	124,808		14		14		124,822				4,029	07/01/2019
478366AU1	JOHNSON CONTROLS		02/12/2018	Transfer	XXX	255,588	250,000	270,338	255,874		(286)		(286)		255,588				4,583	03/30/2020
46625HRY8	JPMORGAN CHASE & CO.		02/12/2018	Transfer	XXX	282,671	275,000	282,961	282,811		(140)		(140)		282,671				5,518	02/01/2028
48203RAF1	JUNIPER NETWORKS		02/12/2018	Transfer	XXX	1,026,508	1,000,000	1,066,930	1,027,432		(924)		(924)		1,026,508				18,783	03/15/2021
548661CT2	LOWES COMPANIES		02/12/2018	Transfer	XXX	249,965	250,000	249,900	249,964		1		1		249,965				3,047	04/15/2021
57629WBS8	MASSMUTUAL GLOBAL FUNDING		08/02/2018	VARIOUS	XXX	1,000,185	1,000,000	1,008,840	1,001,146		(961)		(961)		1,000,185				19,017	08/02/2018
577081AY8	MATTEL, INC.		02/07/2018	Seaport Group LLC	XXX	506,000	575,000	576,305	575,728		(13)		(13)		575,715		(69,715)	(69,715)	7,245	03/15/2023
585055BG0	MEDTRONIC, INC.		02/12/2018	Transfer	XXX	251,825	250,000	253,528	251,922		(97)		(97)		251,825				2,552	03/15/2020
58933YAF2	MERCK & CO., INC.		02/12/2018	Transfer	XXX	250,450	250,000	250,803	250,459		(9)		(9)		250,450				1,633	05/18/2023
58933YAQ8	MERCK & CO., INC.		02/12/2018	Transfer	XXX	250,949	250,000	251,395	250,975		(26)		(26)		250,949				2,970	02/10/2022
594918BY9	MICROSOFT CORP		02/12/2018	Transfer	XXX	206,183	200,000	206,330	206,254		(71)		(71)		206,183				3,410	02/06/2027
595620AJ4	MIDAMERICAN ENERGY CO.		02/12/2018	Transfer	XXX	251,189	250,000	255,560	251,312		(123)		(123)		251,189				2,450	03/15/2019
61945CAA1	MOSAIC COMPANY		02/12/2018	Transfer	XXX	377,678	370,000	389,062	377,913		(235)		(235)		377,678				3,353	11/15/2021
620076BB4	MOTOROLA, INC.		02/12/2018	Transfer	XXX	247,964	250,000	245,715	247,914		50		50		247,964				2,266	05/15/2022
637432KT1	NATIONAL RURAL UTILITIES		02/01/2018	MATURITY	XXX	1,000,000	1,000,000	979,350	999,766		234		234		1,000,000				27,250	02/01/2018
63743FMZ6	NATIONAL RURAL UTILITIES		02/12/2018	Transfer	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				5,146	07/15/2019
63743FNB8	NATIONAL RURAL UTILITIES		02/12/2018	Transfer	XXX	998,807	1,000,000	994,000	998,714		93		93		998,807				5,146	07/15/2019
63743FUT1	NATIONAL RURAL UTILITIES COOP		02/12/2018	Transfer	XXX	994,026	1,000,000	991,510	993,935		91		91		994,026				5,146	10/15/2024
64952WBT9	NEW YORK LIFE GLOBAL FUNDING		02/12/2018	Transfer	XXX	250,608	250,000	251,515	250,658		(50)		(50)		250,608				806	06/18/2019
651639AN6	NEWMONT MINING CORP		02/12/2018	Transfer	XXX	248,520	250,000	246,730	248,482		38		38		248,520				3,573	03/15/2022
664397AK2	NORTHEAST UTILITIES		02/12/2018	Transfer	XXX	350,451	350,000	350,809	350,460		(9)		(9)		350,451				2,749	05/01/2023
665859AP9	NORTHERN TRUST CORP		02/12/2018	Transfer	XXX	369,898	360,000	373,460	370,025		(127)		(127)		369,898				4,029	10/30/2025
666807BA9	NORTHROP GRUMMAN CORP		02/12/2018	Transfer	XXX	260,200	250,000	273,490	260,979		(778)		(778)		260,200				6,698	08/01/2019
680033AC1	OLD NATIONAL BANCORP		02/12/2018	Transfer	XXX	2,013,891	2,000,000	2,020,000	2,014,105		(214)		(214)		2,013,891				40,563	08/15/2024
68389XAC9	ORACLE CORP NOTES		04/16/2018	VARIOUS	XXX	1,200,093	1,200,000	1,213,596	1,200,524		(431)		(431)		1,200,093				30,978	04/15/2018
713448CG1	PEPSICO, INC.		02/12/2018	Transfer	XXX	593,664	600,000	588,510	593,531		133		133		593,664				7,379	03/01/2023
718546AC8	PHILLIPS 66		02/12/2018	Transfer	XXX	253,977	250,000	257,665	254,078		(101)		(101)		253,977				3,912	04/01/2022
69353REZ7	PNC BANK NA		12/07/2018	MATURITY	XXX	1,000,000	1,000,000	999,180	999,614		386		386		1,000,000				17,000	12/07/2018
69353RET1	PNC BANK NAT'L ASSN BD CORP		11/05/2018	VARIOUS	XXX	1,999,981	2,000,000	1,999,700	1,999,914		67		67		1,999,981				29,425	11/05/2018
693506BH9	PPG INDUSTRIES, INC.		02/12/2018	Transfer	XXX	251,442	250,000	252,073	251,534		(92)		(92)		251,442				1,390	11/15/2019

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
74005PBA1	PRAXAIR, INC.		02/12/2018	Transfer	XXX	249,469	250,000	248,875	249,455		14		14		249,469				3,011	02/15/2022
74005PBQ6	PRAXAIR, INC.		02/12/2018	Transfer	XXX	255,963	250,000	256,320	256,040		(76)		(76)		255,963				4,267	01/30/2026
744482BJ8	PUBLIC SERVICE CO. OF NH		05/01/2018	VARIOUS	XXX	1,128,461	1,125,000	1,225,418	1,140,740		(12,279)		(12,279)		1,128,461				28,813	05/01/2018
747525AM5	QUALCOMM, INC.		02/09/2018	J.P. MORGAN SECURITIES LLC	XXX	994,520	1,000,000	1,002,540	1,001,797		(135)		(135)		1,001,662		(7,142)	(7,142)	4,265	05/20/2019
754730AE9	RAYMOND JAMES FINANCIAL		02/12/2018	Transfer	XXX	439,394	440,000	439,300	439,387		7		7		439,394				6,513	09/15/2026
778296AA1	ROSS STORES, INC.		02/12/2018	Transfer	XXX	248,860	250,000	248,365	248,843		18		18		248,860				3,445	09/15/2024
749685AR4	RPM INTERNAT'L INC SR UNS NTS		02/12/2018	Transfer	XXX	249,944	250,000	249,738	249,941		4		4		249,944				4,977	10/15/2019
78355HJT7	RYDER SYSTEM, INC.		02/07/2018	CALLED	XXX	750,000	750,000	748,268	749,944		34		34		749,978		22	22	8,125	03/01/2018
80586LAA5	SCALA FNDG CO SER 16-1 (MONEX CC)		02/12/2018	Transfer	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				12,382	01/15/2021
844895AV4	SOUTHWEST GAS CORP		02/12/2018	Transfer	XXX	999,844	1,000,000	999,660	999,840		4		4		999,844				14,101	04/01/2022
855244AD1	STARBUCKS CORP		02/12/2018	Transfer	XXX	249,530	250,000	249,228	249,521		9		9		249,530				3,502	10/01/2023
86359UAA7	STRUCTURED ASSET SECURITIES CORP M		12/26/2018	PRINCIPAL RECEIPT	XXX	10,337	10,337	10,149			187		187		10,337				23	04/25/2036
863667AF8	STRYKER CORPORATION		02/12/2018	Transfer	XXX	598,186	600,000	597,283	598,156		30		30		598,186				4,894	05/15/2024
88166HAD9	TEVA PHARMACEUTICALS FINANCE LLC	D	02/12/2018	Transfer	XXX	1,002,373	1,000,000	1,007,690	1,002,499		(126)		(126)		1,002,373				9,000	03/18/2020
883556BC5	THERMO FISHER SCIENTIFIC		02/12/2018	Transfer	XXX	250,564	250,000	251,040	250,576		(12)		(12)		250,564				4,528	01/15/2023
88607JAA8	THUNDERROAD MOTORCYCLE TRST 2016-1		02/12/2018	VARIOUS	XXX	504,189	504,189	504,189	504,189						504,189				3,084	09/15/2022
872539AA9	TJX COMPANIES, INC.		02/12/2018	Transfer	XXX	254,267	250,000	256,700	254,406		(139)		(139)		254,267				1,089	06/15/2021
902757AB9	UIRC - GSA II LLC		02/12/2018	Transfer	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,327	04/05/2024
898384AX0	UNION COLLEGE TRUSTEES		02/12/2018	Transfer	XXX	373,210	375,000	372,731	373,186		24		24		373,210				8,345	07/01/2025
911312AM8	UNITED PARCEL SERVICE		02/12/2018	Transfer	XXX	247,601	250,000	242,633	247,513		88		88		247,601				4,492	01/15/2021
91324PBZ4	UNITEDHEALTH GROUP, INC.		02/12/2018	Transfer	XXX	389,640	400,000	382,780	389,422		218		218		389,640				5,408	02/15/2023
91324PCV2	UNITEDHEALTH GROUP, INC.		02/12/2018	Transfer	XXX	253,607	250,000	254,333	253,652		(45)		(45)		253,607				3,165	03/15/2026
92276MBA2	VENTAS REALTY LP CAP CORP GTD NTS		02/15/2018	VARIOUS	XXX	1,000,001	1,000,000	1,002,630	1,000,065		(64)		(64)		1,000,001				9,958	02/15/2018
92343VCR3	VERIZON COMMUNICATIONS, INC.		02/12/2018	Transfer	XXX	253,537	250,000	253,653	253,593		(56)		(56)		253,537				2,455	11/01/2024
925524BG4	VIACOM, INC.		02/12/2018	Transfer	XXX	994,041	1,000,000	983,200	993,833		208		208		994,041				20,125	03/01/2021
931009AD6	WAKE FOREST UNIVERSITY		02/12/2018	Transfer	XXX	376,116	365,000	377,899	376,241		(125)		(125)		376,116				6,515	01/15/2027
93362YAB8	WAMU MORTGAGE PASS-THROUGH CERTIFI		12/26/2018	PRINCIPAL RECEIPT	XXX	39,110	39,110	38,083			1,027		1,027		39,110				99	06/25/2046
95709TAD2	WESTAR ENERGY, INC.		02/12/2018	Transfer	XXX	267,898	250,000	271,695	268,715		(818)		(818)		267,898				7,331	07/15/2020
78012KC62	ROYAL BANK OF CANADA	D	02/12/2018	Transfer	XXX	439,782	440,000	439,683	439,770		12		12		439,782				4,156	03/02/2020
035242AP1	ANHEUSER-BUSCH INVEV FINANCE	D	02/12/2018	Transfer	XXX	282,388	275,000	282,587	282,484		(96)		(96)		282,388				5,325	02/01/2026
046353AF5	ASTRAZENECA PLC	D	02/12/2018	Transfer	XXX	251,087	250,000	254,275	251,163		(76)		(76)		251,087				1,950	09/18/2019
05526DBB0	B.A.T. CAPITAL CORPORATION	D	02/12/2018	Transfer	XXX	249,851	250,000	249,848	249,849		2		2		249,851				4,372	08/15/2027
05964HAE5	BANCO SANTANDER, S.A.	D	02/12/2018	Transfer	XXX	199,164	200,000	199,128	199,147		18		18		199,164				1,892	02/23/2023
06741RHL8	BARCLAYS BANK PLC	D	02/12/2018	Transfer	XXX	440,000	440,000	440,000	440,000						440,000				3,630	09/30/2022
05581KAB7	BNP PARIBAS		02/12/2018	Transfer	XXX	956,813	925,000	957,967	957,369		(555)		(555)		956,813				20,699	01/10/2024
582839AJ5	MEAD JOHNSON NUTRITION	D	02/12/2018	Transfer	XXX	254,384	250,000	255,683	254,559		(175)		(175)		254,384				1,813	11/15/2020
89153VAB5	TOTAL CAPITAL INTERNATIONAL	D	02/12/2018	Transfer	XXX	250,800	250,000	251,837	250,822		(22)		(22)		250,800				3,494	02/17/2022
904764AM9	UNILEVER CAPITAL CORP	D	02/12/2018	Transfer	XXX	317,853	300,000	322,386	318,512		(659)		(659)		317,853				6,446	02/10/2021
904764AQ0	UNILEVER CAPITAL CORP	D	02/12/2018	Transfer	XXX	300,958	300,000	304,569	301,059		(101)		(101)		300,958				2,860	03/06/2019
377372AD9	GLAXOSMITHKLINE CAP INC GTD NTS	C	05/15/2018	VARIOUS	XXX	2,000,334	2,000,000	2,026,030	2,001,245		(910)		(910)		2,000,334				47,743	05/15/2018
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						71,223,773	70,941,168	71,763,066	70,958,962	3,279	(80,695)		(77,416)		71,263,985		(50,142)	(50,142)	1,126,292	XXX
8399997 Subtotal - Bonds - Part 4						449,457,664	435,523,392	457,347,264	449,226,396	3,279	(1,221,361)		(1,218,082)		449,051,999		395,729	395,729	12,058,390	XXX
8399998 Summary Item from Part 5 for Bonds						115,719,355	112,867,951	118,067,865			(276,142)		(276,142)		117,791,727		(2,076,959)	(2,076,959)	2,134,345	XXX
8399999 Subtotal - Bonds						565,177,019	548,391,343	575,415,129	449,226,396	3,279	(1,497,503)		(1,494,224)		566,843,726		(1,681,230)	(1,681,230)	14,192,735	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
020002879	ALLSTATE CORP 6.625%		01/22/2018	Robert W. Baird	40,000.000	1,038,176	25	1,000,000	1,000,000						1,000,000		38,176	38,176	16,563	XXX
045488608	ASSOCIATES BANC CORP 5.375%		01/23/2018	Robert W. Baird	40,000.000	1,004,977	5	1,004,000	989,623		(691)		(691)		988,932		16,045	16,045		XXX
054937800	B B & T CORPORATION 5.20% SER G		01/23/2018	Robert W. Baird	20,000.000	498,338	25	500,000	500,000						500,000		(1,662)	(1,662)		XXX
054937206	B B & T CORPORATION 5.85%		01/19/2018	Robert W. Baird	40,000.000	1,009,392	25	1,034,000	1,000,576		(316)		(316)		1,000,260		9,132	9,132		XXX
064058209	BANK OF NEW YORK MELLON 5.20% SER		02/01/2018	Robert W. Baird	85,000.000	2,073,502	25	2,147,500	2,129,229		(355)		(355)		2,128,874		(55,372)	(55,372)		XXX
14040H865	CAPITAL ONE FINANCIAL CO 5.20%		01/26/2018	Robert W. Baird	40,000.000	989,127	25	1,000,000	1,000,000						1,000,000		(10,873)	(10,873)		XXX
14040H840	CAPITAL ONE FINANCIAL CO 6.00% H		01/24/2018	Robert W. Baird	40,000.000	1,054,376	25	1,000,000	1,000,000						1,000,000		54,376	54,376		XXX
19075Q870	COBANK ACB 6.125%		02/07/2018	Robert W. Baird	20,000.000	2,017,078	100	1,882,500	1,884,563		104		104		1,884,667		132,411	132,411	30,625	XXX
200525301	COMMERCE BANCSHARES, INC. 6.00% B		01/31/2018	Robert W. Baird	60,000.000	1,555,764	25	1,500,000	1,500,000						1,500,000		55,764	55,764		XXX
229899208	CULLEN/FROST BANKERS, INC. 5.375%		02/07/2018	Robert W. Baird	60,000.000	1,476,406	25	1,501,800	1,501,329		(9)		(9)		1,501,319		(24,914)	(24,914)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
263534208	DUPONT EI DE NEMOURS $3.50 SER A		02/21/2018	Robert W. Baird	10,000.000	869,980	100	825,000	839,467		339		339		839,806		30,174	30,174	8,750	XXX
263534307	EI DUPONT DE NEMOUR & CO $4.50		02/12/2018	Robert W. Baird	11,000.000	1,112,974	100	993,300	999,888		111		111		999,998		112,976	112,976	12,375	XXX
313148884	FEDERAL AGR MTG CORP 6.875%		02/20/2018	Robert W. Baird	40,000.000	1,045,826	25	998,000	998,128		5		5		998,133		47,693	47,693	17,188	XXX
446150872	HUNTINGTON BANCSHARES 5.875		02/15/2018	Robert W. Baird	60,000.000	1,502,265	25	1,426,242	1,428,156		83		83		1,428,239		74,026	74,026	22,035	XXX
461070856	INTERSTATE PWR & LGT 5.10% SER D		02/06/2018	Robert W. Baird	108,000.000	2,531,462	25	2,508,960	2,515,933		179		179		2,516,112		15,350	15,350		XXX
48127V827	JPMORGAN CHASE & CO. 6.15%		01/30/2018	Robert W. Baird	40,000.000	1,030,016	6	1,000,000	1,000,000	2,675	(2,675)				1,000,000		30,016	30,016	15,375	XXX
481246700	JPMORGAN CHASE 6.30% SER W		01/23/2018	Robert W. Baird	40,000.000	1,051,832	25	1,000,000	1,000,000						1,000,000		51,832	51,832		XXX
665859872	NORTHERN TRUST CORP 5.85% SER C		01/22/2018	Robert W. Baird	60,000.000	1,546,164	25	1,500,000	1,500,000						1,500,000		46,164	46,164	21,938	XXX
67021C206	NSTAR ELECTRIC 4.25%		04/03/2018	Janney Montgomery	18,410.000	1,781,126	100	1,724,259	1,731,336		383		383		1,731,719		49,407	49,407	19,561	XXX
693475832	PNC FINANCIAL 5.375% SER Q		02/02/2018	Robert W. Baird	65,000.000	1,587,043	25	1,632,100	1,625,971		(120)		(120)		1,625,851		(38,808)	(38,808)		XXX
808513402	SCHWAB CHARLES 6.00% SER C		01/19/2018	Robert W. Baird	20,000.000	524,188	25	500,000	500,000						500,000		24,188	24,188		XXX
857477889	STATE STREET CORP 6% SER E		01/26/2018	Robert W. Baird	80,000.000	2,080,552	25	2,000,000	2,000,000						2,000,000		80,552	80,552		XXX
902973833	U.S. BANCORP 6.50% SER F		01/25/2018	Robert W. Baird	53,500.000	1,492,081	25	1,409,515	1,406,064		(46)		(46)		1,406,018		86,063	86,063	21,734	XXX
902973791	US BANCORP 5.15% SER H		01/23/2018	Robert W. Baird	60,000.000	1,493,265	25	1,507,600	1,500,887		(81)		(81)		1,500,805		(7,540)	(7,540)	19,313	XXX
938837507	WASHINGTON GAS LIGHT $4.80 SERIES		03/15/2018	Robert W. Baird	18,000.000	1,709,960	100	1,652,925	1,669,629		605		605		1,670,234		39,727	39,727	21,600	XXX
949746879	WELLS FARGO & CO. 8.00% SER J		01/18/2018	Robert W. Baird	75,000.000	1,923,006	25	1,767,822	1,767,822						1,767,822		155,184	155,184		XXX
94988U714	WELLS FARGO & COMPANY 5.70% SER W		01/30/2018	Robert W. Baird	20,000.000	502,738	25	500,000	500,000						500,000		2,738	2,738		XXX
949746747	WELLS FARGO CO 5.20% SER		01/19/2018	Robert W. Baird	20,000.000	498,188	25	500,000	500,000						500,000		(1,812)	(1,812)		XXX
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						36,999,802	XXX	36,015,523	35,988,601	2,675	(2,484)		191		35,988,789		1,011,013	1,011,013	227,057	XXX
8999997 Subtotal - Preferred Stocks - Part 4						36,999,802	XXX	36,015,523	35,988,601	2,675	(2,484)		191		35,988,789		1,011,013	1,011,013	227,057	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
8999999 Subtotal - Preferred Stocks						36,999,802	XXX	36,015,523	35,988,601	2,675	(2,484)		191		35,988,789		1,011,013	1,011,013	227,057	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y101	3M CO.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	825.000	168,083	XXX	167,109							167,109		974	974	1,122	XXX
00206R102	A T & T, INC.		07/02/2018	VARIOUS	49,875.000	1,603,136	XXX	1,548,838	1,939,140	(390,302)			(390,302)		1,548,838		54,298	54,298	49,875	XXX
002824100	ABBOTT LABORATORIES		08/16/2018	VARIOUS	47,460.000	2,391,661	XXX	1,967,804	2,579,564	(743,863)			(743,863)		1,967,804		423,857	423,857	1,266	XXX
00287Y109	ABBVIE, INC.		01/22/2018	Merrill Lynch-Columbus	11,200.000	836,449	XXX	653,565	1,083,152	(429,587)			(429,587)		653,565		182,884	182,884	142	XXX
00724F101	ADOBE SYSTEMS, INC.		05/01/2018	VARIOUS	10,275.000	2,230,622	XXX	1,353,213	1,800,591	(447,378)			(447,378)		1,353,213		877,410	877,410		XXX
00130H105	AES CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	14,785.000	228,255	XXX	168,882							168,882		59,374	59,374	5,766	XXX
008252108	AFFILIATED MANAGERS GROUP		04/20/2018	VARIOUS	9,965.000	1,750,420	XXX	1,652,519	2,045,316	(392,797)			(392,797)		1,652,519		97,901	97,901	2,660	XXX
015271109	ALEXANDRIA REAL ESTATE EQ INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	30.000	3,685	XXX	3,633							3,633		52	52	56	XXX
02079K305	ALPHABET, INC. VOL U CL A		01/26/2018	Wells Fargo Advisors	230.000	270,980	XXX	117,432	242,282	(124,850)			(124,850)		117,432		153,548	153,548		XXX
02209S103	ALTRIA GROUP INC		08/21/2018	VARIOUS	1,460.000	88,472	XXX	83,309							83,309		5,163	5,163	1,022	XXX
023135106	AMAZON COM, INC.		09/25/2018	VARIOUS	1,745.000	2,736,668	XXX	1,692,231	2,040,725	(348,495)			(348,495)		1,692,231		1,044,437	1,044,437		XXX
025816109	AMERICAN EXPRESS CO		08/16/2018	VARIOUS	600.000	60,171	XXX	54,962							54,962		5,210	5,210	70	XXX
02665T306	AMERICAN HOMES 4 RENT REIT USD 0.0		11/29/2018	VENDOR CODE INVE NOT IN TABLE	900.000	18,240	XXX	19,056							19,056		(816)	(816)		XXX
026874784	AMERICAN INTL GROUP INC		05/16/2018	Citigroup	962.000	51,106	XXX	53,222							53,222		(2,117)	(2,117)		XXX
031162100	AMGEN INC		11/29/2018	VARIOUS	16,635.000	2,955,180	XXX	2,755,518	1,999,850	(129,670)			(129,670)		2,755,518		199,662	199,662	26,041	XXX
032654105	ANALOG DEVICES, INC.		04/20/2018	VARIOUS	22,225.000	2,010,446	XXX	1,851,419	1,978,692	(127,273)			(127,273)		1,851,419		159,027	159,027	9,372	XXX
036752103	ANTHEM INC		05/16/2018	Citigroup	70.000	16,161	XXX	15,423							15,423		738	738		XXX
037411105	APACHE CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	4,465.000	158,624	XXX	177,004							177,004		(18,380)	(18,380)	3,349	XXX
038222105	APPLIED MATERIALS, INC.		04/20/2018	VARIOUS	35,150.000	1,831,190	XXX	1,549,701	1,796,868	(247,167)			(247,167)		1,549,701		281,489	281,489	3,515	XXX
03965L100	ARCONIC INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,720.000	35,627	XXX	29,817							29,817		5,810	5,810	310	XXX
060505104	BANK OF AMERICA CORP		11/16/2018	VARIOUS	61,131.000	1,776,461	XXX	1,833,746							1,833,746		(57,285)	(57,285)	11,739	XXX
071813109	BAXTER INTERNATIONAL, INC.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	885.000	60,178	XXX	57,474							57,474		2,704	2,704	336	XXX
084670702	BERKSHIRE HATHAWAY INC DEL		06/22/2018	VARIOUS	4,700.000	903,714	XXX	917,546							917,546		(13,832)	(13,832)		XXX
09253U108	BLACKSTONE GROUP LP/THE		12/10/2018	COWEN AND COMPANY, LLC	59,900.000	1,804,559	XXX	1,831,567	1,917,998	(86,431)			(86,431)		1,831,567		(27,008)	(27,008)	144,958	XXX
093671105	BLOCK H & R INC		10/09/2018	UBS Paine Webber	2,195.000	58,066	XXX	57,914							57,914		152	152	549	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
134429109	CAMPBELL SOUP CO COMMON STOCK USD		11/29/2018	VENDOR CODE INVE NOT IN TABLE	55.000	2,171	XXX	2,089							2,089		82	82	19	XXX
14149Y108	CARDINAL HEALTH, INC.		10/09/2018	VARIOUS	25,555.000	1,574,047	XXX	1,751,204	1,537,877	188,515			188,515		1,751,204		(177,157)	(177,157)	23,429	XXX
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
12514G108	CDW CORP/DE COM USD 0.01		12/27/2018	VARIOUS	5,120.000	438,821	XXX	457,965							457,965		(19,144)	(19,144)		XXX
150870103	CELANESE CORPORATION SER A		11/27/2018	Citigroup	18,525.000	1,903,039	XXX	1,108,154	1,983,657	(875,503)			(875,503)		1,108,154		794,885	794,885	36,060	XXX
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
15189T107	CENTERPOINT ENERGY INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	7,295.000	201,885	XXX	205,755							205,755		(3,870)	(3,870)		XXX
125269100	CF INDS HLDGS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,780.000	76,835	XXX	66,594							66,594		10,241	10,241	1,068	XXX
166764100	CHEVRON CORPORATION		11/29/2018	VARIOUS	8,970.000	1,068,190	XXX	1,069,695							1,069,695		(1,505)	(1,505)	12,987	XXX
17275R102	CISCO SYSTEMS, INC.		08/16/2018	VARIOUS	70,565.000	2,559,453	XXX	1,992,668	2,462,690	(735,861)			(735,861)		1,992,668		566,785	566,785	20,846	XXX
172967424	CITIGROUP, INC. NEW		11/29/2018	VARIOUS	20,760.000	1,378,036	XXX	1,476,550	925,288	(30,593)			(30,593)		1,476,550		(98,514)	(98,514)	14,136	XXX
191216100	COCA COLA		12/10/2018	COWEN AND COMPANY, LLC	43,800.000	2,156,633	XXX	1,515,316	2,009,544	(494,228)			(494,228)		1,515,316		641,317	641,317	76,401	XXX
20030N101	COMCAST CORP NEW		12/13/2018	VARIOUS	3,315.000	122,458	XXX	109,342							109,342		13,116	13,116	1,176	XXX
205887102	CONAGRA BRANDS INC		11/29/2018	VARIOUS	1,479.632	48,132	XXX	126,005							126,005		(77,872)	(77,872)		XXX
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
219350105	CORNING, INC.		05/16/2018	Citigroup	3,630.000	101,149	XXX	99,507							99,507		1,642	1,642		XXX
22160K105	COSTCO WHOLESALE CORP NEW		11/27/2018	VARIOUS	10,700.000	2,341,321	XXX	1,531,083	1,991,484	(460,401)			(460,401)		1,531,083		810,238	810,238	20,106	XXX
222070203	COTY INC COMMON STOCK USD 0.01		11/29/2018	VENDOR CODE INVE NOT IN TABLE	12,660.000	107,488	XXX	141,577							141,577		(34,088)	(34,088)	1,583	XXX
229663109	CUBESMART		11/29/2018	VENDOR CODE INVE NOT IN TABLE	125.000	3,810	XXX	3,741							3,741		68	68	75	XXX
126650100	CVS HEALTH CORPORATION		11/29/2018	VARIOUS	23,801.205	1,549,633	XXX	1,944,705	1,725,500	219,030			219,030		1,944,705		(395,071)	(395,071)	23,800	XXX
235851102	DANAHER CORP		04/20/2018	VARIOUS	4,988.000	510,678	XXX	413,706	462,986	(49,280)			(49,280)		413,706		96,971	96,971	698	XXX
247361702	DELTA AIR LINES, INC.		11/29/2018	VARIOUS	41,585.000	2,244,934	XXX	1,968,092	2,284,800	(357,114)			(357,114)		1,968,092		276,842	276,842	25,677	XXX
25179M103	DEVON ENERGY CORP NEW		12/13/2018	VARIOUS	6,332.000	167,960	XXX	225,109							225,109		(57,149)	(57,149)	1,031	XXX
253868103	DIGITAL RLTY TR INC		11/29/2018	VARIOUS	770.000	86,112	XXX	80,505							80,505		5,607	5,607	1,555	XXX
254709108	DISCOVER FINANCIAL SERVICES		04/23/2018	Merrill Lynch-Columbus	33,800.000	2,376,873	XXX	1,746,615	2,599,896	(853,281)			(853,281)		1,746,615		630,259	630,259	11,830	XXX
25746U109	DOMINION RESOURCES, INC.		10/09/2018	UBS Paine Webber	1,035.000	76,333	XXX	67,153							67,153		9,180	9,180	1,728	XXX
257559203	DOMTAR CORP		10/09/2018	UBS Paine Webber	1,130.000	54,014	XXX	49,825							49,825		4,189	4,189	492	XXX
25960P109	DOUGLAS EMMETT INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	215.000	7,826	XXX	7,639							7,639		187	187	108	XXX
26078J100	DOWDUPONT, INC.		10/09/2018	VARIOUS	34,000.000	2,211,520	XXX	2,325,119	1,794,744	(39,271)			(39,271)		2,325,119		(113,599)	(113,599)	16,264	XXX
264411505	DUKE REALTY INVESTMENTS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,210.000	33,926	XXX	34,054							34,054		(127)	(127)	242	XXX
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
277432100	EASTMAN CHEMICAL CO.		11/27/2018	VARIOUS	21,050.000	1,810,533	XXX	1,211,660	1,950,072	(738,412)			(738,412)		1,211,660		598,873	598,873	39,160	XXX
281020107	EDISON INTL		11/15/2018	VARIOUS	7,363.000	365,023	XXX	472,988							472,988		(107,965)	(107,965)	8,909	XXX
28176E108	EDWARDS LIFESCIENCE CORP		04/20/2018	VARIOUS	16,300.000	2,235,007	XXX	1,839,731	1,837,173	2,558			2,558		1,839,731		395,276	395,276		XXX
291011104	EMERSON ELECTRIC CO		11/29/2018	VARIOUS	9,760.000	662,014	XXX	654,725							654,725		7,288	7,288	8,762	XXX
29364G103	ENTERGY CORP NEW		11/29/2018	VENDOR CODE INVE NOT IN TABLE	10,530.000	900,576	XXX	826,105							826,105		74,471	74,471	18,743	XXX
26875P101	EOG RESOURCES, INC.		09/19/2018	VARIOUS	18,550.000	2,135,527	XXX	1,699,854	2,001,731	(301,876)			(301,876)		1,699,854		435,673	435,673	5,963	XXX
518439104	ESTEE LAUDER COMPANIES, INC. CL A		06/26/2018	VARIOUS	15,550.000	2,252,590	XXX	1,144,360	1,978,582	(834,222)			(834,222)		1,144,360		1,108,230	1,108,230	10,488	XXX
30161N101	EXELON CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,620.000	73,438	XXX	62,342							62,342		11,097	11,097	1,118	XXX
30231G102	EXXON MOBIL CORP		11/29/2018	VARIOUS	13,070.000	1,027,300	XXX	1,012,043							1,012,043		15,258	15,258	14,403	XXX
30303#107	FACILITY INSURANCE HOLDING CORP		11/27/2018	Fac Ins Hldg Corp	42,417.000	2,969	XXX		28,547	(28,547)			(28,547)				2,969	2,969		XXX
31847R102	FIRST AMERN FINL CORP		10/09/2018	UBS Paine Webber	370.000	19,139	XXX	20,681							20,681		(1,542)	(1,542)	155	XXX
337932107	FIRST ENERGY CORP.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	6,315.000	232,621	XXX	217,883							217,883		14,738	14,738	4,547	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
344849104	FOOT LOCKER INC COMMON STOCK USD 0		11/29/2018	VENDOR CODE INVE NOT IN TABLE	755.000	41,718	XXX	37,337							37,337		4,381	4,381	260	XXX
345370860	FORD MTR CO DEL		11/29/2018	VENDOR CODE INVE NOT IN TABLE	61,380.000	572,761	XXX	561,351							561,351		11,411	11,411		XXX
35671D857	FREEPORT-McMORAN COPPER & GOLD		11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,120.000	24,932	XXX	29,100							29,100		(4,169)	(4,169)	106	XXX
36467J108	GAMING & LEISURE PPTYS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	225.000	7,614	XXX	7,606							7,606		9	9	284	XXX
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
369550108	GENERAL DYNAMICS CORP.		08/20/2018	Merrill Lynch-Columbus	9,300.000	1,807,680	XXX	1,864,064	1,892,085	(28,021)			(28,021)		1,864,064		(56,384)	(56,384)	25,110	XXX
369604103	GENERAL ELECTRIC COMPANY		10/17/2018	VARIOUS	59,959.000	731,006	XXX	877,164							877,164		(146,158)	(146,158)	7,195	XXX
406216101	HALLIBURTON COMPANY		10/15/2018	VARIOUS	41,950.000	1,724,795	XXX	1,760,357	2,050,097	(289,740)			(289,740)		1,760,357		(35,562)	(35,562)	19,656	XXX
412822108	HARLEY-DAVIDSON INC COMMON STOCK U		11/29/2018	VENDOR CODE INVE NOT IN TABLE	235.000	9,931	XXX	9,687							9,687		243	243	87	XXX
418056107	HASBRO INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,985.000	191,368	XXX	173,355							173,355		18,013	18,013	3,752	XXX
423452101	HELMERICH & PAYNE INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,390.000	84,375	XXX	100,929							100,929		(16,554)	(16,554)		XXX
42809H107	HESS CORPORATION		12/13/2018	VARIOUS	3,183.000	164,938	XXX	184,978							184,978		(20,040)	(20,040)	1,796	XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		10/09/2018	UBS Paine Webber	4,625.000	72,837	XXX	71,658							71,658		1,179	1,179	520	XXX
436106108	HOLLYFRONTIER CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	150.000	9,253	XXX	8,186							8,186		1,067	1,067	99	XXX
437076102	HOME DEPOT, INC.		12/28/2018	VARIOUS	7,667.000	1,322,845	XXX	1,015,043	1,453,127	(438,084)			(438,084)		1,015,043		307,802	307,802	25,875	XXX
438516106	HONEYWELL INTERNATIONAL, INC.		10/29/2018	VARIOUS	15,700.000	2,228,707	XXX	1,344,186	2,407,752	(1,078,208)			(1,078,208)		1,344,186		884,521	884,521		XXX
44107P104	HOST HOTELS & RESORTS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	330.000	6,313	XXX	6,099							6,099		214	214	132	XXX
45168D104	IDEXX LABORATORIES, INC.		04/20/2018	VARIOUS	11,175.000	2,199,112	XXX	1,824,643	1,747,547	77,096			77,096		1,824,643		374,469	374,469		XXX
458140100	INTEL CORP		11/29/2018	VARIOUS	31,970.000	1,524,346	XXX	1,633,747							1,633,747		(109,401)	(109,401)	16,908	XXX
459200101	INTERNATIONAL BUSINESS MACHINE COR		11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,240.000	396,351	XXX	470,446							470,446		(74,094)	(74,094)		XXX
460690100	INTERPUBLIC GROUP COS INC		10/09/2018	VARIOUS	21,485.000	507,287	XXX	499,150							499,150		8,137	8,137	6,645	XXX
460146103	INTL PAPER CO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	4,520.000	204,940	XXX	206,213							206,213		(1,273)	(1,273)		XXX
46590V100	JBG SMITH PPTYS		11/29/2018	VENDOR CODE INVE NOT IN TABLE	885.000	34,594	XXX	30,331							30,331		4,262	4,262	597	XXX
478160104	JOHNSON & JOHNSON		11/29/2018	VARIOUS	10,565.000	1,324,994	XXX	1,369,567							1,369,567		(44,573)	(44,573)	7,322	XXX
46625H100	JPMORGAN CHASE & COMPANY		12/13/2018	VARIOUS	4,900.000	542,018	XXX	543,773							543,773		(1,755)	(1,755)	3,948	XXX
49456B101	KINDER MORGAN INC DEL		11/29/2018	VARIOUS	11,655.000	206,521	XXX	178,933							178,933		27,588	27,588	5,072	XXX
500754106	KRAFT HEINZ CO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	8,910.000	457,017	XXX	507,311							507,311		(50,294)	(50,294)		XXX
512807108	LAM RESEARCH CORP		05/01/2018	VARIOUS	10,460.000	2,013,128	XXX	969,585	1,925,372	(955,787)			(955,787)		969,585		1,043,542	1,043,542	8,998	XXX
531172104	LIBERTY PROPERTY TRUST		10/09/2018	UBS Paine Webber	775.000	33,130	XXX	30,576							30,576		2,554	2,554	310	XXX
55616P104	MACYS INC		08/16/2018	VENDOR CODE INST NOT IN TABLE	1,375.000	48,339	XXX	44,607							44,607		3,731	3,731	519	XXX
56585A102	MARATHON PETROLEUM CORP		11/29/2018	VARIOUS	10,535.120	728,742	XXX	493,084	489,902	(227,038)			(227,038)		493,084		235,658	235,658	4,529	XXX
577081102	MATTEL INC		07/19/2018	VARIOUS	10,740.000	174,440	XXX	139,715							139,715		34,725	34,725		XXX
58933Y105	MERCK & CO., INC.		11/29/2018	VARIOUS	4,205.000	259,548	XXX	213,565	233,521	(23,047)			(23,047)		213,565		45,983	45,983	4,037	XXX
589400100	MERCURY GENL CORP NEW		11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,400.000	187,967	XXX	160,574							160,574		27,394	27,394	4,250	XXX
59156R108	METLIFE, INC.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	7,975.000	355,333	XXX	375,324							375,324		(19,991)	(19,991)		XXX
595112103	MICRON TECHNOLOGY, INC.		08/29/2018	VARIOUS	43,000.000	2,261,675	XXX	1,246,114	1,768,160	(522,046)			(522,046)		1,246,114		1,015,561	1,015,561		XXX
595137100	MICROSEMI CORP CL A		03/02/2018	Wells Fargo Advisors	36,850.000	2,432,748	XXX	1,494,611	1,903,303	(408,692)			(408,692)		1,494,611		938,137	938,137		XXX
594918104	MICROSOFT CORP		11/29/2018	VARIOUS	2,750.000	258,593	XXX	149,453	222,404	(88,022)			(88,022)		149,453		109,139	109,139	63	XXX
608190104	MOHAWK INDUSTRIES, INC.		09/20/2018	VARIOUS	7,350.000	1,377,308	XXX	1,401,645	2,027,865	(626,220)			(626,220)		1,401,645		(24,336)	(24,336)		XXX
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

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
617446448	MORGAN STANLEY		11/29/2018	VENDOR CODE INVE NOT IN TABLE	12,030.000	536,817	XXX	556,211							556,211		(19,394)	(19,394)	3,609	XXX
626717102	MURPHY OIL CORP		11/29/2018	VARIOUS	8,050.000	251,743	XXX	230,733							230,733		21,009	21,009	3,803	XXX
636518102	NATIONAL INSTRS CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	365.000	17,762	XXX	16,766							16,766		996	996		XXX
63938C108	NAVIENT CORPORATION		10/09/2018	UBS Paine Webber	2,925.000	38,768	XXX	41,068							41,068		(2,300)	(2,300)	936	XXX
65339F101	NEXTERA ENERGY, INC.		12/13/2018	VARIOUS	1,905.000	346,967	XXX	305,291							305,291		41,677	41,677	4,229	XXX
654106103	NIKE, INC. CL B		10/15/2018	VARIOUS	31,850.000	2,161,176	XXX	1,861,407	1,992,218	(130,810)			(130,810)		1,861,407		299,769	299,769	14,300	XXX
670346105	NUCOR CORP		10/15/2018	VARIOUS	35,660.000	2,253,575	XXX	2,131,102	2,117,214	(142,373)			(142,373)		2,131,102		122,473	122,473	28,810	XXX
674599105	OCCIDENTAL PETE CORP DEL		10/09/2018	UBS Paine Webber	4,090.000	335,211	XXX	293,181							293,181		42,029	42,029	3,149	XXX
680223104	OLD REP INTL CORP		10/09/2018	UBS Paine Webber	11,930.000	259,034	XXX	253,900							253,900		5,133	5,133	4,653	XXX
680665205	OLIN CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	7,690.000	164,727	XXX	192,331							192,331		(27,603)	(27,603)		XXX
68389X105	ORACLE CORPORATION		08/16/2018	VENDOR CODE INST NOT IN TABLE	1,050.000	50,554	XXX	47,893							47,893		2,661	2,661	399	XXX
69318G106	PBF ENERGY INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	535.000	20,789	XXX	18,758							18,758		2,030	2,030	321	XXX
713448108	PEPSICO INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	115.000	13,566	XXX	11,174							11,174		2,392	2,392	213	XXX
717081103	PFIZER, INC.		11/29/2018	VARIOUS	14,980.000	607,579	XXX	493,014	286,681	(46,542)			(46,542)		493,014		114,565	114,565	9,911	XXX
69331C108	PG&E CORP		11/12/2018	VARIOUS	6,190.000	204,686	XXX	284,195							284,195		(79,509)	(79,509)		XXX
718546104	PHILLIPS 66		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,245.000	115,717	XXX	127,678							127,678		(11,961)	(11,961)	1,992	XXX
742718109	PROCTER & GAMBLE CO.		11/29/2018	VARIOUS	35,355.000	2,740,883	XXX	2,881,027	1,901,916	(167,973)			(167,973)		2,881,027		(140,144)	(140,144)	46,595	XXX
74340W103	PROLOGIS INC		11/29/2018	VARIOUS	7,305.600	485,808	XXX	450,153							450,153		35,655	35,655	6,197	XXX
744320102	PRUDENTIAL FINL INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	10,860.000	1,018,086	XXX	1,065,677							1,065,677		(47,591)	(47,591)	9,774	XXX
744573106	PUBLIC SVC ENTERPRISE GROUP		12/13/2018	VARIOUS	4,697.000	260,601	XXX	232,889							232,889		27,712	27,712	4,227	XXX
747525103	QUALCOMM, INC.		11/29/2018	VENDOR CODE INVE NOT IN TABLE	40.000	2,322	XXX	2,201							2,201		121	121	50	XXX
755111507	RAYTHEON CO DELAWARE NEW		05/21/2018	Merrill Lynch-Columbus	11,100.000	2,117,129	XXX	1,595,335	2,085,135	(489,800)			(489,800)		1,595,335		521,794	521,794	17,614	XXX
79466L302	SALESFORCE.COM		09/04/2018	VARIOUS	19,175.000	2,572,306	XXX	1,433,533	1,960,260	(526,728)			(526,728)		1,433,533		1,138,773	1,138,773		XXX
80283M101	SANTANDER CONSUMER USA HOLDINGS IN		11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,935.000	57,695	XXX	57,271							57,271		424	424	587	XXX
806857108	SCHLUMBERGER LTD.		10/09/2018	VARIOUS	38,830.000	2,645,837	XXX	2,793,156	1,993,059	221,301			221,301		2,793,156		(147,318)	(147,318)	25,288	XXX
824348106	SHERWIN WILLIAMS CO.		11/27/2018	VARIOUS	4,600.000	1,871,030	XXX	1,272,752	1,886,184	(613,432)			(613,432)		1,272,752		598,278	598,278	14,396	XXX
842587107	SOUTHERN CO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	9,755.000	448,328	XXX	433,829							433,829		14,499	14,499	12,118	XXX
84860W300	SPIRIT RLTY CAP INC NEW		06/01/2018	COST ADJ		6,643	XXX	6,643							6,643					XXX
855244109	STARBUCKS CORP		11/27/2018	VARIOUS	32,725.000	2,132,944	XXX	1,117,358	1,879,397	(762,039)			(762,039)		1,117,358		1,015,586	1,015,586	39,178	XXX
866674104	SUN CMNTYS INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	495.000	50,635	XXX	45,363							45,363		5,272	5,272	703	XXX
867224107	SUNCOR ENERGY, INC. NEW		01/08/2018	Wells Fargo Advisors	7,700.000	290,061	XXX	254,363	282,744	(28,381)			(28,381)		254,363		35,698	35,698		XXX
74144T108	T ROWE PRICE GROUP, INC.		10/09/2018	UBS Paine Webber	1,665.000	180,655	XXX	176,827							176,827		3,828	3,828	2,331	XXX
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	305.000	33,610	XXX	35,916							35,916		(2,306)	(2,306)		XXX
876030107	TAPESTRY INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,400.000	53,127	XXX	64,914							64,914		(11,787)	(11,787)	945	XXX
87612E106	TARGET CORP		11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,095.000	217,393	XXX	266,282							266,282		(48,889)	(48,889)		XXX
254687106	THE WALT DISNEY CO		11/27/2018	Citigroup	17,325.000	1,961,958	XXX	1,132,339	1,862,611	(730,272)			(730,272)		1,132,339		829,619	829,619	30,786	XXX
883556102	THERMO FISHER SCIENTIFIC, INC.		11/27/2018	VARIOUS	9,825.000	2,291,527	XXX	375,513	1,865,571	(1,490,058)			(1,490,058)		375,513		1,916,014	1,916,014	6,026	XXX
872540109	TJX COS., INC. NEW		11/27/2018	VARIOUS	30,987.000	2,416,607	XXX	1,400,693	1,911,500	(510,807)			(510,807)		1,400,693		1,015,914	1,015,914	22,232	XXX
89417E109	TRAVELERS COMPANIES INC		06/22/2018	VARIOUS	687.000	86,746	XXX	90,098							90,098		(3,352)	(3,352)		XXX
90130A101	TWENTY-FIRST CENTURY FOX INC COMMO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	447.000	22,138	XXX	21,771							21,771		367	367	80	XXX
90385D107	ULTIMATE SOFTWARE GROUP, INC.		04/20/2018	VARIOUS	8,900.000	2,177,796	XXX	1,899,216	1,942,247	(43,031)			(43,031)		1,899,216		278,580	278,580		XXX
907818108	UNION PACIFIC CORP		12/10/2018	VARIOUS	18,215.000	2,271,711	XXX	2,059,411	2,279,700	(410,554)			(410,554)		2,059,411		212,299	212,299	134	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
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
913017109	UNITED TECHNOLOGIES CORP		11/27/2018	VARIOUS	19,365.000	2,404,844	XXX	2,045,143	2,181,447	(413,659)			(413,659)		2,045,143		359,701	359,701	44,180	XXX
91324P102	UNITEDHEALTH GROUP, INC.		12/13/2018	Goldman Sachs - SOLD	500.000	135,625	XXX	27,461	110,230	(82,769)			(82,769)		27,461		108,164	108,164	1,725	XXX
902973304	US BANCORP DEL		12/21/2018	VARIOUS	22,621.000	1,091,098	XXX	1,144,414							1,144,414		(53,316)	(53,316)	15,156	XXX
91913Y100	VALERO ENERGY CORP NEW		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,515.000	119,645	XXX	151,973							151,973		(32,329)	(32,329)	2,424	XXX
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
922475108	VEEVA SYSTEMS, INC. CL A		09/25/2018	VARIOUS	32,225.000	2,557,742	XXX	967,073	1,781,398	(814,325)			(814,325)		967,073		1,590,669	1,590,669		XXX
92343V104	VERIZON COMMUNICATIONS		08/16/2018	VENDOR CODE INST NOT IN TABLE	1,185.000	63,475	XXX	56,385							56,385		7,090	7,090	699	XXX
92826C839	VISA, INC. CL A		11/27/2018	VARIOUS	17,500.000	2,334,630	XXX	325,914	1,995,350	(1,669,436)			(1,669,436)		325,914		2,008,716	2,008,716	13,640	XXX
931427108	WALGREENS BOOTS ALLIANCE INC		08/16/2018	VARIOUS	1,765.000	119,345	XXX	113,159							113,159		6,187	6,187	374	XXX
931142103	WALMART INC		10/09/2018	VARIOUS	5,525.000	470,905	XXX	474,667							474,667		(3,761)	(3,761)	3,024	XXX
949746101	WELLS FARGO & COMPANY		11/29/2018	VENDOR CODE INVE NOT IN TABLE	17,775.000	960,399	XXX	923,100							923,100		37,299	37,299	14,576	XXX
96145D105	WESTROCK CO		11/29/2018	VENDOR CODE INVE NOT IN TABLE	820.000	38,039	XXX	37,293							37,293		746	746	373	XXX
963320106	WHIRLPOOL CORP		11/29/2018	VARIOUS	12,160.000	1,807,219	XXX	1,910,814	2,040,544	(136,352)			(136,352)		1,910,814		(103,595)	(103,595)	13,310	XXX
969457100	WILLIAMS COS INC DEL		10/09/2018	UBS Paine Webber	2,995.000	82,493	XXX	75,931							75,931		6,563	6,563	2,037	XXX
969904101	WILLIAMS SONOMA INC		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,645.000	90,947	XXX	82,517							82,517		8,430	8,430	2,122	XXX
981558109	WORLDPAY, INC. CL A		11/27/2018	VARIOUS	25,400.000	2,154,729	XXX	1,387,849	1,868,170	(480,321)			(480,321)		1,387,849		766,880	766,880		XXX
984121608	XEROX CORP		10/09/2018	UBS Paine Webber	560.000	14,779	XXX	14,787							14,787		(9)	(9)	140	XXX
98954M200	ZILLOW GROUP INC COMMON STOCK USD		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,540.000	55,283	XXX	61,909							61,909		(6,627)	(6,627)		XXX
98956P102	ZIMMER BIOMET HOLDINGS, INC.		12/10/2018	COWEN AND COMPANY, LLC	15,650.000	1,723,628	XXX	1,647,097	1,888,486	(241,389)			(241,389)		1,647,097		76,532	76,532	15,024	XXX
98978V103	ZOETIS, INC. CL A		11/27/2018	VARIOUS	26,775.000	2,355,916	XXX	1,261,975	1,928,871	(666,896)			(666,896)		1,261,975		1,093,941	1,093,941	12,361	XXX
G0177J108	ALLERGAN PLC	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	100.000	15,489	XXX	17,311							17,311		(1,823)	(1,823)	72	XXX
G6095L109	APTIV PLC	C	11/27/2018	VARIOUS	18,900.000	1,393,868	XXX	1,092,255	1,603,287	(511,032)			(511,032)		1,092,255		301,612	301,612	15,946	XXX
Y09827109	BROADCOM LTD.	C	08/01/2018	VARIOUS	6,950.000	1,509,059	XXX	839,558	1,785,455	(945,897)			(945,897)		839,558		669,501	669,501	12,163	XXX
143658300	CARNIVAL CORP PAIRED CTF	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,150.000	191,728	XXX	187,342							187,342		4,386	4,386	1,575	XXX
G2709G107	DELPHI TECHNOLOGIES PLC	D	10/15/2018	UBS Paine Webber	6,300.000	146,250	XXX	222,131	330,561	(108,430)			(108,430)		222,131		(75,881)	(75,881)	3,213	XXX
G29183103	EATON CORP PLC	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,475.000	188,075	XXX	189,826							189,826		(1,751)	(1,751)	3,267	XXX
H2906T109	GARMIN LTD	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,055.000	69,923	XXX	62,554							62,554		7,370	7,370	1,118	XXX
G4863A108	INTERNATIONAL GAME TECHNOLOGY	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	3,885.000	65,646	XXX	66,023							66,023		(377)	(377)	777	XXX
G491BT108	INVESCO LTD	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	25,935.000	526,955	XXX	639,557							639,557		(112,602)	(112,602)		XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL	D	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
G5960L103	MEDTRONIC PLC	D	01/19/2018	Wells Fargo Advisors	2,400.000	209,899	XXX	193,988	193,800	188			188		193,988		15,911	15,911	840	XXX
G6518L108	NIELSEN HLDGS PLC	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	12,870.000	346,459	XXX	349,122							349,122		(2,663)	(2,663)		XXX
G6700G107	NVENT ELECTRIC PLC COMMON STOCK	D	11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,210.000	55,568	XXX	59,533							59,533		(3,964)	(3,964)	387	XXX
G7S00T104	PENTAIR PLC	C	05/01/2018	COST ADJ		183,249	XXX	183,249							183,249					XXX
000237404	DIAGEO PLC COMMON STOCK GBP 28.935	B	08/17/2018	VARIOUS	11,170.000	404,534	XXX	388,107							388,107	(20,137)	36,564	16,427		XXX
11282X103	BROOKFIELD PPTY PARTNERS L P		11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,939.000	33,947	XXX	39,157							39,157		(5,210)	(5,210)		XXX
89151E109	TOTAL S A	C	10/16/2018	VARIOUS	33,410.000	2,062,145	XXX	2,084,417							2,084,417		(22,272)	(22,272)	5,616	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						160,865,465	XXX	133,839,549	123,898,009	(26,159,605)			(26,159,605)		133,839,549	(20,137)	27,046,058	27,025,921	1,389,852	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
Common Stocks - Mutual Funds																				
119804102	BUFFALO SMALL CAP FUND		03/16/2018	Buffalo Funds	130,269.981	2,033,514	XXX	2,203,858	1,909,758	294,100			294,100		2,203,858		(170,344)	(170,344)		XXX
19765H750	COLUMBIA FUNDS TR CONV SECS CL A		03/07/2018	Wells Fargo Advisors	129,452.095	2,664,925	XXX	2,500,000	2,577,391	(77,391)			(77,391)		2,500,000		164,925	164,925		XXX
256210105	DODGE & COX INCOME FUND		03/06/2018	Dodge & Cox Funds	287,152.404	3,908,144	XXX	4,000,000	3,951,217	48,783			48,783		4,000,000		(91,856)	(91,856)		XXX
256219106	DODGE & COX STOCK FUND		03/06/2018	Dodge & Cox Funds	34,644.459	7,220,598	XXX	3,440,572	7,053,958	(3,613,386)			(3,613,386)		3,440,572		3,780,026	3,780,026		XXX
360802102	FUNDAMENTAL INVESTORS-A		03/07/2018	Wells Fargo Advisors	69,684.612	4,429,154	XXX	1,904,702	4,335,080	(2,430,378)			(2,430,378)		1,904,702		2,524,452	2,524,452		XXX
00888W403	INVESCO CONVERTIBLE SECURITIES FD		03/07/2018	Wells Fargo Advisors	111,496.531	2,835,357	XXX	2,250,000	2,721,630	(471,630)			(471,630)		2,250,000		585,357	585,357		XXX
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
670678705	NUVEEN REAL ESTATE SECURITIES		03/07/2018	Wells Fargo Advisors	195,850.603	3,605,610	XXX	3,220,428	3,962,058	(741,630)			(741,630)		3,220,428		385,182	385,182		XXX
74160Q103	PRIMECAP ODYSSEY GROWTH		03/16/2018	Primecap	209,028.773	8,823,105	XXX	4,500,000	7,786,322	(3,286,322)			(3,286,322)		4,500,000		4,323,105	4,323,105		XXX
779562206	T ROWE PRICE NEW HORIZONS-I CL A		03/27/2018	T Rowe Price	53,697.470	2,968,396	XXX	2,078,916	2,826,098	(747,182)			(747,182)		2,078,916		889,480	889,480		XXX
880208103	TEMPLETON GLOBAL BOND FUND CL A	C	03/07/2018	Wells Fargo Advisors	120,578.934	1,422,877	XXX	1,500,000	1,433,684	66,316			66,316		1,500,000		(77,123)	(77,123)	5,957	XXX
922040100	VANGUARD INSTITUTIONAL INDEX FUND		10/12/2018	The Vanguard Group	80,418.175	20,000,000	XXX	5,555,288	19,578,609	(14,023,321)			(14,023,321)		5,555,288		14,444,712	14,444,712	281,737	XXX
921937801	VANGUARD INTER-TERM BD INDX ADMIRA		03/06/2018	The Vanguard Group	251,992.795	2,774,441	XXX	2,576,676	2,862,638	(285,962)			(285,962)		2,576,676		197,764	197,764	13,330	XXX
922908835	VANGUARD MID-CAP INDEX INST'L		10/12/2018	The Vanguard Group	465,330.588	19,278,646	XXX	5,782,200	19,692,790	(13,910,591)			(13,910,591)		5,782,200		13,496,447	13,496,447	234,573	XXX
921936209	VANGUARD PRIMECAP ADMIRAL SHARES		10/12/2018	The Vanguard Group	138,979.475	19,623,902	XXX	6,722,594	18,569,048	(11,846,453)			(11,846,453)		6,722,594		12,901,308	12,901,308		XXX
92203J308	VANGUARD TOTAL INT'L BOND INDEX FD	C	03/05/2018	The Vanguard Group	46,707.146	1,010,276	XXX	1,000,000	1,013,545	(13,545)			(13,545)		1,000,000		10,276	10,276	1,714	XXX
94975J359	WELLS FARGO SMAL CO GRWTH FD CL A		03/07/2018	Wells Fargo Advisors	34,125.619	1,843,585	XXX	1,500,000	1,711,400	(211,400)			(211,400)		1,500,000		343,585	343,585		XXX
256206103	DODGE & COX INTERNATIONAL STK FUND	D	03/06/2018	Dodge & Cox Funds	142,334.158	6,654,122	XXX	4,091,628	6,592,918	(2,501,290)			(2,501,290)		4,091,628		2,562,494	2,562,494		XXX
411512445	HARBOR INTERNATIONAL FD-RETIREMENT	D	03/19/2018	Harbor Funds	73,974.362	4,989,571	XXX	3,015,305	4,991,790	(1,976,484)			(1,976,484)		3,015,305		1,974,265	1,974,265		XXX
683974109	OPPENHEIMER DEVELOPING MKTS CL A	D	03/07/2018	Wells Fargo Advisors	58,547.113	2,645,159	XXX	2,000,005	2,550,312	(550,307)			(550,307)		2,000,005		645,154	645,154		XXX
92828W387	VIRTUS VONTOBEL EMG MKTS OPP FD	D	03/07/2018	Wells Fargo Advisors	305,821.861	3,604,814	XXX	3,000,000	3,575,058	(575,058)			(575,058)		3,000,000		604,814	604,814		XXX
9299999 Subtotal - Common Stocks - Mutual Funds						126,318,805	XXX	66,342,172	123,846,898	(57,504,725)			(57,504,725)		66,342,172		59,976,632	59,976,632	537,311	XXX
9799997 Subtotal - Common Stocks - Part 4						287,184,270	XXX	200,181,721	247,744,907	(83,664,330)			(83,664,330)		200,181,721	(20,137)	87,022,690	87,002,553	1,927,163	XXX
9799998 Summary Item from Part 5 for Common Stocks						78,444,426	XXX	81,840,688							81,840,688	(85,737)	(3,310,532)	(3,396,269)	919,463	XXX
9799999 Subtotal - Common Stocks						365,628,696	XXX	282,022,409	247,744,907	(83,664,330)			(83,664,330)		282,022,409	(105,874)	83,712,158	83,606,284	2,846,626	XXX
9899999 Subtotal - Preferred and Common Stocks						402,628,498	XXX	318,037,932	283,733,508	(83,661,655)	(2,484)		(83,664,139)		318,011,198	(105,874)	84,723,171	84,617,297	3,073,683	XXX
9999999 Totals						967,805,517	XXX	893,453,061	732,959,904	(83,658,376)	(1,499,987)		(85,158,363)		884,854,924	(105,874)	83,041,941	82,936,067	17,266,418	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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																				
3133ECE59	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	04/24/2018	Merrill Lynch-Columbus	600,000	600,000	587,538	600,000							(12,462)	(12,462)	2,012	284
3133EF4A2	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	250,000	250,000	239,750	250,000							(10,250)	(10,250)	2,480	1,507
3133EFCZ8	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	250,000	250,000	242,175	250,000							(7,825)	(7,825)	3,530	2,364
3133EGDB8	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	200,000	200,000	188,800	200,000							(11,200)	(11,200)	1,938	949
3133EHCN1	FEDERAL FARM CREDIT BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	250,000	250,000	244,525	250,000							(5,475)	(5,475)	3,255	2,170
3130A7D44	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	200,000	200,000	188,020	200,000							(11,980)	(11,980)	3,390	2,295
3130A7RS6	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	200,000	200,000	187,200	200,000							(12,800)	(12,800)	2,621	1,546
3130A82M4	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	200,000	200,000	184,740	200,000							(15,260)	(15,260)	2,137	1,143
3130AAR75	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	200,000	200,000	192,760	200,000							(7,240)	(7,240)	3,598	2,551
3130ABGG5	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	200,000	200,000	192,320	200,000							(7,680)	(7,680)	1,970	928
3130ACMH4	FEDERAL HOME LOAN BANK		02/12/2018	Transfer	04/24/2018	MIZUHO SECURITIES USA INC.	440,000	440,000	419,760	440,000							(20,240)	(20,240)	5,775	3,544
0599999 Subtotal - Bonds - U.S. Governments							2,990,000	2,990,000	2,867,588	2,990,000							(122,412)	(122,412)	32,706	19,281
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
041042B43	ARKANSAS ST REF		02/12/2018	Transfer	04/17/2018	Wachovia Securities	250,000	270,696	259,063	270,294		(403)		(403)			(11,231)	(11,231)	2,625	997
20772JRM6	CONNECTICUT ST		02/09/2018	J.P. MORGAN SECURITIES LLC	08/27/2018	Wells Fargo Advisors	950,000	1,063,098	1,055,868	1,052,896		(10,201)		(10,201)			2,972	2,972	41,431	15,569
20772JL91	CONNECTICUT ST TXBL SER B		02/12/2018	Transfer	04/24/2018	Crews & Associates, Inc.	250,000	250,000	240,593	250,000							(9,408)	(9,408)	1,907	247
419792VV5	HAWAII ST		01/31/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	08/24/2018	PERSHING LLC	250,000	285,078	281,100	281,227		(3,850)		(3,850)			(127)	(127)	6,736	
546415F88	LOUISIANA ST TXBL SER D		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	250,000	248,815	250,000							(1,185)	(1,185)	1,465	392
6055805M7	MISSISSIPPI ST SER D-TAXABLE		02/12/2018	Transfer	10/01/2018	MATURITY	250,000	250,000	250,000	250,000									11,085	4,034
605581GD3	MISSISSIPPI ST TXBL SER B		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	250,000	241,565	250,000							(8,435)	(8,435)	3,643	2,328
880541QS9	TENNESSEE ST SER C		02/12/2018	Transfer	04/24/2018	Janney Montgomery	150,000	150,000	151,949	150,000							1,949	1,949	1,196	155
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							2,600,000	2,768,872	2,728,953	2,754,417		(14,454)		(14,454)			(25,465)	(25,465)	70,088	23,722
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
015032HV0	ALEXANDRIA LA TXBL LTD TAX		02/12/2018	Transfer	04/24/2018	Janney Montgomery	145,000	145,000	143,260	145,000							(1,740)	(1,740)	1,354	663
021087RG8	ALPINE UT SD SCH BLDG		02/12/2018	Transfer	03/15/2018	CALLED @ 100.0000000	250,000	250,109	250,000	250,000		(109)		(109)					6,250	5,104
021753UY2	ALTOONA IA REF-URBAN RENEWAL SER C		02/12/2018	Transfer	04/23/2018	Morgan Stanley	250,000	262,983	252,458	262,708		(275)		(275)			(10,250)	(10,250)	3,500	1,726

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
032879TE8	ANCHOR BAY MI SD TXBL REF SER B		02/12/2018	Transfer	04/24/2018	Goldman Sachs - SOLD	250,000	250,000	245,498	250,000							(4,503)	(4,503)	2,819	1,627
034313ZT6	ANDOVER MN TXBL ABATEMENT SER C		02/12/2018	Transfer	04/24/2018	National Financial Services Co	260,000	259,090	247,806	259,125		35		35			(11,319)	(11,319)	1,305	169
15147TCC0	CENTER GROVE IN MULTI-SBC 1ST MTG		02/12/2018	Transfer	11/20/2018	Crews & Associates, Inc.	285,000	303,156	309,276	301,170		(1,986)		(1,986)			8,106	8,106	11,151	1,140
15987EFW9	CHARLES STEWART MOTT MI CMNTY CLG		02/12/2018	Transfer	04/17/2018	National Financial Services Co	275,000	285,144	279,620	284,942		(202)		(202)			(5,322)	(5,322)	3,850	2,315
172217WG2	CINCINNATI OH TXBL JUDGEMENT SER D		02/12/2018	Transfer	04/24/2018	PERSHING LLC	340,000	340,000	336,005	340,000							(3,995)	(3,995)	4,470	2,189
185468RQ0	CLEBURNE TX TXBL		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	246,393	250,000							(3,608)	(3,608)	5,966	4,207
205759KE2	COMSTOCK PARK MI PUB SCHS TXBL B		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	242,580	250,000							(7,420)	(7,420)	3,541	2,334
208418E74	CONROE TX ISD REF		02/12/2018	Transfer	04/23/2018	National Financial Services Co	250,000	274,184	267,233	273,718		(466)		(466)			(6,486)	(6,486)	5,944	3,917
2487752Z0	DENTON CNTY TX REF		02/12/2018	Transfer	04/23/2018	National Financial Services Co	250,000	273,281	267,458	272,720		(561)		(561)			(5,262)	(5,262)	2,778	750
2487753A4	DENTON CNTY TX REF		02/12/2018	Transfer	04/23/2018	National Financial Services Co	250,000	260,408	253,503	260,159		(248)		(248)			(6,657)	(6,657)	2,431	656
269408MN7	EAGAN MN TXBL TAX INCR SER A		02/12/2018	Transfer	04/24/2018	PERSHING LLC	245,000	242,704	237,675	242,763		59		59			(5,089)	(5,089)	1,649	213
271515VF2	EAST CENTRAL TX ISD SCH BLDG		02/12/2018	Transfer	04/17/2018	Wachovia Securities	380,000	395,488	378,100	395,148		(340)		(340)			(17,048)	(17,048)	7,727	5,605
288713GG9	ELLIS CNTY TX REF		02/12/2018	Transfer	04/23/2018	PERSHING LLC	440,000	450,807	435,824	450,570		(238)		(238)			(14,745)	(14,745)	3,337	437
362676JL3	GAHANNA OH REF		02/12/2018	Transfer	04/23/2018	Citigroup	305,000	328,354	334,246	327,825		(529)		(529)			6,421	6,421	4,880	2,406
363334Z71	GALENA PARK TX INDPT SD SCH BLDG		02/12/2018	Transfer	08/15/2018	CALLED @ 100.0000000	315,000	316,041	315,000	315,000		(1,041)		(1,041)					16,538	8,131
367748LX6	GATEWAY PA SD ALLEGHANY CNTY TXBL		02/12/2018	Transfer	04/17/2018	Janney Montgomery	600,000	600,000	572,112	600,000							(27,888)	(27,888)	2,607	749
374208EW2	GERRISH & HIGGINS MI SD SB & SITE		02/12/2018	Transfer	05/01/2018	CALLED @ 100.0000000	355,000	355,445	355,000	355,000		(445)		(445)					8,875	4,980
384514UB9	GRAFTON WI TXBL REF SER B CORP PUR		02/12/2018	Transfer	04/24/2018	PERSHING LLC	235,000	235,000	230,427	235,000							(4,573)	(4,573)	3,029	1,483
392641XK7	GREEN BAY WI TXBL REF SER D		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	243,590	250,000							(6,410)	(6,410)	4,200	2,684
3960284J8	GREENVILLE CNTY SC TXBL REF SER A		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	250,000	243,138	250,000							(6,863)	(6,863)	3,203	2,047
416489RX2	HARTFORD CNTY CT MET DIST SER B		02/12/2018	Transfer	04/23/2018	PERSHING LLC	510,000	545,527	520,348	544,567		(960)		(960)			(24,219)	(24,219)	9,244	5,366
442331XT6	HOUSTON TEX		02/28/2018	BARCLAYS CAPITAL, INC.	08/24/2018	RBC Capital Markets	1,745,000	1,975,898	1,956,948	1,954,461		(21,437)		(21,437)			2,486	2,486	42,898	242
447711KC5	HURON SC SCH DIST #2-2 REF		02/12/2018	Transfer	04/23/2018	Stifel Nicolaus	355,000	372,428	366,108	371,820		(609)		(609)			(5,712)	(5,712)	4,970	2,450
458934BH8	INTERMEDIATE SD #287 PLYMOUTH MN		02/12/2018	Transfer	04/11/2018	Sterne, Agee & Leach, Inc.	200,000	209,323	198,758	209,128		(196)		(196)			(10,370)	(10,370)	2,700	1,683
472737FZ3	JEFFERSON CNTY CO SD #R-001 COPS		02/12/2018	Transfer	04/23/2018	Sterne, Agee & Leach, Inc.	250,000	269,952	266,593	269,503		(449)		(449)			(2,910)	(2,910)	3,611	1,583
478164GZ3	JOHNSON & MIAMI CNTYS KS USD #230		02/12/2018	Transfer	04/23/2018	Morgan Stanley	250,000	263,701	254,530	263,421		(280)		(280)			(8,891)	(8,891)	5,688	3,913
483270GR9	KALAMAZOO MI PUB SCHS SER B		02/12/2018	Transfer	04/17/2018	Sterne, Agee & Leach, Inc.	515,000	538,202	509,330	537,738		(464)		(464)			(28,408)	(28,408)	7,210	4,335
483271AN2	KALAMAZOO MI REGL EDL SVC AGCY SB		02/12/2018	Transfer	05/01/2018	CALLED @ 100.0000000	250,000	250,363	250,000	250,000		(363)		(363)					6,250	3,507
494751CV0	KING CNTY WA FIRE PROT DIST #39		02/12/2018	Transfer	04/23/2018	Morgan Stanley	350,000	376,390	372,544	375,793		(597)		(597)			(3,250)	(3,250)	5,600	2,761
4952242Z9	KING CNTY WA SD #411 ISSAQUAH		02/12/2018	Transfer	04/11/2018	PERSHING LLC	600,000	630,532	595,800	629,984		(548)		(548)			(34,184)	(34,184)	6,600	3,550
498531BF8	KLEIN TX INDPT SCH DIST REF SER B		02/12/2018	Transfer	04/11/2018	PERSHING LLC	300,000	307,524	309,147	307,228		(296)		(296)			1,919	1,919	1,800	275

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
5176964N7	LAS VEGAS NV TXBL REF VAR PURP SER		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	243,253	250,000							(6,748)	(6,748)	2,719	1,331
548768FB1	LOWNDES CNTY MS SD		02/12/2018	Transfer	04/23/2018	PERSHING LLC	440,000	472,744	475,873	471,977		(766)		(766)			3,896	3,896	11,440	7,871
552048PP9	LYON TWP MI REF		02/12/2018	Transfer	04/11/2018	PERSHING LLC	275,000	294,837	282,840	294,495		(342)		(342)			(11,655)	(11,655)	4,767	3,252
557259VS4	MADISON CNTY MS TXBL REF		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	245,293	250,000							(4,708)	(4,708)	3,207	1,570
557412WP4	MADISON CNTY TN TXBL REF		02/12/2018	Transfer	04/02/2018	MATURITY	250,000	250,151	250,000	250,000		(151)		(151)					2,500	1,819
566746DB6	MARICOPA CNTY ARIZ CTFS PARTN		03/01/2018	JPMorgan	08/24/2018	JPMorgan Chase	1,325,000	1,513,057	1,502,484	1,496,986		(16,072)		(16,072)			5,498	5,498	30,181	
569203ME9	MARION & POLK CNTYS OR SD #24J		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	244,785	250,000							(5,215)	(5,215)	2,367	857
586145F58	MEMPHIS TN TXBL REF SER B		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	243,625	250,000							(6,375)	(6,375)	3,841	2,454
590485H68	MESA AZ		02/12/2018	Transfer	04/23/2018	Sterne, Agee & Leach, Inc.	250,000	258,403	245,748	258,226		(178)		(178)			(12,478)	(12,478)	2,375	854
590485F37	MESA AZ TXBL REF SER B		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	233,953	250,000							(16,048)	(16,048)	2,187	780
597009FA2	MIDDLETOWN DE REF		02/12/2018	Transfer	04/23/2018	National Financial Services Co	315,000	336,010	325,130	335,570		(440)		(440)			(10,439)	(10,439)	3,063	827
597749ZU7	MIDLAND TX CTFS OBLIG LTGO		02/12/2018	Transfer	02/16/2018	CALLED @ 100.0000000	250,000	250,104	250,000	250,082		(22)		(22)			(82)	(82)	5,729	5,590
605128TE7	MISSION TX CTFS OBLIG		02/12/2018	Transfer	04/23/2018	Sterne, Agee & Leach, Inc.	455,000	483,300	463,549	482,572		(728)		(728)			(19,023)	(19,023)	11,059	7,830
621451PB3	MOUNT HEALTHY OH CSD SCH IMPT		02/12/2018	Transfer	06/01/2018	CALLED @ 100.0000000	310,000	311,009	310,000	310,000		(1,009)		(1,009)					7,750	3,057
621587KD5	MOUNT HOOD OR CMNTY CLG DIST REF		02/12/2018	Transfer	04/17/2018	WEDBUSH SECURITIES INC.	250,000	269,543	258,513	269,159		(385)		(385)			(10,646)	(10,646)	3,354	1,726
627627QU9	MUSKEGO NORWAY WI SD SCH BLDG IMPT		02/12/2018	Transfer	04/23/2018	Wachovia Securities	440,000	457,723	440,000	457,337		(386)		(386)			(17,337)	(17,337)	8,103	5,204
64966MAV1	NEW YORK N Y		03/02/2018	VENDOR CODE KEYB NOT IN TABLE	08/24/2018	Wells Fargo Advisors	1,125,000	1,327,590	1,323,383	1,317,227		(10,363)		(10,363)			6,156	6,156	32,344	5,469
680616ZN2	OLENTANGY OH LSD TXBL SER A		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	243,555	250,000							(6,445)	(6,445)	3,172	1,553
689225VR8	OTTAWA CNTY MI REF		02/12/2018	Transfer	04/23/2018	Citigroup	380,000	402,257	399,893	401,741		(516)		(516)			(1,848)	(1,848)	6,428	3,731
690887QQ0	OWENSBORO KY TXBL		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	251,623	239,318	251,584		(39)		(39)			(12,267)	(12,267)	2,715	968
701060HD0	PARKER CNTY TX REF		02/12/2018	Transfer	04/23/2018	PERSHING LLC	250,000	271,599	265,025	271,125		(475)		(475)			(6,100)	(6,100)	6,944	4,917
706711JH2	PENDER CNTY NC SCH SER A		02/12/2018	Transfer	04/23/2018	PERSHING LLC	250,000	269,042	258,080	268,648		(394)		(394)			(10,568)	(10,568)	5,688	3,913
715029FX7	PERRY TWP IN MULTI-SBC 1ST MTG		02/12/2018	Transfer	11/20/2018	Crews & Associates, Inc.	250,000	254,061	261,615	253,306		(755)		(755)			8,309	8,309	8,556	750
729429PL8	PLYMOUTH-CANTON MI CMNTY SD REF		02/12/2018	Transfer	05/01/2018	CALLED @ 100.0000000	135,000	135,301	135,000	135,000		(301)		(301)					3,375	1,894
729429PQ7	PLYMOUTH-CANTON MICH CMNTY SCH		02/12/2018	Transfer	05/01/2018	CALLED @ 100.0000000	490,000	491,093	490,000	490,000		(1,093)		(1,093)					12,250	6,874
796237J89	SAN ANTONIO TX REF & IMPT		02/12/2018	Transfer	04/17/2018	PERSHING LLC	350,000	370,187	370,300	369,621		(567)		(567)			679	679	2,654	374
821023MB1	SHEBOYGAN WI AREA SC TXBL PROM NTS		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	248,428	250,000							(1,573)	(1,573)	4,342	2,775
849653UC2	SPRING GROVE PA ASD SER A		02/12/2018	Transfer	04/23/2018	RBC Capital Markets	250,000	264,387	262,523	263,871		(516)		(516)			(1,348)	(1,348)	5,667	3,639
790178TD9	ST JOHN BAPTIST PARISH LA		02/12/2018	Transfer	04/17/2018	PERSHING LLC	250,000	256,088	256,260	255,884		(204)		(204)			376	376	4,750	3,354
882723B24	TEXAS ST TXBL REF PUB FIN AUTH SER		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	248,621	242,045	248,649		28		28			(6,604)	(6,604)	4,286	2,739
889855E73	TOMBALL TX ISD REF SCH BLDG		02/12/2018	Transfer	04/23/2018	Morgan Stanley	250,000	266,724	254,443	266,353		(371)		(371)			(11,911)	(11,911)	6,076	4,302
899840HA3	TUPELO MS PUB SD		02/12/2018	Transfer	04/23/2018	PERSHING LLC	275,000	297,178	298,394	296,658		(521)		(521)			1,737	1,737	7,150	4,919
8827223F6	TX ST TXBL REF WTR FIN ST PARTN		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	250,000	250,545	250,000							545	545	1,833	237
921356DZ1	VAN WERT OH CSD REF		02/12/2018	Transfer	05/02/2018	Crews & Associates, Inc.	460,000	475,072	448,960	474,731		(341)		(341)			(25,771)	(25,771)	5,865	2,722
930353HL4	WADSWORTH OH CSD (BAB)		02/12/2018	Transfer	12/03/2018	CALLED @ 100.0000000	200,000	200,000	200,000	200,000									11,320	2,233
933747DT1	WAPAKONETA OH CSD REF SCH IMPT		02/12/2018	Transfer	04/23/2018	National Financial Services Co	385,000	410,441	408,331	409,997		(443)		(443)			(1,666)	(1,666)	5,775	2,847

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1	2	3	4	5	6	7	8	9	10	11	12 (Change in Book/Adjusted Carrying Value)	13 (Change in Book/Adjusted Carrying Value)	14 (Change in Book/Adjusted Carrying Value)	15 (Change in Book/Adjusted Carrying Value)	16 (Change in Book/Adjusted Carrying Value)	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							24,365,000	25,655,179	25,157,452	25,585,290		(69,895)		(69,895)			(427,849)	(427,849)	453,807	190,429
Bonds - U.S. Special Revenue, Special Assessment																				
00644PAR7	ADAMS 12 FIVE STAR SCHS CO COP		02/12/2018	Transfer	12/03/2018	CALLED @ 100.0000000	250,000	250,252	250,000	250,000		(252)		(252)					11,250	2,219
005596DY4	ADAMS CNTY CO COPS REF & IMPT		02/12/2018	Transfer	04/23/2018	National Financial Services Co	250,000	269,010	270,173	268,580		(430)		(430)			1,593	1,593	4,000	1,972
04108N2B7	AR ST DEV FIN AUTH ECON DEV REV TX		02/12/2018	Transfer	04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	250,000	250,000	244,250	250,000							(5,750)	(5,750)	3,240	2,071
047059GR5	ATHENS-CLARKE CNTY GA UNIF GOVT		02/12/2018	Transfer	04/23/2018	Stifel Nicolaus	440,000	471,836	451,070	471,178		(658)		(658)			(20,108)	(20,108)	10,010	6,887
047849GN8	ATLANTA GA TAX ALLOC TXBL-BELTLINE		02/12/2018	Transfer	04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	380,000	388,748	379,088	388,321		(427)		(427)			(9,233)	(9,233)	4,104	1,463
04785RAV5	ATLANTA GA URBAN RSDL FIN AUTH TXB		02/12/2018	Transfer	04/17/2018	VENDOR CODE CANT NOT IN TABLE	250,000	250,000	246,248	250,000							(3,753)	(3,753)	1,530	787
072024NV0	BAY AREA TOLL AUTH CALIF TOLL		04/17/2018	RBC Capital Markets	05/29/2018	VENDOR CODE OPPE NOT IN TABLE	1,000,000	1,508,000	1,488,710	1,506,821		(1,179)		(1,179)			(18,111)	(18,111)	11,738	3,522
14329NDX9	CARMEL IN REDEV AUTH LEASE RENTAL		02/12/2018	Transfer	04/17/2018	VENDOR CODE CANT NOT IN TABLE	250,000	249,885	247,888	249,899		14		14			(2,011)	(2,011)	985	139
15147NCA7	CENTER GROVE IN SBC 1ST MTG-MULTI		02/12/2018	Transfer	11/20/2018	VENDOR CODE NATI NOT IN TABLE	250,000	262,060	262,383	260,322		(1,737)		(1,737)			2,060	2,060	8,021	703
155839FY4	CENTRAL WA UNIV SYS REV REF		02/12/2018	Transfer	04/23/2018	Sterne, Agee & Leach, Inc.	315,000	325,862	306,297	325,626		(236)		(236)			(19,329)	(19,329)	4,568	2,651
16166NCG8	CHASKA MN ECON DEV AUTH LEASE TXBL		02/12/2018	Transfer	04/24/2018	National Financial Services Co	225,000	225,000	222,363	225,000							(2,637)	(2,637)	1,418	184
16166NCJ2	CHASKA MN ECON DEV AUTH LEASE TXBL		02/12/2018	Transfer	04/24/2018	Crews & Associates, Inc.	270,000	270,000	263,336	270,000							(6,664)	(6,664)	1,925	249
181507FA7	CLARK PLEASANT IN MSBC REF 1ST MTG		02/12/2018	Transfer	04/23/2018	PERSHING LLC	250,000	265,887	256,583	265,576		(311)		(311)			(8,994)	(8,994)	2,431	656
186387LQ7	CLEVELAND OH INCOME TAX REV TXBL		02/12/2018	Transfer	10/01/2018	MATURITY	450,000	450,000	450,000	450,000									7,560	2,751
186397CN3	CLEVELAND OH PARKING FAC REF		02/12/2018	Transfer	09/17/2018	MATURITY	325,000	326,972	325,000	325,000		(1,972)		(1,972)					17,063	6,967
186397CZ6	CLEVELAND OHIO PKG FACS REV		02/12/2018	Transfer	09/17/2018	MATURITY	175,000	176,062	175,000	175,000		(1,062)		(1,062)					9,188	3,752
196707RL9	CO ST BRD GOVERNORS UNIV ENTERPRIS		02/12/2018	Transfer	04/24/2018	PERSHING LLC	150,000	150,000	148,521	150,000							(1,479)	(1,479)	3,115	2,134
19043CAK8	COASTAL CAROLINA SC UNIV HGR EDU		02/12/2018	Transfer	04/23/2018	National Financial Services Co	250,000	243,946	247,500	244,094		148		148			3,406	3,406	2,500	1,233
190760HJ0	COBB-MARIETTA GA COLISEUM & EXH		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	250,000	246,920	250,000							(3,080)	(3,080)	2,476	883
196558SF8	COLORADO RIVER TX MUNI WTR DIST		02/12/2018	Transfer	04/11/2018	BARCLAYS CAPITAL, INC.	200,000	238,945	230,864	238,079		(866)		(866)			(7,215)	(7,215)	3,167	1,472
198054LT3	COLUMBIA MO SWR REV		02/12/2018	Transfer	04/23/2018	Stifel Nicolaus	250,000	262,837	263,670	262,608		(229)		(229)			1,062	1,062	4,958	3,184
199098CQ5	COLUMBUS-FRANKLIN CNTY OH FIN AUTH		02/12/2018	Transfer	08/15/2018	MATURITY	230,000	230,000	230,000	230,000									4,600	2,262
228485GZ5	CROWN POINT IN MULTI-SBC 1ST MTGQ		02/12/2018	Transfer	07/16/2018	CALLED @ 100.0000000	250,000	250,000	250,000	250,000									6,250	938
270456FK7	E ALLEN IN MULTI-SBC 1ST MTG SER B		02/12/2018	Transfer	04/23/2018	Crews & Associates, Inc.	175,000	182,975	184,643	182,677		(298)		(298)			1,966	1,966	1,823	492
29270CYN9	ENERGY NW WA ELEC REV TX-COLUMBIA		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	252,903	248,460	252,665		(237)		(237)			(4,205)	(4,205)	2,119	755
341271AB0	FL ST BRD OF ADMIN FIN CORP TXBL A		02/12/2018	Transfer	04/24/2018	PERSHING LLC	465,000	469,769	457,876	469,498		(271)		(271)			(11,622)	(11,622)	3,919	1,397
348815NG2	FORT SMITH AR WTR & SWR		02/12/2018	Transfer	10/01/2018	CALLED @ 100.0000000	385,000	385,888	385,000	385,000		(888)		(888)					19,250	7,005
348815NR8	FORT SMITH AR WTR & SWR REV REF		02/12/2018	Transfer	10/01/2018	CALLED @ 100.0000000	215,000	215,496	215,000	215,000		(496)		(496)					10,750	3,912

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
397337CQ7	GREENWOOD SC MET DIST REF		02/12/2018	Transfer	04/23/2018	Crews & Associates, Inc.	370,000	398,395	381,170	397,811		(583)		(583)			(16,641)	(16,641)	7,338	4,712
41422EGE7	HARRIS CNTY TX MET TRANSIT AUTH		02/12/2018	Transfer	04/23/2018	National Financial Services Co	550,000	592,736	560,769	591,865		(870)		(870)			(31,096)	(31,096)	9,304	5,401
41423PAE7	HARRIS CNTY TX TOLL RD AUTH LIEN		02/08/2018	Ramirex & Co., Inc.	08/27/2018	Wells Fargo Advisors	910,000	1,048,083	1,031,867	1,035,210		(12,873)		(12,873)			(3,343)	(3,343)	22,876	
425251FL4	HENDERSON AR ST UNIV AUX ENTER REV		02/12/2018	Transfer	11/19/2018	PERSHING LLC	245,000	254,224	254,188	252,810		(1,414)		(1,414)			1,377	1,377	5,444	2,749
44244CGM3	HOUSTON TEX UTIL SYS REV		03/05/2018	Citigroup	08/24/2018	PERSHING LLC	2,500,000	2,934,125	2,923,175	2,913,221		(20,904)		(20,904)			9,954	9,954	98,264	38,889
462590LA6	IA ST STUDENT LOAN LIQUIDITY CORP		02/12/2018	Transfer	04/24/2018	PERSHING LLC	440,000	440,437	433,840	440,390		(48)		(48)			(6,550)	(6,550)	3,734	1,828
4546247G6	IN ST BOND BANK REV TXBL-SCH SEVER		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	250,000	248,363	250,000							(1,638)	(1,638)	1,634	437
455057MU0	IN ST FIN AUTH REV EDL FACS		02/12/2018	Transfer	07/02/2018	CALLED @ 100.0000000	345,000	345,274	345,000	345,000		(274)		(274)					12,938	6,277
45528UUP4	INDIANAPOLIS IN LOC PUB IMPT BD BK		02/12/2018	Transfer	04/23/2018	Wachovia Securities	250,000	259,435	247,160	259,237		(197)		(197)			(12,077)	(12,077)	1,750	229
469485LL8	JACKSONVILLE FL SALES TAX REV REF		02/12/2018	Transfer	04/23/2018	PERSHING LLC	440,000	476,011	466,202	475,173		(838)		(838)			(8,971)	(8,971)	9,973	6,404
472737EV3	JEFFERSON CNTY CO SD #R-001 COPS		02/12/2018	Transfer	04/24/2018	PERSHING LLC	355,000	355,000	346,338	355,000							(8,662)	(8,662)	3,359	1,461
472737FF7	JEFFERSON CNTY CO SD #R-001 COPS		02/12/2018	Transfer	04/24/2018	PERSHING LLC	235,000	235,000	230,481	235,000							(4,519)	(4,519)	1,924	837
485106CM8	KANSAS CITY MO SPL OBLIG REF & IMP		02/12/2018	Transfer	04/02/2018	Sink PMT @ 100.0000000	135,000	135,138	135,000	135,000		(138)		(138)					4,341	3,159
495289Z60	KING CNTY WA SWR REV REF SER B		02/12/2018	Transfer	04/23/2018	Citigroup	440,000	473,418	478,755	472,615		(804)		(804)			6,140	6,140	5,573	2,004
495289Z86	KING CNTY WA SWR REV REF SER B		02/12/2018	Transfer	04/23/2018	Citigroup	250,000	269,876	268,665	269,397		(479)		(479)			(732)	(732)	3,167	1,139
485428ZW9	KS ST DEV FIN AUTH REV PERS C		02/12/2018	Transfer	05/01/2018	MATURITY	440,000	443,498	440,000	440,000		(3,498)		(3,498)					11,026	6,187
49130TSL1	KY ST HSG CORP REV TXBL SER A		02/12/2018	Transfer	04/24/2018	DAVENPORT & CO	250,000	250,000	246,640	250,000							(3,360)	(3,360)	2,498	891
546282G40	LA ST LOC GOVT ENVRNMNTL FACS		02/12/2018	Transfer	04/23/2018	National Financial Services Co	250,000	261,994	256,955	261,717		(276)		(276)			(4,762)	(4,762)	4,229	2,455
544445EE5	LOS ANGELES CALIF DEPT ARPTS R		03/01/2018	VENDOR CODE BARC NOT IN TABLE	09/11/2018	Stifel Nicolaus	2,155,000	2,550,917	2,527,255	2,533,268		(17,648)		(17,648)			(6,013)	(6,013)	53,276	
546589YA4	LOUISVILLE & JEFFERSON CNTY KY MET		02/12/2018	Transfer	04/23/2018	PERSHING LLC	250,000	269,862	266,975	269,408		(454)		(454)			(2,433)	(2,433)	4,444	2,417
549843DY3	LUGOFF-ELGIN		02/12/2018	Transfer	07/02/2018	MATURITY	150,000	150,000	150,000	150,000									1,399	319
57419RYR0	MD ST CMNTY DEV ADMIN DEPT HSG DEV		02/12/2018	Transfer	04/24/2018	DAVENPORT & CO	250,000	250,000	249,075	250,000							(925)	(925)	5,190	3,555
57420PGL4	MD ST ECON DEV CORP LEASE REV-AVIA		02/12/2018	Transfer	04/24/2018	Wachovia Securities	250,000	250,916	246,275	250,838		(78)		(78)			(4,563)	(4,563)	2,266	1,109
58400CAL1	MECKLENBURG CNTY NC LTD OBLG TXBL		02/12/2018	Transfer	04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	375,000	378,452	367,538	378,322		(130)		(130)			(10,785)	(10,785)	2,612	338
58400CAJ6	MECKLENBURG CNTY NC LTD OBLIG TXBL		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	245,000	250,000							(5,000)	(5,000)	1,505	195
586108AK8	MEMPHIS-SHELBY CNTY TN INDL DEV BD		02/12/2018	Transfer	04/17/2018	Janney Montgomery	250,000	250,000	247,423	250,000							(2,578)	(2,578)	2,333	1,403
590252PA4	MERRILLVILLE IN MSBC TXBL REF 1ST		02/12/2018	Transfer	07/16/2018	MATURITY	215,000	215,000	215,000	215,000									2,494	374
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CTY		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	246,039	232,765	246,111		72		72			(13,346)	(13,346)	3,758	2,402
596232DV7	MIDDLEBURY IN SCHS BLDG CORP REF		02/12/2018	Transfer	04/17/2018	UBS Paine Webber	190,000	201,465	191,501	201,243		(221)		(221)			(9,742)	(9,742)	1,612	463
596232EG9	MIDDLEBURY IN SCHS BLDG CORP REF		02/12/2018	Transfer	04/17/2018	UBS Paine Webber	320,000	340,559	323,456	340,161		(398)		(398)			(16,705)	(16,705)	2,716	780

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL		02/12/2018	Transfer	04/24/2018	Crews & Associates, Inc.	175,000	175,000	169,524	175,000							(5,476)	(5,476)	2,467	1,208
603792TR3	MINNEAPOLIS MN SPL SD #1 COPS C		02/12/2018	Transfer	04/11/2018	PERSHING LLC	250,000	298,917	289,613	297,845		(1,072)		(1,072)			(8,233)	(8,233)	4,410	2,292
613741EZ6	MONTGOMERY CNTY VA ECON DEV AUTH		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	259,679	253,553	259,252		(427)		(427)			(5,700)	(5,700)	3,575	1,750
613741GL5	MONTGOMERY CNTY VA ECON DEV AUTH B		02/12/2018	Transfer	04/24/2018	Goldman Sachs - SOLD	250,000	250,000	240,383	250,000							(9,618)	(9,618)	2,550	1,248
60534T3L7	MS ST DEV BANK SPL OBLG-PEARL SD		02/12/2018	Transfer	04/23/2018	Citigroup	285,000	308,507	300,786	307,998		(509)		(509)			(7,212)	(7,212)	6,460	4,148
553543DS5	MSD WARREN TWP IN VISION 2005 SBC		02/12/2018	Transfer	04/17/2018	UBS Paine Webber	250,000	250,000	247,243	250,000							(2,758)	(2,758)	1,361	440
65819WAM5	NC ST ESTRN MUNI PWR AGY REV TXBL		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	253,025	249,500	252,778		(247)		(247)			(3,278)	(3,278)	2,338	834
63948WAH5	NDSU RESEARCH & TECH ND LEASE		02/12/2018	Transfer	04/24/2018	PERSHING LLC	150,000	150,000	141,758	150,000							(8,243)	(8,243)	2,035	1,175
63948WAJ1	NDSU RESEARCH & TECH ND LSE		02/12/2018	Transfer	04/24/2018	PERSHING LLC	150,000	150,000	141,638	150,000							(8,363)	(8,363)	2,144	1,238
642577TJ9	NEW BRAUNFELS TX UTILITY REV REF		02/12/2018	Transfer	04/23/2018	Crews & Associates, Inc.	200,000	215,872	214,098	215,421		(451)		(451)			(1,323)	(1,323)	2,533	911
660546FT4	NORTH LITTLE ROCK AR ELEC REV SER		02/12/2018	Transfer	07/02/2018	MATURITY	250,000	250,000	250,000	250,000									2,948	671
66285WFB7	NORTH TEX TWY AUTH REV		04/17/2018	Citigroup	05/23/2018	Citigroup	1,000,000	1,454,270	1,406,470	1,453,200		(1,070)		(1,070)			(46,730)	(46,730)	26,872	20,154
665304FH9	NTHRN KY UNIV GEN RECPTS REF SER A		02/12/2018	Transfer	04/23/2018	PERSHING LLC	440,000	451,040	436,968	450,797		(243)		(243)			(13,829)	(13,829)	8,580	5,903
66328RCB0	NW HENDRICKS IN MULTI-BLDG CORP		02/12/2018	Transfer	04/23/2018	Wachovia Securities	305,000	329,489	322,181	328,898		(591)		(591)			(6,717)	(6,717)	3,177	858
68285TCR8	ONSLOW CNTY NC LTD OBLIG		02/12/2018	Transfer	04/23/2018	RAYMOND JAMES & ASSOCIATES, IN	290,000	312,245	296,832	311,788		(457)		(457)			(14,956)	(14,956)	5,752	3,693
682852CT3	ONSLOW NC WTR & SWR AUTH COMB		02/12/2018	Transfer	04/23/2018	PERSHING LLC	525,000	565,697	541,175	564,879		(818)		(818)			(23,703)	(23,703)	7,350	3,624
704668DE9	PEACHTREE CITY GA WTR & SWR AUTH		02/12/2018	Transfer	04/17/2018	RAYMOND JAMES & ASSOCIATES, IN	250,000	250,000	247,090	250,000							(2,910)	(2,910)	3,135	2,214
71884AWS4	PHOENIX AZ CIVIC IMPT CORP EXCISE		02/12/2018	Transfer	04/24/2018	PERSHING LLC	290,000	294,449	292,285	294,260		(189)		(189)			(1,975)	(1,975)	3,437	1,225
73358WR55	PORT AUTH NY & NJ CONSOL-183RD REV		02/01/2018	Merrill Lynch, Pierce, Fenner & Smith	12/12/2018	VENDOR CODE THE NOT IN TABLE	1,850,000	2,161,300	2,120,193	2,128,980		(32,320)		(32,320)			(8,787)	(8,787)	80,424	2,056
736746XS2	PORTLAND OR URBAN RENEWAL & REDEV		02/12/2018	Transfer	04/24/2018	Crews & Associates, Inc.	250,000	263,400	254,138	262,624		(777)		(777)			(8,486)	(8,486)	3,387	1,474
74442PDZ5	PUB FIN AUTH WI TXBL PROJ SER A		02/12/2018	Transfer	04/24/2018	Janney Montgomery	440,000	451,190	424,706	451,026		(165)		(165)			(26,320)	(26,320)	4,695	1,674
767169DX0	RIO RANCHO NM GROSS RECPTS TAX REV		02/12/2018	Transfer	04/24/2018	National Financial Services Co	250,000	250,000	243,668	250,000							(6,333)	(6,333)	3,071	1,504
79766DKQ1	SAN FRANCISCO CALIF CITY & CNT		03/02/2018	Morgan Stanley	08/27/2018	Stifel Nicolaus	2,700,000	3,013,173	2,971,539	2,977,885		(35,288)		(35,288)			(6,346)	(6,346)	112,125	47,250
800051AX2	SANDOVAL CNTY NM INCENTIVE PAYT		02/12/2018	Transfer	04/17/2018	Wachovia Securities	245,000	246,635	244,003	246,411		(224)		(224)			(2,408)	(2,408)	2,182	1,122
805091CL7	SAVANNAH VLT TN UTIL DIST WTRWKS		02/12/2018	Transfer	04/24/2018	FIRST TENN BK BD DIV	205,000	206,990	204,201	206,920		(69)		(69)			(2,720)	(2,720)	2,684	1,314
837151FP9	SC ST PUB SVC AUTH REV TXBL OBLIG		02/12/2018	Transfer	04/24/2018	RAYMOND JAMES & ASSOCIATES, IN	250,000	252,328	246,278	252,238		(90)		(90)			(5,960)	(5,960)	3,597	1,761
83755LYA8	SD ST BLDG AUTH REV TXBL SER A		02/12/2018	Transfer	04/24/2018	Janney Montgomery	190,000	190,000	187,910	190,000							(2,090)	(2,090)	1,779	871
837545JU7	SD ST CONS DIST TXBL-ST REV FD PRG		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	249,568	244,378	249,578		10		10			(5,201)	(5,201)	1,820	236
83755VXR0	SD ST HLTH & EDUC FACS AUTH VOC		02/12/2018	Transfer	04/23/2018	Wachovia Securities	320,000	339,166	333,005	338,712		(454)		(454)			(5,707)	(5,707)	2,800	367

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
784532EL3	SM EDUC BLDG CORP MS REF-RESIDENCE		02/12/2018	Transfer	04/23/2018	Stephens, Inc.	200,000	198,776	199,400	198,813		37		37			587	587	3,250	2,236
836562QT8	SOUTH BEND IN REDEV AUTH LEASE REV		02/12/2018	Transfer	02/15/2018	CALLED @ 100.0000000	475,000	475,035	475,000	475,000		(35)		(35)					13,656	13,429
875139AL1	TAMPA FL NON-AD VALOREM REV REF		02/12/2018	Transfer	04/17/2018	UBS Paine Webber	460,000	497,273	471,753	496,570		(703)		(703)			(24,817)	(24,817)	8,855	5,859
880558FC0	TN ST SCH BOND AUTH TXBL-HGR EDL		02/12/2018	Transfer	04/24/2018	PERSHING LLC	230,000	231,126	226,472	231,096		(30)		(30)			(4,624)	(4,624)	3,647	2,105
89556VAX0	TRI-CREEK IN MIDDLE SBC 1ST MTG		02/12/2018	Transfer	07/16/2018	CALLED @ 100.0000000	435,000	436,609	435,000	435,000		(1,609)		(1,609)					11,419	1,713
88213ABV6	TX ST A & M UNIV SYS BRD OF RGTS		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	243,350	250,000							(6,650)	(6,650)	3,112	1,681
88213ADS1	TX ST A&M UNIV SYS BRD OF RGTS TXB		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	239,913	250,000							(10,088)	(10,088)	2,981	1,611
882806EQ1	TX ST TECH UNIV REV 17TH SER TXBL		02/12/2018	Transfer	04/24/2018	Janney Montgomery	250,000	250,000	245,738	250,000							(4,263)	(4,263)	4,813	3,394
90470PAN6	UNIF FIRE SVC AREA UT LOC BLDG LSE		02/12/2018	Transfer	05/02/2018	Crews & Associates, Inc.	315,000	322,122	309,513	321,934		(188)		(188)			(12,422)	(12,422)	5,591	3,439
91402JCL3	UNIV AL @ BIRMINGHAM HOSP REV SER		02/12/2018	Transfer	09/04/2018	CALLED @ 100.0000000	250,000	250,508	250,000	250,000		(508)		(508)					14,375	6,429
914023LH7	UNIV OF AKRON OH REF SER A		02/12/2018	Transfer	04/23/2018	Wachovia Securities	370,000	391,943	372,871	391,482		(461)		(461)			(18,611)	(18,611)	4,101	1,475
91476PPJ1	UNIV OK REVENUES TXBL GEN SER D		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	247,020	250,000							(2,980)	(2,980)	2,364	843
914805EQ5	UNIV PITTSBURGH PA HGR EDU TXBL A		02/12/2018	Transfer	04/17/2018	Janney Montgomery	390,000	390,000	386,541	390,000							(3,459)	(3,459)	4,240	2,913
917547XT3	UT ST BLDG OWNERSHIP AUTH LSE REV		02/12/2018	Transfer	05/15/2018	MATURITY	345,000	345,629	345,000	345,000		(629)		(629)					3,450	1,668
92778VEU8	VA ST CLG BLDG AUTH EDUC FACS REV		02/12/2018	Transfer	04/24/2018	PERSHING LLC	250,000	250,000	239,328	250,000							(10,673)	(10,673)	1,606	208
92778LBK5	VA ST CMWLTH UNIV HLTH SYS AUTH A		02/12/2018	Transfer	04/24/2018	National Financial Services Co	250,000	266,055	253,960	265,550		(505)		(505)			(11,590)	(11,590)	3,081	1,098
92812VBZ8	VA ST HSG DEV AUTH TXBL SER C		02/12/2018	Transfer	04/24/2018	DAVENPORT & CO	210,000	210,000	208,259	210,000							(1,741)	(1,741)	3,365	1,942
924275CV0	VERMONT ST COLLEGES REV (BAB)		02/12/2018	Transfer	07/02/2018	MATURITY	250,000	250,000	250,000	250,000									5,939	1,353
93515PCF2	WARREN CNTY OH HLTH CARE FACS REV		02/12/2018	Transfer	04/17/2018	National Financial Services Co	1,515,000	1,634,789	1,560,450	1,632,202		(2,587)		(2,587)			(71,752)	(71,752)	15,908	6,039
94216PDX2	WATERTOWN SD SALES TAX REV SER A		02/12/2018	Transfer	04/11/2018	PERSHING LLC	255,000	266,440	258,284	266,251		(190)		(190)			(7,966)	(7,966)	3,039	1,634
944052BQ1	WAWASEE IN HSBC 1ST MTG		02/12/2018	Transfer	04/23/2018	Crews & Associates, Inc.	250,000	268,155	269,813	267,723		(433)		(433)			2,090	2,090	2,778	750
96023PJP1	WESTFIELD IN MULTI-SBC		02/12/2018	Transfer	04/17/2018	Sterne, Agee & Leach, Inc.	220,000	233,234	228,879	232,919		(316)		(316)			(4,039)	(4,039)	2,011	578
985724BY8	YELLOWSTONE CNTY MT HLTH CARELEASE		02/12/2018	Transfer	04/17/2018	RAYMOND JAMES & ASSOCIATES, IN	280,000	280,000	278,340	280,000							(1,660)	(1,660)	3,080	2,038
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							42,420,000	45,887,821	45,013,674	45,730,771		(157,048)		(157,048)			(717,114)	(717,114)	893,284	338,704
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
023135BC9	AMAZON.COM, INC.		02/12/2018	Transfer	04/20/2018	BNY/SUNTRUST CAPITAL MARKETS	250,000	250,758	238,333	250,745		(13)		(13)			(12,413)	(12,413)	5,294	3,719
02766PAA2	AMERICAN MUSEUM NATURAL HISTORY		02/12/2018	Transfer	05/01/2018	PERSHING LLC	1,000,000	1,000,000	970,760	1,000,000							(29,240)	(29,240)	7,166	1,897
038222AH8	APPLIED MATERIALS, INC.		02/12/2018	Transfer	04/20/2018	MUFG SECURITIES AMERICA INC	440,000	447,041	436,740	446,548		(493)		(493)			(9,809)	(9,809)	6,513	4,203
040555CR3	ARIZONA PUBLIC SERVICE CO		02/12/2018	Transfer	04/20/2018	U.S. BANCORP INVESTMENTS, INC.	250,000	251,192	246,810	251,077		(115)		(115)			(4,267)	(4,267)	1,513	413
04685A2A8	ATHENE GLOBAL FUNDING		02/12/2018	Transfer	04/11/2018	PERSHING LLC	1,500,000	1,496,201	1,501,620	1,497,089		888		888			4,531	4,531	20,365	13,057
06051GGF0	BANK OF AMERICA CORP		02/12/2018	Transfer	04/20/2018	Wells Fargo Advisors	275,000	282,563	268,452	282,343		(220)		(220)			(13,891)	(13,891)	2,746	643

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
06051GHH5	BANK OF AMERICA CORP CALLABLE MEDI		05/14/2018	Merrill Lynch-Columbus	12/17/2018	MERRILL LYNCH, PIERCE, FENNER	1,025,000	1,025,000	1,020,213	1,025,000							(4,787)	(4,787)	21,021	
06366RMS1	BANK OF MONTREAL	C	02/12/2018	Transfer	04/09/2018	MATURITY	600,000	600,187	600,000	600,000		(187)		(187)					4,350	2,973
114259AN4	BROOKLYN UNION GAS CO.		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	256,475	243,108	256,341		(134)		(134)			(13,234)	(13,234)	5,300	3,596
13342BAE5	CAMERON INTERNATIONAL CORP		02/12/2018	Transfer	04/20/2018	PERSHING LLC	1,200,000	1,251,560	1,224,804	1,248,749		(2,812)		(2,812)			(23,945)	(23,945)	21,450	10,650
151020AH7	CELGENE CORPORATION		02/12/2018	Transfer	04/20/2018	Goldman Sachs - SOLD	250,000	249,261	245,813	249,290		29		29			(3,477)	(3,477)	5,620	3,995
15987TAK7	CHARLES STARK DRAPER LAB		02/12/2018	Transfer	05/24/2018	PERSHING LLC	1,075,000	1,041,921	1,010,500	1,043,195		1,274		1,274			(32,695)	(32,695)	24,320	14,610
17252MAL4	CINTAS CORPORATION #2		02/12/2018	Transfer	04/11/2018	PERSHING LLC	250,000	250,446	249,103	250,429		(17)		(17)			(1,327)	(1,327)	2,979	1,602
17275RAW2	CISCO SYSTEMS, INC.		02/12/2018	Transfer	04/20/2018	MUFG SECURITIES AMERICA INC	250,000	251,951	250,480	251,906		(44)		(44)			(1,426)	(1,426)	3,135	1,385
12572QAG0	CME GROUP, INC.		02/12/2018	Transfer	04/20/2018	SCOTT & STRINGFELLOW INC	200,000	201,378	193,370	201,345		(33)		(33)			(7,975)	(7,975)	3,650	2,450
22160KAL9	COSTCO WHOLESALE CORP		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	252,003	241,650	251,948		(56)		(56)			(10,298)	(10,298)	2,979	1,604
126650BZ2	CVS CAREMARK CORP		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	249,821	240,490	249,828		7		7			(9,338)	(9,338)	2,731	1,356
126650CB4	CVS HEALTH CORP		02/12/2018	Transfer	11/01/2018	U.S. BANCORP INVESTMENTS, INC.	250,000	250,680	249,880	250,080		(600)		(600)			(200)	(200)	5,156	1,047
263534BT5	E.I. DU PONT DE NEMOURS		02/12/2018	Transfer	07/16/2018	MATURITY	440,000	447,928	440,000	440,000		(7,928)		(7,928)					13,200	1,980
278642AL7	EBAY, INC.		02/12/2018	Transfer	04/20/2018	Citigroup	250,000	249,670	244,468	249,678		9		9			(5,211)	(5,211)	1,989	264
291011BA1	EMERSON ELECTRIC COMPANY		02/12/2018	Transfer	04/20/2018	PERSHING LLC	500,000	518,473	511,395	515,524		(2,949)		(2,949)			(4,129)	(4,129)	13,125	8,125
291011BG8	EMERSON ELECTRIC COMPANY		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	250,605	244,688	250,591		(14)		(14)			(5,903)	(5,903)	3,128	1,553
29364DAU4	ENTERGY ARKANSAS, INC.		02/12/2018	Transfer	04/20/2018	PERSHING LLC	440,000	448,990	433,510	448,806		(184)		(184)			(15,296)	(15,296)	8,684	5,604
30231GAR3	EXXON MOBIL CORPORATION		02/12/2018	Transfer	04/20/2018	Goldman Sachs - SOLD	285,000	286,470	280,138	286,418		(51)		(51)			(6,281)	(6,281)	5,028	3,475
31428XAV8	FEDEX CORP		02/12/2018	Transfer	04/20/2018	Wells Fargo Advisors	250,000	247,188	241,528	247,284		96		96			(5,756)	(5,756)	3,544	2,194
31677QBD0	FIFTH THIRD BANK		02/12/2018	Transfer	07/20/2018	CALLED @ 100.0000000	200,000	199,994	200,000	199,999		5		5			1	1	3,942	2,054
354613AK7	FRANKLIN RESOURCES, INC.		02/12/2018	Transfer	04/20/2018	SCOTT & STRINGFELLOW INC	440,000	441,949	416,838	441,902		(47)		(47)			(25,063)	(25,063)	7,106	4,598
372546AK7	GEORGE WASHINGTON UNIVERSITY		02/12/2018	Transfer	04/27/2018	CALLED @ 100.8274636	550,000	561,776	554,551	557,641		(4,135)		(4,135)			(7,641)	(7,641)	20,648	10,659
41283DAB9	HARLEY DAVIDSON FUNDING		02/12/2018	Transfer	06/15/2018	MATURITY	200,000	203,303	200,000	200,000		(3,303)		(3,303)					6,800	2,153
44266RAC1	HOWARD HUGHES MEDICAL, INC.		02/12/2018	Transfer	12/20/2018	CALLED	615,000	620,770	632,750	619,949		(821)		(821)			12,801	12,801	28,042	9,626
443510AG7	HUBBELL, INC.		02/12/2018	Transfer	04/23/2018	BNY/SUNTRUST CAPITAL MARKETS	250,000	254,645	241,460	254,544		(100)		(100)			(13,084)	(13,084)	5,444	3,745
446150AK0	HUNTINGTON BANCSHARES		02/12/2018	Transfer	04/20/2018	PERSHING LLC	440,000	439,513	422,770	439,535		22		22			(16,766)	(16,766)	2,811	787
45866FAF1	INTERCONTINENAL EXCHANGE		02/12/2018	Transfer	04/20/2018	PERSHING LLC	200,000	200,759	187,694	200,746		(13)		(13)			(13,052)	(13,052)	4,254	3,014
478111AA5	JOHNS HOPKINS HEALTH SYSTEM		02/12/2018	Transfer	05/15/2018	MATURITY	250,000	249,612	250,000	250,000		388		388					1,780	860
478115AA6	JOHNS HOPKINS UNIV		02/12/2018	Transfer	12/13/2018	CALLED	125,000	124,822	126,500	124,928		106		106			1,572	1,572	6,234	747
46625HRY8	JPMORGAN CHASE & CO.		02/12/2018	Transfer	04/20/2018	Wells Fargo Advisors	275,000	282,671	268,381	282,439		(232)		(232)			(14,058)	(14,058)	2,398	318
48203RAF1	JUNIPER NETWORKS		02/12/2018	Transfer	04/20/2018	PERSHING LLC	1,000,000	1,026,508	1,028,030	1,024,974		(1,535)		(1,535)			3,056	3,056	27,983	18,783
53944VAP4	LLOYDS BANK PLC NOTES FIXED 3.3% 0		05/01/2018	Morgan Stanley	12/17/2018	DEUTSCHE BANK SECURITIES INC.	1,030,000	1,028,743	1,021,801	1,028,994		251		251			(7,193)	(7,193)	20,772	
57629WBS8	MASSMUTUAL GLOBAL FUNDING		02/12/2018	Transfer	08/02/2018	MATURITY	200,000	200,185	200,000	200,000		(185)		(185)					2,100	117
585055BG0	MEDTRONIC, INC.		02/12/2018	Transfer	04/20/2018	Citigroup	250,000	251,825	248,693	251,664		(161)		(161)			(2,971)	(2,971)	3,802	2,552
58933YAF2	MERCK & CO., INC.		02/12/2018	Transfer	04/20/2018	Wells Fargo Advisors	250,000	250,450	244,585	250,435		(15)		(15)			(5,850)	(5,850)	3,033	1,633
58933YAQ8	MERCK & CO., INC.		02/12/2018	Transfer	04/20/2018	DEUTSCHE BANK SECURITIES INC.	250,000	250,949	243,575	250,906		(43)		(43)			(7,331)	(7,331)	1,208	33
594918BY9	MICROSOFT CORP		02/12/2018	Transfer	04/20/2018	Morgan Stanley	200,000	206,183	196,026	206,066		(117)		(117)			(10,040)	(10,040)	1,430	110
595620AJ4	MIDAMERICAN ENERGY CO.		02/12/2018	Transfer	11/01/2018	PERSHING LLC	250,000	251,189	249,530	250,409		(780)		(780)			(879)	(879)	6,833	2,450
63743FMZ6	NATIONAL RURAL UTILITIES		02/12/2018	Transfer	04/23/2018	Morgan Stanley	1,000,000	1,000,000	1,001,160	1,000,000							1,160	1,160	9,028	2,438
63743FNB8	NATIONAL RURAL UTILITIES		02/12/2018	Transfer	04/23/2018	Morgan Stanley	1,000,000	998,807	1,001,160	998,969		162		162			2,191	2,191	9,028	2,438

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
63743FUT1	NATIONAL RURAL UTILITIES COOP		02/12/2018	Transfer	04/23/2018	RBC Capital Markets	1,000,000	994,026	954,700	994,184		158		158			(39,484)	(39,484)	9,028	2,438
64952WBT9	NEW YORK LIFE GLOBAL FUNDING		02/12/2018	Transfer	04/20/2018	U.S. BANCORP INVESTMENTS, INC.	250,000	250,608	248,108	250,524		(84)		(84)			(2,416)	(2,416)	1,881	806
664397AK2	NORTHEAST UTILITIES		02/12/2018	Transfer	04/20/2018	U.S. BANCORP INVESTMENTS, INC.	350,000	350,451	337,526	350,435		(15)		(15)			(12,909)	(12,909)	4,709	2,749
665859AP9	NORTHERN TRUST CORP		02/12/2018	Transfer	04/20/2018	Morgan Stanley	360,000	369,898	367,492	369,686		(213)		(213)			(2,194)	(2,194)	6,873	4,029
666807BA9	NORTHROP GRUMMAN CORP		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	260,200	256,850	258,911		(1,289)		(1,289)			(2,061)	(2,061)	2,911	386
680033AC1	OLD NATIONAL BANCORP		02/12/2018	Transfer	04/11/2018	Stifel Nicolaus	2,000,000	2,013,891	1,985,600	2,013,585		(306)		(306)			(27,985)	(27,985)	54,542	40,563
68389XAC9	ORACLE CORP NOTES		02/12/2018	Transfer	04/16/2018	MATURITY	350,000	350,093	350,000	350,000		(93)		(93)					10,063	6,541
713448CG1	PEPSICO, INC.		02/12/2018	Transfer	04/20/2018	JPMorgan	600,000	593,664	588,228	593,884		220		220			(5,656)	(5,656)	10,679	7,379
69353RET1	PNC BANK NAT'L ASSN BD CORP		02/12/2018	Transfer	11/05/2018	CALLED @ 100.0000000	500,000	499,981	500,000	500,000		19		19					9,000	2,425
693506BH9	PPG INDUSTRIES, INC.		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	251,442	247,780	251,289		(153)		(153)			(3,509)	(3,509)	2,540	1,390
74005PBA1	PRAXAIR, INC.		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	249,469	243,190	249,493		24		24			(6,303)	(6,303)	4,236	3,011
74005PBQ6	PRAXAIR, INC.		02/12/2018	Transfer	04/20/2018	BNY/SUNTRUST CAPITAL MARKETS	250,000	255,963	242,705	255,838		(126)		(126)			(13,133)	(13,133)	1,867	267
744482BJ8	PUBLIC SERVICE CO. OF NH		02/12/2018	Transfer	05/01/2018	MATURITY	375,000	378,461	375,000	375,000		(3,461)		(3,461)					11,250	6,313
754730AE9	RAYMOND JAMES FINANCIAL		02/12/2018	Transfer	04/20/2018	RAYMOND JAMES & ASSOCIATES, IN	440,000	439,394	425,484	439,405		11		11			(13,921)	(13,921)	9,703	6,513
778296AA1	ROSS STORES, INC.		02/12/2018	Transfer	04/11/2018	MUFG SECURITIES AMERICA INC	250,000	248,860	246,388	248,886		25		25			(2,498)	(2,498)	4,875	3,445
749685AR4	RPM INTERNAT'L INC SR UNS NTS		02/12/2018	Transfer	04/11/2018	VENDOR CODE CANT NOT IN TABLE	250,000	249,944	261,548	249,950		5		5			11,598	11,598	7,571	4,977
80586LAA5	SCALA FNDG CO SER 16-1 (MONEX CC)		02/12/2018	Transfer	05/08/2018	PERSHING LLC	2,000,000	2,000,000	1,895,625	2,000,000							(104,375)	(104,375)	24,981	5,865
855244AD1	STARBUCKS CORP		02/12/2018	Transfer	04/11/2018	PERSHING LLC	250,000	249,530	258,400	249,542		12		12			8,858	8,858	5,133	3,502
863667AF8	STRYKER CORPORATION		02/12/2018	Transfer	04/20/2018	Wells Fargo Advisors	600,000	598,186	591,834	598,235		49		49			(6,401)	(6,401)	8,944	4,894
88166HAD9	TEVA PHARMACEUTICALS FINANCE LLC	D	02/12/2018	Transfer	04/26/2018	RBC Capital Markets	1,000,000	1,002,373	955,100	1,002,146		(228)		(228)			(47,046)	(47,046)	13,875	9,000
883556BC5	THERMO FISHER SCIENTIFIC		02/12/2018	Transfer	04/20/2018	MUFG SECURITIES AMERICA INC	250,000	250,564	244,855	250,544		(20)		(20)			(5,689)	(5,689)	2,166	591
88607JAA8	THUNDERROAD MOTORCYCLE TRST 2016-1		02/12/2018	Transfer	04/19/2018	VARIOUS	467,951	467,951	466,161	467,951							(1,790)	(1,790)	4,641	1,404
872539AA9	TJX COMPANIES, INC.		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	254,267	248,320	254,034		(233)		(233)			(5,714)	(5,714)	2,464	1,089
902757AB9	UIRC - GSA II LLC		02/12/2018	Transfer	05/08/2018	VARIOUS	1,000,000	1,000,000	980,300	1,000,000							(19,700)	(19,700)	9,412	766
91324PBZ4	UNITEDHEALTH GROUP, INC.		02/12/2018	Transfer	04/20/2018	PERSHING LLC	400,000	389,640	388,772	389,998		359		359			(1,226)	(1,226)	7,608	5,408
91324PCV2	UNITEDHEALTH GROUP, INC.		02/12/2018	Transfer	04/20/2018	Goldman Sachs - SOLD	250,000	253,607	239,378	253,532		(75)		(75)			(14,155)	(14,155)	4,715	3,165
92276MBA2	VENTAS REALTY LP CAP CORP GTD NTS		02/12/2018	Transfer	02/15/2018	MATURITY	250,000	250,001	250,000	250,000		(1)		(1)					2,500	2,458
92343VCR3	VERIZON COMMUNICATIONS, INC.		02/12/2018	Transfer	04/20/2018	Citigroup	250,000	253,537	245,520	253,444		(93)		(93)			(7,924)	(7,924)	4,205	2,455
931009AD6	WAKE FOREST UNIVERSITY		02/12/2018	Transfer	04/24/2018	National Financial Services Co	365,000	376,116	338,647	375,895		(220)		(220)			(37,248)	(37,248)	3,179	850
95709TAD2	WESTAR ENERGY, INC.		02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	267,898	260,505	266,538		(1,360)		(1,360)			(6,033)	(6,033)	3,506	956
78012KC62	ROYAL BANK OF CANADA	D	02/12/2018	Transfer	04/20/2018	Morgan Stanley	440,000	439,782	433,400	439,801		20		20			(6,401)	(6,401)	6,026	4,156
035242AP1	ANHEUSER-BUSCH INVEV FINANCE	D	02/12/2018	Transfer	04/20/2018	PERSHING LLC	275,000	282,388	270,817	282,229		(159)		(159)			(11,412)	(11,412)	2,314	307
046353AF5	ASTRAZENECA PLC	D	02/12/2018	Transfer	04/20/2018	DEUTSCHE BANK SECURITIES INC.	250,000	251,087	247,138	250,960		(127)		(127)			(3,822)	(3,822)	2,925	1,950
05964HAE5	BANCO SANTANDER, S.A.	D	02/12/2018	Transfer	04/20/2018	Morgan Stanley	200,000	199,164	192,852	199,193		29		29			(6,341)	(6,341)	3,142	1,892
06741RHL8	BARCLAYS BANK PLC	D	02/12/2018	Transfer	04/20/2018	PERSHING LLC	440,000	440,000	428,234	440,000							(11,766)	(11,766)	5,683	3,630
05581KAB7	BNP PARIBAS		02/12/2018	Transfer	04/20/2018	Goldman Sachs - SOLD	925,000	956,813	916,388	955,887		(926)		(926)			(39,499)	(39,499)	10,154	3,124
582839AJ5	MEAD JOHNSON NUTRITION	D	02/12/2018	Transfer	04/20/2018	PERSHING LLC	250,000	254,384	249,270	254,092		(292)		(292)			(4,822)	(4,822)	3,313	1,813
89153VAB5	TOTAL CAPITAL INTERNATIONAL	D	02/12/2018	Transfer	04/20/2018	Morgan Stanley	250,000	250,800	247,168	250,765		(36)		(36)			(3,597)	(3,597)	4,931	3,494

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
904764AM9	UNILEVER CAPITAL CORP	D	02/12/2018	Transfer	04/20/2018	PERSHING LLC	300,000	317,853	309,756	316,765		(1,089)		(1,089)			(7,009)	(7,009)	2,621	71
904764AQ0	UNILEVER CAPITAL CORP	D	02/12/2018	Transfer	11/01/2018	U.S. BANCORP INVESTMENTS, INC.	300,000	300,958	299,292	300,314		(643)		(643)			(1,022)	(1,022)	7,682	2,860
377372AD9	GLAXOSMITHKLINE CAP INC GTD NTS	C	02/12/2018	Transfer	05/15/2018	MATURITY	600,000	600,334	600,000	600,000		(334)		(334)					16,950	8,193
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							40,492,951	40,765,993	39,951,688	40,731,249		(34,745)		(34,745)			(784,119)	(784,119)	684,460	328,635
8399998 Subtotal - Bonds							112,867,951	118,067,865	115,719,355	117,791,727		(276,142)		(276,142)			(2,076,959)	(2,076,959)	2,134,345	900,771
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R102	A T & T, INC.		04/11/2018	JPMorgan	08/16/2018	VARIOUS	58,295.000	2,055,044	1,885,437	2,055,044							(169,607)	(169,607)	9,135	
00817Y108	AETNA INC NEW		08/29/2018	VARIOUS	11/29/2018	VARIOUS	8,578.000	1,564,773	2,247,038	1,564,773							682,265	682,265	6,923	
001055102	AFLAC INC		04/11/2018	JPMorgan	11/29/2018	VARIOUS	6,815.000	301,172	301,802	301,172							631	631	1,853	
00846U101	AGILENT TECHNOLOGIES, INC.		05/02/2018	VARIOUS	05/16/2018	Citigroup	1,890.000	124,820	118,637	124,820							(6,184)	(6,184)		
00123Q104	AGNC INVT CORP		04/11/2018	JPMorgan	10/09/2018	VARIOUS	1,565.000	29,426	28,995	29,426							(431)	(431)	1,219	
009158106	AIR PRODS & CHEMS INC		05/16/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	1,765.000	286,482	290,366	286,482							3,884	3,884	1,942	
00971T101	AKAMAI TECHNOLOGIES, INC.		05/02/2018	DEUTSCHE BANK SECURITIES INC.	08/16/2018	VARIOUS	247.000	17,698	18,293	17,698							595	595		
02005N100	ALLY FINL INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	4,195.000	114,156	111,042	114,156							(3,115)	(3,115)	545	
02043Q107	ALNYLAM PHARMACEUTICALS INC		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	225.000	21,967	20,912	21,967							(1,055)	(1,055)		
02376R102	AMERICAN AIRLINES GROUP INC COMMON		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	940.000	38,918	35,692	38,918							(3,226)	(3,226)	94	
025537101	AMERICAN ELEC PWR INC		06/22/2018	VARIOUS	11/29/2018	VARIOUS	3,560.000	240,765	263,098	240,765							22,333	22,333	4,515	
02665T306	AMERICAN HOMES 4 RENT REIT USD 0.0		08/16/2018	VENDOR CODE INST NOT IN TABLE	11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,500.000	34,022	30,401	34,022							(3,621)	(3,621)	75	
03076C106	AMERIPRISE FINL INC		10/09/2018	VARIOUS	11/29/2018	VARIOUS	2,870.000	412,465	393,697	412,465							(18,768)	(18,768)	4,343	
032654105	ANALOG DEVICES, INC.		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	2,580.000	244,456	221,727	244,456							(22,729)	(22,729)	1,238	
03349M105	ANDEAVOR		05/02/2018	VARIOUS	10/04/2018	VARIOUS	1,046.000	120,507	142,093	120,507							21,586	21,586	1,084	
03755L104	APERGY CORP COMMON STOCK		05/07/2018	JPMorgan	05/16/2018	VARIOUS	377.500	13,632	15,369	13,632							1,737	1,737		
039483102	ARCHER DANIELS MIDLAND CO		10/09/2018	VARIOUS	11/29/2018	VARIOUS	7,815.000	358,387	349,635	358,387							(8,753)	(8,753)	2,645	
045487105	ASSOCIATED BANC CORP		04/11/2018	JPMorgan	11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,505.000	61,629	57,375	61,629							(4,255)	(4,255)	752	
04621X108	ASSURANT INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	640.000	57,979	58,768	57,979							789	789		
052769106	AUTODESK INC		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	280.000	36,664	37,040	36,664							376	376		
05351W103	AVANGRID INC		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	960.000	47,359	45,696	47,359							(1,663)	(1,663)	422	
05722G100	BAKER HUGHES A GE CO		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	2,980.000	96,596	94,310	96,596							(2,286)	(2,286)	658	
062540109	BANK HAWAII CORP		04/11/2018	JPMorgan	10/09/2018	VARIOUS	2,575.000	212,053	212,830	212,053							777	777	2,322	
064058100	BANK NEW YORK MELLON CORP		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	2,915.000	148,527	149,945	148,527							1,419	1,419	1,516	
054937107	BB&T CORP		10/09/2018	VARIOUS	11/29/2018	VARIOUS	26,910.000	1,370,643	1,376,612	1,370,643							5,969	5,969	10,457	
086516101	BEST BUY CO INC		05/16/2018	VARIOUS	10/09/2018	VARIOUS	1,507.000	113,869	113,726	113,869							(142)	(142)	958	
05541T101	BGC PARTNERS INC		10/09/2018	VARIOUS	11/29/2018	VARIOUS	111,855.000	1,357,295	1,205,341	1,357,295							(151,954)	(151,954)	28,869	
09247X101	BLACKROCK, INC.		08/16/2018	VARIOUS	10/09/2018	VARIOUS	2,324.000	1,142,273	1,085,757	1,142,273							(56,517)	(56,517)	9,124	
093671105	BLOCK H & R INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	2,710.000	70,169	62,476	70,169							(7,693)	(7,693)	678	
110122108	BRISTOL MYERS SQUIBB COMPANY		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	5,290.000	318,365	317,711	318,365							(655)	(655)	2,116	
11135F101	BROADCOM INC COMMON STOCK USD		08/01/2018	VARIOUS	11/27/2018	VARIOUS	8,465.000	1,903,654	1,996,577	1,903,654							92,922	92,922	26,976	
12673P105	CA INC		10/09/2018	VARIOUS	11/05/2018	VARIOUS	15,630.000	579,731	586,040	579,731							6,309	6,309	3,023	

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
127055101	CABOT CORP		04/11/2018	JPMorgan	11/29/2018	VENDOR CODE INVE NOT IN TABLE	645.000	35,341	31,141	35,341							(4,200)	(4,200)	639	
133131102	CAMDEN PROPERTY TRUST		04/11/2018	JPMorgan	05/16/2018	Citigroup	1,080.000	92,980	91,183	92,980							(1,797)	(1,797)		
14040H105	CAPITAL ONE FINL CORP		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,355.000	129,203	128,990	129,203							(213)	(213)	542	
14149Y108	CARDINAL HEALTH, INC.		04/11/2018	JPMorgan	10/09/2018	UBS Paine Webber	4,420.000	282,758	239,255	282,758							(43,503)	(43,503)	4,211	
149123101	CATERPILLAR, INC.		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	3,470.000	504,376	465,175	504,376							(39,201)	(39,201)	5,082	
12514G108	CDW CORP/DE COM USD 0.01		09/12/2018	JPMorgan	12/10/2018	VARIOUS	630.000	56,099	57,311	56,099							1,212	1,212	186	
150870103	CELANESE CORPORATION SER A		06/22/2018	VARIOUS	10/09/2018	VARIOUS	670.000	73,562	74,931	73,562							1,369	1,369	489	
15135B101	CENTENE CORP COMMON STOCK USD 0.00		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	904.000	103,270	101,974	103,270							(1,295)	(1,295)		
15189T107	CENTERPOINT ENERGY INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	18,610.000	499,353	480,477	499,353							(18,876)	(18,876)	5,164	
156700106	CENTURYLINK, INC.		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	27,035.000	620,007	571,182	620,007							(48,825)	(48,825)	14,599	
808513105	CHARLES SCHWAB CORP/THE COMMON STO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,723.000	95,896	94,748	95,896							(1,148)	(1,148)	172	
16119P108	CHARTER COMMUNICATIONS INC COMMON		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	318.000	87,373	85,891	87,373							(1,482)	(1,482)		
166764100	CHEVRON CORPORATION		05/01/2018	VARIOUS	08/08/2018	VARIOUS	7,849.000	962,545	979,398	962,545							16,853	16,853	8,791	
172062101	CINCINNATI FINL CORP		04/11/2018	JPMorgan	05/16/2018	Citigroup	565.000	41,478	40,192	41,478							(1,286)	(1,286)		
17243V102	CINEMARK HOLDINGS INC		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	3,300.000	127,817	121,944	127,817							(5,873)	(5,873)	1,056	
174610105	CITIZENS FINL GROUP INC		10/09/2018	VARIOUS	11/29/2018	VARIOUS	8,430.000	350,311	336,670	350,311							(13,641)	(13,641)	3,352	
189054109	CLOROX CO DEL		04/11/2018	JPMorgan	11/29/2018	VARIOUS	1,380.000	174,422	207,466	174,422							33,044	33,044	2,880	
126117100	CNA FINL CORP		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	3,225.000	156,923	148,454	156,923							(8,469)	(8,469)	968	
191216100	COCA COLA		05/16/2018	VARIOUS	11/29/2018	VARIOUS	24,755.000	1,042,405	1,204,578	1,042,405							162,173	162,173	17,727	
192479103	COHERENT INC		11/05/2018	MERRILL LYNCH, PIERCE, FENNER & SMITH	11/29/2018	VENDOR CODE INVE NOT IN TABLE	315.000	41,880	42,221	41,880							340	340		
198287203	COLUMBIA PROPERTY TRUST INC REIT U		10/09/2018	VARIOUS	11/29/2018	VENDOR CODE INVE NOT IN TABLE	4,505.000	103,777	95,547	103,777							(8,230)	(8,230)	439	
20030N101	COMCAST CORP NEW		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	1,905.000	63,937	66,979	63,937							3,043	3,043	362	
205887102	CONAGRA BRANDS INC		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	1,495.000	54,930	55,614	54,930							684	684	635	
20605P101	CONCHO RESOURCES INC COMMON STOCK		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	178.000	28,067	26,602	28,067							(1,466)	(1,466)		
209115104	CONSOLIDATED EDISON INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	3,610.000	279,820	270,274	279,820							(9,546)	(9,546)	2,581	
222070203	COTY INC COMMON STOCK USD 0.01		05/16/2018	Citigroup	10/09/2018	UBS Paine Webber	2,565.000	36,803	30,265	36,803							(6,537)	(6,537)	641	
229663109	CUBESMART		04/11/2018	JPMorgan	11/29/2018	VENDOR CODE INVE NOT IN TABLE	4,600.000	130,192	140,199	130,192							10,007	10,007	2,760	
229899109	CULLEN FROST BANKERS INC		04/11/2018	JPMorgan	10/09/2018	UBS Paine Webber	800.000	84,042	84,858	84,042							816	816	1,072	
231021106	CUMMINS, INC.		05/16/2018	VARIOUS	11/29/2018	VARIOUS	2,335.000	364,613	350,863	364,613							(13,750)	(13,750)	5,799	
232806109	CYPRESS SEMICONDUCTOR CORP		08/16/2018	VARIOUS	10/09/2018	UBS Paine Webber	18,270.000	302,953	248,651	302,953							(54,302)	(54,302)	3,329	
235851102	DANAHER CORP		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	1,148.000	114,320	115,104	114,320							784	784		
237194105	DARDEN RESTAURANTS INC COMMON STOC		06/22/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	VARIOUS	2,575.000	280,993	287,250	280,993							6,257	6,257	2,621	
233153204	DCT INDUSTRIAL TRUST INC		05/16/2018	VARIOUS	08/21/2018	Citigroup	5,130.000	292,328	5,233	292,328							(287,095)	(287,095)	1,847	
254709108	DISCOVER FINANCIAL SERVICES		04/11/2018	JPMorgan	11/29/2018	VARIOUS	3,455.000	244,968	246,228	244,968							1,260	1,260	3,953	
25470F302	DISCOVERY INC COMMON STOCK USD 0.0		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	1,753.000	39,072	38,125	39,072							(947)	(947)		

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
260003108	DOVER CORP		04/11/2018	JPMorgan	06/22/2018	VARIOUS	755.000	70,632	68,851	70,632							(1,782)	(1,782)	355	
26441C204	DUKE ENERGY CORP NEW		04/11/2018	JPMorgan	06/22/2018	VARIOUS	16,885.000	1,301,538	1,299,290	1,301,538							(2,248)	(2,248)	3,102	
278642103	EBAY INC COMMON STOCK USD 0.001		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	3,455.000	128,471	132,171	128,471							3,699	3,699		
26875P101	EOG RESOURCES, INC.		09/19/2018	VARIOUS	11/29/2018	VARIOUS	2,191.000	257,196	255,340	257,196							(1,856)	(1,856)	113	
29476L107	EQUITY RESIDENTIAL PROPERTIES TRST		04/11/2018	JPMorgan	05/16/2018	Citigroup	1,435.000	89,734	87,619	89,734							(2,115)	(2,115)		
297178105	ESSEX PPTY TR INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	425.000	102,515	99,785	102,515							(2,731)	(2,731)		
269246401	ETRADE FINANCIAL CORP		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	214.000	13,031	13,682	13,031							651	651		
302130109	EXPEDITORS INTERNATIONAL OF WASHIN		05/02/2018	DEUTSCHE BANK SECURITIES INC.	06/22/2018	VENDOR CODE INST NOT IN TABLE	765.000	48,212	56,761	48,212							8,550	8,550	344	
30219G108	EXPRESS SCRIPTS HOLDING CO.		09/19/2018	VARIOUS	10/09/2018	VARIOUS	1,461.000	123,152	122,825	123,152							(326)	(326)		
30225T102	EXTRA SPACE STORAGE INC		04/11/2018	JPMorgan	10/09/2018	UBS Paine Webber	1,460.000	127,724	125,987	127,724							(1,737)	(1,737)	2,511	
314211103	FEDERATED INVS INC PA		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	12,065.000	391,539	282,994	391,539							(108,545)	(108,545)	3,258	
31620R303	FIDELITY NATIONAL FINANCIAL IN		08/16/2018	VARIOUS	10/09/2018	VARIOUS	11,635.000	452,738	435,758	452,738							(16,980)	(16,980)	3,491	
316773100	FIFTH THIRD BANCORP COMMON STOCK U		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	8,395.000	253,033	250,033	253,033							(2,999)	(2,999)	1,511	
31847R102	FIRST AMERN FINL CORP		06/22/2018	VARIOUS	10/09/2018	VARIOUS	3,000.000	161,182	158,056	161,182							(3,126)	(3,126)	439	
32051X108	FIRST HAWAIIAN INC		10/09/2018	VARIOUS	11/29/2018	VENDOR CODE INVE NOT IN TABLE	9,555.000	265,635	240,417	265,635							(25,218)	(25,218)	5,300	
343498101	FLOWERS FOODS INC COMMON STOCK USD		08/16/2018	VARIOUS	10/09/2018	UBS Paine Webber	6,045.000	126,124	117,501	126,124							(8,623)	(8,623)	1,455	
343412102	FLUOR CORP COMMON STOCK USD 0.01		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	359.000	21,090	17,607	21,090							(3,482)	(3,482)		
302520101	FNB CORP/PA COMMON STOCK USD 0.01		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	27,245.000	363,762	349,453	363,762							(14,309)	(14,309)	3,269	
345370860	FORD MTR CO DEL		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	107,450.000	1,228,422	1,026,424	1,228,422							(201,998)	(201,998)	32,235	
354613101	FRANKLIN RESOURCES, INC.		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	6,725.000	222,034	218,998	222,034							(3,036)	(3,036)	1,547	
35671D857	FREEPORT-McMORAN COPPER & GOLD		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	7,240.000	124,448	101,795	124,448							(22,652)	(22,652)	529	
363576109	GALLAGHER ARTHUR J & CO		04/11/2018	JPMorgan	05/16/2018	Citigroup	670.000	45,595	44,917	45,595							(678)	(678)		
36467W109	GAMESTOP CORP NEW		05/16/2018	VARIOUS	06/22/2018	VENDOR CODE INST NOT IN TABLE	24,676.000	337,832	380,975	337,832							43,143	43,143	9,377	
364760108	GAP INC/THE COMMON STOCK USD 0.05		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	500.000	16,658	15,415	16,658							(1,244)	(1,244)	121	
366505105	GARRETT MOTION INC		10/01/2018	JPMorgan	10/04/2018	VARIOUS	449.000	7,358	7,366	7,358							8	8		
369550108	GENERAL DYNAMICS CORP.		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	1,640.000	311,129	315,165	311,129							4,036	4,036	1,525	
369604103	GENERAL ELECTRIC COMPANY		08/16/2018	VARIOUS	11/29/2018	VARIOUS	109,893.000	1,415,460	983,146	1,415,460							(432,314)	(432,314)	20,459	
370334104	GENERAL MILLS, INC.		06/22/2018	VARIOUS	10/09/2018	VARIOUS	41,139.000	1,832,183	1,858,551	1,832,183							26,369	26,369	23,502	
37045V100	GENERAL MOTORS CO		08/16/2018	VARIOUS	10/09/2018	UBS Paine Webber	26,550.000	989,173	880,640	989,173							(108,533)	(108,533)	16,749	
36174X101	GGP INC		04/11/2018	JPMorgan	08/30/2018	VARIOUS	3,580.000	71,788	71,890	71,788							102	102	52,877	
375558103	GILEAD SCIENCES, INC.		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	2,220.000	165,018	166,650	165,018							1,632	1,632	1,265	
413875105	HARRIS CORP DEL		05/16/2018	VARIOUS	06/22/2018	VENDOR CODE INST NOT IN TABLE	983.000	150,315	141,257	150,315							(9,058)	(9,058)	560	
418056107	HASBRO INC		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	145.000	13,264	14,170	13,264							906	906	91	
42225P501	HEALTHCARE TR AMER INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	5,035.000	127,599	126,961	127,599							(639)	(639)		
423452101	HELMERICH & PAYNE INC		08/16/2018	VARIOUS	11/29/2018	VARIOUS	13,140.000	884,533	820,681	884,533							(63,852)	(63,852)	9,902	
427866108	HERSHEY CO		04/11/2018	JPMorgan	05/16/2018	Citigroup	770.000	74,422	71,752	74,422							(2,671)	(2,671)		

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
42824C109	HEWLETT PACKARD ENTERPRISE CO		05/02/2018	VARIOUS	06/22/2018	VENDOR CODE INST NOT IN TABLE	12,967.000	223,396	197,742	223,396							(25,654)	(25,654)	1,459	
438516106	HONEYWELL INTERNATIONAL, INC.		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,715.000	247,444	247,552	247,444							108	108	1,278	
443510607	HUBBELL INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	740.000	86,796	78,212	86,796							(8,584)	(8,584)		
444097109	HUDSON PAC PPTYS INC		08/16/2018	VARIOUS	11/29/2018	VARIOUS	2,150.000	68,986	67,511	68,986							(1,475)	(1,475)	895	
446150104	HUNTINGTON BANCSHARES INC/OH COMMO		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	48,830.000	784,244	757,646	784,244							(26,598)	(26,598)	6,836	
459200101	INTERNATIONAL BUSINESS MACHINE COR		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	6,440.000	1,000,535	911,528	1,000,535							(89,007)	(89,007)	10,111	
460690100	INTERPUBLIC GROUP COS INC		04/20/2018	JEFFERIES LLC	10/22/2018	VARIOUS	25,512.000	613,308	595,336	613,308							(17,973)	(17,973)	10,715	
460146103	INTL PAPER CO		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	8,175.000	428,717	427,522	428,717							(1,195)	(1,195)	5,726	
46187W107	INVITATION HOMES INC		08/16/2018	VARIOUS	11/29/2018	VARIOUS	11,335.000	257,327	253,817	257,327							(3,510)	(3,510)	1,641	
46284V101	IRON MTN INC NEW		04/11/2018	JPMorgan	05/16/2018	Citigroup	625.000	20,964	20,696	20,964							(268)	(268)		
832696405	J.M. SMUCKER COMPANY		10/09/2018	VARIOUS	11/29/2018	VARIOUS	1,365.000	152,119	141,338	152,119							(10,781)	(10,781)	1,124	
493267108	KEYCORP NEW		08/16/2018	VARIOUS	11/29/2018	VARIOUS	57,701.000	1,171,319	1,143,599	1,171,319							(27,720)	(27,720)	15,772	
500754106	KRAFT HEINZ CO		05/16/2018	VARIOUS	11/29/2018	VARIOUS	14,170.000	853,152	805,712	853,152							(47,440)	(47,440)	20,700	
501044101	KROGER COMPANY		09/19/2018	VENDOR CODE INST NOT IN TABLE	11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,260.000	37,013	38,324	37,013							1,311	1,311	176	
501797104	L BRANDS INC		08/16/2018	VARIOUS	09/14/2018	VARIOUS	35,395.000	1,255,408	1,095,784	1,255,408							(159,625)	(159,625)	11,784	
502413107	L3 TECHNOLOGIES INC COMMON STOCK U		05/16/2018	VARIOUS	11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,271.000	240,022	232,671	240,022							(7,351)	(7,351)	3,050	
517834107	LAS VEGAS SANDS CORP COMMON STOCK		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	10,335.000	711,214	600,435	711,214							(110,779)	(110,779)	7,751	
524901105	LEGG MASON INC COMMON STOCK USD 0.		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	5,330.000	175,175	161,996	175,175							(13,180)	(13,180)	1,812	
524660107	LEGGETT & PLATT INC COMMON STOCK U		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	1,620.000	71,433	67,753	71,433							(3,680)	(3,680)	616	
525327102	LEIDOS HOLDINGS INC COMMON STOCK U		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	866.000	53,740	53,462	53,740							(278)	(278)		
534187109	LINCOLN NATIONAL CORP COMMON STOCK		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	240.000	15,721	15,621	15,721							(100)	(100)	79	
539830109	LOCKHEED MARTIN CORP		04/11/2018	JPMorgan	05/16/2018	Citigroup	2,280.000	773,929	731,282	773,929							(42,647)	(42,647)		
54142L109	LOGMEIN INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	670.000	78,760	72,310	78,760							(6,450)	(6,450)	201	
554382101	MACERICH CO		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,655.000	96,127	95,556	96,127							(570)	(570)	1,225	
55608B105	MACQUARIE INFRASTRUCTURE CORP COMM		08/16/2018	VARIOUS	10/09/2018	UBS Paine Webber	6,230.000	283,413	274,198	283,413							(9,216)	(9,216)	1,985	
55616P104	MACYS INC		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	1,250.000	36,341	43,944	36,341							7,604	7,604	472	
565849106	MARATHON OIL CORP		05/02/2018	VARIOUS	11/29/2018	VENDOR CODE INVE NOT IN TABLE	2,851.000	51,430	47,083	51,430							(4,347)	(4,347)	428	
58155Q103	McKESSON CORPORATION		05/02/2018	VARIOUS	08/16/2018	VARIOUS	682.000	99,571	94,193	99,571							(5,377)	(5,377)	174	
59156R108	METLIFE, INC.		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	27,560.000	1,267,105	1,253,652	1,267,105							(13,453)	(13,453)	19,732	
55272X102	MFA FINL INC		04/11/2018	JPMorgan	10/09/2018	UBS Paine Webber	6,655.000	49,729	48,268	49,729							(1,461)	(1,461)	2,662	
552953101	MGM RESORTS INTERNATIONAL COMMON S		05/02/2018	DEUTSCHE BANK SECURITIES INC.	06/22/2018	VENDOR CODE INST NOT IN TABLE	2,031.000	63,391	61,280	63,391							(2,111)	(2,111)	244	
595112103	MICRON TECHNOLOGY, INC.		11/05/2018	VARIOUS	11/29/2018	VARIOUS	2,909.000	126,425	120,325	126,425							(6,100)	(6,100)		
617446448	MORGAN STANLEY		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	15,515.000	804,162	749,625	804,162							(54,536)	(54,536)	7,540	
553530106	MSC INDL DIRECT INC		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	1,970.000	173,949	169,833	173,949							(4,116)	(4,116)	2,132	
636518102	NATIONAL INSTRS CORP		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,230.000	61,454	52,911	61,454							(8,543)	(8,543)	283	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
63938C108	NAVIENT CORPORATION		04/11/2018	JPMorgan	10/09/2018	UBS Paine Webber	13,920.000	185,032	184,497	185,032							(535)	(535)	4,454	
64110D104	NETAPP INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,190.000	78,710	92,435	78,710							13,726	13,726		
649445103	NEW YORK CMNTY BANCORP INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	67,755.000	858,530	770,439	858,530							(88,092)	(88,092)	11,518	
651229106	NEWELL BRANDS INC		08/16/2018	VARIOUS	10/09/2018	VARIOUS	25,560.000	614,667	550,222	614,667							(64,444)	(64,444)	6,504	
651639106	NEWMONT MINING CORP		05/16/2018	VARIOUS	11/29/2018	VARIOUS	5,210.000	210,682	167,320	210,682							(43,363)	(43,363)	879	
670346105	NUCOR CORP		04/11/2018	JPMorgan	10/09/2018	UBS Paine Webber	1,225.000	74,704	78,764	74,704							4,060	4,060	1,828	
674599105	OCCIDENTAL PETE CORP DEL		05/16/2018	Citigroup	08/16/2018	VENDOR CODE INST NOT IN TABLE	4,090.000	344,184	320,200	344,184							(23,984)	(23,984)	3,149	
680665205	OLIN CORP		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	5,930.000	174,416	175,185	174,416							770	770	2,153	
682680103	ONEOK INC COMMON STOCK USD 0.01		09/19/2018	VENDOR CODE INST NOT IN TABLE	11/29/2018	VARIOUS	7,705.000	540,745	501,332	540,745							(39,413)	(39,413)	8,294	
690742101	OWENS CORNING COMMON STOCK USD 0.0		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	320.000	20,919	21,048	20,919							129	129		
695263103	PACWEST BANCORP DEL		05/16/2018	VARIOUS	11/29/2018	VARIOUS	18,945.000	945,749	808,330	945,749							(137,418)	(137,418)	28,689	
703395103	PATTERSON COS., INC.		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	8,255.000	193,518	201,923	193,518							8,405	8,405	2,146	
70959W103	PENSKE AUTOMOTIVE GRP INC		04/11/2018	JPMorgan	11/29/2018	VENDOR CODE INVE NOT IN TABLE	820.000	35,360	36,286	35,360							925	925	886	
712704105	PEOPLES UNITED FINANCIAL INC		10/09/2018	VARIOUS	11/29/2018	VARIOUS	115,485.000	2,064,940	2,001,368	2,064,940							(63,572)	(63,572)	28,408	
718172109	PHILIP MORRIS INTL INC		06/13/2018	VARIOUS	07/17/2018	VARIOUS	17,925.000	1,670,342	1,458,111	1,670,342							(212,232)	(212,232)	7,467	
72348P104	PINNACLE FOODS INC DEL		04/11/2018	JPMorgan	10/26/2018	JPMorgan	2,280.000	126,090	224,381	126,090							98,291	98,291	1,482	
723787107	PIONEER NATURAL RESOURCES CO COMMO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	438.000	86,051	88,746	86,051							2,695	2,695		
724479100	PITNEY BOWES INC		05/16/2018	VARIOUS	06/22/2018	VENDOR CODE INST NOT IN TABLE	44,550.000	447,037	409,418	447,037							(37,619)	(37,619)	8,353	
72651A207	PLAINS GP HLDGS L P		04/20/2018	JEFFERIES LLC	05/30/2018	VARIOUS	6,155.000	154,086	149,292	154,086							(4,794)	(4,794)	1,847	
693475105	PNC FINL SVCS GROUP INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	4,020.000	600,759	561,219	600,759							(39,540)	(39,540)	3,015	
74251V102	PRINCIPAL FINANCIAL GROUP INC COMM		05/16/2018	Citigroup	10/09/2018	UBS Paine Webber	5,715.000	338,961	344,247	338,961							5,286	5,286	6,001	
744320102	PRUDENTIAL FINL INC		04/20/2018	JPMorgan	06/22/2018	VARIOUS	20,337.000	2,132,626	2,015,412	2,132,626							(117,213)	(117,213)	12,363	
744573106	PUBLIC SVC ENTERPRISE GROUP		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	6,815.000	362,347	367,641	362,347							5,293	5,293	3,067	
754907103	RAYONIER INC		10/09/2018	VARIOUS	11/29/2018	VARIOUS	2,740.000	94,514	90,777	94,514							(3,737)	(3,737)	428	
755111507	RAYTHEON CO DELAWARE NEW		05/16/2018	Citigroup	06/22/2018	VENDOR CODE INST NOT IN TABLE	860.000	180,717	166,532	180,717							(14,185)	(14,185)		
758849103	REGENCY CTRS CORP		04/11/2018	JPMorgan	05/16/2018	Citigroup	1,115.000	65,643	63,185	65,643							(2,458)	(2,458)	619	
7591EP100	REGIONS FINANCIAL CORP COMMON STOC		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	24,600.000	476,076	457,302	476,076							(18,775)	(18,775)	3,444	
759509102	RELIANCE STEEL & ALUMINUM CO COMMO		10/09/2018	VARIOUS	11/29/2018	VARIOUS	2,103.000	180,558	171,184	180,558							(9,374)	(9,374)	1,321	
76118Y104	RESIDEO TECHNOLOGIES INC		10/29/2018	JPMorgan	11/01/2018	VARIOUS	748.330	7,285	16,830	7,285							9,545	9,545		
780287108	ROYAL GOLD INC		08/16/2018	VARIOUS	10/09/2018	VARIOUS	1,805.000	144,852	139,447	144,852							(5,405)	(5,405)	364	
749660106	RPC INC COMMON STOCK USD 0.1		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	15,405.000	218,674	220,384	218,674							1,710	1,710	1,541	
783549108	RYDER SYS INC		10/09/2018	VARIOUS	11/29/2018	VARIOUS	5,035.000	357,048	315,334	357,048							(41,714)	(41,714)	1,318	
80283M101	SANTANDER CONSUMER USA HOLDINGS IN		08/16/2018	VENDOR CODE INST NOT IN TABLE	11/29/2018	VENDOR CODE INVE NOT IN TABLE	1,655.000	34,032	32,533	34,032							(1,498)	(1,498)	331	
80589M102	SCANA CORP NEW		05/16/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	16,765.000	593,302	620,554	593,302							27,252	27,252	1,295	
806857108	SCHLUMBERGER LTD.		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	10,630.000	718,083	708,620	718,083							(9,464)	(9,464)	5,315	
835495102	SONOCO PRODS CO		04/11/2018	JPMorgan	11/29/2018	VENDOR CODE INVE NOT IN TABLE	7,920.000	387,903	448,978	387,903							61,076	61,076	9,742	

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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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
84265V105	SOUTHERN COPPER CORP		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	3,775.000	210,919	176,439	210,919							(34,479)	(34,479)	1,133	
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC CO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	675.000	56,607	57,363	56,607							756	756		
84861U105	SPIRIT MTA REIT		06/01/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	825.000	6,643	6,909	6,643							266	266		
854502101	STANLEY BLACK & DECKER INC COMMON		05/02/2018	DEUTSCHE BANK SECURITIES INC.	06/22/2018	VARIOUS	835.000	116,650	113,103	116,650							(3,548)	(3,548)	523	
857477103	STATE STREET CORP		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	710.000	69,737	59,440	69,737							(10,297)	(10,297)	298	
858119100	STEEL DYNAMICS INC COMMON STOCK US		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	705.000	33,662	30,547	33,662							(3,115)	(3,115)	132	
867914103	SUNTRUST BKS INC		09/12/2018	VARIOUS	10/24/2018	VARIOUS	30,178.000	2,033,255	1,953,364	2,033,255							(79,890)	(79,890)	25,064	
87165B103	SYNCHRONY FINL		10/09/2018	VARIOUS	11/29/2018	VARIOUS	7,730.000	258,471	229,688	258,471							(28,783)	(28,783)	2,246	
876030107	TAPESTRY INC		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	555.000	29,117	28,582	29,117							(535)	(535)	187	
87612G101	TARGA RESOURCES CORP COMMON STOCK		10/09/2018	VARIOUS	11/29/2018	VENDOR CODE INVE NOT IN TABLE	8,775.000	472,755	396,564	472,755							(76,191)	(76,191)	7,985	
87612E106	TARGET CORP		04/11/2018	JPMorgan	11/29/2018	VARIOUS	6,975.000	507,937	524,451	507,937							16,514	16,514	4,491	
876664103	TAUBMAN CTRS INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	365.000	21,218	19,408	21,218							(1,811)	(1,811)		
872275102	TCF FINL CORP		04/11/2018	JPMorgan	11/29/2018	VENDOR CODE INVE NOT IN TABLE	19,995.000	451,537	437,701	451,537							(13,837)	(13,837)	8,998	
87236Y108	TD AMERITRADE HLDG CORP		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,065.000	63,349	62,402	63,349							(947)	(947)	224	
87901J105	TEGNA INC COMMON STOCK USD 1		05/02/2018	DEUTSCHE BANK SECURITIES INC.	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,526.000	15,946	17,094	15,946							1,148	1,148	107	
879369106	TELEFLEX INC		05/02/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	603.000	155,919	143,290	155,919							(12,629)	(12,629)	410	
879433829	TELEPHONE & DATA SYSTEMS INC COMMO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	1,158.000	31,714	29,961	31,714							(1,754)	(1,754)		
883556102	THERMO FISHER SCIENTIFIC, INC.		05/02/2018	VARIOUS	05/16/2018	Citigroup	1,506.000	316,284	315,437	316,284							(847)	(847)		
887317303	TIME WARNER INC		05/02/2018	VARIOUS	05/16/2018	Citigroup	1,670.000	158,975	157,471	158,975							(1,505)	(1,505)		
887389104	TIMKEN CO		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	790.000	36,105	35,305	36,105							(800)	(800)	221	
896047503	TRIBUNE MEDIA CO COMMON STOCK USD		10/09/2018	UBS Paine Webber	11/29/2018	VENDOR CODE INVE NOT IN TABLE	870.000	33,320	34,778	33,320							1,458	1,458	218	
90130A101	TWENTY-FIRST CENTURY FOX INC COMMO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	11/29/2018	VARIOUS	3,158.000	116,085	137,957	116,085							21,872	21,872	233	
90184L102	TWITTER INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	5,105.000	150,049	232,150	150,049							82,101	82,101		
902494103	TYSON FOODS INC COMMON STOCK USD 0		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	805.000	54,327	54,471	54,327							144	144		
902653104	UDR INC		04/11/2018	JPMorgan	05/16/2018	Citigroup	1,400.000	50,054	49,593	50,054							(461)	(461)		
904214103	UMPQUA HOLDINGS CORP COMMON STOCK		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	27,610.000	652,488	592,619	652,488							(59,869)	(59,869)	5,522	
910047109	UNITED CONTINENTAL HOLDINGS INC CO		05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	198.000	13,449	13,486	13,449							37	37		
912909108	UNITED STATES STEEL CORP COMMON ST		05/02/2018	DEUTSCHE BANK SECURITIES INC.	08/16/2018	VENDOR CODE INST NOT IN TABLE	904.000	29,161	26,561	29,161							(2,600)	(2,600)	90	
91529Y106	UNUM GROUP COMMON STOCK USD 0.1		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	7,220.000	274,678	259,821	274,678							(14,857)	(14,857)	1,877	
92553P201	VIACOM CL B		04/11/2018	JPMorgan	05/16/2018	Citigroup	3,760.000	114,727	108,697	114,727							(6,030)	(6,030)		
942622200	WATSCO INC COMMON STOCK USD 0.5		06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	2,570.000	467,316	437,720	467,316							(29,596)	(29,596)	3,727	
92939U106	WEC ENERGY GROUP INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	1,660.000	103,356	103,439	103,356							83	83	917	

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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
948741103	WEINGARTEN REALTY INVESTORS		04/11/2018	JPMorgan	05/16/2018	Citigroup	935.000	26,173	25,558	26,173							(615)	(615)		
958102105	WESTERN DIGITAL CORP		08/16/2018	VARIOUS	10/09/2018	VARIOUS	6,585.000	530,211	405,747	530,211							(124,464)	(124,464)	4,513	
959802109	WESTERN UNION CO/THE COMMON STOCK		08/16/2018	VENDOR CODE INST NOT IN TABLE	10/09/2018	UBS Paine Webber	35,885.000	682,554	648,374	682,554							(34,180)	(34,180)	6,818	
96145D105	WESTROCK CO		06/22/2018	VARIOUS	08/16/2018	VENDOR CODE INST NOT IN TABLE	4,780.000	293,146	263,995	293,146							(29,152)	(29,152)	3,163	
962166104	WEYERHAEUSER CO		08/16/2018	VARIOUS	10/09/2018	UBS Paine Webber	7,460.000	264,441	228,664	264,441							(35,777)	(35,777)	4,047	
98212B103	WPX ENERGY INC COMMON STOCK USD 0.		05/02/2018	DEUTSCHE BANK SECURITIES INC.	06/22/2018	VARIOUS	2,077.000	36,139	37,871	36,139							1,732	1,732		
984121608	XEROX CORP		04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	4,705.000	132,928	124,987	132,928							(7,941)	(7,941)	1,176	
983919101	XILINX INC		04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	2,495.000	169,691	167,239	169,691							(2,452)	(2,452)	898	
98954M200	ZILLOW GROUP INC COMMON STOCK USD		08/02/2018	VARIOUS	08/16/2018	VARIOUS	1,226.000	65,926	60,409	65,926							(5,517)	(5,517)		
G0177J108	ALLERGAN PLC	D	05/02/2018	VARIOUS	05/16/2018	Citigroup	1,731.000	281,503	270,123	281,503							(11,380)	(11,380)		
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	04/11/2018	JPMorgan	05/16/2018	Citigroup	2,025.000	89,814	87,309	89,814							(2,505)	(2,505)		
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON S	D	06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	5,355.000	299,550	301,919	299,550							2,369	2,369	2,088	
G16962105	BUNGE LIMITED	C	08/16/2018	VARIOUS	11/29/2018	VARIOUS	4,020.000	269,052	252,458	269,052							(16,594)	(16,594)	2,535	
143658300	CARNIVAL CORP PAIRED CTF	D	04/11/2018	JPMorgan	10/09/2018	VARIOUS	7,030.000	447,407	443,933	447,407							(3,473)	(3,473)	4,035	
P31076105	COPA HOLDINGS SA	D	08/16/2018	VARIOUS	10/09/2018	UBS Paine Webber	1,625.000	157,036	134,565	157,036							(22,471)	(22,471)	1,810	
G29183103	EATON CORP PLC	D	04/11/2018	JPMorgan	08/16/2018	VENDOR CODE INST NOT IN TABLE	1,760.000	135,824	141,468	135,824							5,645	5,645	2,323	
G4863A108	INTERNATIONAL GAME TECHNOLOGY	D	08/16/2018	VARIOUS	11/29/2018	VARIOUS	8,435.000	185,723	165,515	185,723							(20,209)	(20,209)	1,687	
G491BT108	INVESCO LTD	D	04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	31,935.000	977,291	882,388	977,291							(94,903)	(94,903)	9,581	
N53745100	LYONDELLBASELL INDUSTRIES N V	C	05/16/2018	VARIOUS	11/29/2018	VARIOUS	4,400.000	463,420	448,490	463,420							(14,930)	(14,930)	8,800	
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMO	C	06/22/2018	VENDOR CODE INST NOT IN TABLE	08/16/2018	VENDOR CODE INST NOT IN TABLE	715.000	15,169	14,427	15,169							(743)	(743)	43	
G6359F103	NABORS INDUSTRIES LTD	D	04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	4,285.000	32,277	27,956	32,277							(4,321)	(4,321)	257	
G6518L108	NIELSEN HLDGS PLC	D	05/16/2018	VARIOUS	10/29/2018	VARIOUS	32,626.000	1,063,301	839,283	1,063,301							(224,018)	(224,018)	18,208	
G6700G107	NVENT ELECTRIC PLC COMMON STOCK	D	05/01/2018	COWEN AND COMPANY, LLC	12/19/2018	VARIOUS	8,051.000	183,249	206,074	183,249							22,825	22,825	1,787	
V7780T103	ROYAL CARIBBEAN CRUISES LTD NORWAY	D	05/02/2018	VARIOUS	05/16/2018	Citigroup	1,412.000	154,944	150,871	154,944							(4,073)	(4,073)		
G81276100	SIGNET JEWELERS LIMITED	C	04/11/2018	JPMorgan	06/22/2018	VENDOR CODE INST NOT IN TABLE	800.000	30,162	46,315	30,162							16,153	16,153	296	
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK	C	05/02/2018	DEUTSCHE BANK SECURITIES INC.	06/22/2018	VENDOR CODE INST NOT IN TABLE	828.000	56,073	56,091	56,073							18	18	315	
G98294104	XL GROUP LTD COMMON STOCK USD	D	05/02/2018	DEUTSCHE BANK SECURITIES INC.	05/16/2018	Citigroup	1,246.000	69,334	68,759	69,334							(575)	(575)		
000287581	BRITISH AMERICAN TOBACCO PLC COMMO	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	06/14/2018	VARIOUS	10,012.000	549,490	498,301	549,490						(16,722)	(34,466)	(51,188)		
00B1Y9TB5	DANONE SA COMMON STOCK EUR 0.25	B	05/01/2018	DEUTSCHE BANK SECURITIES INC.	11/07/2018	VARIOUS	6,203.000	504,543	459,698	504,543						(27,004)	(17,841)	(44,845)	9,632	
00B19NLV6	EXPERIAN PLC COMMON STOCK GBP 0.1	B	09/13/2018	VARIOUS	12/20/2018	VARIOUS	26,111.000	603,808	617,843	603,808						(42,011)	56,045	14,034	6,707	
11282X103	BROOKFIELD PPTY PARTNERS L P		08/27/2018	JPMorgan	11/29/2018	VARIOUS	1,346.080	70,773	23,567	70,773							(47,206)	(47,206)	424	
780259206	ROYAL DUTCH SHELL PLC	C	04/20/2018	JEFFERIES LLC	08/03/2018	VARIOUS	57,105.000	4,032,116	3,989,931	4,032,116							(42,185)	(42,185)	45,627	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								81,840,688	78,444,426	81,840,688						(85,737)	(3,310,532)	(3,396,269)	919,463	
9799998 Subtotal - Common Stocks								81,840,688	78,444,426	81,840,688						(85,737)	(3,310,532)	(3,396,269)	919,463	

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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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
9899999 Subtotal - Preferred and Common Stocks								81,840,688	78,444,426	81,840,688						(85,737)	(3,310,532)	(3,396,269)	919,463	
9999999 Totals								199,908,553	194,163,781	199,632,415		(276,142)		(276,142)		(85,737)	(5,387,491)	(5,473,228)	3,053,808	900,771

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer											
01644@108	ALL AMERICA INSURANCE COMPANY		20222		4CIB1	No		159,801,436		15,000.000	100.000
1199999 Subtotal - Common Stocks - U.S. Property & Casualty Insurer								159,801,436		X X X	X X X
Common Stocks - Other Affiliates											
81415*109	SECURITY CENTRAL CORP.				4CIB3	No		2,059,107	2,059,107	18,500.000	100.000
1799999 Subtotal - Common Stocks - Other Affiliates								2,059,107	2,059,107	X X X	X X X
1899999 Subtotal - Common Stocks								161,860,543	2,059,107	X X X	X X X
1999999 Total - Preferred and Common Stocks								161,860,543	2,059,107	X X X	X X X

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..............0.
2. Total amount of intangible assets nonadmitted $..............0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
		NONE			
0399999 Total - Preferred and Common Stocks				X X X	X X X

E17 Schedule DA - Part 1 Short-Term Investments Owned . . . . NONE

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . . NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Options - Income Generation - Other																								
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	AMEX	06/09/2017	01/19/2018	01/10/2018	EXERCISED	452	45,200	48	(80,449)						351,211				80,449		0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	MIAX	08/17/2017	01/19/2018	01/12/2108	EXERCISED	21	2,100	72.5	(4,713)						47,220				4,713		0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	08/17/2017	01/19/2018	01/12/2108	EXERCISED	1	100	72.5	(224)						2,549				224		0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	08/17/2017	01/19/2018	01/12/2108	EXERCISED	90	9,000	72.5	(20,200)						202,370				20,200		0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	AMEX	10/25/2017	04/20/2018	01/31/2018	PURCHASED	3	300	185	(2,006)		(2,559)				(1,016)			(554)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BOX	10/25/2017	04/20/2018	01/31/2018	PURCHASED	14	1,400	185	(9,361)		(11,944)				(4,741)			(2,583)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	CBOE	10/25/2017	04/20/2018	01/31/2018	PURCHASED	25	2,500	185	(16,716)		(21,329)				(8,466)			(4,613)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	CO2X	10/25/2017	04/20/2018	01/31/2018	PURCHASED	12	1,200	185	(8,024)		(10,238)				(4,064)			(2,214)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	ISE	10/25/2017	04/20/2018	01/31/2018	PURCHASED	18	1,800	185	(12,035)		(15,357)				(6,095)			(3,322)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	MIAX	10/25/2017	04/20/2018	01/31/2018	PURCHASED	17	1,700	185	(11,367)		(14,504)				(5,757)			(3,137)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PCX	10/25/2017	04/20/2018	01/31/2018	PURCHASED	1	100	185	(669)		(853)				(339)			(185)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PHLX	10/25/2017	04/20/2018	01/31/2018	PURCHASED	25	2,500	185	(16,716)		(21,329)				(8,466)			(4,613)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	CBOE	01/31/2018	07/20/2018	03/29/2018	PURCHASED	9	900	190		(8,923)	(2,533)							6,390			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	ISE	01/31/2018	07/20/2018	03/29/2018	PURCHASED	30	3,000	190		(29,742)	(8,442)							21,299			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	MIAX	01/31/2018	07/20/2018	03/29/2018	PURCHASED	35	3,500	190		(34,699)	(9,849)							24,849			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PHLX	01/31/2018	07/20/2018	03/29/2018	PURCHASED	41	4,100	190		(40,647)	(11,538)							29,109			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	AMEX	10/19/2017	03/16/2018	02/01/2018	PURCHASED	30	3,000	37	(2,014)		(2,704)				(1,849)			(690)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	BOX	10/19/2017	03/16/2018	02/01/2018	PURCHASED	11	1,100	37	(739)		(992)				(678)			(253)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	CBOE	10/19/2017	03/16/2018	02/01/2018	PURCHASED	85	8,500	37	(5,707)		(7,662)				(5,239)			(1,955)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	CO2X	10/19/2017	03/16/2018	02/01/2018	PURCHASED	18	1,800	37	(1,209)		(1,623)				(1,110)			(414)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	ISE	10/19/2017	03/16/2018	02/01/2018	PURCHASED	87	8,700	37	(5,841)		(7,842)				(5,363)			(2,001)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	MIAX	10/19/2017	03/16/2018	02/01/2018	PURCHASED	26	2,600	37	(1,746)		(2,344)				(1,603)			(598)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	PHLX	10/19/2017	03/16/2018	02/01/2018	PURCHASED	342	34,200	37	(22,962)		(30,828)				(21,081)			(7,866)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	AMEX	02/01/2018	06/15/2018	03/29/2018	PURCHASED	99	9,900	38		(12,638)	(1,334)							11,304			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	BOX	02/01/2018	06/15/2018	03/29/2018	PURCHASED	99	9,900	38		(12,638)	(1,334)							11,304			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	CBOE	02/01/2018	06/15/2018	03/29/2018	PURCHASED	104	10,400	38		(13,276)	(1,401)							11,875			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	ISE	02/01/2018	06/15/2018	03/29/2018	PURCHASED	99	9,900	38		(12,638)	(1,334)							11,304			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	MIAX	02/01/2018	06/15/2018	03/29/2018	PURCHASED	99	9,900	38		(12,638)	(1,334)							11,304			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	PHLX	02/01/2018	06/15/2018	03/29/2018	PURCHASED	99	9,900	38		(12,638)	(1,334)							11,304			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	12/13/2017	03/16/2018	03/16/2018	EXPIRED	8	800	65	(555)						181			555			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	12/13/2017	03/16/2018	03/16/2018	EXPIRED	57	5,700	65	(3,955)						1,289			3,955			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	12/13/2017	03/16/2018	03/16/2018	EXPIRED	63	6,300	65	(4,371)						1,425			4,371			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	12/13/2017	03/16/2018	03/16/2018	EXPIRED	57	5,700	65	(3,955)						1,289			3,955			0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	12/13/2017	03/16/2018	03/16/2018	EXPIRED	57	5,700	65	(3,955)						1,289			3,955			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	12/13/2017	03/16/2018	03/16/2018	EXPIRED	57	5,700	65	(3,955)						1,289			3,955			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	AMEX	11/03/2017	02/16/2018	01/12/2018	PURCHASED	1	100	80	(85)		(171)				(41)			(86)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	BOX	11/03/2017	02/16/2018	01/12/2018	PURCHASED	6	600	80	(512)		(1,027)				(248)			(515)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	11/03/2017	02/16/2018	01/12/2018	PURCHASED	44	4,400	80	(3,758)		(7,531)				(1,822)			(3,774)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CO2X	11/03/2017	02/16/2018	01/12/2018	PURCHASED	4	400	80	(342)		(685)				(166)			(343)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	11/03/2017	02/16/2018	01/12/2018	PURCHASED	90	9,000	80	(7,686)		(15,405)				(3,726)			(7,719)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	01/12/2018	PURCHASED	3	300	80	(243)		(514)				(111)			(271)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	01/12/2018	PURCHASED	16	1,600	80	(1,312)		(2,739)				(608)			(1,427)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	01/12/2018	PURCHASED	20	2,000	80	(1,680)		(3,423)				(800)			(1,743)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	01/12/2018	PURCHASED	30	3,000	80	(2,562)		(5,135)				(1,242)			(2,573)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	11/03/2017	02/16/2018	01/12/2018	PURCHASED	24	2,400	80	(2,050)		(4,108)				(994)			(2,058)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	AMEX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	45	4,500	85		(8,151)	(249)							7,902			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	BOX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	17	1,700	85		(3,079)	(94)							2,985			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	01/12/2018	05/18/2018	03/29/2018	PURCHASED	49	4,900	85		(8,876)	(271)							8,605			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	01/12/2018	05/18/2018	03/29/2018	PURCHASED	45	4,500	85		(8,151)	(249)							7,902			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	38	3,800	85		(6,883)	(210)							6,673			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	44	4,400	85		(7,970)	(244)							7,727			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	12/14/2017	03/16/2018	01/12/2018	PURCHASED	61	6,100	67.5	(4,758)		(32,563)				(335)			(27,806)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	12/14/2017	03/16/2018	01/12/2018	PURCHASED	40	4,000	67.5	(3,280)		(21,353)				(380)			(18,073)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	12/14/2017	03/16/2018	01/12/2018	PURCHASED	45	4,500	67.5	(3,915)		(24,022)				(652)			(20,107)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	12/14/2017	03/16/2018	01/12/2018	PURCHASED	42	4,200	67.5	(3,444)		(22,421)				(399)			(18,977)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	12/14/2017	03/16/2018	01/12/2018	PURCHASED	40	4,000	67.5	(3,320)		(21,353)				(420)			(18,033)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	12/14/2017	03/16/2018	01/12/2018	PURCHASED	23	2,300	67.5	(1,973)		(12,278)				(305)			(10,305)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	01/12/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	72.5		(15,002)	(2,876)							12,126			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BOX	01/12/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	72.5		(15,002)	(2,876)							12,126			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	01/12/2018	06/15/2018	03/29/2018	PURCHASED	46	4,600	72.5		(16,832)	(3,227)							13,605			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	01/12/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	72.5		(15,002)	(2,876)							12,126			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	MIAX	01/12/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	72.5		(15,002)	(2,876)							12,126			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PHLX	01/12/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	72.5		(15,002)	(2,876)							12,126			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	AMEX	10/04/2017	04/20/2018	04/05/2018	EXERCISED	24	2,400	34	(3,462)						7,650				3,462		0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	BOX	10/04/2017	04/20/2018	04/05/2018	EXERCISED	40	4,000	34	(5,770)						12,750				5,770		0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	CBOE	10/04/2017	04/20/2018	04/05/2018	EXERCISED	105	10,500	34	(15,147)						33,468				15,147		0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	CO2X	10/04/2017	04/20/2018	04/05/2018	EXERCISED	110	11,000	34	(15,868)						35,062				15,868		0

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Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	ISE	10/04/2017	04/20/2018	04/05/2018	EXERCISED	121	12,100	34	(17,455)						38,568				17,455		0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	MIAX	10/04/2017	04/20/2018	04/05/2018	EXERCISED	57	5,700	34	(8,223)						18,168				8,223		0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PCX	10/04/2017	04/20/2018	04/05/2018	EXERCISED	16	1,600	34	(2,308)						5,100				2,308		0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PHLX	10/04/2017	04/20/2018	04/05/2018	EXERCISED	170	17,000	34	(24,524)						54,186				24,524		0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	AMEX	10/12/2017	02/16/2018	01/12/2018	PURCHASED	18	1,800	47	(1,549)		(869)				(847)			680			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	BOX	10/12/2017	02/16/2018	01/12/2018	PURCHASED	18	1,800	47	(1,549)		(869)				(847)			680			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	10/12/2017	02/16/2018	01/12/2018	PURCHASED	48	4,800	47	(4,131)		(2,318)				(2,259)			1,813			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CO2X	10/12/2017	02/16/2018	01/12/2018	PURCHASED	45	4,500	47	(3,873)		(2,173)				(2,118)			1,700			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	10/12/2017	02/16/2018	01/12/2018	PURCHASED	149	14,900	47	(12,823)		(7,196)				(7,012)			5,628			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	MIAX	10/12/2017	02/16/2018	01/12/2018	PURCHASED	19	1,900	47	(1,635)		(918)				(894)			718			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PCX	10/12/2017	02/16/2018	01/12/2018	PURCHASED	54	5,400	47	(4,647)		(2,608)				(2,541)			2,040			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	10/12/2017	02/16/2018	01/12/2018	PURCHASED	87	8,700	47	(7,488)		(4,202)				(4,095)			3,286			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	AMEX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	7	700	49		(297)	(37)							260			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	BOX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	85	8,500	49		(3,605)	(447)							3,158			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	01/12/2018	05/18/2018	03/29/2018	PURCHASED	58	5,800	49		(2,460)	(305)							2,155			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	01/12/2018	05/18/2018	03/29/2018	PURCHASED	102	10,200	49		(4,326)	(537)							3,790			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	MIAX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	53	5,300	49		(2,248)	(279)							1,969			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PCX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	7	700	49		(297)	(37)							260			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	01/12/2018	05/18/2018	03/29/2018	PURCHASED	126	12,600	49		(5,344)	(663)							4,681			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	10/04/2017	03/16/2018	01/09/2018	PURCHASED	9	900	52.5	(2,733)		(3,122)				1,803			(390)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	10/04/2017	03/16/2018	01/09/2018	PURCHASED	66	6,600	52.5	(20,039)		(22,897)				13,225			(2,857)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	10/04/2017	03/16/2018	01/09/2018	PURCHASED	128	12,800	52.5	(38,864)		(44,406)				25,648			(5,542)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	MIAX	10/04/2017	03/16/2018	01/09/2018	PURCHASED	77	7,700	52.5	(23,379)		(26,713)				15,429			(3,334)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	10/04/2017	03/16/2018	01/09/2018	PURCHASED	128	12,800	52.5	(38,864)		(44,406)				25,648			(5,542)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	BOX	01/09/2018	06/15/2018	06/07/2018	PURCHASED	76	7,600	55		(25,388)	(3,584)							21,804			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	01/09/2018	06/15/2018	06/07/2018	PURCHASED	30	3,000	55		(10,022)	(1,415)							8,607			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	01/09/2018	06/15/2018	06/07/2018	PURCHASED	79	7,900	55		(26,390)	(3,725)							22,665			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	MIAX	01/09/2018	06/15/2018	06/07/2018	PURCHASED	147	14,700	55		(49,105)	(6,932)							42,173			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	01/09/2018	06/15/2018	06/07/2018	PURCHASED	76	7,600	55		(25,388)	(3,584)							21,804			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	AMEX	10/04/2017	04/20/2018	04/24/2018	EXERCISED	97	9,700	67.5	(27,969)						74,851				27,969		0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	BOX	10/04/2017	04/20/2018	04/24/2018	EXERCISED	24	2,400	67.5	(6,920)						18,520				6,920		0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	CBOE	10/04/2017	04/20/2018	04/24/2018	EXERCISED	131	13,100	67.5	(37,773)						101,087				37,773		0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	ISE	10/04/2017	04/20/2018	04/24/2018	EXERCISED	15	1,500	67.5	(4,325)						11,575				4,325		0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	PHLX	10/04/2017	04/20/2018	04/24/2018	EXERCISED	71	7,100	67.5	(20,472)						54,788				20,472		0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	BOX	11/15/2017	02/16/2018	01/03/2018	PURCHASED	7	700	72.5	(987)		(1,472)				98			(485)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	BX	11/15/2017	02/16/2018	01/03/2018	PURCHASED	33	3,300	72.5	(4,652)		(6,938)				463			(2,286)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	CBOE	11/15/2017	02/16/2018	01/03/2018	PURCHASED	36	3,600	72.5	(5,075)		(7,569)				505			(2,494)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	EDGX	11/15/2017	02/16/2018	01/03/2018	PURCHASED	7	700	72.5	(987)		(1,472)				98			(485)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	MCRY	11/15/2017	02/16/2018	01/03/2018	PURCHASED	33	3,300	72.5	(4,652)		(6,938)				463			(2,286)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	MIAX	11/15/2017	02/16/2018	01/03/2018	PURCHASED	33	3,300	72.5	(4,652)		(6,938)				463			(2,286)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	PHLX	11/15/2017	02/16/2018	01/03/2018	PURCHASED	33	3,300	72.5	(4,652)		(6,938)				463			(2,286)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	ARCA	11/21/2017	02/16/2018	01/09/2018	PURCHASED	18	1,800	75	(2,196)		(4,811)				(954)			(2,615)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	BATS	11/21/2017	02/16/2018	01/09/2018	PURCHASED	35	3,500	75	(4,265)		(9,355)				(1,850)			(5,090)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	CBOE	11/21/2017	02/16/2018	01/09/2018	PURCHASED	17	1,700	75	(2,074)		(4,544)				(901)			(2,470)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	BOX	01/03/2018	03/16/2018	01/09/2018	PURCHASED	32	3,200	75		(4,353)	(9,935)							(5,581)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	CBOE	01/03/2018	03/16/2018	01/09/2018	PURCHASED	47	4,700	75		(6,394)	(14,592)							(8,198)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	ISE	01/03/2018	03/16/2018	01/09/2018	PURCHASED	33	3,300	75		(4,489)	(10,245)							(5,756)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	MIAX	01/03/2018	03/16/2018	01/09/2018	PURCHASED	37	3,700	75		(5,034)	(11,487)							(6,454)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	PHLX	01/03/2018	03/16/2018	01/09/2018	PURCHASED	33	3,300	75		(4,489)	(10,245)							(5,756)			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	AMEX	01/09/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	77.5		(12,523)	(601)							11,923			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	BOX	01/09/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	77.5		(12,523)	(601)							11,923			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	CBOE	01/09/2018	06/15/2018	03/29/2018	PURCHASED	47	4,700	77.5		(14,356)	(689)							13,667			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	ISE	01/09/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	77.5		(12,523)	(601)							11,923			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	MIAX	01/09/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	77.5		(12,523)	(601)							11,923			0
DowDupont, Inc Covered Calls	26078J100DowDupont, Inc	D 2-2	Equity	PHLX	01/09/2018	06/15/2018	03/29/2018	PURCHASED	41	4,100	77.5		(12,523)	(601)							11,923			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	CBOE	10/05/2017	02/16/2018	01/03/2018	PURCHASED	18	1,800	215	(15,258)		(1,530)				(13,008)			13,728			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	CBOE	10/12/2017	02/16/2018	01/03/2018	PURCHASED	24	2,400	215	(19,560)		(2,041)				(16,560)			17,519			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	CBOE	10/12/2017	02/16/2018	01/03/2018	PURCHASED	13	1,300	215	(10,582)		(1,105)				(8,957)			9,476			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	AMEX	10/12/2017	02/16/2018	01/03/2018	PURCHASED	19	1,900	215	(15,428)		(1,615)				(13,053)			13,812			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	ISE	10/12/2017	02/16/2018	01/03/2018	PURCHASED	19	1,900	215	(15,194)		(1,615)				(12,819)			13,579			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	CBOE	01/03/2018	05/18/2018	05/18/2018	EXPIRED	93	9,300	215		(30,020)								30,020			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	AMEX	07/12/2017	01/19/2018	01/23/2018	EXERCISED	26	2,600	135	(15,825)						33,835				15,825		0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	BOX	07/12/2017	01/19/2018	01/23/2018	EXERCISED	5	500	135	(3,043)						6,507				3,043		0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	07/12/2017	01/19/2018	01/23/2018	EXERCISED	9	900	135	(5,478)						11,712				5,478		0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	ISE	07/12/2017	01/19/2018	01/23/2018	EXERCISED	65	6,500	135	(39,563)						84,587				39,563		0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	PHLX	07/12/2017	01/19/2018	01/23/2018	EXERCISED	52	5,200	135	(31,651)						67,669				31,651		0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	AMEX	10/12/2017	04/20/2018	03/29/2018	PURCHASED	12	1,200	42	(2,735)		(38)				(2,075)			2,697			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	BOX	10/12/2017	04/20/2018	03/29/2018	PURCHASED	19	1,900	42	(4,330)		(60)				(3,285)			4,270			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	CBOE	10/12/2017	04/20/2018	03/29/2018	PURCHASED	156	15,600	42	(35,555)		(496)				(26,975)			35,058			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	CO2X	10/12/2017	04/20/2018	03/29/2018	PURCHASED	25	2,500	42	(5,698)		(80)				(4,323)			5,618			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	ISE	10/12/2017	04/20/2018	03/29/2018	PURCHASED	98	9,800	42	(22,336)		(312)				(16,946)			22,024			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	MIAX	10/12/2017	04/20/2018	03/29/2018	PURCHASED	19	1,900	42	(4,330)		(60)				(3,285)			4,270			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	PCX	10/12/2017	04/20/2018	03/29/2018	PURCHASED	11	1,100	42	(2,507)		(35)				(1,902)			2,472			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	PHLX	10/12/2017	04/20/2018	03/29/2018	PURCHASED	95	9,500	42	(21,652)		(302)				(16,427)			21,350			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	BATS	11/03/2017	03/16/2018	01/12/2018	PURCHASED	11	1,100	60	(720)		(1,325)				(104)			(605)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	BOX	11/03/2017	03/16/2018	01/12/2018	PURCHASED	1	100	60	(66)		(120)				(10)			(55)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	BX	11/03/2017	03/16/2018	01/12/2018	PURCHASED	39	3,900	60	(2,554)		(4,698)				(370)			(2,144)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	CBOE	11/03/2017	03/16/2018	01/12/2018	PURCHASED	60	6,000	60	(3,930)		(7,228)				(570)			(3,299)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	EDGX	11/03/2017	03/16/2018	01/12/2018	PURCHASED	83	8,300	60	(5,436)		(9,999)				(788)			(4,563)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	MCRY	11/03/2017	03/16/2018	01/12/2018	PURCHASED	35	3,500	60	(2,292)		(4,217)				(332)			(1,924)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	MIAX	11/03/2017	03/16/2018	01/12/2018	PURCHASED	17	1,700	60	(1,113)		(2,048)				(161)			(935)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	PHLX	11/03/2017	03/16/2018	01/12/2018	PURCHASED	67	6,700	60	(4,388)		(8,072)				(636)			(3,683)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	CBOE	12/13/2017	03/16/2018	01/12/2018	PURCHASED	30	3,000	60	(2,490)		(3,614)				(810)			(1,124)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	12/13/2017	03/16/2018	01/12/2018	PURCHASED	9	900	60	(742)		(1,084)				(238)			(343)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	NSDQ	12/13/2017	03/16/2018	01/12/2018	PURCHASED	1	100	60	(83)		(120)				(27)			(37)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	AMEX	01/12/2018	06/15/2018	03/29/2018	PURCHASED	46	4,600	62.5		(5,356)	(1,458)							3,898			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	CBOE	01/12/2018	06/15/2018	03/29/2018	PURCHASED	53	5,300	62.5		(6,171)	(1,680)							4,491			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	01/12/2018	06/15/2018	03/29/2018	PURCHASED	104	10,400	62.5		(12,110)	(3,297)							8,813			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	MIAX	01/12/2018	06/15/2018	03/29/2018	PURCHASED	104	10,400	62.5		(12,110)	(3,297)							8,813			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	PHLX	01/12/2018	06/15/2018	03/29/2018	PURCHASED	46	4,600	62.5		(5,356)	(1,458)							3,898			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	10/12/2017	01/19/2018	01/03/2018	PURCHASED	99	9,900	44	(5,991)		(1,262)				(4,209)			4,729			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	AMEX	10/23/2017	03/16/2018	01/31/2018	PURCHASED	10	1,000	44	(843)		(1,710)				67			(867)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	BOX	10/23/2017	03/16/2018	01/31/2018	PURCHASED	12	1,200	44	(1,012)		(2,052)				80			(1,040)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	10/23/2017	03/16/2018	01/31/2018	PURCHASED	203	20,300	44	(17,118)		(34,719)				1,355			(17,600)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CO2X	10/23/2017	03/16/2018	01/31/2018	PURCHASED	41	4,100	44	(3,457)		(7,012)				274			(3,555)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	ISE	10/23/2017	03/16/2018	01/31/2018	PURCHASED	14	1,400	44	(1,181)		(2,394)				93			(1,214)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	MIAX	10/23/2017	03/16/2018	01/31/2018	PURCHASED	15	1,500	44	(1,265)		(2,565)				100			(1,301)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PCX	10/23/2017	03/16/2018	01/31/2018	PURCHASED	10	1,000	44	(843)		(1,710)				67			(867)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PHLX	10/23/2017	03/16/2018	01/31/2018	PURCHASED	40	4,000	44	(3,373)		(6,841)				267			(3,468)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	01/03/2018	03/16/2018	01/31/2018	PURCHASED	99	9,900	44		(6,924)	(16,932)							(10,007)			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	AMEX	01/31/2018	06/15/2018	03/29/2018	PURCHASED	56	5,600	46		(8,433)	(2,184)							6,249			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	01/31/2018	06/15/2018	03/29/2018	PURCHASED	154	15,400	46		(23,191)	(6,006)							17,185			0

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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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	ISE	01/31/2018	06/15/2018	03/29/2018	PURCHASED	204	20,400	46		(30,720)	(7,956)							22,765			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PHLX	01/31/2018	06/15/2018	03/29/2018	PURCHASED	30	3,000	46		(4,518)	(1,170)							3,348			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	AMEX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	20	2,000	62.5	(5,772)		(2,499)				3,228			3,273			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BOX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	29	2,900	62.5	(8,370)		(3,624)				4,680			4,746			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	10/20/2017	04/20/2018	03/29/2018	PURCHASED	25	2,500	62.5	(7,216)		(3,124)				4,035			4,091			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CO2X	10/20/2017	04/20/2018	03/29/2018	PURCHASED	7	700	62.5	(2,020)		(875)				1,130			1,146			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	ISE	10/20/2017	04/20/2018	03/29/2018	PURCHASED	37	3,700	62.5	(10,679)		(4,624)				5,971			6,055			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	MIAX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	27	2,700	62.5	(7,793)		(3,374)				4,357			4,418			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PCX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	2	200	62.5	(577)		(250)				323			327			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PHLX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	20	2,000	62.5	(5,772)		(2,499)				3,228			3,273			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	AMEX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	20	2,000	65	(3,912)		(1,077)				2,088			2,836			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BOX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	29	2,900	65	(5,673)		(1,561)				3,027			4,111			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	10/20/2017	04/20/2018	03/29/2018	PURCHASED	24	2,400	65	(4,695)		(1,292)				2,505			3,403			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CO2X	10/20/2017	04/20/2018	03/29/2018	PURCHASED	7	700	65	(1,369)		(377)				731			992			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	ISE	10/20/2017	04/20/2018	03/29/2018	PURCHASED	37	3,700	65	(7,238)		(1,992)				3,862			5,246			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	MIAX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	27	2,700	65	(5,282)		(1,454)				2,818			3,828			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PCX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	2	200	65	(391)		(108)				209			284			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PHLX	10/20/2017	04/20/2018	03/29/2018	PURCHASED	20	2,000	65	(3,912)		(1,077)				2,088			2,836			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	BOX	10/30/2017	03/16/2018	01/31/2018	PURCHASED	180	18,000	35	(22,530)		(40,068)				8,250			(17,538)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	10/30/2017	03/16/2018	01/31/2018	PURCHASED	113	11,300	35	(14,144)		(25,154)				5,179			(11,010)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CO2X	10/30/2017	03/16/2018	01/31/2018	PURCHASED	90	9,000	35	(11,265)		(20,034)				4,125			(8,769)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	10/30/2017	03/16/2018	01/31/2018	PURCHASED	101	10,100	35	(12,642)		(22,482)				4,629			(9,841)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PHLX	10/30/2017	03/16/2018	01/31/2018	PURCHASED	59	5,900	35	(7,385)		(13,133)				2,704			(5,749)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PHLX	10/30/2017	03/16/2018	01/31/2018	PURCHASED	9	900	35	(1,062)		(2,003)				477			(942)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PHLX	10/30/2017	03/16/2018	01/31/2018	PURCHASED	31	3,100	35	(3,781)		(6,901)				1,520			(3,120)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	AMEX	01/31/2018	06/15/2018	03/29/2018	PURCHASED	145	14,500	36		(27,965)	(11,946)							16,019			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	01/31/2018	06/15/2018	03/29/2018	PURCHASED	224	22,400	36		(43,201)	(18,455)							24,746			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	01/31/2018	06/15/2018	03/29/2018	PURCHASED	162	16,200	36		(31,243)	(13,347)							17,897			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PHLX	01/31/2018	06/15/2018	03/29/2018	PURCHASED	52	5,200	36		(10,029)	(4,284)							5,745			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	AMEX	12/18/2017	04/20/2018	02/06/2018	PURCHASED	11	1,100	97.5	(889)		(62)				(152)			828			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	12/18/2017	04/20/2018	02/06/2018	PURCHASED	58	5,800	97.5	(4,690)		(326)				(804)			4,363			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	12/18/2017	04/20/2018	02/06/2018	PURCHASED	44	4,400	97.5	(3,558)		(248)				(610)			3,310			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	MIAX	12/18/2017	04/20/2018	02/06/2018	PURCHASED	54	5,400	97.5	(4,366)		(304)				(748)			4,062			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	12/18/2017	04/20/2018	02/06/2018	PURCHASED	40	4,000	97.5	(3,234)		(225)				(554)			3,009			0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	AMEX	02/06/2018	06/15/2018	03/29/2018	PURCHASED	36	3,600	87.5		(3,875)	(1,265)							2,610			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	02/06/2018	06/15/2018	03/29/2018	PURCHASED	84	8,400	87.5		(9,042)	(2,952)							6,090			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	02/06/2018	06/15/2018	03/29/2018	PURCHASED	65	6,500	87.5		(6,996)	(2,284)							4,713			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	02/06/2018	06/15/2018	03/29/2018	PURCHASED	22	2,200	87.5		(2,368)	(773)							1,595			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	11/16/2017	05/18/2018	05/18/2018	EXERCISED	18	1,800	175	(26,873)						3,133				26,873		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	11/16/2017	05/18/2018	04/11/2018	EXERCISED	10	1,000	175	(14,930)						1,740				14,930		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	ISE	11/16/2017	05/18/2018	05/18/2018	EXERCISED	15	1,500	175	(22,409)						2,596				22,409		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PHLX	11/16/2017	05/18/2018	05/18/2018	EXERCISED	13	1,300	175	(19,416)						2,255				19,416		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	11/16/2017	05/18/2018	05/18/2018	EXERCISED	13	1,300	180	(15,184)						1,196				15,184		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	11/16/2017	05/18/2018	05/18/2018	EXERCISED	14	1,400	180	(16,366)						1,274				16,366		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	ISE	11/16/2017	05/18/2018	05/18/2018	EXERCISED	14	1,400	180	(16,366)						1,274				16,366		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PHLX	11/16/2017	05/18/2018	05/18/2018	EXERCISED	14	1,400	180	(16,304)						1,336				16,304		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	AMEX	10/12/2017	03/16/2018	03/19/2018	EXERCISED	1	100	120	(321)						1,279				321		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	AMEX	10/12/2017	03/16/2018	02/27/2018	EXERCISED	1	100	120	(321)						1,279				321		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	BOX	10/12/2017	03/16/2018	02/27/2018	EXERCISED	7	700	120	(2,249)						8,951				2,249		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	10/12/2017	03/16/2018	02/27/2018	EXERCISED	41	4,100	120	(13,172)						52,428				13,172		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CO2X	10/12/2017	03/16/2018	02/27/2018	EXERCISED	6	600	120	(1,928)						7,672				1,928		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	ISE	10/12/2017	03/16/2018	02/27/2018	EXERCISED	35	3,500	120	(11,244)						44,756				11,244		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	MIAX	10/12/2017	03/16/2018	02/27/2018	EXERCISED	15	1,500	120	(4,819)						19,181				4,819		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PCX	10/12/2017	03/16/2018	02/27/2018	EXERCISED	2	200	120	(643)						2,557				643		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PHLX	10/12/2017	03/16/2018	02/27/2018	EXERCISED	8	800	120	(2,570)						10,230				2,570		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	ARCA	10/12/2017	03/16/2018	02/27/2018	EXERCISED	14	1,400	120	(4,438)						17,962				4,438		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	BATS	10/12/2017	03/16/2018	02/27/2018	EXERCISED	27	2,700	120	(8,559)						34,641				8,559		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	10/12/2017	03/16/2018	02/27/2018	EXERCISED	13	1,300	120	(4,121)						16,679				4,121		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	11/21/2017	02/16/2018	02/01/2018	PURCHASED	44	4,400	120	(6,507)		(9,596)				7,002			(3,090)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	AMEX	12/13/2017	02/16/2018	02/01/2018	PURCHASED	13	1,300	120	(3,791)		(2,835)				200			955			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	AMEX	12/13/2017	04/20/2018	03/29/2018	PURCHASED	35	3,500	120	(14,057)		(187)				1,693			13,870			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BOX	12/13/2017	04/20/2018	03/29/2018	PURCHASED	2	200	120	(803)		(11)				97			793			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	12/13/2017	04/20/2018	03/29/2018	PURCHASED	24	2,400	120	(9,639)		(128)				1,161			9,511			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	12/13/2017	04/20/2018	03/29/2018	PURCHASED	17	1,700	120	(6,828)		(91)				822			6,737			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	MIAX	12/13/2017	04/20/2018	03/29/2018	PURCHASED	17	1,700	120	(6,828)		(91)				822			6,737			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	12/13/2017	04/20/2018	03/29/2018	PURCHASED	17	1,700	120	(6,828)		(91)				822			6,737			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	02/01/2018	06/15/2018	03/29/2018	PURCHASED	57	5,700	125		(18,120)	(1,396)							16,724			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	BOX	12/13/2017	05/18/2018	03/29/2018	PURCHASED	29	2,900	130	(7,452)		(8,059)				3,684			(607)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	12/13/2017	05/18/2018	03/29/2018	PURCHASED	39	3,900	130	(10,022)		(10,838)				4,954			(816)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	ISE	12/13/2017	05/18/2018	03/29/2018	PURCHASED	33	3,300	130	(8,480)		(9,171)				4,192			(690)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	MIAX	12/13/2017	05/18/2018	03/29/2018	PURCHASED	37	3,700	130	(9,508)		(10,282)				4,700			(774)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	12/13/2017	05/18/2018	03/29/2018	PURCHASED	33	3,300	130	(8,480)		(9,171)				4,192			(690)			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	AMEX	10/24/2017	04/20/2018	03/29/2018	PURCHASED	420	42,000	25	(43,254)		(2,630)				18,066			40,623			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	BOX	10/24/2017	04/20/2018	03/29/2018	PURCHASED	70	7,000	25	(6,790)		(438)				3,430			6,351			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	CBOE	10/24/2017	04/20/2018	03/29/2018	PURCHASED	70	7,000	25	(6,790)		(438)				3,430			6,351			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	ISE	10/24/2017	04/20/2018	03/29/2018	PURCHASED	70	7,000	25	(6,790)		(438)				3,430			6,351			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	MIAX	10/24/2017	04/20/2018	03/29/2018	PURCHASED	70	7,000	25	(6,790)		(438)				3,430			6,351			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	PHLX	10/24/2017	04/20/2018	03/29/2018	PURCHASED	70	7,000	25	(6,790)		(438)				3,430			6,351			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	AMEX	11/21/2017	03/16/2018	02/14/2018	PURCHASED	14	1,400	49	(922)		(2,336)				5,196			(1,414)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	BATS	11/21/2017	03/16/2018	02/14/2018	PURCHASED	46	4,600	49	(3,031)		(7,676)				17,071			(4,645)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	BOX	11/21/2017	03/16/2018	02/14/2018	PURCHASED	18	1,800	49	(1,186)		(3,004)				6,680			(1,818)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	BX	11/21/2017	03/16/2018	02/14/2018	PURCHASED	1	100	49	(66)		(167)				371			(101)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	CBOE	11/21/2017	03/16/2018	02/14/2018	PURCHASED	21	2,100	49	(1,384)		(3,504)				7,793			(2,121)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	EDGX	11/21/2017	03/16/2018	02/14/2018	PURCHASED	13	1,300	49	(856)		(2,169)				4,825			(1,313)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	GEM	11/21/2017	03/16/2018	02/14/2018	PURCHASED	24	2,400	49	(1,581)		(4,005)				8,907			(2,424)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	ISE	11/21/2017	03/16/2018	02/14/2018	PURCHASED	32	3,200	49	(2,108)		(5,340)				11,876			(3,232)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	MCRY	11/21/2017	03/16/2018	02/14/2018	PURCHASED	20	2,000	49	(1,318)		(3,337)				7,422			(2,020)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	MIAX	11/21/2017	03/16/2018	02/14/2018	PURCHASED	20	2,000	49	(1,318)		(3,337)				7,422			(2,020)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	MPRL	11/21/2017	03/16/2018	02/14/2018	PURCHASED	32	3,200	49	(2,108)		(5,340)				11,876			(3,232)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	PCX	11/21/2017	03/16/2018	02/14/2018	PURCHASED	82	8,200	49	(5,402)		(13,684)				30,432			(8,281)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	PHLX	11/21/2017	03/16/2018	02/14/2018	PURCHASED	65	6,500	49	(4,282)		(10,847)				24,123			(6,564)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	AMEX	02/14/2018	06/15/2018	03/29/2018	PURCHASED	57	5,700	50		(11,684)	(5,215)							6,468			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	CBOE	02/14/2018	06/15/2018	03/29/2018	PURCHASED	169	16,900	50		(34,641)	(15,463)							19,178			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	ISE	02/14/2018	06/15/2018	03/29/2018	PURCHASED	61	6,100	50		(12,504)	(5,581)							6,922			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	PHLX	02/14/2018	06/15/2018	03/29/2018	PURCHASED	101	10,100	50		(20,703)	(9,241)							11,462			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	AMEX	10/04/2017	04/20/2018	03/29/2018	PURCHASED	20	2,000	57.5	(3,744)		(292)				6,356			3,452			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	BOX	10/04/2017	04/20/2018	03/29/2018	PURCHASED	3	300	57.5	(562)		(44)				953			518			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	CBOE	10/04/2017	04/20/2018	03/29/2018	PURCHASED	99	9,900	57.5	(18,533)		(1,445)				31,462			17,088			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	CO2X	10/04/2017	04/20/2018	03/29/2018	PURCHASED	19	1,900	57.5	(3,557)		(277)				6,038			3,279			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	ISE	10/04/2017	04/20/2018	03/29/2018	PURCHASED	38	3,800	57.5	(7,114)		(555)				12,076			6,559			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	MIAX	10/04/2017	04/20/2018	03/29/2018	PURCHASED	6	600	57.5	(1,123)		(88)				1,907			1,036			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	PCX	10/04/2017	04/20/2018	03/29/2018	PURCHASED	98	9,800	57.5	(18,346)		(1,431)				31,144			16,915			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	PHLX	10/04/2017	04/20/2018	03/29/2018	PURCHASED	77	7,700	57.5	(14,415)		(1,124)				24,470			13,290			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	BATS	10/24/2017	03/16/2018	03/29/2018	EXPIRED	12	1,200	180	(3,528)						270			3,528			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	NSDQ	10/24/2017	03/16/2018	03/29/2018	EXPIRED	1	100	180	(320)						(3)			320			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	AMEX	10/24/2017	03/16/2018	03/29/2018	EXPIRED	8	800	185	(1,901)						(313)			1,901			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	BOX	10/24/2017	03/16/2018	03/29/2018	EXPIRED	8	800	185	(1,901)						(313)			1,901			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE		10/24/2017	03/16/2018	03/29/2018	EXPIRED	22	2,200	185	(5,229)						(862)			5,229			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE		10/24/2017	03/16/2018	03/29/2018	EXPIRED	54	5,400	185	(12,835)						(2,116)			12,835			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	MIAX		10/24/2017	03/16/2018	03/29/2018	EXPIRED	8	800	185	(1,901)						(313)			1,901			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX		10/24/2017	03/16/2018	03/29/2018	EXPIRED	8	800	185	(1,901)						(313)			1,901			0
0699999999 Subtotal - Written Options - Income Generation - Other													(1,671,311)	(959,314)	(1,233,460)			XXX	1,731,210			803,570	593,596		XXX
0709999999 Subtotal - Written Options - Income Generation													(1,671,311)	(959,314)	(1,233,460)			XXX	1,731,210			803,570	593,596		XXX
0839999999 Subtotal - Written Options - Other													(1,671,311)	(959,314)	(1,233,460)			XXX	1,731,210			803,570	593,596		XXX
0849999999 Subtotal - Written Options													(1,671,311)	(959,314)	(1,233,460)			XXX	1,731,210			803,570	593,596		XXX
1429999999 Subtotal - Income Generation													(1,671,311)	(959,314)	(1,233,460)			XXX	1,731,210			803,570	593,596		XXX
1449999999 Grand Total													(1,671,311)	(959,314)	(1,233,460)			XXX	1,731,210			803,570	593,596		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	

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
JP MORGAN CHASE - GENERAL	DAYTON, OH				29,775		(18,268,428)	X X X
JP MORGAN CHASE - CUSTODY	DAYTON, OH						139,602,647	X X X
US BANK	VAN WERT, OH				1,498		1,212,435	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	20		11,209	X X X
0199999 Totals - Open Depositories				X X X	31,293		122,557,863	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
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	31,293		122,557,863	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	355	X X X
0599999 Total Cash				X X X	31,293		122,558,218	X X X

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

1. January	73,019,947	4. April	81,778,100	7. July	61,607,918	10. October	150,194,094
2. February	90,417,096	5. May	65,136,102	8. August	82,835,722	11. November	113,723,129
3. March	102,256,483	6. June	56,011,521	9. September	124,136,066	12. December	122,558,218

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
922906300	VANGUARD FEDERAL MONEY MKT FUND		12/31/2018	2.190	X X X	3,282,725	5,639	79,736
949921290	WELLS FARGO 100% TREASURY MMF		06/01/2018	0.820	X X X		(21,297)	31,245
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						3,282,725	(15,658)	110,981
All Other Money Market Mutual Funds								
09248U643	BLACKROCK LIQ FD TEMPCASH-IN		06/01/2018	1.870	X X X		(1,789)	6,908
316175405	FIDELITY PRIME MONEY MARKET - I		06/01/2018	1.850	X X X		(2,453)	8,177
990286916	MERRILL LYNCH BANK DEPOSIT PROGRAM		10/01/2018	1.820	X X X			55,230
8699999 Subtotal - All Other Money Market Mutual Funds							(4,242)	70,315
8899999 Total Cash Equivalents						3,282,725	(19,900)	181,296

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)	B	Workers' Compensation				
4.	Arkansas (AR)	B	Multiple Purposes	104,518	99,816	52,259	49,908
5.	California (CA)	B	Workers' Compensation			763,138	746,621
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)	B	FL Policyholders	657,491	644,084		
11.	Georgia (GA)	B	GA Policyholders	150,889	148,635		
12.	Hawaii (HI)						
13.	Idaho (ID)	B	Workers' Compensation			254,842	249,541
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)	B	Multiple Purposes	50,296	49,545	100,593	99,090
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)	B	Multiple Purposes	204,563	202,141	102,281	101,070
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)	B	NM Policyholders	354,303	350,492		
33.	New York (NY)						
34.	North Carolina (NC)	B	Multiple Purposes	1,113,523	1,101,547		
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Multiple Purposes	1,608,205	1,584,711	305,605	299,449
37.	Oklahoma (OK)						
38.	Oregon (OR)	B	Multiple Purposes			412,016	399,875
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)	B	SC POLICYHOLDERS				
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)	B	VA Policyholders	201,185	198,180		
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	XXX	XXX	101,868	99,816		
59.	TOTAL	XXX	XXX	4,546,841	4,478,967	1,990,734	1,945,554
DETAILS OF WRITE-INS							
5801.	OHIO	B	SURETY COVERAGE	101,868	99,816		
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX	101,868	99,816		

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