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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

GRANGE INSURANCE COMPANY

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

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

Country of Domicile United States

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

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

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

Mail Address PO Box 1218 (Street and Number or P.O. Box), Columbus, OH, US 43216-1218 (City or Town, State, Country and Zip Code)

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

Internet Web Site Address www.grangeinsurance.com

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

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

OFFICERS

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

OTHER OFFICERS

DOREEN YVONNE DELANEY	EVP - CHIEF OPERATIONS OFFICER	JOHN HOAGLAND NORTH	EVP - PRESIDENT - PERSONAL LINES
LINDA MARKO ROUBINEK	EVP - CHIEF CUSTOMER INTERACTIONS OFFICER	JILL ANN WAGNER #	EVP-CHIEF DISTRIBUTION & AFFILIATE OFFICER
MICHAEL ANTHONY WINNER	EVP - PRESIDENT - COMMERCIAL LINES		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of FRanklin
ss

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

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

Subscribed and sworn to before me this 21st day of February, 2020

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

Teresa J. Burchwell, Notary Public
April 28, 2022

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	240,998,156	9.571	240,998,158		240,998,158	9.571
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	41,445,754	1.646	41,445,752		41,445,752	1.646
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	118,861,943	4.721	118,861,943		118,861,943	4.721
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	325,525,161	12.928	325,525,163		325,525,163	12.928
1.06 Industrial and miscellaneous	556,683,645	22.109	556,683,644		556,683,644	22.109
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	113,294,334	4.500	113,294,334		113,294,334	4.500
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	1,396,808,993	55.475	1,396,808,994	0	1,396,808,994	55.475
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	31,693,258	1.259	31,693,258		31,693,258	1.259
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	31,693,258	1.259	31,693,258	0	31,693,258	1.259
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	240,616,637	9.556	240,616,637		240,616,637	9.556
3.02 Industrial and miscellaneous Other (Unaffiliated)	5,438,700	0.216	5,438,700		5,438,700	0.216
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	229,654,350	9.121	229,654,350		229,654,350	9.121
3.05 Mutual funds	309,217,260	12.281	309,217,259		309,217,259	12.281
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Total common stocks	784,926,947	31.174	784,926,946	0	784,926,946	31.174
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	83,255,124	3.306	83,255,124		83,255,124	3.306
5.02 Properties held for production of income	9,765,913	0.388	9,765,913		9,765,913	0.388
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	93,021,037	3.694	93,021,037	0	93,021,037	3.694
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	26,440,147	1.050	26,440,147	19,138,547	45,578,694	1.810
6.02 Cash equivalents (Schedule E, Part 2)	48,266,365	1.917	48,266,365		48,266,365	1.917
6.03 Short-term investments (Schedule DA)	788,084	0.031	788,084		788,084	0.031
6.04 Total cash, cash equivalents and short-term investments	75,494,596	2.998	75,494,596	19,138,547	94,633,143	3.758
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	114,252,923	4.538	114,252,923		114,252,923	4.538
10. Receivables for securities	2,592,763	0.103	2,592,763		2,592,763	0.103
11. Securities Lending (Schedule DL, Part 1)	19,138,547	0.760	19,138,547	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	2,517,929,064	100.000	2,517,929,064	19,138,547	2,517,929,064	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		93,613,279
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	3,280,245	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	3,280,245
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,872,487	
	8.2 Totals, Part 3, Column 9	0	3,872,487
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		93,021,037
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		93,021,037

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		114,486,969
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	10,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	7,949,296	17,949,296
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,024,051	
	5.2 Totals, Part 3, Column 9	(6,113,406)	(4,089,355)
6.	Total gain (loss) on disposals, Part 3, Column 19		6,020,365
7.	Deduct amounts received on disposals, Part 3, Column 16		20,114,352
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		114,252,923
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		114,252,923

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,035,920,554
2.	Cost of bonds and stocks acquired, Part 3, Column 7		571,139,478
3.	Accrual of discount		1,807,257
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	4,555,120	
	4.2 Part 2, Section 1, Column 15	74,542	
	4.3 Part 2, Section 2, Column 13	89,684,385	
	4.4 Part 4, Column 11	5,533,351	99,847,398
5.	Total gain (loss) on disposals, Part 4, Column 19		20,693,483
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		503,718,558
7.	Deduct amortization of premium		11,418,011
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	1,030,956	
	9.4 Part 4, Column 13	888,427	1,919,383
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		1,076,976
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,213,429,194
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,213,429,194

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 Governments (including all obligations guaranteed by governments)	1.	United States	240,998,156	244,969,559	234,848,649	239,434,483
	2.	Canada				
	3.	Other Countries				
	4.	Totals	240,998,156	244,969,559	234,848,649	239,434,483
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals	41,445,754	43,197,174	45,356,171	38,985,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals	118,861,943	124,312,425	127,335,098	110,200,000
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	325,525,161	336,592,386	337,334,224	312,070,990
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	585,014,506	613,658,160	591,036,216	448,554,848
	9.	Canada	20,911,166	21,900,768	21,475,025	19,490,000
	10.	Other Countries	64,052,305	68,155,323	64,560,915	62,812,000
	11.	Totals	669,977,977	703,714,251	677,072,156	530,856,848
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	1,396,808,991	1,452,785,795	1,421,946,298	1,231,547,321
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	31,693,258	33,005,135	31,908,928	
	15.	Canada				
	16.	Other Countries				
	17.	Totals	31,693,258	33,005,135	31,908,928	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	**Total Preferred Stocks**	31,693,258	33,005,135	31,908,928	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	548,032,145	548,032,145	405,635,010	
	21.	Canada				
	22.	Other Countries	7,240,451	7,240,451	5,430,410	
	23.	Totals	555,272,596	555,272,596	411,065,420	
Parent, Subsidiaries and Affiliates	24.	Totals	229,654,350	229,654,350	40,276,318	
	25.	**Total Common Stocks**	784,926,946	784,926,946	451,341,738	
	26.	**Total Stocks**	816,620,204	817,932,081	483,250,666	
	27.	**Total Bonds and Stocks**	2,213,429,195	2,270,717,876	1,905,196,964	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	11,914,139	174,642,207	37,116,145	6,291,549	11,034,117	XXX	240,998,157	17.2	254,550,407	19.0	240,998,157	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	11,914,139	174,642,207	37,116,145	6,291,549	11,034,117	XXX	240,998,157	17.2	254,550,407	19.0	240,998,157	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	224,600	10,301,689	21,901,502	9,017,961		XXX	41,445,752	3.0	45,939,381	3.4	41,445,752	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	224,600	10,301,689	21,901,502	9,017,961	0	XXX	41,445,752	3.0	45,939,381	3.4	41,445,752	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	2,270,793	11,990,960	61,751,463	40,539,244	2,309,483	XXX	118,861,943	8.5	132,059,596	9.9	118,861,943	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	2,270,793	11,990,960	61,751,463	40,539,244	2,309,483	XXX	118,861,943	8.5	132,059,596	9.9	118,861,943	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	40,735,374	95,636,568	99,760,493	83,435,077	5,957,651	XXX	325,525,163	23.3	331,840,219	24.8	325,525,163	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	40,735,374	95,636,568	99,760,493	83,435,077	5,957,651	XXX	325,525,163	23.3	331,840,219	24.8	325,525,163	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	9,888,750	113,061,204	90,618,942	25,487,945	3,723,244	XXX	242,780,085	17.4	264,279,494	19.7	188,380,993	54,399,092
6.2 NAIC 2	5,917,141	88,288,575	60,340,472	14,299,410	14,222,270	XXX	183,067,868	13.1	175,374,012	13.1	160,952,159	22,115,709
6.3 NAIC 3		18,351,189	78,009,241	4,332,915	1,341,130	XXX	102,034,475	7.3	98,177,378	7.3	53,261,787	48,772,688
6.4 NAIC 4	210,275	14,400,706	11,970,529	660,964	1,894,387	XXX	29,136,861	2.1	35,823,465	2.7	12,136,560	17,000,302
6.5 NAIC 5			452,440			XXX	452,440	0.0	2,133,500	0.2		452,440
6.6 NAIC 6						XXX	0	0.0	24,875	0.0		
6.7 Totals	16,016,166	234,101,674	241,391,624	44,781,234	21,181,031	XXX	557,471,729	39.9	575,812,724	43.0	414,731,499	142,740,231
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	47,632,250	47,632,250	3.4	0	0.0	47,632,250	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	65,662,084	65,662,084	4.7	0	0.0	65,662,084	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	113,294,334	113,294,334	8.1	0	0.0	113,294,334	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	[d] 65,033,656	405,632,628	311,148,545	164,771,776	23,024,495	47,632,250	1,017,243,350	72.8	XXX	XXX	962,844,258	54,399,092
11.2 NAIC 2	[d] 5,917,141	88,288,575	60,340,472	14,299,410	14,222,270	65,662,084	248,729,952	17.8	XXX	XXX	226,614,243	22,115,709
11.3 NAIC 3	[d] 0	18,351,189	78,009,241	4,332,915	1,341,130	0	102,034,475	7.3	XXX	XXX	53,261,787	48,772,688
11.4 NAIC 4	[d] 210,275	14,400,706	11,970,529	660,964	1,894,387	0	29,136,861	2.1	XXX	XXX	12,136,560	17,000,302
11.5 NAIC 5	[d] 0	0	452,440	0	0	0	[c] 452,440	0.0	XXX	XXX	0	452,440
11.6 NAIC 6	[d] 0	0	0	0	0	0	[c] 0	0.0	XXX	XXX	0	0
11.7 Totals	71,161,072	526,673,098	461,921,227	184,065,065	40,482,282	113,294,334	[b] 1,397,597,078	100.0	XXX	XXX	1,254,856,848	142,740,231
11.8 Line 11.7 as a % of Col. 7	5.1	37.7	33.1	13.2	2.9	8.1	100.0	XXX	XXX	XXX	89.8	10.2
12. Total Bonds Prior Year												
12.1 NAIC 1	53,478,792	396,885,157	359,719,831	195,976,650	22,608,667	0	XXX	XXX	1,028,669,097	76.8	962,394,432	66,274,665
12.2 NAIC 2	9,766,520	81,153,432	72,052,834	12,401,226	0	0	XXX	XXX	175,374,012	13.1	152,518,227	22,855,785
12.3 NAIC 3	0	31,377,307	58,978,463	3,739,006	4,082,602	0	XXX	XXX	98,177,378	7.3	53,211,807	44,965,571
12.4 NAIC 4	0	25,130,561	10,692,905	0	0	0	XXX	XXX	35,823,466	2.7	16,529,486	19,293,979
12.5 NAIC 5	0	326,188	1,807,313	0	0	0	XXX	XXX	[c] 2,133,501	0.2	1,807,313	326,188
12.6 NAIC 6	0	24,875	0	0	0	0	XXX	XXX	[c] 24,875	0.0	24,875	0
12.7 Totals	63,245,312	534,897,520	503,251,346	212,116,882	26,691,269	0	XXX	XXX	[b] 1,340,202,329	100.0	1,186,486,140	153,716,188
12.8 Line 12.7 as a % of Col. 9	4.7	39.9	37.6	15.8	2.0	0.0	XXX	XXX	100	XXX	88.5	11.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	62,874,436	378,415,949	293,113,316	161,507,056	19,301,250	47,632,250	962,844,257	68.9	962,394,432	71.8	962,844,257	XXX
13.2 NAIC 2	4,306,038	81,431,229	51,978,341	14,299,410	8,937,141	65,662,084	226,614,243	16.2	152,518,227	11.4	226,614,243	XXX
13.3 NAIC 3		9,851,950	39,331,528	3,086,618	991,692		53,261,788	3.8	53,211,807	4.0	53,261,788	XXX
13.4 NAIC 4	210,275	10,130,305	1,795,980				12,136,560	0.9	16,529,486	1.2	12,136,560	XXX
13.5 NAIC 5							0	0.0	1,807,313	0.1	0	XXX
13.6 NAIC 6							0	0.0	24,875	0.0	0	XXX
13.7 Totals	67,390,749	479,829,433	386,219,165	178,893,084	29,230,083	113,294,334	1,254,856,848	89.8	1,186,486,140	88.5	1,254,856,848	XXX
13.8 Line 13.7 as a % of Col. 7	5.4	38.2	30.8	14.3	2.3	9.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.8	34.3	27.6	12.8	2.1	8.1	89.8	XXX	XXX	XXX	89.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,159,221	27,216,678	18,035,229	3,264,721	3,723,244		54,399,093	3.9	66,274,665	4.9	XXX	54,399,093
14.2 NAIC 2	1,611,103	6,857,346	8,362,131		5,285,129		22,115,709	1.6	22,855,785	1.7	XXX	22,115,709
14.3 NAIC 3		8,499,239	38,677,714	1,246,298	349,438		48,772,689	3.5	44,965,571	3.4	XXX	48,772,689
14.4 NAIC 4		4,270,401	10,174,549	660,964	1,894,387		17,000,301	1.2	19,293,979	1.4	XXX	17,000,301
14.5 NAIC 5			452,440				452,440	0.0	326,188	0.0	XXX	452,440
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	3,770,324	46,843,664	75,702,063	5,171,983	11,252,198	0	142,740,232	10.2	153,716,188	11.5	XXX	142,740,232
14.8 Line 14.7 as a % Col. 7	2.6	32.8	53.0	3.6	7.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	3.4	5.4	0.4	0.8	0.0	10.2	XXX	XXX	XXX	XXX	10.2

(a) Includes $ 139,600,407 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 29,427,266 current year of bonds with Z designations, and$ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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$ 788,084 ; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,203,709	142,998,381	23,044,583	1,992,425	8,998,463	XXX	178,237,561	12.8	197,013,620	14.7	178,237,560	
1.02 Residential Mortgage-Backed Securities	5,546,197	12,123,909	4,765,832	3,399,781	2,035,654	XXX	27,871,373	2.0	21,542,957	1.6	27,871,374	
1.03 Commercial Mortgage-Backed Securities	5,164,233	19,519,917	9,305,730	899,344		XXX	34,889,224	2.5	35,993,830	2.7	34,889,224	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	11,914,139	174,642,207	37,116,145	6,291,550	11,034,117	XXX	240,998,158	17.2	254,550,407	19.0	240,998,158	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	224,600	10,301,689	21,901,502	9,017,961		XXX	41,445,752	3.0	45,939,381	3.4	41,445,752	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	224,600	10,301,689	21,901,502	9,017,961	0	XXX	41,445,752	3.0	45,939,381	3.4	41,445,752	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,270,793	11,990,960	61,751,463	40,539,244	2,309,483	XXX	118,861,943	8.5	132,059,596	9.9	118,861,943	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	2,270,793	11,990,960	61,751,463	40,539,244	2,309,483	XXX	118,861,943	8.5	132,059,596	9.9	118,861,943	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations		10,514,321	72,015,816	77,859,480	5,540,351	XXX	165,929,968	11.9	167,028,035	12.5	165,929,969	
5.02 Residential Mortgage-Backed Securities	40,735,374	85,122,247	27,744,677	5,575,597	417,300	XXX	159,595,195	11.4	164,812,184	12.3	159,595,194	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.05 Totals	40,735,374	95,636,568	99,760,493	83,435,077	5,957,651	XXX	325,525,163	23.3	331,840,219	24.8	325,525,163	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	16,016,165	234,101,674	241,391,623	44,781,234	21,181,030	XXX	557,471,726	39.9	575,812,725	43.0	414,731,498	142,740,230
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
6.05 Totals	16,016,165	234,101,674	241,391,623	44,781,234	21,181,030	XXX	557,471,726	39.9	575,812,725	43.0	414,731,498	142,740,230
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0				
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0				
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	113,294,334	113,294,334	8.1	0	0.0	113,294,334	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	113,294,334	113,294,334	8.1	0	0.0	113,294,334	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	19,715,267	409,907,025	420,104,987	174,190,344	38,029,327	XXX	1,061,946,950	76.0	XXX	XXX	919,206,722	142,740,230
11.02 Residential Mortgage-Backed Securities	46,281,571	97,246,156	32,510,509	8,975,378	2,452,954	XXX	187,466,568	13.4	XXX	XXX	187,466,568	0
11.03 Commercial Mortgage-Backed Securities	5,164,233	19,519,917	9,305,730	899,344	0	XXX	34,889,224	2.5	XXX	XXX	34,889,224	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	113,294,334	113,294,334	8.1	XXX	XXX	113,294,334	0
11.06 Affiliated Bank Loans						XXX	0	0.0	XXX	XXX		
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	71,161,071	526,673,098	461,921,226	184,065,066	40,482,281	113,294,334	1,397,597,076	100.0	XXX	XXX	1,254,856,848	142,740,230
11.09 Lines 11.08 as a % Col. 7	5.1	37.7	33.1	13.2	2.9	8.1	100.0	XXX	XXX	XXX	89.8	10.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	27,220,746	424,338,251	439,649,524	200,519,345	26,125,491	XXX	XXX	XXX	1,117,853,357	83.4	964,137,169	153,716,187
12.02 Residential Mortgage-Backed Securities	31,169,434	90,851,147	52,959,147	10,809,635	565,778	XXX	XXX	XXX	186,355,141	13.9	186,355,141	0
12.03 Commercial Mortgage-Backed Securities	4,855,132	19,708,121	10,642,675	787,902	0	XXX	XXX	XXX	35,993,830	2.7	35,993,830	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	63,245,312	534,897,519	503,251,346	212,116,882	26,691,269	0	XXX	XXX	1,340,202,328	100.0	1,186,486,140	153,716,187
12.09 Line 12.08 as a % of Col. 9	4.7	39.9	37.6	15.8	2.0	0.0	XXX	XXX	100.0	XXX	88.5	11.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	15,944,945	363,063,360	344,402,926	169,018,362	26,777,129	XXX	919,206,722	65.8	964,137,169	71.9	919,206,722	XXX
13.02 Residential Mortgage-Backed Securities	46,281,572	97,246,156	32,510,509	8,975,378	2,452,953	XXX	187,466,568	13.4	186,355,141	13.9	187,466,568	XXX
13.03 Commercial Mortgage-Backed Securities	5,164,233	19,519,917	9,305,730	899,344		XXX	34,889,224	2.5	35,993,830	2.7	34,889,224	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	113,294,334	113,294,334	8.1	0	0.0	113,294,334	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0			0	XXX
13.08 Totals	67,390,750	479,829,433	386,219,165	178,893,084	29,230,082	113,294,334	1,254,856,848	89.8	1,186,486,140	88.5	1,254,856,848	XXX
13.09 Line 13.08 as a % of Col. 7	5.4	38.2	30.8	14.3	2.3	9.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.8	34.3	27.6	12.8	2.1	8.1	89.8	XXX	XXX	XXX	89.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	3,770,323	46,843,664	75,702,062	5,171,983	11,252,198	XXX	142,740,230	10.2	153,716,187	11.5	XXX	142,740,230
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0			XXX	0
14.08 Totals	3,770,323	46,843,664	75,702,062	5,171,983	11,252,198	0	142,740,230	10.2	153,716,187	11.5	XXX	142,740,230
14.09 Line 14.08 as a % of Col. 7	2.6	32.8	53.0	3.6	7.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.3	3.4	5.4	0.4	0.8	0.0	10.2	XXX	XXX	XXX	XXX	10.2

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	0	0	0	0	0
2. Cost of short-term investments acquired	2,063,019	2,063,019			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	32,471	32,471			
6. Deduct consideration received on disposals	1,099,893	1,099,893			
7. Deduct amortization of premium	207,513	207,513			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	788,084	788,084	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	788,084	788,084	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

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	65,739,268	0	65,739,268	0
2. Cost of cash equivalents acquired	96,105,098		96,105,098	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	113,578,001		113,578,001	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	48,266,365	0	48,266,365	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	48,266,365	0	48,266,365	0

(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		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
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																
HOME OFFICE COMPLEX - 671 SOUTH HIGH		COLUMBUS	OH	01/31/1977	06/04/2019	151,230,116		83,211,827	81,990,000	3,513,034	0		(3,513,034)		6,568,864	7,614,457
APARTMENTS - 20-24 SYCAMORE		COLUMBUS	OH	03/19/1975	06/04/2019	273,678		43,298	550,000	0	0		0		5,260	99,199
0299999 - Properties occupied by the reporting entity - Administrative						151,503,794	0	83,255,125	82,540,000	3,513,034	0	0	(3,513,034)	0	6,574,124	7,713,656
0399999 - Total Properties occupied by the reporting entity						151,503,794	0	83,255,125	82,540,000	3,513,034	0	0	(3,513,034)	0	6,574,124	7,713,656
Properties held for the production of income																
BREWERS YARD OFFICE I - 585 SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	6,537,930		4,453,343	6,237,000	169,895	0		(169,895)		448,484	604,323
BREWERS YARD OFFICE II - 605 SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	7,735,528		5,312,570	8,613,000	189,557	0		(189,557)		512,039	470,008
0499999 - Properties held for the production of income						14,273,458	0	9,765,913	14,850,000	359,452	0	0	(359,452)	0	960,522	1,074,331
0699999 Totals						165,777,252	0	93,021,037	97,390,000	3,872,487	0	0	(3,872,487)	0	7,534,646	8,787,987

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	3	4	5	6	7	8	9
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								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/01/2019	ELEVATOR TESTING & SERVICES	1,250	0	1,250	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/27/2019	NAI OHIO EQUITIES	115,386	0	115,386	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/29/2019	NAI OHIO EQUITIES	263,123	0	263,123	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/01/2019	NAI OHIO EQUITIES	227,893	0	227,893	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/07/2019	BROCON CONSTRUCTION	4,498	0	4,498	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/22/2019	NAI OHIO EQUITIES	189,938	0	189,938	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/21/2019	BROCON CONSTRUCTION	97,811	0	97,811	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/24/2019	NAI OHIO EQUITIES	300,324	0	300,324	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/08/2019	BROCON CONSTRUCTION	179,047	0	179,047	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/05/2019	NAI OHIO EQUITIES	103,337	0	103,337	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/09/2019	BROCON CONSTRUCTION	329,930	0	329,930	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/09/2019	BROCON CONSTRUCTION	75,877	0	75,877	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/03/2019	BROCON CONSTRUCTION	30,093	0	30,093	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/31/2019	BROCON CONSTRUCTION	138,335	0	138,335	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/31/2019	MATIC	(9,235)	0	(9,235)	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/21/2019	BROCON CONSTRUCTION	16,368	0	16,368	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/26/2019	WILLIAMS LEA, INC.	221,400	0	221,400	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/03/2019	BROCON CONSTRUCTION	4,155	0	4,155	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/16/2019	WILLIAMS LEA, INC.	819,059	0	819,059	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/16/2019	LOEB ELECTRIC COMPANY	5,772	0	5,772	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/16/2019	KING BUSINESS INTERIORS, INC.	52,866	0	52,866	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/17/2019	BROCON CONSTRUCTION	4,120	0	4,120	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/19/2019	THOMAS DOOR CONTROLS, INC.	37,299	0	37,299	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/19/2019	MAK ASSOCIATES OF OHIO	8,343	0	8,343	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/26/2019	KING BUSINESS INTERIORS, INC.	31,088	0	31,088	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/27/2019	DENNIS TODD PAINTING, INC.	31,802	0	31,802	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/31/2019	LOEB ELECTRIC COMPANY	368	0	368	0
0199999 - Acquired by purchase					3,280,245	0	3,280,245	0
0399999 Totals					3,280,245	0	3,280,245	0

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
992PYG-99-5	GOLDENTREE PARTNERS II, LP		New York	NY	Goldentree II		06/03/2003	13	536,465	1,658,077	1,658,077	(105,148)							11.440
992PNG-99-7	GOLDENTREE PARTNERS, LP		New York	NY	GOLDENTREE PARTNERS, LP		05/01/2017	13	10,796,578	12,280,961	12,280,961	414,088							0.081
992PNW-99-2	UPDATA VENTURE PARTNERS II, LP		Reston	VA	UPDATA VENTURE PARTNERS II, LP		09/30/2001	1	8,990	245,288	245,288	(850)							5.720
992PTX-99-4	Q-BLK APPRECIATION FUND II LLC		SEATTLE	WA	Q-BLK APPRECIATION FUND II LLC		09/01/2005	13	11,979,714	22,473,039	22,473,039	189,991							5.800
277902-QW-5	EATON VANCE INST SR LOAN FUND		GEORGETOWN	CYM	EATON VANCE INST SR LOAN FUND		01/02/2013	10	79,500,000	77,595,558	77,595,558	1,525,970					3,497,835		1.460
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated									102,821,746	114,252,923	114,252,923	2,024,051	0	0	0	0	3,497,835	0	XXX
4899999 - Subtotals - Unaffiliated									102,821,746	114,252,923	114,252,923	2,024,051	0	0	0	0	3,497,835	0	XXX
4999999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 Totals									102,821,746	114,252,923	114,252,923	2,024,051	0	0	0	0	3,497,835	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated										
992PNG-99-7	GOLDENTREE PARTNERS, LP	New York	NY	GOLDENTREE PARTNERS, LP	05/01/2017	13		199,296		0.810
277902-QW-5	EATON VANCE INST SR LOAN FUND	GEORGETOWN	CYM	EATON VANCE INST SR LOAN FUND	01/02/2013	10		7,500,000		1.460
000000-00-0	Tnedicca, Inc	Powell	OH	TNEDICCA	08/23/2019			250,000		
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							0	7,949,296	0	XXX
Capital Notes - Unaffiliated										
29999A-DN-6	PVTPL EVERETT CASH MUTUAL INSURANCE CO. SURPLUS NOTE	Everett	PA	EVERETT CASH MUTUAL INSURANCE CO	02/22/2019	2	10,000,000			
3399999 - Capital Notes - Unaffiliated							10,000,000	0	0	XXX
4899999 – Subtotals - Unaffiliated							10,000,000	7,949,296	0	XXX
4999999 – Subtotals - Affiliated							0	0	0	XXX
5099999 Totals							10,000,000	7,949,296	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
992PYG-99-5	GOLDENTREE PARTNERS II, LP	New York	NY	Distribution	06/03/2003	09/01/2019	204,788	(143,414)				(143,414)		61,374	199,296		137,921	137,921	
992PNF-99-9	DIAMOND-HILL INVESTMENT PARTNERS	Columbus	OH	Distribution	06/03/2003	11/12/2019	9,752,605	(5,969,992)				(5,969,992)		3,782,613	9,665,057		5,882,444	5,882,444	
000000-00-0	Tnedicca, Inc	Powell	OH	Distribution	09/01/2019	10/31/2019	250,000					0		250,000	250,000			0	
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							10,207,393	(6,113,406)	0	0	0	(6,113,406)	0	4,093,987	10,114,352	0	6,020,365	6,020,365	0
Capital Notes - Unaffiliated																			
29999A-DN-6	PVTPL EVERETT CASH MUTUAL INSURANCE CO. SURPLUS NOTE	Everett	PA	Distribution	02/22/2019	10/31/2019	10,000,000					0		10,000,000	10,000,000			0	231,111
3399999 - Capital Notes - Unaffiliated							10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0	231,111
4499999 – Subtotals - Unaffiliated							20,207,393	(6,113,406)	0	0	0	(6,113,406)	0	14,093,987	20,114,352	0	6,020,365	6,020,365	231,111
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							20,207,393	(6,113,406)	0	0	0	(6,113,406)	0	14,093,987	20,114,352	0	6,020,365	6,020,365	231,111

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32				1	1,993,372	137.2971	1,990,437	1,449,730	1,992,425	4,986	(5,934)			3.375	(2.553)	AO	10,427		11/19/2019	04/15/2032
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25				1	3,715,114	111.4552	3,820,562	3,427,892	3,743,297	65,272	(65,242)			2.375	(1.729)	JJ	37,609	80,407	12/12/2017	01/15/2025
912810-FS-2	TSY INFL IX N/B 2 15/01/26				1	3,220,675	111.1606	3,373,870	3,035,130	3,290,846	57,312	(43,967)			2.000	(1.327)	JJ	28,042	59,953	11/13/2018	01/15/2026
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28				1	3,637,229	112.3439	3,898,304	3,469,976	3,741,204	65,026	(34,860)			1.750	(0.930)	JJ	28,052	59,974	11/13/2018	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29				1	3,410,940	120.5228	3,589,618	2,978,372	3,447,273	55,311	(51,140)			2.500	(1.600)	JJ	34,397	68,541	06/26/2019	01/15/2029
912810-QF-8	TSY INFL IX N/B 2.125 15/02/40				1	1,017,415	130.7069	1,011,494	773,864	1,017,780	821	(455)			2.125	(1.351)	FA	6,211		12/19/2019	02/15/2040
912810-QV-3	TSY INFL IX N/B 0.75 15/02/42				1	2,282,798	103.8643	2,756,084	2,653,544	2,482,475	42,935	7,332			0.750	0.304	FA	7,517	19,634	08/14/2017	02/15/2042
912810-RF-7	TSY INFL IX N/B 1.375 15/02/44				1	2,116,274	117.9295	2,519,554	2,136,492	2,250,167	38,999	(4,849)			1.375	(0.212)	FA	11,096	28,983	11/13/2018	02/15/2044
912810-RR-1	TSY INFL IX N/B 1 15/02/46				1	1,203,998	109.9727	1,194,402	1,086,090	1,206,451	3,011	(558)			1.000	(0.401)	FA	4,102		11/19/2019	02/15/2046
912810-SB-5	TSY INFL IX N/B 1 15/02/48				1	2,040,212	110.6534	2,020,689	1,826,143	2,041,590	1,644	(266)			1.000	(0.395)	FA	6,898		12/19/2019	02/15/2048
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23				1	10,216,005	101.5535	10,657,405	10,494,376	10,473,272	177,300	9,408			0.625	0.063	AO	13,978	53,577	06/26/2019	04/15/2023
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24				1	7,824,308	101.6227	7,983,712	7,856,233	7,914,254	93,511	(3,565)			0.500	(0.171)	AO	8,371	11,953	11/19/2019	04/15/2024
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29				1	1,012,114	100.9764	1,015,813	1,005,990	1,014,532	2,521	(103)			0.250	(0.089)	JJ	1,162		11/19/2019	07/15/2029
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24				1	13,950,560	102.1233	14,544,485	14,242,076	14,362,464	249,771	(20,802)			0.625	(0.207)	JJ	41,120	57,951	06/26/2019	01/15/2024
912828-PC-8	US TREASURY N/B 2.625 15/11/20	SD			1	1,227,188	100.8398	1,210,078	1,200,000	1,203,709		(4,165)			2.625	2.267	MN	4,067	31,500	01/15/2014	11/15/2020
912828-PP-9	TSY INFL IX N/B 1.125 15/01/21				1	11,683,776	100.9312	11,991,674	11,881,034	11,983,448	202,809	(89,477)			1.125	(0.820)	JJ	61,746	115,291	06/26/2019	01/15/2021
912828-Q6-0	TSY INFL IX N/B 0.125 15/04/21				1	9,429,606	99.7990	9,860,375	9,880,234	9,817,994	169,764	47,561			0.125	0.492	AO	2,632	12,209	05/09/2018	04/15/2021
912828-QV-5	TSY INFL IX N/B 0.625 15/07/21				1	11,188,435	101.1268	11,586,362	11,457,261	11,492,677	200,110	(19,823)			0.625	(0.200)	JJ	33,080	65,121	05/21/2019	07/15/2021
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26				1	1,074,557	100.3210	1,152,365	1,148,677	1,106,474	19,117	6,249			0.125	0.574	JJ	663	1,418	08/21/2018	07/15/2026
912828-SA-9	TSY INFL IX N/B 0.125 15/01/22				1	13,275,496	99.9526	14,261,711	14,268,472	14,188,648	245,460	38,344			0.125	0.277	JJ	8,239	17,615	11/13/2018	01/15/2022
912828-SV-3	US TREASURY N/B 1.75 15/05/22	SD			1	1,627,813	100.3672	1,605,875	1,600,000	1,611,083		(4,571)			1.750	1.452	MN	3,615	28,000	01/10/2017	05/15/2022
912828-TE-0	TSY INFL IX N/B 0.125 15/07/22				1	12,558,842	100.4239	13,403,892	13,347,313	13,338,027	230,982	3,082			0.125	0.031	JJ	7,707	16,478	11/13/2018	07/15/2022
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23				1	12,956,284	99.9954	13,934,736	13,935,375	13,773,749	227,442	51,358			0.125	0.385	JJ	8,047	16,520	06/26/2019	01/15/2023
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27				1	2,377,210	101.5230	2,519,904	2,482,102	2,463,955	43,190	2,075			0.375	0.104	JJ	4,300	7,233	05/21/2019	01/15/2027
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23				1	10,714,401	101.3870	11,210,864	11,057,500	10,966,456	178,921	26,467			0.375	0.235	JJ	19,155	38,919	06/26/2019	07/15/2023
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24				1	9,745,992	100.6009	9,812,184	9,753,570	9,769,919	24,342	(415)			0.125	(0.037)	JJ	5,632		11/19/2019	07/15/2024
912828-X3-9	TSY INFL IX N/B 0.125 15/04/22				1	10,884,121	99.8580	11,411,365	11,427,588	11,296,469	193,433	54,322			0.125	0.506	AO	3,044	13,117	06/26/2019	04/15/2022
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25				1	2,984,242	102.0426	3,224,384	3,159,840	3,160,514	54,729	(196)			0.375	(0.001)	JJ	5,474	11,703	11/13/2018	07/15/2025
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28				1	1,074,508	105.2081	1,078,531	1,025,140	1,076,489	2,690	(709)			0.750	(0.571)	JJ	3,552		11/19/2019	07/15/2028
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24				1	2,005,004	100.5816	2,017,607	2,005,940	2,009,919	5,010	(96)			0.125	(0.041)	AO	534		11/19/2019	10/15/2024
0199999 - Bonds - U.S. Governments - Issuer Obligations						172,448,489	XXX	180,658,336	176,065,954	178,237,560	2,656,419	(104,995)	0	0	XXX	XXX	XXX	410,469	816,097	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL			4	1	2,257,074	108.1667	2,325,145	2,149,595	2,252,499		(7,136)			4.100	3.444	MON	7,344	58,756	04/23/2019	09/15/2037
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID			4	1	39,582	110.0977	42,542	38,640	39,092		(60)			6.000	5.776	MON	193	2,318	10/21/2002	09/15/2032

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL			4	1	25,924	112.5633	29,026	25,787	25,875		(27)			5.500	5.402	MON	118	1,418	09/09/2002	09/20/2032
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID			4	1	30,608	110.1712	33,658	30,550	30,582		(8)			5.000	4.975	MON	127	1,528	01/27/2003	01/15/2033
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL			4	1	427,920	103.4486	424,075	409,938	430,051		(3,826)			3.500	1.125	MON	1,196	14,348	06/05/2017	01/20/2042
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5			4	1	386,099	106.7216	429,301	402,262	396,873		1,073			4.500	4.871	MON	1,508	18,102	06/05/2017	05/20/2033
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25			4	1	14,364	103.7187	14,907	14,373	14,353		8			4.250	4.320	MON	51	611	04/24/2003	03/16/2033
38375C-AJ-9	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	514,653	101.2905	502,631	496,228	507,466		(7,265)			3.000	1.225	MON	1,241	14,887	09/24/2014	03/20/2039
38376Y-TG-6	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	1,119,671	100.9156	1,147,403	1,136,993	1,134,688		2,363			3.000	3.237	MON	2,842	34,110	08/19/2011	02/20/2039
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2			4	1	334,766	99.7744	333,638	334,393	334,673		(105)			2.000	1.964	MON	557	6,688	06/05/2017	10/20/2040
38378D-PC-3	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	2,062,063	100.5738	2,040,969	2,029,324	2,036,288		(5,332)			3.000	2.759	MON	5,073	60,880	12/16/2014	08/20/2039
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	550,169	101.6894	533,775	524,908	542,619		(3,280)			3.000	2.173	MON	1,312	15,747	12/07/2012	11/20/2042
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886			4	1	1,925,625	99.6131	1,992,261	2,000,000	1,977,434		11,868			2.389	2.896	MON	3,981	47,772	06/04/2015	07/16/2043
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2			4	1	1,587,475	99.7476	1,590,425	1,594,451	1,588,502		1,615			2.000	2.115	MON	2,657	31,889	11/09/2017	12/16/2042
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5			4	1	1,974,580	101.0891	2,043,011	2,021,000	1,996,645		6,445			2.500	2.854	MON	4,210	50,525	04/26/2016	07/20/2041
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2			4	1	2,121,542	102.2458	2,162,537	2,115,038	2,120,985		(558)			3.200	3.153	MON	5,640	33,527	06/04/2019	03/20/2048
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5			4	1	1,800,552	102.4672	1,828,688	1,784,657	1,796,548		(4,559)			3.500	3.166	MON	5,205	62,463	08/14/2018	09/20/2047
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	5,415,661	101.6468	5,881,639	5,786,349	5,492,033		74,788			3.000	4.689	MON	14,466	173,590	12/12/2018	09/20/2046
38381V-QN-3	GOVERNMENT NATIONAL MORTGAGE A 3.5			4	1	4,142,598	104.2270	4,174,216	4,004,929	4,139,360		(3,238)			3.500	3.235	MON	12,067	58,405	06/26/2019	05/20/2049
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	1,015,313	100.1053	1,001,053	1,000,000	1,014,807		(505)			3.000	2.748	MON	2,500	10,000	08/13/2019	07/20/2049
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						27,746,239	XXX	28,530,900	27,899,415	27,871,373	0	62,261	0	0	XXX	XXX	XXX	72,288	697,564	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85			4	1	3,148,179	100.8079	3,238,382	3,212,427	3,169,035		15,697			2.850	3.325	MON	7,630	91,554	08/20/2018	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6			4	1	2,885,132	100.0280	2,907,175	2,906,362	2,889,815		2,412			2.600	2.689	MON	6,297	75,565	10/31/2017	01/16/2059
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85			4	1	2,172,469	101.2529	2,240,739	2,213,011	2,187,031		10,403			2.850	3.304	MON	5,256	63,071	07/19/2018	04/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35			4	1	1,848,091	99.5219	1,909,674	1,918,849	1,869,015		16,190			2.350	3.249	MON	3,758	45,093	08/27/2018	04/16/2052
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5			4	1	2,775,797	99.8628	2,879,521	2,883,477	2,808,554		20,519			2.500	3.237	MON	6,007	72,087	05/07/2018	11/16/2048
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6			4	1	4,654,862	100.1576	4,813,368	4,805,794	4,702,156		28,399			2.600	3.211	MON	10,413	124,951	04/12/2018	11/16/2048
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6			4	1	3,296,970	100.1465	3,385,378	3,380,425	3,327,769		22,002			2.600	3.278	MON	7,324	87,891	07/24/2018	07/16/2051
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25			4	1	4,276,865	101.6623	4,421,887	4,349,585	4,292,309		18,715			3.250	3.793	MON	11,780	141,362	09/19/2018	05/16/2059
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25			4	1	4,808,185	101.8857	4,998,828	4,906,311	4,831,298		21,554			3.250	3.688	MON	13,288	159,455	10/17/2018	11/16/2053

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25			4	1	4,787,371	101.8904	4,985,371	4,892,873	4,812,241		22,579			3.250	3.728	MON	13,252	159,018	10/19/2018	10/16/2047
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						34,653,921	XXX	35,780,323	35,469,114	34,889,223	0	178,470	0	0	XXX	XXX	XXX	85,005	1,020,047	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						234,848,649	XXX	244,969,559	239,434,483	240,998,156	2,656,419	135,736	0	0	XXX	XXX	XXX	567,762	2,533,708	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770-4E-1	ALASKA ST 5			2	1FE	1,075,751	117.5340	1,028,423	875,000	1,003,114		(21,312)			5.000	2.211	FA	18,229	43,750	06/23/2016	08/01/2032
20772J-CW-0	CONNECTICUT ST 5			2	1FE	2,272,500	106.1750	2,123,500	2,000,000	2,057,534		(29,866)			5.000	3.382	MN	16,667	100,000	12/05/2011	11/01/2028
20772J-DJ-8	CONNECTICUT ST 5			2	1FE	578,085	106.4310	532,155	500,000	516,267		(8,469)			5.000	3.174	MN	4,167	25,000	11/09/2011	11/01/2026
246381-BZ-9	DELAWARE ST 5				1FE	1,190,790	113.8030	1,138,030	1,000,000	1,074,910		(19,583)			5.000	2.802	FA	20,833	50,000	08/15/2013	08/01/2023
25476F-SZ-2	DIST OF COLUMBIA 5			2	1FE	2,361,860	120.9020	2,418,040	2,000,000	2,272,270		(35,125)			5.000	2.831	JD	8,333	100,000	05/18/2017	06/01/2035
373384-F3-5	GEORGIA ST 5				1FE	1,197,800	111.9180	1,119,180	1,000,000	1,069,493		(21,326)			5.000	2.652	FA	20,833	50,000	07/09/2013	02/01/2023
419792-PH-3	HAWAII ST 5			2	1	578,793	110.9460	571,372	515,000	546,395		(10,497)			5.000	2.763	MN	4,292	25,750	10/28/2016	11/01/2023
419792-PR-1	HAWAII ST 5			2	1FE	545,077	110.9460	538,088	485,000	514,566		(9,885)			5.000	2.763	MN	4,042	24,250	10/28/2016	11/01/2023
56052A-YB-6	MAINE ST 5				1FE	2,459,200	116.4660	2,329,320	2,000,000	2,217,554		(46,105)			5.000	2.403	JD	8,333	100,000	06/12/2014	06/01/2024
574192-6M-7	MARYLAND ST 4.3			1	1FE	1,000,000	111.3860	1,113,860	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
57582P-WK-2	MASSACHUSETTS ST 4.2			1	1FE	445,316	103.0230	463,604	450,000	449,201		574			4.200	4.330	JD	1,575	18,900	12/14/2010	12/01/2021
57582P-YC-8	MASSACHUSETTS ST 5			2	1FE	3,197,679	104.8690	3,119,853	2,975,000	3,008,048		(25,193)			5.000	4.089	AO	37,188	148,750	03/31/2011	04/01/2025
604129-L2-0	MINNESOTA ST 5			2	1FE	1,138,350	113.6900	1,136,900	1,000,000	1,055,304		(14,271)			5.000	3.361	FA	20,833	50,000	08/22/2013	08/01/2025
604129-YT-7	MINNESOTA ST 5			2	1FE	1,730,190	106.4470	1,596,705	1,500,000	1,546,638		(25,470)			5.000	3.174	AO	18,750	75,000	12/21/2011	10/01/2030
605580-DH-9	MISSISSIPPI ST 5.25				1FE	3,057,065	107.5250	2,956,938	2,750,000	2,795,608		(23,365)			5.250	4.309	MN	24,063	144,375	04/06/2005	11/01/2021
649791-DM-9	NEW YORK ST 5.25			2	1FE	3,565,830	104.7640	3,142,920	3,000,000	3,076,753		(66,130)			5.250	2.935	FA	59,500	157,500	10/20/2011	02/15/2025
68608U-TS-5	OREGON ST 5			2	1FE	2,758,729	113.4640	2,638,038	2,325,000	2,505,756		(47,341)			5.000	2.722	FA	48,438	116,250	04/21/2014	08/01/2027
68609B-SQ-1	OREGON ST 5			2	1FE	571,900	120.7860	573,734	475,000	545,959		(10,227)			5.000	2.452	MN	3,958	23,750	05/26/2017	05/01/2031
68609B-SW-8	OREGON ST 5			2	1FE	1,381,314	119.0130	1,309,143	1,100,000	1,291,101		(27,936)			5.000	2.072	MN	9,167	55,000	09/07/2016	05/01/2039
70914P-TU-6	PENNSYLVANIA ST 5			2	1FE	2,153,390	112.5320	1,913,044	1,700,000	1,858,564		(46,678)			5.000	2.034	AO	21,250	85,000	04/24/2013	04/01/2024
76222R-VV-1	RHODE ISLAND ST & PROVIDENCE P 5			2	1FE	2,457,380	123.1350	2,462,700	2,000,000	2,358,880		(42,605)			5.000	2.409	FA	41,667	100,000	08/22/2017	08/01/2031
880541-RM-1	TENNESSEE ST 5			2	1FE	2,302,300	106.8090	2,136,180	2,000,000	2,060,446		(32,988)			5.000	3.224	AO	25,000	100,000	10/13/2011	10/01/2025
882722-TK-7	TEXAS ST 5			2	1FE	2,115,335	102.9270	2,043,101	1,985,000	1,997,214		(15,645)			5.000	4.168	AO	24,813	99,250	03/10/2011	10/01/2028
93974C-8D-5	WASHINGTON ST 5			2	1FE	1,062,007	113.2760	962,846	850,000	928,285		(21,235)			5.000	2.263	JJ	21,250	42,500	04/15/2013	07/01/2025
93974C-Y9-5	WASHINGTON ST 5			2	1FE	2,286,600	109.8840	2,197,680	2,000,000	2,096,261		(35,228)			5.000	3.062	FA	41,667	100,000	03/07/2014	08/01/2027
97705L-U9-6	WISCONSIN ST 5			2	1FE	1,872,930	108.7880	1,631,820	1,500,000	1,599,633		(41,190)			5.000	2.084	MN	12,500	75,000	12/11/2012	05/01/2026
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						45,356,171	XXX	43,197,174	38,985,000	41,445,754	0	(677,096)	0	0	XXX	XXX	XXX	535,265	1,953,025	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						45,356,171	XXX	43,197,174	38,985,000	41,445,754	0	(677,096)	0	0	XXX	XXX	XXX	535,265	1,953,025	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
005518-WS-0	ADAMS & WELD CNTYS CO SCH DIST 5			2	1FE	1,219,040	123.5880	1,235,880	1,000,000	1,174,597		(19,636)			5.000	2.562	JD	4,167	50,000	09/07/2017	12/01/2033
014464-VS-7	ALEDO TX INDEP SCH DIST 5			2	1FE	1,389,080	116.3740	1,303,389	1,120,000	1,297,331		(26,721)			5.000	2.232	FA	21,156	56,000	06/16/2016	02/15/2043
03588E-4Q-3	ANNE ARUNDEL CNTY MD 5.35			2	1FE	1,258,728	100.7870	1,209,444	1,200,000	1,201,933		(7,424)			5.350	4.708	AO	16,050	64,200	10/28/2010	04/01/2028
03588H-RB-4	ANNE ARUNDEL CNTY MD 5			2	1FE	2,434,100	120.3420	2,497,097	2,075,000	2,343,078		(35,439)			5.000	2.892	AO	25,938	103,750	05/11/2017	10/01/2036
05914F-VS-6	BALTIMORE CNTY MD 5			2	1FE	596,715	114.4410	572,205	500,000	549,293		(9,959)			5.000	2.711	FA	10,417	25,000	12/15/2014	08/01/2037
079365-Z4-7	BELLEVUE WA 5			2	1FE	1,175,880	113.0450	1,130,450	1,000,000	1,067,861		(18,603)			5.000	2.913	JD	4,167	50,000	09/26/2013	12/01/2024
080869-JY-7	BELTON MO 5			2	1FE	612,555	123.1270	615,635	500,000	588,709		(11,246)			5.000	2.312	MS	8,333	25,000	11/03/2017	03/01/2029
082672-BM-7	BENTON & KLICKITAT CNTYS WA CO 5			2	1FE	1,218,460	122.8830	1,228,830	1,000,000	1,168,292		(20,380)			5.000	3.168	JD	4,167	50,000	06/09/2017	12/01/2030
124511-MP-8	BYRON CENTER MI PUBLIC SCHS 5			2	1FE	1,145,440	118.8390	1,188,390	1,000,000	1,112,637		(13,368)			5.000	3.271	MN	8,333	50,000	05/25/2017	05/01/2038
150429-N3-8	CEDAR HILL TX INDEP SCH DIST 5			2	1FE	1,330,508	111.8830	1,297,843	1,160,000	1,221,005		(18,259)			5.000	3.229	FA	21,911	58,000	06/05/2013	02/15/2038
161035-FR-6	CHARLOTTE NC 5			2	1FE	913,620	117.0000	877,500	750,000	827,697		(16,074)			5.000	2.562	JJ	18,750	37,500	04/21/2014	07/01/2026
172217-UX-7	CINCINNATI OH 5.25			2	1FE	1,197,550	120.2560	1,202,560	1,000,000	1,135,267		(22,965)			5.250	2.573	JD	4,375	52,500	03/20/2017	12/01/2027
172252-G6-9	CINCINNATI OH CITY SCH DIST 5.25			2	1FE	271,340	101.7300	254,325	250,000	251,161		(2,688)			5.250	4.131	JD	1,094	13,125	04/04/2011	06/01/2024

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1FE	604,815	115.8890	579,445	500,000	552,398		(10,969)			5.000	2.513	JD	1,111	25,000	12/22/2014	06/15/2028
199491-6X-4	COLUMBUS OH 5			2	1FE	1,256,430	110.1680	1,101,680	1,000,000	1,073,925		(27,107)			5.000	2.103	FA	18,889	50,000	10/25/2012	02/15/2025
20772K-EU-9	CONNECTICUT ST 3.621				1FE	1,500,000	104.5140	1,567,710	1,500,000	1,500,000					3.621	3.621	MS	15,993	54,617	08/16/2018	09/15/2023
208418-J2-0	CONROE TX INDEP SCH DIST 5			2	1FE	460,137	104.3150	443,339	425,000	437,018		(10,408)			5.000	2.449	FA	8,028	21,250	09/28/2017	02/15/2030
208418-K2-8	CONROE TX INDEP SCH DIST 5			2	1FE	1,184,789	104.0980	1,145,078	1,100,000	1,129,054		(25,118)			5.000	2.615	FA	20,778	55,000	09/28/2017	02/15/2030
230579-VL-5	CUMBERLAND CNTY NC 5				1FE	1,788,690	102.2690	1,534,035	1,500,000	1,520,793		(34,750)			5.000	2.614	FA	31,250	75,000	06/24/2011	08/01/2020
235219-KK-7	DALLAS TX 5			2	1FE	1,179,830	114.2120	1,142,120	1,000,000	1,090,415		(20,454)			5.000	2.682	FA	18,889	50,000	05/28/2015	02/15/2027
235308-QR-7	DALLAS TX INDEP SCH DIST 6			2	1FE	2,236,877	104.5470	2,075,258	1,985,000	2,019,936		(29,638)			6.000	4.394	FA	44,993	119,100	05/25/2011	02/15/2026
244127-J3-1	DEER PARK TX INDEP SCH DIST 5			2	1FE	858,848	104.2580	828,851	795,000	816,721		(18,795)			5.000	2.534	FA	15,017	39,750	09/20/2017	02/15/2027
244127-K2-1	DEER PARK TX INDEP SCH DIST 5			2	1FE	220,086	104.1900	213,590	205,000	210,144		(4,441)			5.000	2.733	FA	3,872	10,250	09/20/2017	02/15/2027
246199-HQ-9	DELAWARE CITY OH SCH DIST 5			2	1FE	592,550	118.3830	591,915	500,000	553,345		(8,969)			5.000	2.872	JD	2,083	25,000	05/04/2015	12/01/2027
249002-AD-8	DENTON TX INDEP SCH DIST 5			2	1FE	2,455,440	109.6180	2,192,360	2,000,000	2,133,009		(48,522)			5.000	2.384	FA	37,778	100,000	10/17/2012	08/15/2028
249002-CX-2	DENTON TX INDEP SCH DIST 5			2	1FE	2,350,800	117.3620	2,347,240	2,000,000	2,198,606		(35,418)			5.000	2.912	FA	37,778	100,000	06/23/2015	08/15/2029
249164-LJ-1	DENVER CITY & CNTY CO 5.65			2	1FE	1,209,350	102.1770	1,021,770	1,000,000	1,017,617		(29,442)			5.650	2.618	FA	23,542	56,500	12/18/2012	08/01/2030
26371G-QW-3	DUBLIN OH CITY SCH DIST 5			2	1FE	839,235	112.6860	845,145	750,000	784,924		(9,438)			5.000	3.552	JD	3,125	37,500	08/15/2013	12/01/2025
266778-EJ-4	DURHAM NC 4.945			2	1FE	580,028	102.1330	597,478	585,000	581,719		225			4.945	5.013	AO	7,232	28,928	10/19/2010	10/01/2030
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5			2	1FE	264,170	112.9850	282,463	250,000	255,578		(1,483)			5.000	4.297	JD	1,042	12,500	06/26/2013	12/01/2028
280659-TN-3	EDINA MN INDEP SCH DIST #273 5				1FE	1,699,229	118.9410	1,647,333	1,385,000	1,561,379		(32,277)			5.000	2.342	FA	28,854	69,250	07/10/2015	02/01/2025
30382A-BG-6	FAIRFAX CNTY VA 5				1FE	2,430,460	114.4940	2,289,880	2,000,000	2,181,723		(45,659)			5.000	2.463	AO	25,000	100,000	03/21/2014	10/01/2023
304639-MY-0	FAIRFIELD OH 5.54			2	1FE	755,000	102.8860	776,789	755,000	755,000					5.540	5.540	JD	3,486	41,827	06/17/2010	12/01/2026
358776-CU-4	FRISCO TX 5			2	1FE	2,022,166	111.7020	2,032,976	1,820,000	1,894,670		(22,172)			5.000	3.610	FA	34,378	91,000	08/13/2013	02/15/2026
373046-UJ-8	GEORGETOWN TX INDEP SCH DIST 5			2	1FE	2,468,723	117.0840	2,318,263	1,980,000	2,328,426		(58,500)			5.000	1.716	FA	37,400	99,000	06/29/2016	08/15/2037
403755-B3-4	GWINNETT CNTY GA SCH DIST 5				1FE	1,205,590	108.0710	1,080,710	1,000,000	1,055,091		(25,489)			5.000	2.293	FA	20,833	50,000	09/24/2013	02/01/2022
412486-5B-4	HARFORD CNTY MD 5.375			2	1FE	1,021,370	101.5230	1,015,230	1,000,000	1,001,347		(2,579)			5.375	5.103	JJ	26,875	53,750	06/01/2010	07/01/2026
414005-MV-7	HARRIS CNTY TX 5				1FE	1,226,650	106.5930	1,065,930	1,000,000	1,043,779		(24,150)			5.000	2.446	AO	12,500	50,000	09/15/2011	10/01/2021
419792-KM-7	HAWAII ST 2.902			2	1FE	1,029,672	102.2400	1,093,968	1,070,000	1,035,681		3,323			2.902	3.325	AO	7,763	31,051	02/26/2018	10/01/2028
419792-VC-7	HAWAII ST 5			2	1FE	443,285	113.7580	449,344	395,000	414,814		(5,096)			5.000	3.509	FA	8,229	19,750	11/20/2013	08/01/2028
426056-G2-7	HENRICO CNTY VA 5			2	1FE	2,514,920	126.5260	2,530,520	2,000,000	2,410,989		(49,522)			5.000	2.071	FA	41,667	100,000	11/14/2017	08/01/2028
431621-PB-1	HILLIARD OH SCH DIST 5			2	1FE	541,730	107.0750	535,375	500,000	509,238		(4,540)			5.000	3.998	JD	2,083	25,000	09/21/2011	12/01/2028
435236-JR-6	HOLLAND MI SCH DIST 5			2	1FE	3,123,873	115.0290	3,105,783	2,700,000	2,901,920		(42,784)			5.000	3.152	MN	22,500	135,000	05/22/2014	05/01/2027
438670-F4-8	HONOLULU CITY & CNTY HI 5			2	1FE	2,315,800	110.9460	2,218,920	2,000,000	2,113,470		(37,828)			5.000	2.913	MN	16,667	100,000	04/10/2014	11/01/2028
44256P-GP-2	HOWARD CNTY MD 5			2	1FE	3,629,860	122.8460	3,673,095	2,990,000	3,470,963		(60,835)			5.000	2.530	FA	56,478	149,500	04/27/2017	02/15/2031
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1FE	700,000	102.2460	715,722	700,000	700,000					5.010	5.010	JD	2,923	35,070	10/27/2010	12/01/2025
492692-PW-2	KETTERING OH CITY SCH DIST 5.25				1FE	1,146,990	127.0510	1,270,510	1,000,000	1,107,696		(7,373)			5.250	4.059	JD	4,375	52,500	11/12/2013	12/01/2031
494791-RB-4	KING CNTY WA PUBLIC HOSP DIST 5			2	1FE	3,438,540	115.6350	3,469,050	3,000,000	3,235,568		(43,429)			5.000	3.270	JD	12,500	150,000	11/25/2014	12/01/2030
495260-C9-0	KING CNTY WA SCH DIST #414 LAK 5				1FE	1,200,430	114.8170	1,148,170	1,000,000	1,097,819		(23,530)			5.000	2.383	JD	4,167	50,000	05/15/2015	12/01/2023
497476-WX-5	KIRKLAND WA 5.1			2	1FE	1,116,563	102.7580	1,156,028	1,125,000	1,120,473		531			5.100	5.169	JD	4,781	57,375	12/08/2010	12/01/2026
498531-CR-1	KLEIN TX INDEP SCH DIST 5			2	1FE	582,510	113.4260	567,130	500,000	533,231		(8,639)			5.000	3.041	FA	10,417	25,000	10/31/2013	08/01/2025
514282-VF-6	LANCASTER PA 5			2	1FE	2,565,746	118.7970	2,524,436	2,125,000	2,415,749		(41,591)			5.000	2.652	MN	17,708	106,250	03/10/2016	11/01/2027
516825-HM-1	LAREDO TX CMNTY CLG DIST 5				1FE	910,648	118.4320	917,848	775,000	854,984		(12,962)			5.000	2.992	FA	16,146	38,750	06/10/2015	08/01/2025
522777-HB-0	LEBANON OH CITY SCH DIST 5.25			2	1FE	1,077,890	103.5090	1,035,090	1,000,000	1,012,152		(12,731)			5.250	3.902	JD	4,375	52,500	05/02/2014	12/01/2043
545896-7Q-9	LOUDOUN CNTY VA 5			2	1FE	964,631	111.0760	944,146	850,000	889,869		(12,795)			5.000	3.312	JD	3,542	42,500	08/16/2013	12/01/2025
548253-V2-6	LOWER MERION TWP PA 5.45			2	1FE	1,011,670	102.8960	1,028,960	1,000,000	1,001,563		(1,422)			5.450	5.295	JJ	25,131	54,500	04/20/2011	01/15/2031
562333-FV-1	MANCHESTER NH 5.15			2	1FE	499,500	101.3400	506,700	500,000	499,729		29			5.150	5.159	JJ	12,875	25,750	12/02/2010	07/01/2027
564386-FK-1	MANSFIELD TX INDEP SCH DIST 5			2	1FE	1,810,470	107.8700	1,618,050	1,500,000	1,576,140		(34,432)			5.000	2.544	FA	28,333	75,000	07/19/2012	02/15/2028
574463-KN-4	MARYSVILLE OH 5			2	1FE	761,617	103.4410	708,571	685,000	693,896		(9,351)			5.000	3.562	JD	2,854	34,250	10/13/2011	12/01/2021
574480-NW-5	MARYSVILLE OH EXEMPTED VLG SCH 5			2	1FE	1,735,964	110.8940	1,580,240	1,425,000	1,523,796		(32,197)			5.000	2.534	JD	5,938	71,250	11/16/2012	12/01/2027
57582R-LY-0	MASSACHUSETTS ST 5			2	1FE	1,500,238	121.8760	1,547,825	1,270,000	1,442,890		(22,304)			5.000	2.831	JD	5,292	63,500	05/10/2017	12/01/2033
577285-Z8-5	MAUI CNTY HI 5.947			1,2	1FE	1,124,580	101.3890	1,013,890	1,000,000	1,007,124		(16,483)			5.947	4.231	JD	4,956	59,470	10/03/2011	06/01/2030
597589-AK-6	MIDLAND MI PUBLIC SCHS 5				1FE	1,204,240	118.7350	1,187,350	1,000,000	1,116,155		(19,993)			5.000	2.663	MN	8,333	50,000	04/24/2015	05/01/2025
602366-RX-6	MILWAUKEE WI 5			2	1FE	1,847,693	112.5280	1,884,844	1,675,000	1,742,141		(18,324)			5.000	3.734	MN	10,701	83,750	08/26/2013	05/15/2026

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	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
609558-7C-9	MONMOUTH CNTY NJ 4.2			1	1FE	750,000	102.1410	766,058	750,000	750,000					4.200	4.200	JD	2,625	31,500	12/02/2010	12/01/2020
613579-X6-3	MONTGOMERY CNTY PA 5.4			2	1FE	49,549	104.2920	46,931	45,000	45,905		(692)			5.400	3.755	AO	608	2,430	04/10/2014	10/01/2030
613579-Z5-3	MONTGOMERY CNTY PA 5.4			2	1FE	1,963,132	104.3930	2,040,883	1,955,000	1,956,693		(1,273)			5.400	5.328	AO	26,393	105,570	04/10/2014	10/01/2030
613664-4J-7	MONTGOMERY CNTY TN 5			2	1FE	1,995,455	108.6210	1,900,868	1,750,000	1,809,416		(24,940)			5.000	3.432	AO	21,875	87,500	07/19/2011	04/01/2025
622625-JA-0	MOUNT PLEASANT SC 5				1FE	2,046,880	116.7950	1,938,797	1,660,000	1,840,606		(38,276)			5.000	2.403	JD	6,917	83,000	04/16/2014	06/01/2024
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1FE	621,145	118.1290	590,645	500,000	578,619		(12,726)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
668180-DK-5	N WSTRN OH LOCAL SCH DIST CLAR 6.875			2	1FE	1,023,450	104.0700	1,040,700	1,000,000	1,002,856		(2,918)			6.875	6.554	JD	5,729	68,750	12/13/2010	12/01/2038
680616-A8-2	OLENTANGY OH LOCAL SCH DIST 5			2	1FE	1,201,290	118.3160	1,183,160	1,000,000	1,113,546		(19,171)			5.000	2.743	JD	4,167	50,000	02/11/2015	12/01/2029
717087-TB-6	PFLUGERVILLE TX 5			2	1FE	2,277,951	109.5850	2,147,866	1,960,000	2,068,413		(39,877)			5.000	2.781	FA	40,833	98,000	05/22/2014	08/01/2027
736679-VQ-1	PORTLAND OR 5				1FE	1,378,046	116.8870	1,320,823	1,130,000	1,259,023		(27,167)			5.000	2.303	JD	2,511	56,500	06/08/2015	06/15/2024
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1FE	488,855	96.8860	484,430	500,000	488,981		126			2.750	2.953	FA	2,559		10/17/2019	02/01/2033
76541V-MP-9	RICHMOND VA 5			2	1FE	2,304,720	112.2150	2,244,300	2,000,000	2,113,733		(33,620)			5.000	3.113	MS	33,333	100,000	11/12/2013	03/01/2026
76541V-PE-1	RICHMOND VA 5			2	1FE	1,845,960	115.8630	1,737,945	1,500,000	1,665,635		(37,496)			5.000	2.224	MS	25,000	75,000	12/22/2014	03/01/2025
774217-4W-0	ROCKVILLE MD 4.375			2	1FE	1,999,400	103.6740	2,073,480	2,000,000	1,999,586		17			4.375	4.377	JD	7,292	87,500	10/18/2011	06/01/2036
815628-FW-7	SEDGWICK CNTY KS UNIF SCH DIST 5			2	1FE	1,811,930	110.6570	1,665,388	1,505,000	1,598,670		(32,370)			5.000	2.653	AO	18,813	75,250	11/13/2012	10/01/2030
815628-HE-5	SEDGWICK CNTY KS UNIF SCH DIST 5				1FE	3,112,158	129.2630	3,018,291	2,335,000	2,934,219		(54,825)			5.000	2.089	AO	29,188	116,750	08/31/2016	10/01/2029
830201-MG-1	SKAGIT CNTY WA 5			2	1FE	1,980,368	116.6630	1,942,439	1,665,000	1,832,172		(31,247)			5.000	2.812	JD	6,938	83,250	12/23/2014	12/01/2030
879709-N6-6	TEMPE AZ 5.719			2	1FE	1,140,991	101.6860	1,128,715	1,110,000	1,111,982		(3,788)			5.719	5.358	JJ	31,740	63,481	06/22/2010	07/01/2030
889278-VR-5	TOLEDO OH 5			2	1FE	1,235,057	119.8030	1,263,922	1,055,000	1,166,774		(16,976)			5.000	3.042	JD	4,396	52,750	09/24/2015	12/01/2026
940157-L9-9	WASHINGTON MD SUBURBAN SAN DIS 5			2	1FE	3,167,505	119.4780	3,225,906	2,700,000	3,043,709		(48,149)			5.000	2.829	JD	11,250	135,000	05/10/2017	06/01/2036
969887-T9-9	WILLIAMSON CNTY TX 5			2	1FE	2,415,040	118.7340	2,374,680	2,000,000	2,231,881		(41,779)			5.000	2.582	FA	37,778	100,000	05/27/2015	02/15/2026
971567-NN-8	WILMINGTON DE 5			2	1FE	2,556,684	103.1440	2,413,570	2,340,000	2,363,424		(27,061)			5.000	3.782	MN	19,500	117,000	11/17/2011	11/01/2029
97705M-HT-5	WISCONSIN ST 5			2	1	16,201	108.8160	16,322	15,000	15,611		(248)			5.000	3.188	MN	125	750	07/24/2017	05/01/2025
97705M-HX-6	WISCONSIN ST 5			2	1FE	1,081,826	108.8850	1,072,517	985,000	1,034,026		(20,028)			5.000	2.797	MN	8,208	49,250	07/24/2017	05/01/2025
986523-TK-4	YORK CNTY SC SCH DIST #3 ROCK 5			2	1FE	2,898,166	122.2870	2,892,088	2,365,000	2,772,935		(51,570)			5.000	2.381	MS	39,417	118,250	06/27/2017	03/01/2031
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						127,335,098	XXX	124,312,425	110,200,000	118,861,943	0	(1,828,647)	0	0	XXX	XXX	XXX	1,363,763	5,520,494	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						127,335,098	XXX	124,312,425	110,200,000	118,861,943	0	(1,828,647)	0	0	XXX	XXX	XXX	1,363,763	5,520,494	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1FE	2,543,300	116.8480	2,512,232	2,150,000	2,364,007		(42,398)			5.000	2.727	MS	35,833	107,500	07/27/2015	09/01/2028
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1FE	756,675	117.2760	756,430	645,000	709,265		(10,572)			5.000	3.032	JJ	16,125	32,250	03/26/2015	07/01/2036
045141-WE-4	ASHWAUBENON WI 3.5			2	1FE	1,280,000	101.0030	1,292,838	1,280,000	1,280,000					3.500	3.500	AO	11,200	39,324	10/24/2018	10/01/2023
097464-ZE-4	BOISE ID ST UNIV REVENUES 5			2	1FE	2,431,190	118.3070	2,366,140	2,000,000	2,301,823		(44,288)			5.000	2.402	AO	25,000	100,000	07/12/2017	04/01/2033
117068-EV-4	BRUNSWICK CNTY NC ENTERPRISE S 5			2	1FE	1,195,710	118.4680	1,184,680	1,000,000	1,110,797		(19,351)			5.000	2.733	AO	12,500	50,000	05/14/2015	04/01/2026
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5			2	1FE	589,655	115.4400	577,200	500,000	543,456		(9,084)			5.000	2.902	JD	2,083	25,000	07/30/2014	06/01/2030
143287-BA-7	CARMEL IN LOCAL PUBLIC IMPT BO 5			2	1FE	1,238,950	119.8620	1,198,620	1,000,000	1,159,815		(22,329)			5.000	2.361	JJ	23,056	50,000	04/20/2016	07/15/2031
143287-CB-4	CARMEL IN LOCAL PUBLIC IMPT BO 3.762			2	1FE	1,000,000	103.1510	1,031,510	1,000,000	1,000,000					3.762	3.762	JJ	17,347	37,620	07/21/2016	01/15/2041
143294-FF-8	CARMEL IN REDEV AUTH 5			2	1FE	1,109,745	101.9080	1,070,034	1,050,000	1,053,560		(6,856)			5.000	4.317	JJ	26,250	52,500	03/03/2010	07/01/2026
155675-BX-8	CENTRL UT WTR CONSERVANCY DIST 5.3			2	1FE	812,398	100.8430	816,828	810,000	810,076		(292)			5.300	5.262	AO	10,733	42,930	06/01/2010	10/01/2027
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1FE	565,970	116.1180	580,590	500,000	545,738		(6,724)			5.000	4.208	JJ	11,528	25,000	11/15/2016	01/15/2036

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
181506-DS-2	CLARK-PLEASANT IN INTERMEDIATE 5			2	1FE	1,546,132	105.6760	1,479,464	1,400,000	1,426,565		(16,433)			5.000	3.732	JJ	32,278	70,000	08/26/2011	07/15/2024
196707-KW-2	COLORADO ST BRD OF GOVERNORS U 5				1FE	2,392,460	129.7320	2,594,640	2,000,000	2,303,988		(15,058)			5.000	3.674	MS	33,333	100,000	05/29/2013	03/01/2035
20774Y-PT-8	CONNECTICUT ST HLTH & EDUCTNL 5			2	1FE	562,760	113.0300	565,150	500,000	526,694		(6,389)			5.000	3.510	MN	4,167	25,000	10/31/2013	11/01/2027
23542J-AQ-8	DALLAS TX WTRWKS & SWR SYS REV 5			2	1FE	2,539,960	121.1850	2,423,700	2,000,000	2,368,660		(50,343)			5.000	2.072	AO	25,000	100,000	06/23/2016	10/01/2031
240130-AS-3	DAYTONA BEACH FL CAPITAL IMPT 5			2	1FE	1,982,868	103.9240	1,990,145	1,915,000	1,924,235		(8,110)			5.000	4.544	FA	39,896	95,750	06/08/2011	02/01/2026
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1FE	1,082,760	123.4620	1,080,293	875,000	1,009,058		(17,815)			5.250	2.761	AO	11,484	45,938	03/13/2013	10/01/2032
24916P-GH-4	DENVER CITY & CNTY CO BRD OF W 5			2	1FE	2,462,120	123.7530	2,475,060	2,000,000	2,361,374		(42,123)			5.000	2.427	MS	29,444	100,000	07/24/2017	09/15/2034
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1FE	2,633,882	109.7770	2,371,183	2,160,000	2,310,109		(48,925)			5.000	2.528	JD	9,000	108,000	11/08/2012	12/01/2027
303867-KZ-7	FAIRFAX CNTY VA SWR REVENUE 5			2	1FE	3,119,754	125.1650	3,141,642	2,510,000	2,980,392		(56,493)			5.000	2.292	JJ	57,869	125,500	06/21/2017	07/15/2032
3130A8-G2-3	FEDERAL HOME LOAN BANK 2 30/06/31			2	1FE	693,750	98.7337	740,503	750,000	706,239		12,489			2.500	4.081	JD	42	15,000	01/25/2019	06/30/2031
3130AA-YF-9	FEDERAL HOME LOAN BANK 3.27 16/03/28			2	1	1,886,513	100.1144	1,847,110	1,845,000	1,848,279		(15,303)			3.270	2.425	MS	17,597	60,332	06/15/2017	03/16/2028
3130AC-TA-2	FEDERAL HOME LOAN BANK 3.26 22/11/32			2	1FE	1,873,540	100.0686	2,001,371	2,000,000	1,880,868		7,004			3.260	3.847	MN	7,063	65,200	12/12/2018	11/22/2032
3130AD-3A-8	FEDERAL HOME LOAN BANK 3.275 28/12/32			2	1FE	1,875,200	100.8808	2,017,615	2,000,000	1,882,363		6,846			3.275	3.851	JD	546	65,500	12/12/2018	12/28/2032
3133EK-RB-4	FEDERAL FARM CREDIT BANK 3.03 18/06/29			2	1FE	998,500	100.0513	1,000,513	1,000,000	998,569		69			3.030	3.047	JD	1,094	15,150	06/13/2019	06/18/2029
3134G9-WD-5	FREDDIE MAC 1.5 30/06/26			2	1	1,955,000	99.1147	1,982,295	2,000,000	1,970,270		4,270			1.750	1.995	JD	97	35,000	11/20/2017	06/30/2026
3134GA-DN-1	FREDDIE MAC 2.25 28/08/31			2	1FE	2,177,574	99.3071	2,348,613	2,365,000	2,206,118		28,544			2.500	3.829	FA	18,181	51,734	01/25/2019	08/28/2031
3134GA-FP-4	FREDDIE MAC 2 28/08/31			2	1	2,500,000	99.6499	2,491,248	2,500,000	2,500,000					2.000	2.000	FA	17,083	50,000	08/18/2016	08/28/2031
3134GA-FX-7	FREDDIE MAC 2.15 27/08/27			2	1	2,996,250	98.2429	2,947,288	3,000,000	2,997,294		321			2.150	2.163	FA	22,217	64,500	08/19/2016	08/27/2027
346609-HK-9	FORSYTH CNTY GA WTR & SEWERAGE 5			2	1FE	1,957,522	116.1280	1,927,725	1,660,000	1,799,823		(30,457)			5.000	2.893	AO	20,750	83,000	06/24/2014	04/01/2031
349288-CQ-1	FORT WAYNE IN REDEV AUTH LEASE 5			2	1FE	1,689,302	107.1290	1,596,222	1,490,000	1,538,484		(22,057)			5.000	3.382	FA	31,042	74,500	04/23/2012	02/01/2026
353186-8A-0	FRANKLIN CNTY OH HOSP REVENUE 5			2	1FE	1,240,275	105.7860	1,322,325	1,250,000	1,241,668		204			5.000	5.050	MN	7,986	62,500	06/08/2011	11/15/2041
360066-NN-0	FULTON CNTY GA WTR & SWR REVEN 5			2	1FE	1,183,580	110.6710	1,106,710	1,000,000	1,062,057		(19,520)			5.000	2.841	JJ	25,000	50,000	03/06/2013	01/01/2029
385640-GK-7	GRAND ISLAND NE ELEC REVENUE 5			2	1FE	2,641,048	113.8640	2,675,804	2,350,000	2,476,020		(29,574)			5.000	3.528	FA	44,389	117,500	11/20/2013	08/15/2027
397337-CS-3	GREENWOOD SC MET DIST 5			2	1FE	1,241,940	121.3820	1,213,820	1,000,000	1,163,795		(22,104)			5.000	2.373	AO	12,500	50,000	04/14/2016	10/01/2030
407288-XY-0	HAMILTON CNTY OH SWR SYS REVEN 5.37			2	1FE	1,007,610	102.6400	1,026,400	1,000,000	1,002,116		(2,191)			5.370	5.134	JD	4,475	53,700	10/19/2010	12/01/2035
409327-HM-8	HAMPTON ROADS VA SANTN DIST WS 5			2	1FE	1,789,260	123.3950	1,850,925	1,500,000	1,714,663		(29,465)			5.000	2.631	FA	31,250	75,000	05/24/2017	08/01/2034
414005-WL-8	HARRIS CNTY TX 5			2	1FE	2,908,465	120.5620	2,772,926	2,300,000	2,713,588		(57,604)			5.000	2.091	FA	43,444	115,000	06/14/2016	08/15/2031
41422E-ES-8	HARRIS CNTY TX MET TRANSIT AUT 5			2	1FE	1,191,690	117.9770	1,179,770	1,000,000	1,095,505		(18,143)			5.000	2.882	MN	8,333	50,000	05/01/2014	11/01/2027
438701-ZB-3	HONOLULU CITY & CNTY HI WSTWTR 5			2	1FE	1,208,980	119.4500	1,194,500	1,000,000	1,122,953		(20,518)			5.000	2.600	JJ	25,000	50,000	07/31/2015	07/01/2026
442435-F6-5	HOUSTON TX UTILITY SYS REVENUE 5			2	1FE	2,252,016	107.1850	2,149,059	2,005,000	2,068,258		(32,190)			5.000	4.449	MN	12,810	100,250	10/18/2013	11/15/2026
442435-YV-9	HOUSTON TX UTILITY SYS REVENUE 5			2	1FE	1,749,930	103.3530	1,808,678	1,750,000	1,749,936		3			5.000	5.000	MN	11,181	87,500	04/14/2011	11/15/2033
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE 5			2	1FE	2,771,523	122.4800	2,817,040	2,300,000	2,676,490		(42,070)			5.000	2.702	JD	9,583	115,000	08/24/2017	06/01/2035
485106-ME-5	KANSAS CITY MO SPL OBLG 5			2	1FE	1,074,662	117.9370	1,055,536	895,000	1,009,517		(18,217)			5.000	2.603	AO	11,188	44,750	04/08/2016	10/01/2030

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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	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1FE	900,270	116.1780	871,335	750,000	826,542		(15,188)			5.000	2.673	MS	12,500	37,500	11/14/2014	09/01/2030
485429-UA-0	KANSAS ST DEV FIN AUTH REVENUE 5				1FE	1,205,236	104.7040	1,073,216	1,025,000	1,058,411		(24,282)			5.000	2.517	MN	8,542	51,250	07/03/2013	05/01/2021
485429-UK-8	KANSAS ST DEV FIN AUTH REVENUE 5			2	1FE	1,565,333	105.1110	1,524,110	1,450,000	1,473,565		(15,852)			5.000	4.693	JD	6,042	72,500	08/05/2013	06/01/2026
49151E-7W-7	KENTUCKY ST PROPERTY & BLDGS C 5			2	1FE	2,137,000	106.0020	2,120,040	2,000,000	2,025,848		(15,444)			5.000	4.824	FA	41,667	100,000	08/25/2011	08/01/2029
491552-ZL-2	KENTUCKY ST TURNPIKE AUTH ECON 5			2	1FE	3,208,408	111.6340	3,092,262	2,770,000	2,955,274		(49,437)			5.000	2.987	JJ	69,250	138,500	07/10/2014	07/01/2028
514271-AR-6	LANCASTER OH WTR REVENUE 5			2	1FE	1,484,041	106.7810	1,388,153	1,300,000	1,341,956		(20,840)			5.000	3.263	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1FE	1,153,680	117.5420	1,175,420	1,000,000	1,092,047		(14,564)			5.000	3.221	MS	16,667	50,000	07/10/2015	09/01/2035
546589-VM-1	LOUISVILLE & JEFFERSON CNTY KY 5			2	1FE	2,308,726	116.6350	2,256,887	1,935,000	2,130,403		(36,913)			5.000	2.782	MN	12,363	96,750	11/06/2014	05/15/2029
56045R-XJ-3	MAINE ST MUNI BOND BANK 5			2	1FE	1,176,750	120.3430	1,203,430	1,000,000	1,134,533		(17,588)			5.000	2.833	MN	8,333	50,000	07/12/2017	11/01/2036
574218-GC-1	MARYLAND ST HLTH & HGR EDUCTNL 5			2	1FE	1,589,816	109.0740	1,488,860	1,365,000	1,432,689		(25,684)			5.000	2.942	JJ	34,125	68,250	05/10/2013	07/01/2032
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH 5			2	1FE	1,820,894	109.8090	1,702,040	1,550,000	1,646,195		(34,984)			5.000	2.553	FA	29,278	77,500	09/23/2014	08/15/2029
576051-AV-8	MASSACHUSETTS ST WTR RESOURCES 5			2	1FE	2,329,762	102.2510	2,198,397	2,150,000	2,163,442		(22,234)			5.000	3.919	FA	44,792	107,500	05/10/2011	08/01/2028
576051-BQ-8	MASSACHUSETTS ST WTR RESOURCES 5			2	1FE	1,171,360	102.2510	1,022,510	1,000,000	1,013,570		(22,670)			5.000	2.664	FA	20,833	50,000	05/30/2012	08/01/2030
576051-DW-3	MASSACHUSETTS ST WTR RESOURCES 5			2	1FE	1,973,708	106.0830	1,861,757	1,755,000	1,803,461		(29,310)			5.000	3.212	FA	36,563	87,750	09/05/2013	08/01/2023
58400U-AN-7	MECKLENBURG CNTY NC SPL OBLG 5			2	1FE	1,193,221	103.8570	1,111,270	1,070,000	1,085,448		(14,871)			5.000	3.532	JJ	26,750	53,500	10/14/2011	01/01/2025
590545-MP-1	MESA AZ UTILITY SYS REVENUE 5				1FE	1,109,130	109.5400	1,095,400	1,000,000	1,021,212		(7,885)			5.000	4.107	JJ	25,000	50,000	07/18/2005	07/01/2022
592098-J4-0	MET GOVT NASHVILLE & DAVIDSON 5			2	1FE	1,045,520	101.8580	1,018,580	1,000,000	1,002,897		(5,575)			5.000	4.416	JJ	25,000	50,000	12/09/2010	07/01/2026
592098-L7-0	MET GOVT NASHVILLE & DAVIDSON 5			2	1FE	1,231,590	113.2390	1,132,390	1,000,000	1,086,104		(23,266)			5.000	2.433	JJ	25,000	50,000	04/11/2013	07/01/2025
604146-AR-1	MINNESOTA ST GEN FUND REVENUE 5			2	1FE	1,091,500	107.9660	1,079,660	1,000,000	1,025,954		(11,271)			5.000	3.752	MS	16,667	50,000	08/01/2013	03/01/2028
63968A-J9-7	NEBRASKA ST PUBLIC PWR DIST RE 5			2	1FE	2,002,957	118.7530	2,030,676	1,710,000	1,924,564		(32,452)			5.000	2.731	JJ	42,750	85,500	07/11/2017	01/01/2031
64469N-AG-4	NEW HAMPSHIRE ST FEDERAL HIGHW 4.984			1	1FE	984,920	112.6380	1,126,380	1,000,000	992,825		1,063			4.984	5.130	MS	16,613	49,840	11/12/2010	09/01/2025
646065-Y6-3	NEW JERSEY ST EDUCTNL FACS AUT 5			2	1FE	1,201,940	105.4720	1,054,720	1,000,000	1,039,034		(25,221)			5.000	2.354	JJ	25,000	50,000	01/30/2013	07/01/2034
64971W-GE-4	NEW YORK CITY NY TRANSITIONAL 5			2	1FE	2,217,547	115.5130	2,194,747	1,900,000	2,107,194		(42,134)			5.000	2.482	FA	39,583	95,000	04/25/2017	08/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5			2	1FE	1,568,250	119.4320	1,492,900	1,250,000	1,465,506		(31,479)			5.000	2.092	MN	10,417	62,500	08/24/2016	05/01/2034
64972H-UH-3	NEW YORK CITY NY TRANSITIONAL 5			2	1FE	1,177,080	109.3700	1,093,700	1,000,000	1,051,207		(19,133)			5.000	2.908	JJ	23,056	50,000	10/24/2012	07/15/2032
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5			2	1FE	2,419,060	122.8060	2,456,120	2,000,000	2,326,375		(39,162)			5.000	2.591	JD	4,444	100,000	08/01/2017	06/15/2035
649902-3Y-7	NEW YORK ST DORM AUTH ST PERSO 5			2	1FE	2,198,660	104.6350	2,092,700	2,000,000	2,028,711		(22,789)			5.000	3.783	MS	29,444	100,000	06/20/2011	03/15/2027
65854R-AZ-3	N CENTRL TX HLTH FAC DEV CORP 5			2	1FE	2,764,326	110.0310	2,552,719	2,320,000	2,457,317		(49,840)			5.000	2.663	FA	43,822	116,000	05/14/2013	08/15/2025
661524-GK-8	NORTH PENN PA WTR AUTH 5			2	1FE	1,956,605	106.5450	1,742,011	1,635,000	1,706,853		(37,744)			5.000	2.548	MN	13,625	81,750	11/08/2012	11/01/2028
662903-MZ-3	N TEXAS ST MUNI WTR DIST WTR S 5			2	1FE	956,735	108.1220	919,037	850,000	879,798		(13,030)			5.000	3.323	MS	14,167	42,500	07/22/2013	09/01/2026
677632-D3-2	OHIO ST UNIV 5			2	1FE	956,024	117.4840	939,872	800,000	881,072		(15,163)			5.000	2.793	JD	3,333	40,000	09/24/2014	12/01/2029
677632-MV-0	OHIO ST UNIV 4.91			1	1FE	1,000,000	127.4430	1,274,430	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5			2	1FE	586,015	119.8070	599,035	500,000	560,461		(8,437)			5.000	2.931	JD	2,083	25,000	11/15/2016	12/01/2034
677704-ZX-9	OHIO UNIV GEN RECPTS ATHENS 5			2	1FE	2,174,626	109.8070	2,086,333	1,900,000	1,993,454		(30,039)			5.000	3.232	JD	7,917	95,000	05/23/2013	12/01/2031
678657-KT-3	OKLAHOMA CITY OK WTR UTILITIES 5			2	1FE	1,135,340	113.1290	1,131,290	1,000,000	1,053,084		(14,035)			5.000	3.391	JJ	25,000	50,000	08/01/2013	07/01/2027
682001-AM-4	OMAHA NE PUBLIC PWR DIST ELEC 5			2	1FE	2,503,874	107.9890	2,386,557	2,210,000	2,284,996		(34,301)			5.000	3.319	FA	46,042	110,500	08/01/2013	02/01/2028
682001-BX-9	OMAHA NE PUBLIC PWR DIST ELEC 5			2	1FE	1,197,700	113.9670	1,139,670	1,000,000	1,091,626		(20,964)			5.000	2.632	FA	20,833	50,000	08/08/2014	02/01/2027
709235-YY-5	PENNSYLVANIA ST UNIV 5			2	1FE	2,378,140	120.8320	2,416,640	2,000,000	2,298,683		(34,385)			5.000	2.831	MS	33,333	100,000	08/22/2017	09/01/2042
751100-HP-6	RALEIGH NC COMB ENTERPRISE SYS 5			2	1FE	1,791,502	108.4170	1,772,618	1,635,000	1,679,547		(19,365)			5.000	3.691	MS	27,250	81,750	08/21/2013	03/01/2027
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1FE	584,610	119.4970	597,485	500,000	558,537		(8,743)			5.000	2.886	JJ	11,528	25,000	11/18/2016	01/15/2032
79574C-CD-3	SALT RIVER AZ PROJ AGRIC IMPT& 5			2	1FE	2,412,760	120.5050	2,410,100	2,000,000	2,319,114		(41,163)			5.000	2.513	JJ	50,000	100,000	09/06/2017	01/01/2038
812728-SC-8	SEATTLE WA WTR SYS REVENUE 5			2	1FE	1,151,670	110.1940	1,101,940	1,000,000	1,049,048		(17,360)			5.000	3.084	MS	16,667	50,000	08/05/2013	09/01/2024
836480-AS-2	SOUTH BEND IN BLDG CORP REVENU 5				1FE	806,271	105.1330	704,391	670,000	700,213		(14,454)			5.000	2.690	FA	13,958	33,500	09/11/2012	08/01/2021
845040-JX-3	S W TX HGR EDU AUTH 5			2	1FE	2,358,960	112.1420	2,242,840	2,000,000	2,142,540		(35,363)			5.000	2.990	AO	25,000	100,000	05/09/2013	10/01/2031
847175-KH-8	SPARTANBURG SC SANTN SWR DIST 5			2	1FE	2,297,200	110.3840	2,207,680	2,000,000	2,105,683		(31,155)			5.000	3.243	MS	33,333	100,000	04/04/2013	03/01/2031
847184-TJ-7	SPARTANBURG SC WTRWKS REVENUE 5			2	1FE	1,211,963	111.9020	1,258,898	1,125,000	1,159,845		(9,317)			5.000	4.029	JD	4,688	56,250	10/17/2013	06/01/2029
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5			2	1FE	1,158,650	119.8740	1,198,740	1,000,000	1,096,316		(14,541)			5.000	3.211	JD	4,167	50,000	06/05/2015	12/01/2029
87638Q-HS-1	TARRANT CNTY TX CULTURAL EDU F 5			2	1FE	573,320	112.9580	564,790	500,000	532,476		(8,024)			5.000	3.162	AO	6,250	25,000	07/16/2014	10/01/2028
87638Q-HW-2	TARRANT CNTY TX CULTURAL EDU F 5			2	1FE	1,420,832	113.0760	1,475,642	1,305,000	1,354,632		(12,044)			5.000	3.909	AO	16,313	65,250	12/11/2013	10/01/2026
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1FE	1,153,980	114.2110	1,142,110	1,000,000	1,072,635		(15,705)			5.000	3.172	AO	12,500	50,000	06/10/2014	04/01/2033
889396-QG-5	TOLEDO OH WTRWKS REVENUE 5			2	1FE	2,041,694	111.9290	2,031,511	1,815,000	1,901,429		(23,710)			5.000	3.502	MN	11,596	90,750	06/17/2013	11/15/2025
914026-QK-8	UNIV OF ALABAMA AL UNIV GEN RE 5			2	1FE	2,850,724	113.5850	2,981,606	2,625,000	2,719,661		(22,940)			5.000	3.964	AO	32,813	131,250	09/04/2013	10/01/2026
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5			2	1FE	2,026,961	113.1900	1,924,230	1,700,000	1,831,208		(31,896)			5.000	2.873	MN	14,167	85,000	05/02/2013	11/01/2030
914318-L5-7	UNIV OF IDAHO ID REVENUES 5.25			2	1FE	1,566,909	108.0780	1,486,073	1,375,000	1,437,015		(26,141)			5.250	3.173	AO	18,047	72,188	09/04/2014	04/01/2039
914641-V6-9	UNIV OF NEBRASKA NE REVENUES 5			2	1FE	1,114,080	107.6730	1,076,730	1,000,000	1,030,325		(14,380)			5.000	3.431	JJ	25,000	50,000	08/14/2013	07/01/2025
915217-WN-9	UNIV OF VIRGINIA VA UNIV REVEN 5			2	1FE	2,414,080	121.4630	2,429,260	2,000,000	2,319,975		(39,612)			5.000	2.579	AO	25,000	100,000	07/27/2017	04/01/2039
916277-KV-7	UPPER OCCOQUAN VA SEWAGE AUTH 5.3			1	1FE	750,000	121.6380	912,285	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
92818M-DF-4	VIRGINIA ST RESOURCES AUTH INF 5			2	1FE	2,123,542	110.8280	2,166,687	1,955,000	2,051,763		(32,097)			5.000	3.173	MN	16,292	97,750	11/01/2017	11/01/2031
92818M-DP-2	VIRGINIA ST RESOURCES AUTH INF 5			2	1FE	48,799	110.1160	49,552	45,000	47,227		(739)			5.000	3.173	MN	375	2,250	11/01/2017	11/01/2031
938240-CN-6	WASHINGTON CNTY OR CLEAN WTR S 5.701			1	1FE	999,806	121.7780	1,132,535	930,000	975,678		(3,184)			5.701	5.099	AO	13,255	53,019	07/30/2010	10/01/2030
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5			2	1FE	1,792,860	121.3870	1,820,805	1,500,000	1,729,508		(27,181)			5.000	2.741	JJ	37,500	75,000	08/10/2017	07/01/2037
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1FE	700,343	98.1480	687,036	700,000	700,341		(2)			2.695	2.690	JJ	3,249		11/25/2019	01/01/2032
975680-CG-2	WINSTON SALEM NC LTD OBLG 5				1FE	383,802	116.2780	401,159	345,000	362,861		(3,650)			5.000	3.728	JD	1,438	17,250	09/09/2013	06/01/2024
975680-CU-1	WINSTON SALEM NC LTD OBLG 5				1FE	1,902,655	116.5130	2,021,501	1,735,000	1,812,551		(15,773)			5.000	3.897	JD	7,229	86,750	09/09/2013	06/01/2024

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5			2	1FE	572,210	118.7940	593,970	500,000	552,497		(7,365)			5.000	3.169	MN	4,167	25,000	03/22/2017	05/01/2035
977123-E4-6	WISCONSIN ST TRANSPRTN REVENUE 5			2	1FE	1,186,910	113.2970	1,132,970	1,000,000	1,081,579		(21,979)			5.000	2.562	JJ	25,000	50,000	12/12/2014	07/01/2030
97712D-CN-4	WISCONSIN ST HLTH & EDUCTNL FA 5			2	1FE	918,179	113.3160	963,186	850,000	878,965		(6,767)			5.000	4.048	MN	5,431	42,500	07/22/2013	11/15/2028
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						176,101,435	XXX	174,215,959	156,010,000	165,929,965	0	(2,104,999)	0	0	XXX	XXX	XXX	2,169,408	7,297,325	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3			4	1	790,734	101.9887	770,810	755,779	783,644		(4,957)			3.000	2.163	MON	1,889	22,673	09/13/2012	08/15/2042
3136A1-BB-0	FANNIE MAE 2			4	1	819,684	98.9153	843,032	852,277	826,342		6,401			2.000	2.895	MON	1,420	17,045	06/23/2014	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5			4	1	1,063,479	102.2755	1,087,678	1,063,479	1,063,479					3.500	3.500	MON	3,102	37,222	10/12/2011	10/25/2026
3136A3-FG-1	FANNIE MAE 4.5			4	1	1,271,252	117.9521	1,399,329	1,186,354	1,245,147		(3,390)			4.500	4.015	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FANNIE MAE 3.5			4	1	2,046,250	104.3287	2,086,573	2,000,000	2,001,205		(530)			3.500	3.474	MON	5,833	70,000	12/21/2011	10/25/2040
3136A6-XB-5	FANNIE MAE 3			4	1	1,004,844	102.0733	1,020,733	1,000,000	1,001,411		(824)			3.000	2.917	MON	2,500	30,000	09/10/2015	05/25/2031
3136A8-3H-1	FANNIE MAE 2			4	1	466,615	99.2173	467,049	470,734	467,679		951			2.000	2.220	MON	785	9,415	01/23/2015	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5			4	1	932,233	104.5944	912,074	872,010	914,111		(11,447)			3.500	2.017	MON	2,543	30,521	05/01/2013	10/25/2042
3136AB-CS-0	FANNIE MAE 3.5			4	1	1,934,941	104.1374	1,901,776	1,826,219	1,888,356		(24,579)			3.500	2.042	MON	5,326	63,918	06/05/2017	04/25/2033
3136AB-J7-9	FANNIE MAE 3.5			4	1	1,020,008	103.7350	1,012,617	976,157	1,014,103		(7,147)			3.500	2.443	MON	2,847	34,165	05/21/2015	10/25/2042
3136AB-QX-4	FANNIE MAE 2			4	1	374,458	99.2537	370,564	373,350	374,079		(141)			2.000	1.957	MON	622	7,467	05/28/2013	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25			4	1	1,680,001	96.4914	1,703,013	1,764,939	1,709,717		10,397			1.250	1.967	MON	1,838	22,061	08/21/2015	04/25/2043
3136AD-MZ-9	FANNIE MAE 1.5			4	1	319,778	94.3158	321,958	341,362	320,832		4,651			1.500	3.066	MON	427	5,120	06/05/2017	04/25/2043
3136AD-TB-5	FANNIE MAE 4			4	1	281,317	109.0620	285,770	262,025	279,180		(3,258)			4.000	2.525	MON	873	10,481	06/05/2017	04/25/2033
3136AD-Y4-5	FANNIE MAE 3.5			4	1	495,283	105.0582	498,238	474,249	493,038		(3,725)			3.500	2.558	MON	1,383	16,599	06/05/2017	05/25/2033
3136AF-J2-1	FANNIE MAE 3			4	1	841,506	102.5440	845,988	825,000	832,848		(3,342)			3.000	2.594	MON	2,063	24,750	06/05/2017	08/25/2042
3136AH-PG-9	FANNIE MAE 4			4	1	1,984,969	102.8762	1,930,171	1,876,208	1,922,460		(37,902)			4.000	1.958	MON	6,254	75,048	10/11/2017	07/25/2032
3136AK-SC-8	FANNIE MAE 2.5			4	1	2,144,531	98.9739	2,226,912	2,250,000	2,168,163		8,418			2.500	3.002	MON	4,688	56,250	12/16/2016	08/25/2034
3136AL-NS-6	FANNIE MAE 3			4	1	3,070,313	101.6414	3,049,242	3,000,000	3,012,554		(13,381)			3.000	2.566	MON	7,500	90,000	11/25/2014	09/25/2038
3136AL-NT-4	FANNIE MAE 3			4	1	995,000	102.0894	1,020,894	1,000,000	998,510		1,050			3.000	3.108	MON	2,500	30,000	07/13/2015	11/25/2039
3136AM-4B-2	FANNIE MAE 3.5			4	1	2,321,285	105.3648	2,309,635	2,192,038	2,282,648		(23,459)			3.500	2.367	MON	6,393	76,721	06/05/2017	01/25/2030
3136AP-GW-6	FANNIE MAE 3			4	1	3,060,457	102.5843	3,055,987	2,979,000	3,022,652		(13,140)			3.000	2.477	MON	7,448	89,370	05/04/2016	09/25/2038
3136AU-U6-6	FANNIE MAE 3.5			4	1	465,707	104.4637	470,759	450,643	462,398		(2,565)			3.500	2.655	MON	1,314	15,772	06/05/2017	08/25/2045
3136AW-EK-9	FANNIE MAE 3.5			4	1	1,576,848	105.5441	1,585,137	1,501,871	1,548,780		(20,372)			3.500	2.115	MON	4,380	52,566	07/25/2017	04/25/2030
3136AX-XJ-9	FANNIE MAE 2.5			4	1	791,135	100.6038	820,428	815,504	796,060		8,668			2.500	4.027	MON	1,699	20,388	06/19/2018	07/25/2042
3136B1-6G-4	FANNIE MAE 3.5			4	1	2,315,049	101.3188	2,342,650	2,312,158	2,314,272		(976)			3.500	3.428	MON	6,744	80,926	05/22/2018	12/25/2042
3136B3-BX-7	FANNIE MAE 3.5			4	1	2,469,000	105.5139	2,615,866	2,479,168	2,469,964		2,261			3.500	3.608	MON	7,231	86,771	09/19/2018	08/25/2050
3136B3-DG-2	FANNIE MAE 4			4	1	2,461,681	104.8563	2,550,640	2,432,510	2,459,026		(7,345)			4.000	3.636	MON	8,108	97,300	10/18/2018	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5			4	1	1,960,656	104.1292	2,028,304	1,947,873	1,957,367		(3,289)			3.500	3.212	MON	5,681	45,450	04/23/2019	08/25/2047
31371J-S8-8	FANNIE MAE 7 POOL ID 253543			4	1	134	100.0395	127	127	127		(6)			7.000	1.968	MON	1	9	06/05/2017	11/01/2020
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477			4	1	57,382	110.0974	63,900	58,039	57,503		106			5.500	5.746	MON	266	3,192	01/24/2007	10/01/2032
31371M-VC-8	FANNIE MAE 6 POOL ID 256311			4	1	51,660	110.0348	50,159	45,584	50,074		(1,840)			6.000	1.773	MON	228	2,735	06/05/2017	07/01/2026
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127			4	1	58,160	103.3612	55,502	53,697	55,529		(1,159)			5.500	3.035	MON	246	2,953	12/14/2010	02/01/2023
3137A1-BV-4	FREDDIE MAC 4			4	1	3,152,323	106.2421	3,183,926	2,996,861	3,053,747		(12,858)			4.000	3.494	MON	9,990	119,874	10/19/2011	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5			4	1	703,367	102.6200	708,945	690,845	695,295		(1,945)			3.500	3.195	MON	2,015	24,180	10/24/2011	11/15/2025
3137A8-XZ-6	FREDDIE MAC 4.5			4	1	31,972	100.2585	30,049	29,972	30,372		(908)			4.500	1.064	MON	112	1,349	05/09/2011	10/15/2039
3137AG-YX-2	FREDDIE MAC 2			4	1	1,037,158	99.3781	1,032,431	1,038,892	1,037,660		337			2.000	2.039	MON	1,731	20,778	06/05/2017	02/15/2041
3137AH-AB-4	FREDDIE MAC 4			4	1	1,105,938	104.1334	1,041,334	1,000,000	1,027,844		(8,414)			4.000	3.004	MON	3,333	40,000	04/30/2013	11/15/2034
3137AK-L2-5	FREDDIE MAC 3			4	1	1,210,919	101.0994	1,224,711	1,211,392	1,210,931		196			3.000	3.017	MON	3,028	36,342	01/20/2012	01/15/2027
3137AM-HK-6	FREDDIE MAC 3			4	1	1,164,598	102.3345	1,177,436	1,150,575	1,159,379		(2,717)			3.000	2.725	MON	2,876	34,517	11/10/2014	03/15/2041
3137AM-XC-6	FREDDIE MAC 3			4	1	864,500	104.3230	949,339	910,000	887,706		2,413			3.000	3.354	MON	2,275	27,300	04/10/2012	03/15/2032
3137AM-XR-3	FREDDIE MAC 2.5			4	1	1,970,246	101.3175	2,026,350	2,000,000	1,992,295		4,663			2.500	2.718	MON	4,167	50,000	06/05/2017	09/15/2026
3137AN-4M-4	FREDDIE MAC 2			4	1	335,504	99.5513	339,085	340,613	337,413		1,004			2.000	2.357	MON	568	6,812	12/16/2014	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5			4	1	1,071,875	105.1461	1,051,461	1,000,000	1,054,422		(4,394)			3.500	2.869	MON	2,917	35,000	06/21/2016	03/15/2042
3137AN-JP-1	FREDDIE MAC 1.5241			4	1	218,911	92.8274	216,218	232,924	219,557		2,617			1.775	3.122	MON	345	3,711	06/05/2017	11/15/2040
3137AN-QF-5	FREDDIE MAC 2.75			4	1	408,396	101.6125	402,452	396,066	402,789		(1,749)			2.750	2.184	MON	908	10,892	04/18/2012	04/15/2041
3137AN-VV-4	FREDDIE MAC 3			4	1	3,000,000	101.1631	3,034,894	3,000,000	3,000,000					3.000	3.000	MON	7,500	90,000	04/17/2012	01/15/2031

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137AS-EH-3	FREDDIE MAC 2			4	1	213,808	100.8788	215,427	213,550	213,759		(70)			2.000	1.960	MON	356	4,271	06/05/2017	05/15/2041
3137AS-FL-3	FREDDIE MAC 2.5			4	1	890,988	99.4643	880,727	885,470	890,477		(889)			2.500	2.349	MON	1,845	22,137	06/05/2017	11/15/2041
3137AS-Q8-0	FREDDIE MAC 3			4	1	250,873	102.2286	249,877	244,430	249,780		(1,318)			3.000	2.350	MON	611	7,333	06/05/2017	12/15/2040
3137AW-4N-2	FREDDIE MAC 3			4	1	718,664	101.8122	718,662	705,870	710,398		(1,643)			3.000	2.799	MON	1,765	21,176	12/20/2012	11/15/2027
3137AY-TF-8	FREDDIE MAC 3.5			4	1	623,188	104.1774	621,264	596,352	596,655		(179)			3.500	3.469	MON	1,739	20,872	04/08/2013	04/15/2040
3137AY-WS-6	FREDDIE MAC 2			4	1	794,691	99.3086	806,057	811,669	797,277		3,618			2.000	2.507	MON	1,353	16,233	06/05/2017	11/15/2032
3137B1-5G-3	FREDDIE MAC 3			4	1	654,307	10.9186	563,082		620,825		(103,769)				5.828	MON	12,893	103,142	04/25/2019	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5			4	1	3,208,594	104.6575	3,139,725	3,000,000	3,110,799		(28,212)			3.500	2.430	MON	8,750	105,000	04/20/2016	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75			4	1	636,167	99.1191	642,612	648,323	640,786		2,472			1.750	2.170	MON	945	11,346	06/19/2013	06/15/2028
3137B4-KP-0	FREDDIE MAC 4.75			4	1	1,194,574	102.6747	1,147,962	1,118,057	1,158,774		(17,141)			4.750	2.965	MON	4,426	53,108	07/28/2015	09/15/2043
3137B8-RZ-2	FREDDIE MAC 3			4	1	1,181,682	102.3786	1,183,529	1,156,032	1,164,989		(5,667)			3.000	2.546	MON	2,890	34,681	11/25/2014	12/15/2032
3137BA-AN-2	FREDDIE MAC 2.5			4	1	1,470,033	99.1219	1,551,265	1,565,007	1,501,935		13,326			2.500	3.491	MON	3,260	38,600	01/19/2017	01/15/2033
3137BA-FZ-0	FREDDIE MAC 4			4	1	1,435,714	103.9446	1,455,726	1,400,483	1,422,907		(13,186)			4.000	3.032	MON	4,668	56,019	09/24/2018	03/15/2027
3137BB-QY-9	FREDDIE MAC 3			4	1	1,053,938	101.9452	1,052,526	1,032,443	1,049,243		(5,750)			3.000	2.320	MON	2,581	30,973	10/24/2017	05/15/2040
3137BD-4W-3	FREDDIE MAC 2.25			4	1	220,785	100.0524	220,729	220,613	220,651		(12)			2.250	2.243	MON	414	4,964	12/16/2014	02/15/2044
3137BE-V6-8	FREDDIE MAC 3.5			4	1	4,230,000	102.7178	4,108,710	4,000,000	4,086,561		(31,506)			3.500	2.584	MON	11,667	140,000	12/11/2014	05/15/2042
3137BF-AV-3	FREDDIE MAC 3			4	1	1,957,899	101.2301	1,950,366	1,926,666	1,951,301		(9,484)			3.000	2.384	MON	4,817	57,800	10/20/2017	03/15/2040
3137BH-LB-1	FREDDIE MAC 3.5			4	1	2,041,049	104.3255	2,066,688	1,981,000	2,019,110		(4,531)			3.500	3.205	MON	5,778	69,335	06/12/2015	02/15/2034
3137BJ-C4-3	FREDDIE MAC 3			4	1	2,037,811	100.1396	2,043,850	2,041,000	2,039,492		651			3.000	3.034	MON	5,103	61,230	07/28/2015	08/15/2042
3137BJ-H4-8	FREDDIE MAC 4.5			4	1	2,982,641	110.5245	2,935,974	2,656,402	2,919,341		(27,800)			4.500	3.176	MON	9,962	119,538	09/06/2016	12/15/2053
3137BK-MA-5	FREDDIE MAC 3			4	1	1,091,500	103.2574	1,093,911	1,059,402	1,081,507		(6,496)			3.000	2.297	MON	2,649	31,782	06/05/2017	09/15/2028
3137BK-ZY-9	FREDDIE MAC 3			4	1	2,860,041	100.4021	2,856,441	2,845,000	2,853,287		(2,792)			3.000	2.890	MON	7,113	85,350	06/05/2017	10/15/2040
3137BR-5X-9	FREDDIE MAC 3			4	1	1,793,450	103.1923	1,865,569	1,807,856	1,797,002		3,753			3.000	3.249	MON	4,520	54,236	06/22/2018	01/15/2028
3137BR-FP-5	FREDDIE MAC 3			4	1	2,905,981	100.8021	2,932,761	2,909,425	2,907,413		661			3.000	3.027	MON	7,274	87,283	06/05/2017	05/15/2035
3137BV-CQ-7	FREDDIE MAC 3.5			4	1	1,954,373	105.6557	1,971,860	1,866,307	1,918,449		(23,046)			3.500	2.114	MON	5,443	65,321	11/03/2017	05/15/2028
3137F4-RF-1	FREDDIE MAC 3.5			4	1	1,541,072	101.7353	1,556,143	1,529,600	1,537,779		(5,360)			3.500	3.071	MON	4,461	53,536	04/17/2018	03/15/2043
3137F5-GN-3	FREDDIE MAC 3.5			4	1	2,572,565	105.4353	2,685,951	2,547,488	2,567,102		(5,462)			3.500	3.156	MON	7,430	59,441	04/25/2019	06/15/2045
3137F5-QM-4	FREDDIE MAC 4			4	1	2,112,188	102.7977	2,108,039	2,050,667	2,098,159		(24,918)			4.000	2.241	MON	6,836	82,027	06/28/2018	01/15/2044
3137F5-QV-4	FREDDIE MAC 5			4	1	6,350,688	108.4647	6,387,483	5,889,000	6,189,144		(158,000)			5.000	1.764	MON	24,538	294,450	12/13/2018	11/15/2045
3137F5-XK-0	FREDDIE MAC 4			4	1	1,428,654	101.5451	1,417,938	1,396,363	1,426,924		(19,819)			4.000	1.691	MON	4,655	55,854	06/21/2018	11/15/2042
3137F5-XN-4	FREDDIE MAC 3.5			4	1	3,529,561	102.7333	3,691,207	3,593,000	3,551,760		21,689			3.500	4.280	MON	10,480	125,755	12/12/2018	11/15/2045
3137FA-CB-2	FREDDIE MAC 3.5			4	1	868,062	105.7391	870,803	823,539	852,398		(9,253)			3.500	2.296	MON	2,402	28,824	09/27/2017	11/15/2028
3137FE-ZF-0	FREDDIE MAC 4			4	1	5,493,470	102.0169	5,476,760	5,368,485	5,441,284		(53,765)			4.000	2.793	MON	17,895	214,739	09/25/2018	07/15/2029
3137FG-Y6-6	FREDDIE MAC 4			4	1	2,461,468	103.2647	2,486,275	2,407,672	2,440,937		(21,865)			4.000	2.807	MON	8,026	96,307	09/24/2018	09/15/2029
3137FG-YT-6	FREDDIE MAC 4			4	1	1,292,419	101.0568	1,279,879	1,266,495	1,288,754		(16,149)			4.000	1.588	MON	4,222	50,660	07/13/2018	04/15/2040
3137FH-JW-4	FREDDIE MAC 3.5			4	1	867,748	100.9662	867,592	859,289	867,669		(5,960)			3.500	2.202	MON	2,506	30,075	08/22/2018	06/15/2040
3137FH-WE-9	FREDDIE MAC 4			4	1	1,518,664	107.2908	1,589,888	1,481,850	1,508,067		(11,846)			4.000	2.928	MON	4,940	59,274	09/24/2018	11/15/2029
3137FJ-QR-3	FREDDIE MAC 4			4	1	5,220,313	105.3438	5,267,188	5,000,000	5,164,675		(55,638)			4.000	2.128	MON	16,667	150,000	03/26/2019	02/15/2039
3137FJ-RM-3	FREDDIE MAC 4			4	1	1,394,507	102.9728	1,410,399	1,369,681	1,396,131		(6,412)			4.000	2.504	MON	4,566	18,262	08/13/2019	07/15/2044
3137FJ-XB-0	FREDDIE MAC 4.5			4	1	2,840,912	105.4477	2,881,758	2,732,878	2,800,933		(43,635)			4.500	2.584	MON	10,248	122,979	10/16/2018	05/15/2029
3137FK-R3-2	FREDDIE MAC 4			4	1	4,161,875	106.2473	4,249,892	4,000,000	4,123,963		(37,912)			4.000	2.682	MON	13,333	120,000	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5			4	1	1,188,585	109.3087	1,143,303	1,045,940	1,161,804		(26,781)			4.500	(0.648)	MON	3,922	15,543	08/06/2019	01/15/2049
3137FP-AH-8	FREDDIE MAC 4.5			4	1	701,779	100.4452	702,488	699,375	704,656		(2,669)			4.500	1.831	MON	2,623	7,868	09/24/2019	01/15/2049
3138LL-G9-0	FANNIE MAE 3.46 POOL ID AN7423			4	1	3,641,801	101.8721	3,622,393	3,555,823	3,629,940		(12,425)			3.460	2.780	MON	10,594	62,541	06/12/2019	06/01/2026
31395W-4L-8	FREDDIE MAC 5			4	1	62,157	111.2792	64,456	57,923	61,862		(865)			5.000	3.092	MON	241	2,896	06/05/2017	12/15/2034
31397S-5N-0	FANNIE MAE 3.5			4	1	2,627,848	104.7337	2,618,342	2,500,000	2,571,337		(18,125)			3.500	2.688	MON	7,292	87,500	06/05/2017	05/25/2031
31398L-BJ-6	FREDDIE MAC 4			4	1	39,256	103.7630	38,938	37,526	38,360		(332)			4.000	3.040	MON	125	1,501	01/22/2014	07/15/2039
31398S-SG-9	FANNIE MAE 3.5			4	1	759,182	104.1929	762,694	732,002	750,278		(4,441)			3.500	2.769	MON	2,135	25,620	06/05/2017	12/25/2030
31398T-B8-3	FANNIE MAE 4.5			4	1	4,472,808	112.4563	4,498,254	4,000,000	4,366,337		(42,243)			4.500	3.131	MON	15,000	180,000	06/05/2017	08/25/2030
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424			4	1	67,942	112.5016	68,290	60,702	67,197		(1,455)			5.500	2.687	MON	278	3,338	06/05/2017	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328			4	1	43,388	110.1764	43,239	39,245	42,829		(626)			5.000	2.855	MON	164	1,962	06/05/2017	09/01/2033
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516			4	1	50,711	112.5498	53,834	47,832	50,438		(590)			5.500	4.154	MON	219	2,631	06/05/2017	05/01/2036
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956			4	1	290,429	109.9516	292,377	265,915	281,250		(3,651)			6.000	4.130	MON	1,330	15,955	12/15/2010	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517			4	1	54,632	104.2320	52,673	50,534	52,206		(1,210)			5.500	3.036	MON	232	2,779	12/22/2010	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617			4	1	470,280	99.8889	469,024	469,546	470,089		(97)			2.500	2.472	MON	978	11,739	06/05/2013	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804			4	1	298,745	106.5080	309,013	290,131	296,667		(1,614)			4.000	3.342	MON	967	11,605	06/06/2011	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818			4	1	742,964	106.5011	759,235	712,889	735,611		(5,353)			4.000	3.176	MON	2,376	28,516	10/14/2011	08/01/2031

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563			4	1	155,054	106.4939	160,120	150,356	153,805		(844)			4.000	3.317	MON	501	6,014	11/15/2010	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667			4	1	331,081	106.5034	353,164	331,599	331,073		128			4.000	4.048	MON	1,105	13,264	02/08/2011	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059			4	1	316,099	104.5932	312,365	298,647	311,834		(2,905)			3.500	2.423	MON	871	10,453	05/30/2012	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029			4	1	572,532	104.5872	569,519	544,540	565,966		(4,712)			3.500	2.503	MON	1,588	19,059	04/16/2012	04/01/2032
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359			4	1	322,326	102.4714	320,866	313,128	319,420		(2,108)			3.000	2.247	MON	783	9,394	11/06/2013	02/01/2028
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444			4	1	912,376	99.8889	881,075	882,055	905,692		(4,925)			2.500	1.887	MON	1,838	22,051	04/30/2013	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353			4	1	585,966	102.6558	587,035	571,848	584,111		(2,074)			3.000	2.542	MON	1,430	17,155	07/28/2015	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1	2,164,481	102.2652	2,156,565	2,108,795	2,164,235		(2,285)			3.000	2.527	MON	5,272	21,088	08/27/2019	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629			4	1	901,393	107.2572	912,524	850,781	897,134		(8,249)			4.000	2.896	MON	2,836	34,031	06/05/2017	10/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						161,232,789	XXX	162,376,427	156,060,990	159,595,196	0	(1,031,392)	0	0	XXX	XXX	XXX	471,073	5,259,445	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						337,334,224	XXX	336,592,386	312,070,990	325,525,161	0	(3,136,391)	0	0	XXX	XXX	XXX	2,640,481	12,556,770	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00101J-AF-3	ADT SEC CORP 3.5 15/07/22				3FE	116,875	101.8130	127,266	125,000	119,087	1,353	2,110			3.500	5.498	JJ	2,017	4,375	12/10/2018	07/15/2022
00101J-AH-9	ADT SEC CORP 4.125 15/06/23				3FE	222,750	103.1250	232,031	225,000	223,025		277			4.125	4.399	JD	413	4,641	06/19/2019	06/15/2023
001055-AL-6	AFLAC INC 3.625 15/06/23				1FE	1,941,440	105.2292	2,104,584	2,000,000	1,976,972		6,089			3.625	3.982	JD	3,222	72,500	07/10/2013	06/15/2023
00130H-BY-0	AES CORP/THE 5.125 01/09/27			2	3FE	790,313	106.7500	800,625	750,000	786,142		(4,170)			5.125	4.125	MS	12,813	19,219	04/12/2019	09/01/2027
00164V-AD-5	AMC NETWORKS INC 5 01/04/24			2	3FE	485,250	102.0000	510,000	500,000	488,326	12,219	2,357			5.000	5.620	AO	6,250	25,000	11/28/2018	04/01/2024
00287Y-AQ-2	ABBVIE INC 3.6 14/05/25			2	2FE	965,780	105.6475	1,056,475	1,000,000	971,566		4,623			3.600	4.192	MN	4,700	36,000	09/25/2018	05/14/2025
00287Y-AR-0	ABBVIE INC 4.5 14/05/35			2	2FE	1,972,435	112.7851	2,199,309	1,950,000	1,969,622		(915)			4.500	4.408	MN	11,456	87,750	06/05/2017	05/14/2035
00688J-AA-5	ADIENT US LLC 7 15/05/26			2	3FE	185,281	109.0000	190,750	175,000	185,116		(165)			7.000	5.768	MN	1,565		11/20/2019	05/15/2026
008916-AC-2	AGRIUM INC 7.8 01/02/27		A		2FE	3,010,193	123.2144	2,772,324	2,250,000	2,714,745		(54,759)			7.800	4.405	FA	73,125	175,500	06/05/2017	02/01/2027
009279-AA-8	AIRBUS SE 3.15 10/04/27		D	2	1FE	1,518,660	103.9076	1,558,614	1,500,000	1,514,179		(1,786)			3.150	3.001	AO	10,631	47,250	05/24/2017	04/10/2027
00971T-AJ-0	AKAMAI TECHNOLOGIES INC 0.125 01/05/25				1FE	3,370,952	110.4747	3,857,776	3,492,000	3,389,865		18,423			0.125	0.691	MN	728	4,365	12/13/2018	05/01/2025
00971T-AK-7	AKAMAI TECHNOLOGIES INC 0.375 01/09/27				2	530,256	98.7320	523,279	530,000	530,251		(5)			0.375	0.369	MS	745		10/29/2019	09/01/2027
00973R-AD-5	AKER BP ASA 4.75 15/06/24		D	2	2FE	234,281	103.7500	233,438	225,000	233,668		(614)			4.750	3.622	JD	475	5,225	09/18/2019	06/15/2024
013092-AB-7	ALBERTSONS COS/SAFEWAY 5.875 15/02/28			2	4FE	125,000	106.2500	132,813	125,000	125,000					5.875	5.875	FA	2,774		08/01/2019	02/15/2028
013093-AB-5	ALBERTSONS COS/SAFEWAY 6.625 15/06/24			2	4FE	234,563	104.6660	235,499	225,000	233,567		(995)			6.625	5.353	JD	663	7,453	07/25/2019	06/15/2024
013817-AW-1	ARCONIC INC 5.125 01/10/24			2	3FE	1,138,125	109.0000	1,253,500	1,150,000	1,144,822	15,941	1,373			5.125	5.229	AO	14,734	48,688	06/03/2019	10/01/2024
013822-AB-7	ALCOA NEDERLAND HOLDING 7 30/09/26		D	2	3FE	1,018,500	109.1300	1,091,300	1,000,000	1,015,074		(969)			7.000	6.797	MS	17,500	70,000	09/23/2016	09/30/2026
01877K-AB-9	ALLIANCE PIPELINE LP 6.996 31/12/19				2FE	107,737	100.0000	98,166	98,166	98,166		(3,408)				(3.502)			3,434	02/04/2015	12/31/2019
01959E-AC-2	ALLIED WORLD ASSURANCE 4.35 29/10/25		D	2	2FE	1,523,115	105.5896	1,583,844	1,500,000	1,516,136		(2,521)			4.350	4.134	AO	11,238	65,250	06/05/2017	10/29/2025
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29			2	3FE	425,000	109.5000	465,375	425,000	425,000					5.875	5.875	JD	2,081	16,785	03/26/2019	06/01/2029
02005N-BF-6	ALLY FINANCIAL INC 5.75 20/11/25			2	3FE	427,500	111.8750	447,500	400,000	424,780		(2,721)			5.750	4.535	MN	2,619	23,000	04/01/2019	11/20/2025
021441-AF-7	ALTERA CORP 4.1 15/11/23				1FE	1,801,146	107.7863	1,886,260	1,750,000	1,785,908		(8,798)			4.100	3.548	MN	9,168	71,750	06/05/2017	11/15/2023
02156B-AE-3	ALTERYX INC 1 01/08/26				4Z	418,987	93.4590	420,565	450,000	419,193		206			1.000	2.115	FA	1,738		12/11/2019	08/01/2026
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22			2	1FE	252,514	101.9900	254,975	250,000	251,316		(474)			2.500	2.296	MN	556	6,250	06/05/2017	11/29/2022
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1FE	2,042,545	128.9726	2,005,524	1,555,000	1,881,651		(39,948)			7.450	3.988	JD	5,149	115,848	04/20/2017	12/15/2026
02917T-AB-0	VEREIT INC 3.75 15/12/20				2FE	1,015,875	101.2405	1,012,405	1,000,000	1,013,284		(2,591)			3.750	2.347	JD	1,667	18,750	11/21/2019	12/15/2020

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03027W-AJ-1	AMERICAN TOWER TRUST I 3.07 15/03/48			2	1FE	2,627,208	101.3109	2,735,394	2,700,000	2,657,805		(1,478)			3.070	3.065	MON	3,684	82,890	06/05/2017	03/15/2048
03040W-AK-1	AMERICAN WATER CAPITAL C 3.85 01/03/24			2	2FE	2,988,030	106.0751	3,182,254	3,000,000	2,994,510		1,189			3.850	3.898	MS	38,500	115,500	11/08/2013	03/01/2024
030981-AJ-3	AMERIGAS PART/FIN CORP 5.875 20/08/26			2	3FE	578,875	110.2500	606,375	550,000	577,127		(1,748)			5.875	4.973	FA	11,758	16,156	08/13/2019	08/20/2026
031162-BG-4	AMGEN INC 4.1 15/06/21			2	2FE	1,565,000	102.7393	1,541,089	1,500,000	1,515,606		(12,530)			4.100	3.224	JD	2,733	61,500	06/05/2017	06/15/2021
032095-AB-7	AMPHENOL CORP 4 01/02/22			2	2FE	3,629,896	103.0398	3,606,393	3,500,000	3,548,370		(25,269)			4.000	3.225	FA	58,333	140,000	04/18/2018	02/01/2022
032654-AH-8	ANALOG DEVICES INC 2.875 01/06/23			2	2FE	959,390	101.9038	1,019,038	1,000,000	982,186		4,828			2.875	3.428	JD	2,396	28,750	12/10/2014	06/01/2023
03674X-AC-0	ANTERO RESOURCES CORP 5.125 01/12/22			2	3FE	121,875	89.2500	111,563	125,000	111,563	(10,757)	444			5.125	5.927	JD	534	3,203	06/13/2019	12/01/2022
03746A-AA-8	APACHE CORP 7.75 15/12/29				2FE	2,414,597	125.8602	2,517,204	2,000,000	2,295,095		(21,873)			7.750	5.833	JD	6,889	155,000	06/05/2017	12/15/2029
038222-AJ-4	APPLIED MATERIALS INC 3.9 01/10/25			2	1FE	2,723,539	109.0253	2,867,364	2,630,000	2,701,628		(11,708)			3.900	3.359	AO	25,643	102,570	08/29/2018	10/01/2025
038522-AQ-1	ARAMARK SERVICES INC 5 01/02/28			2	3FE	889,688	105.3750	948,375	900,000	890,873		1,186			5.000	5.161	FA	18,750	37,500	10/09/2019	02/01/2028
03937L-AA-3	ARCH CAPITAL GROUP LTD 7.35 01/05/34		D		2FE	1,677,925	141.9664	1,774,579	1,250,000	1,621,642		(18,022)			7.350	4.527	MN	15,313	91,875	09/15/2016	05/01/2034
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27			2	4FE	512,500	105.7500	528,750	500,000	511,999		(501)			6.875	6.578	AO	8,594	18,142	04/02/2019	04/01/2027
04010L-AT-0	ARES CAPITAL CORP 3.75 01/02/22				2FE	1,227,200	103.6548	1,223,127	1,180,000	1,220,207		(6,993)			3.750	2.080	FA	18,438		08/14/2019	02/01/2022
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24				2FE	4,416,753	106.0700	4,411,451	4,159,000	4,398,896		(17,857)			4.625	3.147	MS	64,118	77,568	10/23/2019	03/01/2024
045054-AL-7	ASHTEAD CAPITAL INC 4.25 01/11/29			2	2FE	500,000	102.1250	510,625	500,000	500,000					4.250	4.250	MN	3,365		10/28/2019	11/01/2029
04550K-AA-9	ASSOCIATED BK GREEN BAY 3.5 13/08/21			2	2FE	2,001,360	101.8437	2,036,875	2,000,000	2,000,744		(464)			3.500	3.475	FA	26,833	70,000	08/27/2018	08/13/2021
04947P-AB-8	ATLASSIAN INC 0.625 01/05/23				3	248,498	158.0921	213,424	135,000	213,424	(20,571)	(14,503)			0.625	(15.897)	MN	281	422	08/16/2019	05/01/2023
05379B-AM-9	AVISTA CORP 5.7 01/07/37				1FE	854,020	125.5169	1,255,169	1,000,000	882,410		3,366			5.700	6.855	JJ	28,500	57,000	04/30/2008	07/01/2037
05379B-AP-2	AVISTA CORP 5.125 01/04/22				1FE	1,002,200	106.3294	1,063,294	1,000,000	1,000,505		(207)			5.125	5.101	AO	12,813	51,250	09/15/2009	04/01/2022
05531F-BE-2	BB&T CORPORATION 3.7 05/06/25			2	1FE	1,989,660	107.3412	2,146,823	2,000,000	1,991,698		1,352			3.700	3.785	JD	5,344	74,000	06/20/2018	06/05/2025
05541V-AE-6	BG ENERGY CAPITAL PLC 4 15/10/21		D		1FE	2,620,482	103.3066	2,582,665	2,500,000	2,538,187		(20,460)			4.000	3.124	AO	21,111	100,000	06/05/2017	10/15/2021
055451-AQ-1	BHP BILLITON FIN USA LTD 2.875 24/02/22		D		1FE	1,114,555	101.9448	1,112,218	1,091,000	1,100,927		(4,444)			2.875	2.440	FA	11,065	31,366	06/05/2017	02/24/2022
058498-AT-3	BALL CORP 5.25 01/07/25				3FE	565,000	111.3750	612,563	550,000	562,918	16,299	(2,006)			5.250	4.764	JJ	14,438	28,875	12/13/2018	07/01/2025
058498-AV-8	BALL CORP 4.875 15/03/26			2	3FE	306,000	108.5000	325,500	300,000	305,311		(689)			4.875	4.535	MS	4,306	14,625	01/31/2019	03/15/2026
059165-ED-8	BALTIMORE GAS & ELECTRIC 3.5 15/11/21			2	1FE	3,031,500	102.7162	3,081,486	3,000,000	3,016,752		(9,891)			3.500	3.147	MN	13,417	105,000	06/27/2018	11/15/2021
06048W-D6-4	BANK OF AMERICA CORP 3 23/10/34			2	1FE	992,500	97.9264	979,264	1,000,000	992,542		42			3.000	3.063	AO	5,667		11/20/2019	10/23/2034
06051G-EC-9	BANK OF AMERICA CORP 5.625 01/07/20				1FE	968,060	101.8348	1,018,348	1,000,000	997,616		4,531			5.625	6.108	JJ	28,125	56,250	01/12/2012	07/01/2020
06406F-AC-7	BANK OF NY MELLON CORP 2.8 04/05/26			2	1FE	996,450	102.8455	1,028,455	1,000,000	997,764		317			2.800	2.839	MN	4,433	28,000	04/25/2016	05/04/2026
06738E-AW-5	BARCLAYS PLC 4.836 09/05/28		D	2	3FE	791,250	107.8584	808,938	750,000	790,463		(787)			4.836	3.988	MN	5,239	18,135	10/29/2019	05/09/2028
070101-AH-3	BASIN ELECTRIC PWR COOP 4.75 26/04/47			2	1FE	1,068,380	113.5114	1,135,114	1,000,000	1,065,438		(1,264)			4.750	4.337	AO	8,576	47,500	07/18/2017	04/26/2047
071734-AC-1	BAUSCH HEALTH COS INC 5.75 15/08/27		A	2	3FE	1,213,563	108.5000	1,302,000	1,200,000	1,212,833		(729)			5.750	5.613	FA	26,067	30,092	02/25/2019	08/15/2027
07274E-AG-8	BAYER US FINANCE LLC 3.375 08/10/24				2FE	2,334,331	103.0831	2,370,910	2,300,000	2,322,874		(4,391)			3.375	3.151	AO	17,897	77,625	06/05/2017	10/08/2024
07556Q-BS-3	BEAZER HOMES USA 7.25 15/10/29			2	4FE	364,000	106.7500	373,625	350,000	363,971		(29)			7.250	6.909	MS	6,837		11/12/2019	10/15/2029
085770-AA-3	BERRY GLOBAL INC 4.875 15/07/26			2	3FE	600,000	105.4700	632,820	600,000	600,000					4.875	4.875	JJ	16,738		05/17/2019	07/15/2026

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09062X-AF-0	BIOGEN INC 4.05 15/09/25			2	1FE	2,724,326	108.7841	2,828,385	2,600,000	2,687,653		(14,390)			4.050	3.373	MS	31,005	105,300	06/05/2017	09/15/2025
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33			2	2FE	1,667,565	111.0113	1,665,169	1,500,000	1,662,566		(4,999)			4.350	3.327	MN	10,875	32,625	06/25/2019	05/01/2033
09257W-AB-6	BLACKSTONE MORTGAGE TR 4.375 05/05/22				1PL	363,563	106.1541	371,539	350,000	361,768		(1,794)			4.375	2.892	MN	2,552	7,656	08/14/2019	05/05/2022
09257W-AC-4	BLACKSTONE MORTGAGE TR 4.75 15/03/23				1FE	1,817,496	106.9530	1,871,678	1,750,000	1,811,101		(6,396)			4.750	3.596	MS	24,476	41,563	08/29/2019	03/15/2023
093645-AH-2	BLOCK COMMUNICATIONS INC 6.875 15/02/25			2	3FE	918,438	103.7500	933,750	900,000	913,997	14,958	(2,211)			6.875	6.524	FA	23,375	61,875	10/04/2018	02/15/2025
09709T-ED-9	BOFA FINANCE LLC 0.25 01/05/23				1FE	335,269	104.9951	328,635	313,000	335,080		(189)			0.250	(1.800)	MN	130		12/18/2019	05/01/2023
10112R-AY-0	BOSTON PROPERTIES LP 2.75 01/10/26			2	2FE	1,360,039	101.4324	1,420,053	1,400,000	1,370,898		3,803			2.750	3.093	AO	9,625	38,500	06/05/2017	10/01/2026
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245 06/05/22				1FE	499,500	103.2207	516,104	500,000	499,648		142			3.245	3.276	MN	2,479	16,225	12/14/2018	05/06/2022
10373Q-AL-4	BP CAP MARKETS AMERICA 2.75 10/05/23				1FE	1,422,209	102.3113	1,534,669	1,500,000	1,439,423		16,495			2.750	4.037	MN	5,844	41,250	12/14/2018	05/10/2023
110122-BG-2	BRISTOL-MYERS SQUIBB CO 3.25 15/08/22				1FE	1,771,831	103.3329	1,859,993	1,800,000	1,791,940		2,848			3.250	3.430	FA	22,100	60,300	06/05/2017	08/15/2022
110122-CB-2	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29			2	1FE	793,400	107.0224	856,179	800,000	793,739		339			3.400	3.496	JJ	17,000		05/07/2019	07/26/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOL 3.4 27/06/26			2	2FE	1,995,100	104.5449	2,090,899	2,000,000	1,996,595		460			3.400	3.429	JD	756	68,000	08/02/2017	06/27/2026
112585-AH-7	BROOKFIELD ASSET MAN INC 4 15/01/25		A	2	1FE	2,291,548	107.5708	2,420,343	2,250,000	2,276,623		(4,986)			4.000	3.730	JJ	41,500	90,000	06/05/2017	01/15/2025
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26			2	3FE	463,750	96.6026	483,013	500,000	464,297		547			3.950	5.180	JD	1,646	9,875	11/12/2019	12/01/2026
12008R-AM-9	BUILDERS FIRSTSOURCE INC 6.75 01/06/27			2	4FE	483,892	109.6250	520,719	475,000	483,557		(335)			6.750	6.511	JD	2,672	16,120	05/22/2019	06/01/2027
120111-BM-0	STANDARD INDUSTRIES INC 5.375 15/11/24			2	3FE	1,266,500	102.7500	1,284,375	1,250,000	1,257,979	87,604	(3,062)			5.375	5.129	MN	8,585	67,188	05/18/2017	11/15/2024
12189T-AG-9	BURLINGTN NORTH SANTA FE 6.875 01/12/27				1FE	2,423,760	128.9242	2,578,484	2,000,000	2,379,132		(39,769)			6.875	4.071	JD	11,458	137,500	11/13/2018	12/01/2027
12189T-AN-4	BURLINGTN NORTH SANTA FE 6.75 15/03/29				1FE	394,740	130.9855	392,957	300,000	377,209		(6,993)			6.750	3.479	MS	5,963	20,250	06/05/2017	03/15/2029
122014-AJ-2	BURLINGTON RESOURCES LLC 6.875 15/02/26				1FE	2,544,106	123.9467	2,478,933	2,000,000	2,297,568		(41,914)			6.875	4.125	FA	51,944	137,500	06/05/2017	02/15/2026
1248EP-BG-7	CCO HLDGS LLC/CAP CORP 5.375 01/05/25			2	3FE	826,750	103.2500	826,000	800,000	823,118		(3,632)			5.375	4.621	MN	7,167	43,000	03/29/2019	05/01/2025
1248EP-BM-4	CCO HLDGS LLC/CAP CORP 5.75 15/02/26			2	3FE	353,375	105.5020	369,257	350,000	353,073	3,118	(295)			5.750	5.607	FA	7,603	20,125	01/31/2019	02/15/2026
1248EP-BR-3	CCO HLDGS LLC/CAP CORP 5.5 01/05/26			2	3FE	533,025	105.3750	542,681	515,000	530,713	29,294	(1,000)			5.500	5.125	MN	4,721	28,325	04/04/2019	05/01/2026
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28			2	3FE	174,563	104.9320	183,631	175,000	174,591		28			5.000	5.035	FA	3,646	4,375	04/15/2019	02/01/2028
1248EP-CB-7	CCO HLDGS LLC/CAP CORP 5.375 01/06/29			2	3FE	201,250	107.0000	214,000	200,000	201,218		(32)			5.375	5.380	JD	896	5,614	05/23/2019	06/01/2029
12508E-AJ-0	CDK GLOBAL INC 5.25 15/05/29			2	3FE	425,000	107.2500	455,813	425,000	425,000					5.250	5.250	MS	6,570	7,438	05/02/2019	05/15/2029
12527G-AF-0	CF INDUSTRIES INC 5.15 15/03/34				3FE	772,000	111.7500	921,938	825,000	777,049	81,997	2,052			5.150	5.764	MS	12,510	42,488	11/01/2018	03/15/2034
125581-GW-2	CIT GROUP INC 5.25 07/03/25			2	3FE	799,938	110.0000	825,000	750,000	794,040		(5,897)			5.250	3.939	MS	12,250	19,688	04/03/2019	03/07/2025
12572Q-AE-5	CME GROUP INC 3 15/09/22				1FE	826,011	102.9479	823,584	800,000	813,737		(4,856)			3.000	2.345	MS	7,067	24,000	06/05/2017	09/15/2022
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23		D		1FE	1,993,228	101.6409	2,083,639	2,050,000	2,025,088		6,864			3.000	3.385	MN	8,883	61,500	06/05/2017	05/09/2023
126307-AQ-0	CSC HOLDINGS LLC 5.5 15/04/27			2	3FE	240,625	107.3850	268,463	250,000	241,587	8,197	890			5.500	6.072	AO	2,903	13,750	11/28/2018	04/15/2027
126307-AS-6	CSC HOLDINGS LLC 5.375 01/02/28			2	3FE	1,578,500	106.6250	1,652,688	1,550,000	1,577,416		(1,084)			5.375	5.085	FA	34,714	33,594	09/18/2019	02/01/2028

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126307-BA-4	CSC HOLDINGS LLC 5.75 15/01/30			2	4FE	103,750	106.7500	106,750	100,000	103,718		(32)			5.750	5.403	JJ	2,731		10/09/2019	01/15/2030
126408-HM-8	CSX CORP 4.25 15/03/29			2	2FE	2,199,220	112.6504	2,253,008	2,000,000	2,189,530		(9,690)			4.250	3.040	MS	25,028	42,500	06/17/2019	03/15/2029
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30				2FE	1,040,462	117.1567	1,129,058	963,716	1,022,195		(9,502)			6.943	5.697	MON	3,903	66,911	06/05/2017	01/10/2030
12674T-AA-4	C&W SENIOR FINANCING DAC 6.875 15/09/27		D	2	3FE	559,308	106.9330	588,132	550,000	559,286	20,575	29			6.875	6.477	JJ	17,436	22,344	12/18/2019	09/15/2027
13123X-AZ-5	CALLON PETROLEUM CO 6.375 01/07/26			2	4FE	201,250	101.4605	202,921	200,000	201,243		(7)			6.375	6.217	JJ	6,375		12/17/2019	07/01/2026
131347-CK-0	CALPINE CORP 5.25 01/06/26			2	3FE	224,188	104.1250	234,281	225,000	223,819	9,515	(507)			5.250	5.345	JD	984	11,813	04/08/2019	06/01/2026
131347-CM-6	CALPINE CORP 4.5 15/02/28			2	3FE	375,000	100.8870	378,326	375,000	375,000					4.500	4.500	FA	516		12/10/2019	02/15/2028
131347-CN-4	CALPINE CORP 5.125 15/03/28			2	4FE	250,000	102.0700	255,175	250,000	250,000					5.125	5.125	MS	142		12/19/2019	03/15/2028
13342B-AL-9	CAMERON INTL CORP 4 15/12/23			2	2FE	1,100,022	104.6698	1,151,367	1,100,000	1,100,016		(4)			4.000	4.000	JD	1,956	44,000	07/17/2018	12/15/2023
13645R-AE-4	CANADIAN PACIFIC RR CO 5.75 15/03/33		A		2FE	588,656	124.8308	624,154	500,000	577,905		(4,320)			5.750	4.210	MS	8,465	28,750	06/05/2017	03/15/2033
14161T-AA-0	CARDTRONICS INC / USA 5.5 01/05/25			2	4FE	551,844	103.7500	596,563	575,000	556,937	17,962	2,662			5.500	6.197	MN	5,271	31,625	03/27/2019	05/01/2025
141781-AC-8	CARGILL INC 7.375 01/10/25				1FE	921,009	124.0566	899,410	725,000	866,555		(21,748)			7.375	3.611	AO	13,367	53,469	06/05/2017	10/01/2025
141781-BB-9	CARGILL INC 3.3 01/03/22			2	1FE	1,460,685	102.2727	1,534,091	1,500,000	1,488,542		4,983			3.300	3.667	MS	16,500	49,500	11/21/2013	03/01/2022
141784-AM-0	CARGILL INC 7.41 18/06/27				1FE	860,145	126.1995	820,297	650,000	768,860		(13,090)			7.410	4.520	MN	6,154	48,165	11/17/2011	06/18/2027
14309U-AA-0	CARLYLE HOLDINGS FINANCE 3.875 01/02/23				2FE	383,730	103.3454	387,545	375,000	379,977		(1,503)			3.875	3.421	FA	6,055	14,531	06/05/2017	02/01/2023
14739L-AA-0	CASCADES INC/USA INC 5.125 15/01/26			2	3FE	350,000	102.7500	359,625	350,000	350,000					5.125	5.125	JJ	1,744		11/13/2019	01/15/2026
149123-BN-0	CATERPILLAR INC 6.05 15/08/36				1FE	1,291,620	136.8314	1,368,314	1,000,000	1,255,498		(10,664)			6.050	3.951	FA	22,856	60,500	06/07/2016	08/15/2036
151290-BU-6	CEMEX SAB DE CV 7.75 16/04/26		D	2	3FE	515,438	108.7500	489,375	450,000	484,682	24,267	(12,648)			7.750	4.521	AO	7,266	34,875	06/23/2017	04/16/2026
15135B-AJ-0	CENTENE CORP 4.75 15/01/25			2	3FE	1,525,188	103.8730	1,584,063	1,525,000	1,525,723	39,987	423			4.750	4.751	JJ	33,402	56,406	08/13/2019	01/15/2025
15135B-AQ-4	CENTENE CORP 4.25 15/12/27			2	3FE	694,120	102.8750	720,125	700,000	694,161		41			4.250	4.374	JD	2,066		11/21/2019	12/15/2027
15189T-AU-1	CENTERPOINT ENERGY INC 3.85 01/02/24			2	2FE	999,280	105.4928	1,054,928	1,000,000	999,434		125			3.850	3.865	FA	16,042	31,656	10/03/2018	02/01/2024
156700-BB-1	CENTURYLINK INC 5.125 15/12/26			2	4FE	375,000	101.7630	381,611	375,000	375,000					5.125	5.125	FA	801		12/09/2019	12/15/2026
161175-BJ-2	CHARTER COMM OPT LLC/CAP 3.75 15/02/28			2	2FE	386,906	103.7312	388,992	375,000	386,514		(393)			3.750	3.307	FA	5,313		09/05/2019	02/15/2028
161175-BR-4	CHARTER COMM OPT LLC/CAP 5.05 30/03/29			2	2FE	139,063	113.4657	141,832	125,000	138,706		(356)			5.050	3.621	MS	1,596	4,436	09/18/2019	03/30/2029
163092-AC-3	CHEGG INC 0.125 15/03/25			2	4	480,368	102.8508	447,401	435,000	447,401	(29,743)	(3,224)			0.125	(1.655)	MS	320	255	08/09/2019	03/15/2025
163851-AB-4	CHEMOURS CO 6.625 15/05/23			2	4FE	300,250	100.3830	301,149	300,000	300,227		(24)			6.625	6.567	MN	2,540	6,625	12/17/2019	05/15/2023
16411Q-AB-7	CHENIERE ENERGY PARTNERS 5.25 01/10/25			2	3FE	350,000	104.2090	364,732	350,000	350,000	23,625				5.250	5.250	AO	4,594	18,375	09/12/2017	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS 5.625 01/10/26				3FE	306,000	105.7500	317,250	300,000	305,531		(469)			5.625	5.376	AO	4,219	17,813	02/28/2019	10/01/2026
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125 30/06/27			2	2FE	1,006,480	110.5180	1,077,551	975,000	1,003,747		(2,733)			5.125	4.633	JD	139	49,969	06/10/2019	06/30/2027
166754-AS-0	CHEVRON PHILLIPS CHEM CO 3.7 01/06/28			2	1FE	2,443,325	105.8953	2,647,383	2,500,000	2,448,534		5,044			3.700	3.988	JD	7,708	92,500	12/14/2018	06/01/2028
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26			2	1FE	977,960	101.6424	1,016,424	1,000,000	983,347		2,138			2.853	3.122	MN	3,646	28,530	06/05/2017	11/15/2026
171340-AH-5	CHURCH & DWIGHT CO INC 2.875 01/10/22				2FE	1,196,027	101.8794	1,197,083	1,175,000	1,186,225		(3,889)			2.875	2.515	AO	8,445	33,781	06/05/2017	10/01/2022
171484-AG-3	CHURCHILL DOWNS INC 5.5 01/04/27			2	4FE	501,750	106.0000	530,000	500,000	501,656		(94)			5.500	5.452	AO	6,875	14,208	05/15/2019	04/01/2027
17252M-AL-4	CINTAS CORPORATION NO. 2 3.25 01/06/22			2	1FE	998,480	102.8745	1,028,745	1,000,000	999,584		162			3.250	3.268	JD	2,708	32,500	06/05/2012	06/01/2022
17401Q-AL-5	CITIZENS BANK NA/RI 2.65 26/05/22			2	2FE	666,167	101.2450	698,590	690,000	675,271		5,760			2.650	3.577	MN	1,778	18,285	05/23/2018	05/26/2022

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
178566-AC-9	RBC USA HOLDCO CORP 5.25 15/09/20				1FE	1,145,847	102.2833	1,073,974	1,050,000	1,071,296		(29,465)			5.250	2.360	MS	16,231	55,125	06/05/2017	09/15/2020
18538R-AH-6	CLEARWATER PAPER CORP 5.375 01/02/25				3FE	245,000	99.2500	248,125	250,000	245,165		165			5.375	5.815	FA	5,599		10/15/2019	02/01/2025
18538U-AC-0	CLEARWATER SEAFOODS INC 6.875 01/05/25		A	2	4FE	455,250	104.7500	471,375	450,000	453,853	19,964	(486)			6.875	6.716	MN	5,156	27,500	05/15/2019	05/01/2025
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28			2	3FE	551,500	101.3750	557,563	550,000	551,375	(122)	(3)			4.750	4.728	MS	1,451		12/04/2019	03/15/2028
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 5.5 15/08/24				1FE	497,330	114.3424	571,712	500,000	498,932		197			5.500	5.552	FA	10,389	27,500	08/13/2009	08/15/2024
189054-AU-3	CLOROX COMPANY 3.5 15/12/24			2	2FE	1,498,605	105.8516	1,587,774	1,500,000	1,499,253		135			3.500	3.511	JD	2,333	52,500	12/04/2014	12/15/2024
191216-AV-2	COCA-COLA CO/THE 3.3 01/09/21				1FE	1,977,755	102.4784	2,152,046	2,100,000	2,077,236		12,879			3.300	3.974	MS	23,100	69,300	06/05/2017	09/01/2021
19123M-AB-9	COCA-COLA EUROPEAN PARTN 3.25 19/08/21		D	2	2FE	2,389,247	101.2581	2,435,256	2,405,000	2,396,816		4,787			3.250	3.465	FA	28,660	78,163	05/23/2018	08/19/2021
200340-AS-6	COMERICA INC 3.7 31/07/23			2	1FE	999,910	105.1260	1,051,260	1,000,000	999,934		17			3.700	3.702	JJ	15,519	37,000	07/26/2018	07/31/2023
202795-JH-4	COMMONWEALTH EDISON CO 2.55 15/06/26			2	1FE	1,965,576	101.2285	2,024,570	2,000,000	1,974,469		3,532			2.550	2.768	JD	2,267	51,000	06/05/2017	06/15/2026
20338Q-AD-5	COMMSCOPE INC 6 01/03/26			2	4FE	375,000	106.3750	398,906	375,000	375,000					6.000	6.000	MS	7,500	12,000	02/07/2019	03/01/2026
205887-AX-0	CONAGRA BRANDS INC 8.25 15/09/30				2FE	1,344,854	140.3656	1,403,656	1,000,000	1,254,763		(17,448)			8.250	5.157	MS	24,292	82,500	06/05/2017	09/15/2030
207410-AE-1	CONMED CORP 2.625 01/02/24				4	352,343	138.0049	379,514	275,000	347,372	(356)	(4,615)			2.625	(3.351)	FA	3,008		11/26/2019	02/01/2024
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.75 01/10/26		D	2	4FE	325,000	106.5000	346,125	325,000	325,000					6.750	6.750	AO	5,119		09/23/2019	10/01/2026
207597-CZ-6	CONNECTICUT LIGHT & PWR 7.875 01/10/24				1FE	1,262,487	118.8608	1,236,152	1,040,000	1,221,931		(34,235)			7.875	3.842	AO	20,475	81,900	10/18/2018	10/01/2024
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				1FE	686,295	105.5267	738,063	699,409	692,286		1,271			4.000	4.227	AO	4,818	27,976	07/03/2013	04/29/2026
219350-AR-6	CORNING INC 7.25 15/08/36			2	2FE	1,198,745	121.6601	1,198,352	985,000	1,144,660		(20,295)			7.250	4.423	FA	26,978	71,413	03/21/2017	08/15/2036
22160K-AM-7	COSTCO WHOLESALE CORP 3 18/05/27			2	1FE	2,002,800	105.4956	2,109,912	2,000,000	2,002,205		(273)			3.000	2.983	MN	7,167	60,000	07/25/2017	05/18/2027
221644-AA-5	COTT HOLDINGS INC 5.5 01/04/25			2	4FE	375,000	104.5000	391,875	375,000	375,000	21,563				5.500	5.500	AO	5,156	20,625	03/08/2017	04/01/2025
22303Q-AN-0	COVIDIEN INTL FINANCE SA 3.2 15/06/22		D	2	1FE	623,720	102.7420	616,452	600,000	611,280		(4,920)			3.200	2.326	JD	853	19,200	06/05/2017	06/15/2022
225310-AL-5	CREDIT ACCEPTANC 6.625 15/03/26			2	3FE	750,750	108.1250	810,938	750,000	750,644		(106)			6.625	6.602	MS	14,630	25,948	03/05/2019	03/15/2026
22541L-AE-3	CREDIT SUISSE USA INC 7.125 15/07/32				1FE	1,113,699	146.8271	1,174,617	800,000	1,071,953		(16,703)			7.125	3.728	JJ	26,283	57,000	06/05/2017	07/15/2032
228701-AF-5	CROWNROCK LP/CROWNROCK F 5.625 15/10/25			2	4FE	333,375	102.0000	357,000	350,000	335,469	18,467	2,003			5.625	6.487	AO	4,156	19,688	12/11/2018	10/15/2025
22943F-AH-3	CTRIP.COM INTL LTD 1.99 01/07/25		D		4YE	372,669	104.9822	367,438	350,000	362,776		(9,893)			1.990	(5.161)	JJ	3,483		08/09/2019	07/01/2025
231021-AD-8	CUMMINS INC 6.75 15/02/27				1FE	831,334	123.4181	840,477	681,000	771,371		(10,513)			6.750	4.568	FA	17,366	45,968	06/05/2017	02/15/2027
231021-AJ-5	CUMMINS INC 7.125 01/03/28				1FE	1,966,320	132.1296	1,981,943	1,500,000	1,941,283		(25,037)			7.125	3.052	MS	35,625	53,438	06/17/2019	03/01/2028
23248V-AA-3	CYBERARK SOFTWARE LTD 0 15/11/24	@	D		3Z	431,982	103.2669	441,982	428,000	431,589	(308)	(85)				(0.283)				12/02/2019	11/15/2024
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375 15/07/25			2	3FE	409,781	108.7500	435,000	400,000	408,536		(1,245)			5.375	4.916	JJ	9,914	10,750	02/04/2019	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125 15/05/29			2	3FE	627,344	103.7500	648,438	625,000	627,241		(103)			5.125	5.076	MN	4,093	16,461	06/13/2019	05/15/2029
233331-AR-8	DTE ENERGY CO 3.85 01/12/23			2	2FE	2,519,975	104.9656	2,624,140	2,500,000	2,514,578		(3,644)			3.850	3.680	JD	8,021	96,250	06/28/2018	12/01/2023
23636T-AE-0	DANONE SA 2.947 02/11/26		D	2	2FE	1,956,440	102.1593	2,043,187	2,000,000	1,966,739		4,281			2.947	3.218	MN	9,660	58,940	07/18/2017	11/02/2026
23918K-AQ-1	DAVITA INC 5.125 15/07/24			2	3FE	351,750	102.5000	358,750	350,000	351,493		(257)			5.125	4.946	JJ	8,271	8,969	07/08/2019	07/15/2024
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35 12/06/24				1FE	990,370	105.4993	1,054,993	1,000,000	992,721		1,485			3.350	3.527	JD	1,768	33,500	05/22/2018	06/12/2024
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.45 13/03/25				1FE	2,015,538	106.4668	2,183,634	2,051,000	2,021,542		5,033			3.450	3.754	MS	21,228	70,760	10/17/2018	03/13/2025

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
24702R-AF-8	DELL INC 6.5 15/04/38				3FE	1,040,375	106.8390	1,095,100	1,025,000	1,040,113		(262)			6.500	6.363	AO	14,065	33,313	05/16/2019	04/15/2038
25272K-AK-9	DELL INT LLC / EMC CORP 6.02 15/06/26			2	2FE	562,400	115.1200	575,600	500,000	559,387		(3,013)			6.020	3.865	JD	1,338	15,050	08/21/2019	06/15/2026
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375 15/08/26			2	3FE	500,550	101.1552	505,776	500,000	500,547		(3)			5.375	5.348	FA	11,123		12/17/2019	08/15/2026
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625 15/08/27			2	4FE	258,125	97.2500	243,125	250,000	243,125	(14,831)	(169)			6.625	6.055	FA	6,855		10/23/2019	08/15/2027
254687-EB-8	WALT DISNEY COMPANY/THE 6.4 15/12/35				1FE	2,064,733	142.1337	2,170,382	1,527,000	2,051,771		(12,962)			6.400	3.572	JD	4,343	48,864	06/13/2019	12/15/2035
260003-AC-2	DOVER CORP 6.65 01/06/28				2FE	3,951,064	126.0767	4,034,455	3,200,000	3,825,614		(61,695)			6.650	3.926	JD	17,733	212,800	12/12/2018	06/01/2028
26078J-AD-2	DUPONT DE NEMOURS INC 4.725 15/11/28			2	2FE	2,056,480	113.5439	2,270,879	2,000,000	2,051,509		(4,814)			4.725	4.366	MN	12,075	91,088	12/14/2018	11/15/2028
26441C-AF-2	DUKE ENERGY CORP 3.55 15/09/21			2	2FE	999,810	102.1691	1,021,691	1,000,000	999,967		19			3.550	3.552	MS	10,453	35,500	08/22/2011	09/15/2021
26884T-AA-0	ERAC USA FINANCE LLC 5.25 01/10/20				2FE	1,598,392	102.3891	1,535,837	1,500,000	1,512,937		(16,653)			5.250	4.087	AO	19,688	78,750	06/05/2017	10/01/2020
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26			2	2FE	1,030,000	103.8267	1,038,267	1,000,000	1,026,245		(2,237)			4.500	4.162	FA	18,750	45,000	04/13/2018	08/01/2026
278062-AD-6	EATON CORP 4 02/11/32				2FE	1,830,491	113.4560	2,042,208	1,800,000	1,827,935		(1,705)			4.000	3.851	MN	11,800	72,000	06/05/2017	11/02/2032
278265-AD-5	EATON VANCE CORP 3.625 15/06/23				1FE	2,042,238	105.0085	2,100,170	2,000,000	2,025,373		(6,888)			3.625	3.240	JD	3,222	72,500	06/05/2017	06/15/2023
278642-AE-3	EBAY INC 2.6 15/07/22			2	2FE	954,600	100.5832	1,005,832	1,000,000	983,939		5,964			2.600	3.259	JJ	11,989	26,000	09/24/2014	07/15/2022
28414H-AE-3	ELANCO ANIMAL HEALTH INC 4.272 28/08/23			2	3FE	554,527	105.6392	581,016	550,000	553,382	4,708	(860)			4.272	4.087	FA	8,028	23,496	08/20/2018	08/28/2023
28414H-AG-8	ELANCO ANIMAL HEALTH INC 4.9 28/08/28			2	3FE	275,000	108.8222	272,056	250,000	272,056	(2,075)	(869)			4.900	3.570	FA	4,185	6,125	08/20/2019	08/28/2028
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1FE	1,148,988	132.2723	1,124,315	850,000	1,143,187		(5,801)			6.000	2.761	FA	19,267		09/10/2019	08/15/2032
291011-BC-7	EMERSON ELECTRIC CO 4.25 15/11/20				1FE	804,896	101.9730	764,797	750,000	764,290		(16,021)			4.250	2.051	MN	4,073	31,875	06/05/2017	11/15/2020
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28			2	3FE	234,000	105.1250	236,531	225,000	233,909		(91)			5.750	5.218	JJ	5,427		11/12/2019	01/30/2028
29261A-AA-8	ENCOMPASS HEALTH CORP 4.5 01/02/28			2	4FE	200,000	103.6250	207,250	200,000	200,000					4.500	4.500	FA	2,575		09/09/2019	02/01/2028
29278N-AG-8	ENERGY TRANSFER OPERATNG 5.25 15/04/29			2	2FE	507,948	112.3710	528,144	470,000	505,835		(2,113)			5.250	4.234	AO	5,209	12,338	05/01/2019	04/15/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.15 01/06/25			2	3FE	472,000	94.0000	470,000	500,000	470,000	8,427	3,462			4.150	5.136	JD	1,729	18,675	06/10/2019	06/01/2025
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23			2	1FE	1,673,480	102.7510	1,746,767	1,700,000	1,680,701		5,233			3.050	3.402	JD	4,321	51,850	08/08/2018	06/01/2023
29364W-AW-8	ENTERGY LOUISIANA LLC 3.25 01/04/28			2	1FE	2,022,080	104.9625	2,099,250	2,000,000	2,017,608		(1,907)			3.250	3.126	AO	16,250	65,000	07/25/2017	04/01/2028
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1FE	1,923,135	130.4086	1,956,128	1,500,000	1,912,556		(10,579)			5.750	3.270	AO	18,208	43,125	07/16/2019	10/15/2033
298736-AJ-8	EURONET WORLDWIDE INC 0.75 15/03/49			2	2FE	5,337,247	119.2786	5,468,923	4,585,000	5,285,129		(52,119)			0.750	(2.027)	MS	10,125	16,649	11/06/2019	03/15/2049
29978A-AB-0	EVERBRIDGE INC 0.125 15/12/24				4Z	385,486	98.8249	380,476	385,000	380,476	(5,005)	(5)			0.125	0.100	JD	24		12/11/2019	12/15/2024
30040W-AC-2	EVERSOURCE ENERGY 2.75 15/03/22			2	2FE	3,034,830	101.4956	3,044,869	3,000,000	3,017,578		(7,959)			2.750	2.467	MS	24,292	82,500	10/18/2017	03/15/2022
30225V-AD-9	EXTRA SPACE STORAGE LP 3.125 01/10/35			2	1FE	303,301	117.3750	306,349	261,000	300,659		(2,642)			3.125	(15.755)	AO	2,039		12/11/2019	10/01/2035
302508-AQ-9	FMR LLC 7.57 15/06/29				1FE	2,871,597	139.6484	3,142,089	2,250,000	2,673,469		(34,167)			7.570	5.067	JD	7,570	170,325	06/05/2017	06/15/2029
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27		D	2	3FE	511,250	102.5000	512,500	500,000	511,211		(39)			4.500	4.150	MS	6,563		12/17/2019	09/15/2027
302941-AP-4	FTI CONSULTING INC 2 15/08/23				3FE	175,163	125.1106	168,899	135,000	168,899	(4,268)	(1,995)			2.000	(5.086)	FA	1,020		10/24/2019	08/15/2023
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILE 5.25 15/04/23		D		3FE	613,750	106.8750	641,250	600,000	609,742	25,171	(2,679)			5.250	4.717	AO	6,650	31,500	06/21/2018	04/15/2023

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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	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31677Q-BM-0	FIFTH THIRD BANK 3.95 28/07/25			2	1FE	2,016,460	108.6962	2,173,925	2,000,000	2,014,135		(2,270)			3.950	3.807	JJ	33,575	79,439	12/19/2018	07/28/2025
337358-BH-7	WELLS FARGO & CO 7.574 01/08/26				1FE	2,030,000	126.5411	2,530,821	2,000,000	2,049,163		(5,655)			7.574	7.106	FA	63,117	151,480	06/01/1999	08/01/2026
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30				1FE	2,560,362	104.7228	2,567,032	2,451,264	2,529,101		(12,896)			3.666	3.040	MON	6,490	89,863	06/05/2017	08/05/2030
338307-AB-7	FIVE9 INC 0.125 01/05/23				4	461,150	168.6509	480,655	285,000	440,580		(20,570)			0.125	(12.878)	MN	59	178	09/19/2019	05/01/2023
34110Q-AL-2	DUKE ENERGY FLORIDA LLC 6.75 01/02/28				1FE	569,857	125.9077	566,585	450,000	545,130		(9,902)			6.750	3.719	FA	12,656	30,375	06/05/2017	02/01/2028
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35				1FE	778,760	111.1691	881,528	792,962	781,931		974			5.300	5.501	JD	1,868	42,027	02/16/2012	12/15/2035
34959J-AF-5	FORTIVE CORPORATION 2.35 15/06/21			2	2FE	1,934,560	100.4255	2,008,510	2,000,000	1,963,318		24,051			2.350	3.643	JD	2,089	47,000	10/16/2018	06/15/2021
34959J-AJ-7	FORTIVE CORPORATION 0.875 15/02/22				2FE	3,778,557	101.1225	3,741,532	3,700,000	3,756,606		(21,950)			0.875	0.161	FA	12,231	15,558	05/06/2019	02/15/2022
34960P-AB-7	FORTRESS TRANS & INFRAST 6.5 01/10/25			2	4FE	500,625	105.5500	527,750	500,000	501,111	17,494	367			6.500	6.484	AO	8,125	21,888	11/04/2019	10/01/2025
35671D-CC-7	FREEPORT-MCMORAN INC 5 01/09/27			2	3FE	1,950,000	105.0000	2,047,500	1,950,000	1,950,000					5.000	5.000	MS	36,833		08/01/2019	09/01/2027
36158F-AA-8	SWISS RE AMERICA HOLDING 7 15/02/26				1FE	1,280,010	123.8608	1,238,608	1,000,000	1,149,483		(20,943)			7.000	4.226	FA	26,444	70,000	12/13/2012	02/15/2026
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23			2	1FE	1,245,500	104.4896	1,306,121	1,250,000	1,246,864		861			3.375	3.454	MN	5,391	42,188	05/22/2018	05/15/2023
37185L-AJ-1	GENESIS ENERGY LP/FIN 6.5 01/10/25			2	4FE	47,250	96.7500	48,375	50,000	47,263		13			6.500	7.680	AO	813		12/16/2019	10/01/2025
373298-BU-1	GEORGIA-PACIFIC LLC 8.875 15/05/31				1FE	3,016,780	155.4302	3,108,604	2,000,000	2,726,647		(47,113)			8.875	4.737	MN	22,681	177,500	12/13/2012	05/15/2031
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734 15/07/23			2	1FE	1,285,340	104.6981	1,334,901	1,275,000	1,282,286		(2,050)			3.734	3.550	JJ	21,953	47,609	06/27/2018	07/15/2023
375558-AZ-6	GILEAD SCIENCES INC 3.5 01/02/25			2	1FE	2,969,490	106.1475	3,184,425	3,000,000	2,975,410		4,318			3.500	3.677	FA	43,750	105,000	08/09/2018	02/01/2025
375558-BF-9	GILEAD SCIENCES INC 3.65 01/03/26			2	1FE	154,050	107.6995	161,549	150,000	152,943		(443)			3.650	3.285	MS	1,825	5,475	06/05/2017	03/01/2026
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24		D	2	3FE	589,750	104.3450	599,984	575,000	589,416		(334)			6.500	5.984	MS	15,677		12/04/2019	09/15/2024
380355-AD-9	GOEASY LTD 5.375 01/12/24		A	2	3FE	575,000	101.8330	585,540	575,000	575,000					5.375	5.375	JD	2,919		11/12/2019	12/01/2024
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23			2	1FE	1,756,160	101.6487	1,778,853	1,750,000	1,753,371		(1,302)			2.908	2.826	MJSD	3,675	50,890	10/16/2017	06/05/2023
38147U-AB-3	GOLDMAN SACHS BDC INC 4.5 01/04/22				2FE	744,119	102.8942	745,983	725,000	741,656		(2,462)			4.500	3.439	AO	8,156	15,525	10/23/2019	04/01/2022
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38				1FE	1,586,197	117.0164	1,995,817	1,705,588	1,609,274		11,327			6.254	7.342	JJ	53,334	106,667	06/20/2008	07/01/2038
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.25 15/08/26			2	4FE	505,250	106.0000	530,000	500,000	504,600	1,875	(650)			7.250	7.039	FA	13,694	32,544	03/12/2019	08/15/2026
404030-AH-1	H&E EQUIPMENT SERVICES 5.625 01/09/25			2	4FE	128,125	104.7500	130,938	125,000	127,875		(252)			5.625	5.193	MS	2,344	3,516	05/02/2019	09/01/2025
404119-BX-6	HCA INC 4.125 15/06/29			2	2FE	685,345	106.1079	689,701	650,000	684,575		(770)			4.125	3.450	JD	1,192	13,630	10/08/2019	06/15/2029
404121-AJ-4	HCA INC 5.625 01/09/28			2	3FE	1,719,875	113.9600	1,851,850	1,625,000	1,714,396		(5,479)			5.625	4.816	MS	30,469	54,516	06/14/2019	09/01/2028
40414L-AK-5	HCP INC 4.2 01/03/24			2	2FE	2,593,072	106.9384	2,673,461	2,500,000	2,555,685		(13,012)			4.200	3.590	MS	35,000	105,000	06/05/2017	03/01/2024
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26		D		1FE	530,698	108.9057	544,529	500,000	522,637		(3,221)			4.300	3.486	MS	6,749	21,500	06/05/2017	03/08/2026
410345-AL-6	HANESBRANDS INC 4.875 15/05/26			2	3FE	196,500	105.8750	211,750	200,000	196,860		360			4.875	5.165	MN	1,246	9,750	02/07/2019	05/15/2026
413086-AH-2	HARMAN INTL IND 4.15 15/05/25			2	2FE	2,407,692	106.6274	2,449,232	2,297,000	2,380,514		(13,430)			4.150	3.377	MN	12,180	95,326	03/25/2019	05/15/2025
427096-AF-9	HERCULES CAPITAL INC 4.375 01/02/22				2FE	950,250	102.1354	949,859	930,000	948,073		(2,177)			4.375	3.409	FA	16,953		12/16/2019	02/01/2022
427866-AL-2	HERSHEY COMPANY 7.2 15/08/27				1FE	1,306,650	130.7765	1,307,765	1,000,000	1,239,575		(26,822)			7.200	3.602	FA	27,200	72,000	06/05/2017	08/15/2027
428040-CT-4	HERTZ CORP 7.625 01/06/22			2	4FE	193,273	104.0000	201,760	194,000	193,508	10,485	178			7.625	7.740	JD	1,233	14,793	08/23/2018	06/01/2022

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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 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
428102-AC-1	HESS MIDSTREAM OPERATION 5.625 15/02/26			2	3FE	375,000	104.0885	390,332	375,000	375,000	12,188				5.625	5.625	FA	879	22,031	11/17/2017	02/15/2026
428236-BV-4	HP INC 4.65 09/12/21				2FE	1,012,430	104.5417	1,045,417	1,000,000	1,002,977		(1,435)			4.650	4.490	JD	2,842	46,500	05/23/2012	12/09/2021
431318-AN-4	HILCORP ENERGY I/HILCORP 5 01/12/24			2	3FE	604,563	96.6970	604,356	625,000	599,128	30,414	1,776			5.000	5.634	JD	2,604	26,250	09/18/2019	12/01/2024
432833-AD-3	HILTON DOMESTIC OPERATIN 5.125 01/05/26			2	3FE	589,500	105.2500	631,500	600,000	590,727	13,532	1,195			5.125	5.414	MN	5,125	30,750	12/18/2018	05/01/2026
443510-AF-9	HUBBELL INC 3.625 15/11/22				2FE	1,679,771	103.8521	1,740,560	1,676,000	1,678,491		(808)			3.625	3.571	MN	7,763	60,755	05/22/2018	11/15/2022
443510-AG-7	HUBBELL INC 3.35 01/03/26			2	2FE	404,833	102.1994	408,798	400,000	403,513		(531)			3.350	3.187	MS	4,467	13,400	06/05/2017	03/01/2026
444454-AD-4	HUGHES SATELLITE SYSTEMS 5.25 01/08/26				3FE	727,688	109.7500	823,125	750,000	730,226	40,689	2,349			5.250	5.740	FA	16,406	39,375	11/28/2018	08/01/2026
44644A-AB-3	HUNTINGTON NATIONAL BANK 2.5 07/08/22			2	1FE	997,620	101.1102	1,011,102	1,000,000	998,724		468			2.500	2.551	FA	10,000	25,000	08/02/2017	08/07/2022
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23			2	1FE	1,746,150	104.9153	1,836,018	1,750,000	1,747,100		706			3.550	3.597	AO	14,668	62,125	08/16/2018	10/06/2023
44931R-AA-0	IAC FINANCECO INC 0.875 01/10/22				3	132,853	171.9350	137,548	80,000	125,081		(7,772)			0.875	(15.426)	AO	175	350	08/13/2019	10/01/2022
44932F-AA-5	IAC FINANCECO 2 INC 0.875 15/06/26				3	1,025,280	112.1300	1,070,842	955,000	1,021,840		(3,440)			0.875	(0.202)	JD	371	4,573	09/12/2019	06/15/2026
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2FE	1,258,110	122.0868	1,220,868	1,000,000	1,153,745		(15,174)			7.300	4.976	JJ	33,661	73,000	11/10/2011	01/15/2028
45031U-CG-4	ISTAR INC 4.25 01/08/25			2	3FE	500,000	101.0960	505,480	500,000	500,000					4.250	4.250	FA	885		12/06/2019	08/01/2025
451102-BT-3	ICAHN ENTERPRISES/FIN 6.25 15/05/26			2	3FE	963,139	106.5000	1,011,750	950,000	961,941		(1,198)			6.250	5.923	MN	7,587	30,512	06/24/2019	05/15/2026
451102-BX-4	ICAHN ENTERPRISES/FIN 5.25 15/05/27			2	3FE	350,000	102.2630	357,921	350,000	350,000					5.250	5.250	MN	970		12/09/2019	05/15/2027
45167R-AE-4	IDEX CORP 4.5 15/12/20			2	2FE	2,117,694	101.7282	2,034,564	2,000,000	2,019,429		(26,762)			4.500	3.113	JD	4,000	90,000	06/05/2017	12/15/2020
452327-AH-2	ILLUMINA INC 0.5 15/06/21				2FE	3,652,024	139.0333	3,898,494	2,804,000	3,429,564		(222,460)			0.500	(13.237)	JD	623	9,473	11/18/2019	06/15/2021
452327-AK-5	ILLUMINA INC 0 15/08/23	@			2FE	2,523,912	110.2007	2,595,225	2,355,000	2,502,973		(19,302)				(1.786)				11/01/2019	08/15/2023
456837-AH-6	ING GROEP NV 3.95 29/03/27		D		1FE	1,008,180	107.8351	1,078,351	1,000,000	1,007,571		(609)			3.950	3.830	MS	10,094	19,750	04/23/2019	03/29/2027
45686X-CC-5	INGERSOLL-RAND CO 6.13 18/11/27				2FE	1,696,250	116.2453	1,714,618	1,475,000	1,482,161		(2,595)			6.130	5.567	MN	11,553	90,418	12/11/2013	11/18/2027
457153-AF-1	INGRAM MICRO INC 5 10/08/22			2	3FE	272,938	103.3119	284,108	275,000	273,613	3,021	483			5.000	5.207	FA	5,385	13,750	07/31/2018	08/10/2022
457153-AG-9	INGRAM MICRO INC 5.45 15/12/24			2	3FE	399,500	105.0766	420,306	400,000	399,557	10,450	69			5.450	5.474	JD	969	21,800	03/01/2018	12/15/2024
457187-AB-8	INGREDION INC 3.2 01/10/26			2	2FE	1,846,340	101.1153	2,022,306	2,000,000	1,863,902		16,962			3.200	4.365	AO	16,000	64,000	12/13/2018	10/01/2026
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1FE	1,725,466	108.1717	1,838,918	1,700,000	1,720,720		(3,481)			3.700	3.449	JJ	26,558	62,900	08/14/2018	07/29/2025
45867G-AA-9	INTERDIGITAL INC 2 01/06/24				3	464,732	99.5600	457,976	460,000	457,976	(6,258)	(498)			2.000	1.784	JD	1,533	4,549	06/14/2019	06/01/2024
459200-AR-2	IBM CORP 6.22 01/08/27				1FE	3,075,695	125.0679	3,126,698	2,500,000	3,035,718		(31,225)			6.220	3.052	FA	64,792	85,525	07/16/2019	08/01/2027
460599-AC-7	INTERNATIONAL GAME TECH 6.5 15/02/25			2	3FE	811,688	112.2500	841,875	750,000	794,247	63,780	(8,283)			6.500	5.067	FA	18,417	48,750	03/23/2018	02/15/2025
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24				2FE	1,015,420	107.6715	1,076,715	1,000,000	1,011,400		(2,393)			4.200	3.911	AO	8,867	42,000	04/13/2018	04/15/2024
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24		D		3FE	723,425	105.0775	761,812	725,000	723,605	51,678	282			5.017	5.066	JD	505	32,611	08/13/2019	06/26/2024
46132F-AA-8	INVESCO FINANCE PLC 3.125 30/11/22		D		1FE	1,410,750	102.8163	1,542,245	1,500,000	1,467,496		10,319			3.125	3.912	MN	4,036	46,875	12/11/2013	11/30/2022
46266T-AA-6	IQVIA INC 5 15/05/27			2	3FE	563,750	105.7855	581,820	550,000	562,856		(894)			5.000	4.470	MN	3,514	14,132	08/13/2019	05/15/2027
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28			2	3FE	597,406	104.0000	624,000	600,000	597,677		271			5.250	5.341	MS	9,275	15,750	07/08/2019	03/15/2028
465685-AM-7	ITC HOLDINGS CORP 2.7 15/11/22			2	2FE	999,160	101.2503	1,012,503	1,000,000	999,504		164			2.700	2.718	MN	3,450	27,000	11/09/2017	11/15/2022
46590X-AA-4	JBS USA/FOOD/FINANCE 6.5 15/04/29			2	3FE	355,000	111.1280	388,948	350,000	354,890		(110)			6.500	6.366	AO	4,803	11,375	04/23/2019	04/15/2029
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33				1FE	1,250,000	119.1972	1,191,972	1,000,000	1,241,140		(8,860)			6.100	3.026	MON	2,711	25,417	08/09/2019	07/15/2033

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
466253-AA-9	J2 CLOUD LLC/GLOBAL INC 6 15/07/25			2	3FE	700,000	106.0000	742,000	700,000	700,000	15,750				6.000	6.000	JJ	19,367	42,000	06/22/2017	07/15/2025
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1FE	680,150	144.9171	724,585	500,000	660,096		(5,820)			6.400	3.947	MN	4,089	32,000	05/17/2016	05/15/2038
46650C-AA-7	JBS INVESTMENTS II GMBH 7 15/01/26		D	2	3FE	1,010,313	108.7830	1,087,830	1,000,000	1,009,633	8,943	(686)			7.000	6.855	JJ	32,278	43,449	02/07/2019	01/15/2026
47232M-AE-2	JEFFERIES FIN LLC / JFIN 6.25 03/06/26			2	3FE	450,000	104.7500	471,375	450,000	450,000					6.250	6.250	JD	2,344	13,906	05/22/2019	06/03/2026
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23				1FE	1,125,272	107.7789	1,212,513	1,125,000	1,125,252		(21)			0.250	0.243	MN	469	1,406	08/20/2019	05/01/2023
48242W-AA-4	KBR INC 2.5 01/11/23				4	689,590	132.5000	772,475	583,000	680,707		(8,883)			2.500	(1.721)	MN	2,429	7,330	10/15/2019	11/01/2023
482480-AG-5	KLA CORP 4.1 15/03/29			2	2FE	2,111,660	109.5656	2,191,311	2,000,000	2,106,534		(5,126)			4.100	3.409	MS	24,144	39,861	06/25/2019	03/15/2029
483548-AF-0	KAMAN CORP 3.25 01/05/24				2FE	973,783	119.7000	1,065,330	890,000	958,910		(14,217)			3.250	1.409	MN	4,821	31,150	02/07/2019	05/01/2024
48666K-AX-7	KB HOME 6.875 15/06/27			2	3FE	328,875	115.7500	347,250	300,000	327,484		(1,391)			6.875	5.298	JD	917	10,313	07/23/2019	06/15/2027
49306S-AA-4	KEY BANK NA 3.18 15/10/27				1FE	1,972,700	102.0282	2,040,563	2,000,000	1,976,403		2,607			3.180	3.352	MN	6,890	63,600	07/23/2018	10/15/2027
49326E-ED-1	KEYCORP 5.1 24/03/21				2FE	1,661,603	103.7813	1,556,720	1,500,000	1,546,121		(36,352)			5.100	2.565	MS	20,612	76,500	06/05/2017	03/24/2021
49377P-AA-4	KGA ESCROW LLC 7.5 15/08/23			2	4FE	425,000	105.7500	449,438	425,000	425,000	6,375				7.500	7.500	FA	12,042	31,698	08/03/2018	08/15/2023
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28				1FE	749,422	125.9271	755,563	600,000	718,055		(12,536)			6.375	3.547	JJ	19,125	38,250	06/05/2017	01/01/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		1FE	1,027,880	102.0000	1,020,000	1,000,000	1,013,421		(2,867)			3.800	3.461	AO	8,761	38,000	07/17/2014	04/08/2024
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23			2	1FE	1,713,048	103.8167	1,764,884	1,700,000	1,708,145		(2,281)			3.400	3.250	FA	21,836	57,800	06/05/2017	08/15/2023
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25			2	3FE	694,425	103.7500	731,438	705,000	695,423		998			5.250	5.526	AO	9,253	18,506	04/09/2019	10/01/2025
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25			2	2FE	1,037,167	106.7713	1,067,713	1,000,000	1,025,486		(4,663)			3.800	3.243	MS	11,189	38,000	06/05/2017	03/15/2025
513075-BL-4	LAMAR MEDIA CORP 5.75 01/02/26			2	3FE	924,500	105.9900	953,910	900,000	920,091	12,068	(1,352)			5.750	5.475	FA	21,563	51,750	12/17/2018	02/01/2026
524901-AV-7	LEGG MASON INC 4.75 15/03/26				2FE	3,747,940	109.4767	3,831,683	3,500,000	3,672,815		(24,215)			4.750	3.856	MS	48,951	166,250	03/21/2017	03/15/2026
526057-BW-3	LENNAR CORP 4.875 15/12/23			2	3FE	721,880	107.0000	775,750	725,000	723,356	26,989	367			4.875	4.938	JD	1,571	35,344	11/06/2015	12/15/2023
526057-CD-4	LENNAR CORP 4.75 29/11/27			2	3FE	256,563	107.7500	269,375	250,000	256,175		(387)			4.750	4.360	MN	1,056	5,938	06/11/2019	11/29/2027
527298-BM-4	LEVEL 3 FINANCING INC 5.25 15/03/26			2	3FE	1,119,688	104.0000	1,144,000	1,100,000	1,117,544	23,151	(1,544)			5.250	4.908	AO	12,192	51,188	08/14/2019	03/15/2026
530610-AD-6	LIBERTY INTERACTIVE LLC 1.75 30/09/46			2	4FE	966,814	146.6843	1,276,153	870,000	934,415	62,089	(17,205)			1.750	(0.209)	MJSD		15,225	04/11/2018	09/30/2046
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23				4	876,910	134.5600	1,069,752	795,000	855,120	25,592	(16,184)			1.375	(0.586)	AO	2,308	10,931	12/13/2018	10/15/2023
531229-AE-2	LIBERTY MEDIA CORP 2.25 30/09/46			2	2FE	1,250,120	122.1210	1,266,081	1,036,743	1,233,938		(16,182)			2.250	(7.776)	MJSD		5,832	11/21/2019	09/30/2046
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48			2	4	965,014	118.6875	1,084,804	914,000	959,972	3,543	(5,045)			2.250	(0.425)	MJSD	1,714	14,749	11/21/2019	12/01/2048
536797-AE-3	LITHIA MOTORS INC 4.625 15/12/27			2	3FE	300,000	102.7860	308,358	300,000	300,000					4.625	4.625	JD	848		12/02/2019	12/15/2027
54866N-BL-2	LOWE'S COMPANIES INC 7.59 18/06/27				2FE	405,136	130.7769	392,331	300,000	381,538		(9,411)			7.590	3.455	MS	7,590	22,770	06/05/2017	06/18/2027
54866N-BP-3	LOWE'S COMPANIES INC 7.2 01/09/27				2FE	1,199,260	126.5141	1,265,141	1,000,000	1,096,052		(9,733)			7.200	5.654	MS	24,000	72,000	09/22/2004	09/01/2027
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23			2	1FE	3,356,635	105.0017	3,517,557	3,350,000	3,354,915		(1,308)			3.550	3.505	JJ	51,204	118,925	08/27/2018	07/26/2023
552704-AD-0	MEG ENERGY CORP 6.5 15/01/25		A	2	3FE	259,375	104.0100	260,025	250,000	259,118		(257)			6.500	5.914	JJ	7,493		09/17/2019	01/15/2025
552953-CE-9	MGM RESORTS INTL 5.75 15/06/25			2	3FE	1,100,156	112.0000	1,232,000	1,100,000	1,100,189	15,036	(1)			5.750	5.743	JD	2,811	63,250	02/04/2019	06/15/2025
552953-CF-6	MGM RESORTS INTL 5.5 15/04/27			2	3FE	481,188	111.0000	527,250	475,000	480,711		(477)			5.500	5.296	AO	5,515	13,425	04/09/2019	04/15/2027
55303X-AG-0	MGM GROWTH/MGM FINANCE 5.75 01/02/27			2	3FE	771,438	111.5000	808,375	725,000	768,320		(3,118)			5.750	4.727	FA	17,370	16,340	08/13/2019	02/01/2027
55305B-AQ-4	M/I HOMES INC 5.625 01/08/25			2	3FE	325,000	104.7500	340,438	325,000	325,000	27,625				5.625	5.625	FA	7,617	18,281	07/31/2017	08/01/2025

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55342U-AH-7	MPT OPER PARTNERSP/FINL 5 15/10/27			2	3FE	764,500	106.0000	821,500	775,000	766,120	56,590	890			5.000	5.181	AO	8,181	38,750	02/21/2018	10/15/2027
55608J-AC-2	MACQUARIE GROUP LTD 6 14/01/20		D		1FE	1,490,520	100.1204	1,501,806	1,500,000	1,499,951		1,214			6.000	6.084	JJ	41,750	90,000	03/10/2010	01/14/2020
55608J-AE-8	MACQUARIE GROUP LTD 6.25 14/01/21		D		1FE	1,117,562	104.1365	1,041,365	1,000,000	1,035,048		(32,780)			6.250	2.823	JJ	28,993	62,500	06/05/2017	01/14/2021
559222-AQ-7	MAGNA INTERNATIONAL INC 3.625 15/06/24		A	2	1FE	1,979,720	105.2396	2,104,793	2,000,000	1,983,756		3,279			3.625	3.823	JD	3,222	72,500	10/03/2018	06/15/2024
564759-PS-1	MANUF & TRADERS TRUST CO 2.863 28/12/20			2	1FE	1,946,480	100.0591	2,001,182	2,000,000	1,994,592		3,550			3.014	3.162	MON	502	70,983	10/02/2007	12/28/2020
57165P-AB-1	MARRIOTT OWNERSHIP/ILG 6.5 15/09/26			2	3FE	506,594	108.8750	544,375	500,000	505,389		(1,205)			6.500	6.174	MS	9,569	34,486	01/11/2019	09/15/2026
571748-AV-4	MARSH & MCLENNAN COS INC 3.5 03/06/24			2	1FE	1,993,180	105.0548	2,101,095	2,000,000	1,994,660		1,095			3.500	3.565	JD	5,444	70,000	08/16/2018	06/03/2024
57665R-AJ-5	MATCH GROUP INC 5.625 15/02/29			2	3FE	700,000	106.5000	745,500	700,000	700,000					5.625	5.625	FA	14,875	19,688	02/08/2019	02/15/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2FE	349,468	105.8004	370,301	350,000	349,690		51			3.375	3.393	MN	1,148	11,813	05/19/2015	05/26/2025
582839-AH-9	MEAD JOHNSON NUTRITION C 4.125 15/11/25			2	1FE	3,171,720	109.3119	3,279,358	3,000,000	3,121,452		(19,309)			4.125	3.335	MN	15,813	123,750	04/25/2017	11/15/2025
58502B-AC-0	MEDNAX INC 6.25 15/01/27			2	3FE	737,688	102.5000	743,125	725,000	737,503		(184)			6.250	6.109	JJ	20,894	22,656	04/03/2019	01/15/2027
585055-BT-2	MEDTRONIC INC 4.375 15/03/35				1FE	1,759,215	118.4080	1,906,369	1,610,000	1,741,504		(6,348)			4.375	3.674	MS	20,740	70,438	06/05/2017	03/15/2035
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25		D	2	3FE	396,625	102.6748	410,699	400,000	397,189	29,667	361			4.875	5.005	JD	1,354	19,500	03/09/2018	06/06/2025
59001K-AF-7	MERITOR INC 3.25 15/10/37			2	3FE	195,000	108.7992	217,598	200,000	195,075		75			3.250	3.435	AO	1,372	3,250	08/13/2019	10/15/2037
59217G-AQ-2	MET LIFE GLOB FUNDING I 3.875 11/04/22				1FE	1,017,290	104.1969	1,041,969	1,000,000	1,004,527		(1,869)			3.875	3.668	AO	8,611	38,750	04/23/2012	04/11/2022
594918-BS-2	MICROSOFT CORP 3.45 08/08/36			2	1FE	392,797	109.6013	438,405	400,000	393,515		281			3.450	3.580	FA	5,482	13,800	06/05/2017	08/08/2036
595017-AF-1	MICROCHIP TECHNOLOGY INC 1.625 15/02/27				4FE	387,673	142.5000	448,875	315,000	383,853		(3,819)			1.625	(1.300)	FA	1,934	1,300	08/13/2019	02/15/2027
595112-AX-1	MICRON TECHNOLOGY INC 3.125 01/05/32			2	2FE	1,289,840	538.3174	1,297,345	241,000	1,273,494		(16,345)			3.125	(52.934)	MN	1,255		12/30/2019	05/01/2032
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29				1FE	2,837,007	131.8537	2,900,781	2,200,000	2,633,212		(37,762)			6.927	4.325	MS	50,798	152,394	06/05/2017	03/01/2029
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23		D		1FE	2,017,440	103.4803	2,069,607	2,000,000	2,006,403		(1,847)			3.500	3.395	MS	19,444	70,000	05/29/2013	03/21/2023
608190-AJ-3	MOHAWK INDUSTRIES INC 3.85 01/02/23			2	2FE	2,288,266	104.2582	2,324,957	2,230,000	2,260,506		(10,094)			3.850	3.344	FA	35,773	85,855	06/05/2017	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH 3.9 15/04/25			2	2FE	1,069,352	103.2316	1,067,415	1,034,000	1,059,317		(4,531)			3.900	3.371	AO	8,513	40,326	09/25/2017	04/15/2025
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24			2	1FE	997,880	104.4897	1,044,897	1,000,000	997,233		(222)			3.737	3.807	JAJO	6,955	37,370	04/25/2018	04/24/2024
61746B-EF-9	MORGAN STANLEY 3.625 20/01/27				1FE	989,990	106.4814	1,064,814	1,000,000	992,563		904			3.625	3.745	JJ	16,212	36,250	01/17/2017	01/20/2027
61760Q-KT-0	MORGAN STANLEY 3 28/09/29			2	1FE	999,900	98.2047	982,047	1,000,000	1,000,199		299			4.000	2.918	MS	7,750	15,000	08/21/2019	09/28/2029
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24			2	3FE	341,125	105.5000	342,875	325,000	338,358	5,131	(1,598)			6.875	5.588	FA	8,441	15,469	06/27/2019	08/15/2024
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27			2	3FE	475,000	105.0000	498,750	475,000	475,000					5.875	5.875	JD	2,636		11/13/2019	12/01/2027
626738-AD-0	MURPHY OIL USA INC 5.625 01/05/27			2	3FE	175,000	107.2500	187,688	175,000	175,000	7,000				5.625	5.625	MN	1,641	9,844	04/20/2017	05/01/2027
626738-AE-8	MURPHY OIL USA INC 4.75 15/09/29			2	3FE	656,188	105.6070	686,446	650,000	656,108		(80)			4.750	4.666	MS	9,263		09/04/2019	09/15/2029
62912X-AF-1	NGPL PIPECO LLC 4.875 15/08/27			2	2FE	412,000	106.2938	425,175	400,000	411,133		(867)			4.875	4.419	FA	7,367	9,750	04/30/2019	08/15/2027
629377-CC-4	NRG ENERGY INC 6.625 15/01/27			2	3FE	963,938	108.5000	976,500	900,000	954,972		(8,965)			6.625	4.593	JJ	27,494	24,844	08/14/2019	01/15/2027
629377-CG-5	NRG ENERGY INC 2.75 01/06/48			2	3	352,848	113.3750	362,800	320,000	349,438		(3,409)			2.750	1.005	JD	733	8,800	05/06/2019	06/01/2048
62957H-AC-9	NABORS INDUSTRIES INC 5.5 15/01/23			2	3FE	486,500	96.0000	480,000	500,000	480,000	80,666	2,474			5.500	6.121	JJ	12,681	27,500	05/25/2018	01/15/2023

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
63254A-AE-8	NATIONAL AUSTRALIA BK/NY 3 20/01/23		D		1FE	1,418,130	102.4979	1,537,469	1,500,000	1,470,719		8,891			3.000	3.676	JJ	20,125	45,000	06/20/2013	01/20/2023
63530Q-AJ-8	NATIONAL CINEMEDIA LLC 5.875 15/04/28			2	4FE	325,000	106.2500	345,313	325,000	325,000					5.875	5.875	AO	4,402		10/02/2019	04/15/2028
637432-NL-5	NATIONAL RURAL UTIL COOP 2.95 07/02/24			2	1FE	1,935,080	103.1167	2,062,333	2,000,000	1,949,209		11,280			2.950	3.617	FA	23,600	59,000	09/25/2018	02/07/2024
63938C-AB-4	NAVIENT CORP 5.875 25/10/24				3FE	930,375	107.0000	1,016,500	950,000	933,409	110,675	2,609			5.875	6.301	AO	10,232	55,813	02/04/2019	10/25/2024
63938C-AJ-7	NAVIENT CORP 6.75 15/06/26				3FE	209,500	109.9100	219,820	200,000	209,024		(476)			6.750	5.908	JD	600	6,750	07/26/2019	06/15/2026
64110L-AT-3	NETFLIX INC 5.875 15/11/28				3FE	1,492,625	110.8560	1,662,840	1,500,000	1,493,208	28,822	556			5.875	5.941	MN	11,260	88,125	01/28/2019	11/15/2028
64110L-AV-8	NETFLIX INC 4.875 15/06/30			2	3FE	100,000	101.5625	101,563	100,000	100,000					4.875	4.875	JD	894		10/22/2019	06/15/2030
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23			2	2PL	748,948	104.8678	751,902	717,000	746,707		(2,241)			5.750	4.426	FA	15,575		12/05/2019	08/15/2023
649840-CQ-6	NY STATE ELECTRIC & GAS 3.25 01/12/26			2	1FE	2,000,120	103.7292	2,074,585	2,000,000	2,000,095		(13)			3.250	3.249	JD	5,417	65,000	07/07/2017	12/01/2026
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46			2	3FE	994,563	107.1898	1,018,304	950,000	991,692	(2,821)	(50)			5.500	5.173	AO	13,063		12/18/2019	04/01/2046
65158N-AB-8	NEWMARK GROUP INC 6.125 15/11/23			2	2FE	395,748	110.2808	441,123	400,000	396,605		749			6.125	6.373	MN	3,131	25,112	11/01/2018	11/15/2023
65366H-AB-9	NICE SYSTEMS INC 1.25 15/01/24				3	234,525	190.5625	238,203	125,000	222,757		(11,768)			1.250	(13.277)	JJ	720		08/16/2019	01/15/2024
656531-AD-2	EQUINOR ASA 7.15 15/11/25		D		1FE	1,767,879	125.2060	1,843,032	1,472,000	1,717,707		(36,457)			7.150	3.963	MN	13,448	105,248	10/18/2018	11/15/2025
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22				1FE	756,709	101.2863	759,647	750,000	753,465		(1,287)			2.375	2.191	FA	7,372	17,813	06/05/2017	08/02/2022
669771-AS-6	NOVA GAS TRANSMISSION 7.875 01/04/23		A		2FE	1,265,000	116.3544	1,163,544	1,000,000	1,105,763		(29,605)			7.875	4.380	AO	19,688	78,750	01/10/2014	04/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP 4.875 01/06/24		A	2	3FE	250,000	103.2500	258,125	250,000	250,000	24,375				4.875	4.875	JD	1,016	12,188	05/25/2017	06/01/2024
670008-AD-3	NOVELLUS SYSTEMS INC 2.625 15/05/41				2FE	2,083,421	911.8304	3,054,632	335,000	2,023,697		(59,724)			2.625	(7.214)	MN	1,124	4,397	08/16/2019	05/15/2041
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27			2	3FE	446,113	102.7500	457,238	445,000	446,023		(90)			5.625	5.586	AO	4,380	25,031	03/19/2019	04/28/2027
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				1FE	1,319,520	135.6735	1,356,735	1,000,000	1,283,586		(16,303)			6.600	3.845	FA	24,933	66,000	09/26/2017	02/15/2033
680223-AK-0	OLD REPUBLIC INTL CORP 3.875 26/08/26			2	2FE	499,095	105.4119	527,059	500,000	499,360		83			3.875	3.897	FA	6,727	19,375	08/23/2016	08/26/2026
680665-AJ-5	OLIN CORP 5.125 15/09/27			2	3FE	462,438	104.2500	469,125	450,000	461,658	(471)	(308)			5.125	4.703	MS	6,791	8,969	12/17/2019	09/15/2027
682134-AC-5	OMNICOM GP/OMNICOM CAP 4.45 15/08/20				2FE	1,208,028	101.3484	1,216,181	1,200,000	1,200,659		(1,016)			4.450	4.361	FA	20,173	53,400	06/08/2011	08/15/2020
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23				3FE	186,587	137.8750	234,388	170,000	182,518	3,400	(3,326)			1.625	(0.306)	AO	583	2,763	10/05/2018	10/15/2023
68245X-AC-3	1011778 BC / NEW RED FIN 4.25 15/05/24		A	2	3FE	297,375	102.5000	307,500	300,000	297,679		304			4.250	4.445	JJ	5,879	6,375	05/07/2019	05/15/2024
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29		A	2	1FE	1,128,990	110.2222	1,102,222	1,000,000	1,124,541		(4,449)			4.125	2.549	FA	17,188		08/22/2019	02/01/2029
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26		A	2	3FE	719,250	107.0000	749,000	700,000	717,802		(1,448)			5.875	5.508	JD	3,427	41,125	01/17/2019	06/01/2026
69145L-AA-2	OXFORD FIN LLC/CO-ISS II 6.375 15/12/22			2	4FE	790,563	102.8750	797,281	775,000	786,710	25,844	(2,509)			6.375	5.953	JD	2,196	49,406	06/25/2018	12/15/2022
693070-AD-6	CARNIVAL PLC 7.875 01/06/27				1FE	1,340,640	130.6502	1,306,502	1,000,000	1,200,990		(22,160)			7.875	4.665	JD	6,563	78,750	10/04/2012	06/01/2027
693506-AQ-0	PPG INDUSTRIES INC 9 01/05/21				1FE	1,057,860	108.2816	812,112	750,000	807,004		(41,108)			9.000	3.182	MN	11,250	67,500	05/07/2013	05/01/2021
69352P-AF-0	PPL CAPITAL FUNDING INC 3.4 01/06/23			2	2FE	1,648,006	103.2495	1,724,266	1,670,000	1,654,279		4,235			3.400	3.693	JD	4,732	56,780	06/28/2018	06/01/2023
694476-AC-6	PACIFIC LIFECORP 6 10/02/20				1FE	325,288	100.3477	300,040	299,000	300,126		(9,983)			6.000	2.604	FA	7,027	17,940	06/05/2017	02/10/2020
694606-AA-2	PACIFIC LIFE INSURANCE C 7.9 30/12/23				1FE	1,864,563	117.4220	1,726,103	1,470,000	1,638,343		(37,329)			7.900	4.751	JD	323	116,130	01/28/2013	12/30/2023
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23				4FE	2,571,416	110.2991	2,779,537	2,520,000	2,560,451	51,083	(9,345)			0.750	0.293	JJ	9,450	16,386	06/07/2019	07/01/2023

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69867D-AA-6	PANTHER BF AGGREGATOR 2 6.25 15/05/26			2	3FE	407,875	107.7500	431,000	400,000	407,387		(488)			6.250	5.958	MN	3,194	15,556	05/01/2019	05/15/2026
701885-AD-7	PARSLEY ENERGY LLC/FINAN 5.375 15/01/25			2	3FE	414,000	103.0000	412,000	400,000	412,000	(1,909)	(91)			5.375	4.478	JJ	9,914		12/17/2019	01/15/2025
70959W-AG-8	PENSKE AUTOMOTIVE GROUP 5.5 15/05/26			2	4FE	251,875	104.7500	261,875	250,000	251,650		(225)			5.500	5.331	MN	1,757	13,750	04/22/2019	05/15/2026
712704-AA-3	PEOPLE'S UNITED FIN INC 3.65 06/12/22			2	2FE	2,272,223	103.8772	2,285,297	2,200,000	2,231,016		(10,920)			3.650	3.102	JD	5,576	80,300	06/05/2017	12/06/2022
716442-AH-1	SUNCOR ENERGY INC 5.35 15/07/33		A		1FE	1,968,549	123.2163	2,143,964	1,740,000	1,943,000		(10,890)			5.350	4.218	JJ	42,925	93,090	07/26/2017	07/15/2033
718546-AK-0	PHILLIPS 66 4.65 15/11/34			2	1FE	1,176,884	117.5320	1,304,605	1,110,000	1,169,508		(2,966)			4.650	4.154	MN	6,595	51,615	06/05/2017	11/15/2034
718546-AR-5	PHILLIPS 66 3.9 15/03/28			2	2FE	727,208	109.0952	769,121	705,000	725,644		(1,564)			3.900	3.478	MS	8,096	13,748	04/15/2019	03/15/2028
72147K-AE-8	PILGRIM'S PRIDE CORP 5.875 30/09/27			2	3FE	520,750	108.1250	540,625	500,000	519,856		(894)			5.875	5.046	MS	7,425	10,281	11/01/2019	09/30/2027
727493-AB-4	PLANTRONICS INC 5.5 31/05/23			2	4FE	408,125	97.7500	391,000	400,000	391,000	20,169	(1,169)			5.500	5.139	MN	2,811	22,000	03/03/2017	05/31/2023
73102Q-AA-4	POLAR TANKERS INC 5.951 10/05/37				1FE	684,152	126.1418	756,851	600,000	672,700		(5,116)			5.951	4.529	MN	5,058	35,706	06/05/2017	05/10/2037
737446-AP-9	POST HOLDINGS INC 5.5 15/12/29			2	4FE	660,938	106.6300	666,438	625,000	660,335		(602)			5.500	4.713	JD	1,528	15,469	10/21/2019	12/15/2029
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911 15/11/26			2	2FE	1,870,941	97.2817	1,945,633	2,000,000	1,904,132		11,991			2.911	3.704	MN	7,439	58,220	06/05/2017	11/15/2026
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25			2	1FE	2,802,973	106.7755	2,936,326	2,750,000	2,786,351		(6,666)			3.650	3.361	MS	29,555	100,375	06/05/2017	03/15/2025
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21				1	4,812,159	115.2374	4,934,467	4,282,000	4,572,983		(100,451)			0.900	(2.945)	MS	11,347	29,123	12/16/2019	09/15/2021
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.75 15/04/26				3FE	357,000	108.6880	380,408	350,000	356,758		(242)			5.750	5.387	MS	5,926		09/13/2019	04/15/2026
74166N-AA-2	ADT SEC CORP 4.875 15/07/32				3FE	168,625	91.7500	183,500	200,000	169,647		1,022			4.875	6.672	JJ	4,496	2,438	08/13/2019	07/15/2032
74340X-AW-1	PROLOGIS LP 4.25 15/08/23			2	1FE	2,167,200	107.1002	2,142,004	2,000,000	2,105,497		(29,513)			4.250	2.615	FA	32,111	85,000	11/15/2017	08/15/2023
743424-AE-3	PROOFPOINT INC 0.25 15/08/24				3Z	637,461	102.9901	639,569	621,000	632,914	(3,550)	(997)			0.250	(0.280)	FA	946		10/25/2019	08/15/2024
743917-AH-9	PRUDENTIAL INSURANCE CO 8.3 01/07/25				1FE	939,730	128.4008	1,284,008	1,000,000	969,314		4,124			8.300	9.009	JJ	41,500	83,000	07/22/2009	07/01/2025
745867-AW-1	PULTEGROUP INC 5.5 01/03/26			2	3FE	555,813	111.7500	614,625	550,000	555,210		(603)			5.500	5.313	MS	10,083	15,125	03/01/2019	03/01/2026
74733V-AD-2	QEP RESOURCES INC 5.625 01/03/26			2	3FE	242,500	97.5250	243,813	250,000	243,669	35,349	820			5.625	6.119	MS	4,688	14,063	07/18/2018	03/01/2026
74949L-AC-6	RELX CAPITAL INC 4 18/03/29			2	2FE	1,098,630	108.6171	1,086,171	1,000,000	1,095,320		(3,310)			4.000	2.797	MS	11,444	20,000	08/22/2019	03/18/2029
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25			2	1FE	1,030,180	107.6577	1,076,577	1,000,000	1,027,165		(3,015)			3.750	3.214	MS	11,042	18,750	04/23/2019	09/15/2025
75281A-AY-5	RANGE RESOURCES CORP 5 15/08/22			2	4FE	120,469	98.0000	122,500	125,000	121,185		716			5.000	6.264	FA	2,361	3,125	06/12/2019	08/15/2022
75281A-BA-6	RANGE RESOURCES CORP 5 15/03/23			2	4FE	486,875	91.9820	459,910	500,000	459,910	(29,070)	2,105			5.000	5.754	MS	7,361	12,500	04/18/2019	03/15/2023
754730-AE-9	RAYMOND JAMES FINANCIAL 3.625 15/09/26				2FE	1,053,439	105.7118	1,120,545	1,060,000	1,055,134		628			3.625	3.702	MS	11,314	38,425	03/21/2017	09/15/2026
754907-AA-1	RAYONIER INC 3.75 01/04/22			2	2FE	1,259,363	101.3620	1,267,025	1,250,000	1,252,747		(1,299)			3.750	3.636	AO	11,719	46,875	05/27/2014	04/01/2022
75625Q-AC-3	RECKITT BENCKISER TSY 2.375 24/06/22		D	2	1FE	1,456,024	100.7438	1,536,343	1,525,000	1,481,153		16,603			2.375	3.588	JD	704	36,219	06/18/2018	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24		D	2	1FE	1,906,200	101.9971	2,039,943	2,000,000	1,929,994		14,127			2.750	3.596	JD	764	55,000	04/12/2018	06/26/2024
759891-AA-2	RENRE NA HDG/RENAISSANCE 5.75 15/03/20				1FE	1,899,985	100.6670	1,761,673	1,750,000	1,758,767		(41,290)			5.750	3.335	MS	29,628	100,625	06/05/2017	03/15/2020
761283-AC-4	RH 0 15/07/20	@			4Z	237,082	180.5438	361,088	200,000	210,275		(20,379)				(9.215)				09/11/2018	07/15/2020
76680R-AD-9	RINGCENTRAL INC 0 15/03/23	@			4	238,463	209.7300	283,136	135,000	224,855		(13,607)				(15.797)				08/16/2019	03/15/2023
77509N-AF-0	ROGERS COMMUNICATIONS IN 8.75 01/05/32		A		2FE	1,511,730	147.0356	1,580,633	1,075,000	1,455,972		(21,936)			8.750	4.913	MN	15,677	94,063	05/08/2017	05/01/2032
77578J-AB-4	ROLLS-ROYCE PLC 3.625 14/10/25		D	2	2FE	735,969	103.2532	722,772	700,000	722,897		(3,746)			3.625	2.984	AO	5,427	25,375	05/11/2016	10/14/2025

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2FE	664,308	109.6000	657,600	600,000	661,977		(2,331)			4.200	2.826	MS	7,420	12,600	08/16/2019	09/15/2028
78012K-FG-7	ROYAL BANK OF CANADA 2.5 31/07/23		A	2	1FE	759,707	99.5592	746,694	750,000	751,853		(3,125)			4.000	2.074	JJ	7,865	18,750	06/05/2017	07/31/2023
78355H-KD-0	RYDER SYSTEM INC 2.8 01/03/22			2	2FE	1,952,420	101.2511	2,025,022	2,000,000	1,968,620		13,671			2.800	3.553	MS	18,667	56,000	10/18/2018	03/01/2022
78442F-ET-1	NAVIENT CORP 6.125 25/03/24				3FE	1,164,406	108.5000	1,247,750	1,150,000	1,159,900	119,832	(2,057)			6.125	5.897	MS	18,783	64,313	03/25/2019	03/25/2024
78454L-AH-3	SM ENERGY CO 5 15/01/24			2	4FE	261,813	95.2500	261,938	275,000	261,139	(777)	103			5.000	6.338	JJ	6,340		12/17/2019	01/15/2024
78454L-AK-6	SM ENERGY CO 6.125 15/11/22			2	4FE	300,000	101.0000	303,000	300,000	300,000					6.125	6.125	MN	2,348	9,188	06/11/2019	11/15/2022
79466L-AE-4	SALESFORCE.COM INC 3.25 11/04/23			2	1FE	1,988,500	104.0225	2,080,450	2,000,000	1,991,949		2,282			3.250	3.380	AO	14,444	65,000	06/19/2018	04/11/2023
806851-AG-6	SCHLUMBERGER HLDGS CORP 4 21/12/25			2	2FE	137,086	107.7049	138,939	129,000	134,780		(907)			4.000	3.144	JD	143	28,028	05/18/2017	12/21/2025
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.9 17/05/28			2	2FE	1,988,266	106.5404	2,082,864	1,955,000	1,963,710		(4,271)			3.900	3.816	MN	9,319	45,747	05/18/2017	05/17/2028
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23		D	2	1FE	1,996,547	105.8212	2,089,969	1,975,000	1,990,814		(3,977)			3.650	3.418	JD	6,007	72,088	07/13/2018	12/01/2023
808513-AY-1	CHARLES SCHWAB CORP 3.55 01/02/24			2	1FE	2,995,830	105.5177	3,165,532	3,000,000	2,996,690		739			3.550	3.579	FA	44,375	80,171	10/29/2018	02/01/2024
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33				3FE	202,125	118.0000	206,500	175,000	201,650		(475)			6.875	5.297	JJ	5,548		08/20/2019	07/15/2033
81211K-AW-0	SEALED AIR CORP 5.125 01/12/24			2	3FE	205,500	107.7500	215,500	200,000	204,730		(770)			5.125	4.562	JD	854	10,250	02/14/2019	12/01/2024
81211K-AX-8	SEALED AIR CORP 5.5 15/09/25			2	3FE	348,250	110.0000	385,000	350,000	348,480	2,635	220			5.500	5.589	MS	5,668	19,250	12/11/2018	09/15/2025
81725W-AJ-2	SENSATA TECHNOLOGIES BV 5 01/10/25				3FE	474,750	108.6250	488,813	450,000	473,412		(1,338)			5.000	3.986	AO	5,625	11,250	08/14/2019	10/01/2025
817565-CD-4	SERVICE CORP INTL 4.625 15/12/27			2	3FE	257,188	104.2500	260,625	250,000	257,006		(181)			4.625	4.348	JD	514	5,781	07/08/2019	12/15/2027
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29			2	3FE	550,000	106.2500	584,375	550,000	550,000					5.125	5.125	JD	2,349	14,877	05/07/2019	06/01/2029
81762P-AC-6	SERVICENOW INC 0 01/06/22	@			2	180,630	210.9659	189,869	90,000	164,222		(16,409)				(24.602)				08/08/2019	06/01/2022
81783Q-AC-9	SEVEN GENERATIONS ENERGY 5.375 30/09/25		A	2	3FE	125,875	100.5000	125,625	125,000	125,499	(373)	(3)			5.375	5.170	MS	1,680		12/23/2019	09/30/2025
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 17/08/26		D		1FE	2,145,920	122.1673	2,443,345	2,000,000	2,074,411		(9,070)			6.125	5.455	FA	45,597	122,500	02/11/2010	08/17/2026
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22		D		1FE	2,132,958	102.2828	2,214,424	2,165,000	2,144,454		8,062			2.900	3.311	MN	5,930	62,785	07/19/2018	05/27/2022
826919-AB-8	SILICON LABORATORIES INC 1.375 01/03/22				3YE	205,643	132.7820	239,008	180,000	195,976	13,506	(7,673)			1.375	(2.598)	MS	825	2,475	09/26/2018	03/01/2022
829259-AY-6	SINCLAIR TELEVISION GROU 5.5 01/03/30			2	4FE	557,813	102.2500	562,375	550,000	557,246	(558)	(8)			5.500	5.363	JD	2,857		12/19/2019	03/01/2030
82967N-BA-5	SIRIUS XM RADIO INC 5 01/08/27			2	3FE	1,776,563	105.5000	1,846,250	1,750,000	1,775,616		(946)			5.000	4.810	FA	36,458	37,500	08/13/2019	08/01/2027
83304A-AA-4	SNAP INC 0.75 01/08/26				5	453,244	104.0390	455,691	438,000	452,440		(804)			0.750	0.249	FA	1,296		10/23/2019	08/01/2026
842434-CQ-3	SOUTHERN CALIF GAS CO 2.6 15/06/26			2	1FE	998,060	100.2315	1,002,315	1,000,000	998,698		183			2.600	2.622	JD	1,156	26,000	05/31/2016	06/15/2026
842587-CU-9	SOUTHERN CO 2.95 01/07/23			2	2FE	999,150	102.5809	1,025,809	1,000,000	999,573		114			2.950	2.963	JJ	14,750	29,500	05/19/2016	07/01/2023
84265V-AH-8	SOUTHERN COPPER CORP 3.875 23/04/25		D		2FE	2,030,180	104.9507	2,099,013	2,000,000	2,021,065		(3,529)			3.875	3.657	AO	14,639	77,500	04/28/2017	04/23/2025
844741-BD-9	SOUTHWEST AIRLINES CO 2.75 16/11/22			2	1FE	1,945,940	101.4649	2,029,299	2,000,000	1,963,147		11,980			2.750	3.423	MN	6,875	55,000	07/17/2018	11/16/2022
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22			2	1FE	2,020,580	103.2394	2,064,788	2,000,000	2,012,431		(5,884)			3.875	3.553	AO	19,375	77,500	08/06/2018	04/01/2022
845467-AL-3	SOUTHWESTERN ENERGY CO 6.2 23/01/25			2	3FE	414,125	91.7200	412,740	450,000	410,408	(3,900)	183			6.200	8.118	JJ	12,245		12/18/2019	01/23/2025
848637-AD-6	SPLUNK INC 1.125 15/09/25				3	2,046,085	123.3125	2,207,294	1,790,000	2,029,445		(16,640)			1.125	(1.115)	MS	5,929	13,164	12/17/2019	09/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORP 7.125 15/03/26				3FE	1,559,531	115.6200	1,763,205	1,525,000	1,556,483		(3,049)			7.125	6.717	MS	31,993	54,328	04/03/2019	03/15/2026

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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	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85172F-AQ-2	SPRINGLEAF FINANCE CORP 6.625 15/01/28			2	3FE	200,000	112.8800	225,760	200,000	200,000					6.625	6.625	JJ	8,539		05/07/2019	01/15/2028
852234-AD-5	SQUARE INC 0.5 15/05/23				4YE	2,226,923	111.6228	2,221,294	1,990,000	2,155,847	81,949	(52,901)			0.500	(2.094)	MN	1,271	9,950	04/17/2019	05/15/2023
854502-AD-3	STANLEY BLACK & DECKER I 2.9 01/11/22				1FE	1,964,240	102.3250	2,046,501	2,000,000	1,976,520		7,764			2.900	3.334	MN	9,667	58,000	05/23/2018	11/01/2022
85571B-AL-9	STARWOOD PROPERTY TRUST 4.75 15/03/25			2	3FE	779,500	105.5000	844,000	800,000	781,935		2,435			4.750	5.246	MS	11,189	38,000	02/28/2019	03/15/2025
85771P-AK-8	EQUINOR ASA 2.65 15/01/24		D		1FE	2,058,844	102.5541	2,256,191	2,200,000	2,139,585		13,703			2.650	3.379	JJ	26,883	58,300	06/05/2017	01/15/2024
858119-BD-1	STEEL DYNAMICS INC 5.5 01/10/24			2	2FE	556,938	103.0108	566,560	550,000	556,429	12,364	(435)			5.500	5.356	AO	7,563	30,250	10/26/2018	10/01/2024
858912-AF-5	STERICYCLE INC 5.375 15/07/24			2	3FE	327,969	105.0000	341,250	325,000	327,755		(213)			5.375	5.211	JJ	9,559		06/10/2019	07/15/2024
860630-AD-4	STIFEL FINANCIAL CORP 4.25 18/07/24				2FE	1,226,534	106.4770	1,316,055	1,236,000	1,230,934		986			4.250	4.349	JJ	23,784	52,530	08/05/2015	07/18/2024
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	1FE	1,404,816	106.4501	1,490,302	1,400,000	1,404,306		(510)			3.500	3.443	MS	14,428	49,000	03/12/2019	03/15/2026
86614W-AC-0	SUMMIT MID HLDS LLC / FI 5.5 15/08/22			2	4FE	348,250	89.0000	311,500	350,000	311,500	(21,406)	406			5.500	5.639	FA	7,272	19,250	07/27/2018	08/15/2022
86765L-AQ-0	SUNOCO LP/FINANCE CORP 6 15/04/27			2	3FE	700,750	106.7500	747,250	700,000	700,667		(83)			6.000	5.979	AO	8,867	24,617	03/12/2019	04/15/2027
86787E-AN-7	SUNTRUST BANK 2.75 01/05/23			2	1FE	989,150	101.8073	1,018,073	1,000,000	996,022		1,120			2.750	2.875	MN	4,583	27,500	05/14/2013	05/01/2023
86787G-AE-2	SUNTRUST BANK 5.4 01/04/20				1FE	318,506	100.8207	308,511	306,000	306,301		(1,153)			5.400	5.008	AO	4,131	16,524	07/18/2005	04/01/2020
869099-AH-4	SUSQUEHANNA BANCSHARES 5.375 15/08/22				1FE	3,435,865	107.3634	3,301,425	3,075,000	3,260,684		(67,007)			5.375	2.981	FA	62,440	165,281	06/05/2017	08/15/2022
87089H-AA-1	SWISS RE TREASURY (US) 2.875 06/12/22				1FE	939,000	101.6648	1,016,648	1,000,000	978,440		6,839			2.875	3.651	JD	1,997	28,750	08/29/2013	12/06/2022
87236Y-AF-5	TD AMERITRADE HOLDING CO 3.3 01/04/27			2	1FE	2,028,360	104.7535	2,095,071	2,000,000	2,021,645		(2,722)			3.300	3.128	AO	16,500	66,000	06/15/2017	04/01/2027
87238Q-AD-5	BLACKROCK TCP CAP CORP 4.625 01/03/22				2FE	709,500	101.7500	700,040	688,000	706,561		(2,939)			4.625	3.334	MS	10,607	15,910	08/21/2019	03/01/2022
87264A-AS-4	T-MOBILE USA INC 5.125 15/04/25			2	3FE	825,000	103.4470	853,438	825,000	825,000	23,719				5.125	5.125	AO	8,926	42,281	03/13/2017	04/15/2025
87264A-AU-9	T-MOBILE USA INC 4.5 01/02/26			2	3FE	139,125	102.5000	153,750	150,000	140,384		1,261			4.500	5.751	FA	2,813	6,750	01/03/2019	02/01/2026
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28			2	3FE	1,348,000	104.7810	1,409,304	1,345,000	1,347,716	23,391	(274)			4.750	4.711	FA	26,620	37,763	04/15/2019	02/01/2028
873050-CD-1	TTX CO 3.05 15/11/22				1FE	1,266,266	102.3167	1,278,959	1,250,000	1,258,894		(2,930)			3.050	2.792	MN	4,872	38,125	06/05/2017	11/15/2022
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.25 15/05/27			2	3FE	808,875	105.2200	841,760	800,000	807,947		(928)			7.250	6.986	MN	7,411	28,033	05/09/2019	05/15/2027
87470L-AA-9	TALLGRASS NRG PRTNR/FIN 5.5 15/09/24			2	3FE	257,500	100.5000	251,250	250,000	251,250	(5,986)	(264)			5.500	5.150	MS	4,049	6,875	06/14/2019	09/15/2024
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375 01/02/27			2	3FE	736,313	103.7500	778,125	750,000	737,562		1,251			5.375	5.660	FA	16,797	20,156	02/05/2019	02/01/2027
87612B-BP-6	TARGA RESOURCES PARTNERS 5.5 01/03/30			2	3FE	775,000	102.7500	796,313	775,000	775,000					5.500	5.500	MS	4,026		11/13/2019	03/01/2030
878742-AW-5	TECK RESOURCES LIMITED 6.25 15/07/41		A	2	2FE	345,966	114.6445	343,933	300,000	345,929		(37)			6.250	5.066	JJ	8,646		12/17/2019	07/15/2041
87901J-AC-9	TEGNA INC 5 15/09/29			2	3FE	456,188	101.7500	457,875	450,000	456,127		(60)			5.000	4.873	MS	6,750		10/08/2019	09/15/2029
87927Y-AA-0	TELECOM ITALIA SPA 5.303 30/05/24		D		3FE	1,209,313	107.5000	1,316,875	1,225,000	1,212,760	23,064	2,258			5.303	5.561	MN	5,594	64,962	05/21/2019	05/30/2024
87971M-BD-4	TELUS CORP 2.8 16/02/27		A	2	2FE	1,852,686	100.3078	1,905,849	1,900,000	1,864,196		4,392			2.800	3.097	FA	19,950	53,200	06/05/2017	02/16/2027
88033G-CX-6	TENET HEALTHCARE CORP 6.25 01/02/27			2	4FE	905,888	107.6250	936,338	870,000	904,290		(1,600)			6.250	5.658	FA	22,656	22,764	09/18/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP 5.125 01/11/27			2	3FE	781,875	105.6250	792,188	750,000	779,302	(2,320)	(254)			5.125	4.150	MN	13,346		12/17/2019	11/01/2027
880770-AG-7	TERADYNE INC 1.25 15/12/23				2FE	452,209	219.3133	833,391	380,000	436,660	1,288	(15,165)			1.250	(2.341)	JD	211	4,750	12/19/2018	12/15/2023
881685-AV-3	TEXACO CAPITAL INC 8.875 01/09/21				1FE	1,044,711	110.7608	996,847	900,000	980,085		(45,851)			8.875	3.385	MS	26,625	79,875	07/26/2018	09/01/2021
88579Y-BB-6	3M COMPANY 3.25 14/02/24			2	1FE	2,992,680	104.6650	3,139,951	3,000,000	2,994,312		1,267			3.250	3.299	FA	37,104	89,375	09/11/2018	02/14/2024
887389-AJ-3	TIMKEN CO 3.875 01/09/24			2	2FE	1,245,138	104.1388	1,301,734	1,250,000	1,246,776		617			3.875	3.936	MS	16,146	48,438	05/04/2017	09/01/2024

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
892231-AA-9	TOWNSQUARE MEDIA INC 6.5 01/04/23			2	4FE	354,375	101.5000	355,250	350,000	353,969		(406)			6.500	5.561	AO	5,688		11/07/2019	04/01/2023
89233P-5T-9	TOYOTA MOTOR CREDIT CORP 3.3 12/01/22				1FE	1,518,607	102.8594	1,542,891	1,500,000	1,509,285		(4,418)			3.300	2.988	JJ	23,238	49,500	06/05/2017	01/12/2022
893647-BJ-5	TRANSDIGM INC 5.5 15/11/27			2	4FE	275,000	101.1230	278,088	275,000	275,000					5.500	5.500	MN	2,017		10/29/2019	11/15/2027
89365D-AB-9	TRANSDIGM UK HOLDINGS 6.875 15/05/26			2	4FE	221,063	106.5000	239,625	225,000	221,319		257			6.875	7.196	MN	1,977	7,734	05/30/2019	05/15/2026
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24			2	1FE	398,480	104.9431	419,772	400,000	398,840		215			3.700	3.766	MN	2,467	14,800	04/17/2018	11/01/2024
89686Q-AA-4	TRIVIUM PACKAGING FIN 5.5 15/08/26		D	2	4FE	150,000	105.3750	158,063	150,000	150,000					5.500	5.500	JD	367	3,048	07/19/2019	08/15/2026
90184L-AF-9	TWITTER INC 0.25 15/06/24				2	1,577,915	96.6250	1,425,219	1,475,000	1,569,769		(8,146)			0.250	(1.153)	JD	164	1,844	08/20/2019	06/15/2024
90261T-MJ-7	UBS AG JERSEY BRANCH 5.43 03/08/30		D	2	1FE	1,000,000	100.8710	1,008,710	1,000,000	1,000,000					5.430	5.430	FA	22,323	54,300	07/29/2010	08/03/2030
90320M-AA-3	UPCB FINANCE IV LTD 5.375 15/01/25		D	2	3FE	339,250	102.8000	359,800	350,000	340,848	12,052	1,504			5.375	5.979	JJ	8,675	18,813	12/11/2018	01/15/2025
907818-EH-7	UNION PACIFIC CORP 2.75 01/03/26			2	1FE	1,393,305	102.4900	1,537,351	1,500,000	1,406,875		13,106			2.750	3.883	MS	13,750	41,250	12/13/2018	03/01/2026
907818-EQ-7	UNION PACIFIC CORP 3.6 15/09/37			2	1FE	499,505	104.3323	521,661	500,000	499,546		18			3.600	3.607	MS	5,300	18,000	09/12/2017	09/15/2037
911365-BF-0	UNITED RENTALS NORTH AM 5.5 15/05/27			2	3FE	1,140,875	107.1270	1,178,397	1,100,000	1,138,159		(2,716)			5.500	4.826	FA	22,856	37,125	07/30/2019	05/15/2027
911365-BH-6	UNITED RENTALS NORTH AM 4.625 15/10/25			2	3FE	187,000	102.8100	205,620	200,000	188,575		1,575			4.625	5.788	AO	1,953	9,250	01/07/2019	10/15/2025
911365-BL-7	UNITED RENTALS NORTH AM 5.25 15/01/30			2	3FE	375,000	107.6300	403,613	375,000	375,000					5.250	5.250	JJ	12,633		04/26/2019	01/15/2030
912920-AC-9	QWEST CORP 6.875 15/09/33			2	3FE	701,075	100.4500	715,204	712,000	699,381	62,806	515			6.875	7.081	MS	14,413	48,950	03/23/2018	09/15/2033
913017-AT-6	UNITED TECHNOLOGIES CORP 6.7 01/08/28				2FE	264,967	129.7994	259,599	200,000	251,998		(5,173)			6.700	3.229	FA	5,583	13,400	06/05/2017	08/01/2028
913017-DB-2	UNITED TECHNOLOGIES CORP 3.65 16/08/23			2	2FE	999,910	105.4407	1,054,407	1,000,000	999,933		17			3.650	3.652	FA	13,688	36,500	08/13/2018	08/16/2023
913026-AT-7	UNITED TELEPHONE FLORIDA 8.375 15/01/25				2FE	1,352,890	111.0435	1,212,595	1,092,000	1,223,561		(21,955)			8.375	5.625	JJ	42,171	91,455	02/11/2013	01/15/2025
913903-AT-7	UNIVERSAL HEALTH SVCS 5 01/06/26			2	2FE	516,250	104.8750	524,375	500,000	513,916		(943)			5.000	4.676	JD	2,083	25,000	06/02/2017	06/01/2026
91832V-AA-2	VOC ESCROW LTD 5 15/02/28			2	3FE	553,875	104.7500	549,938	525,000	549,938	(3,768)	(169)			5.000	3.893	FA	9,917		12/13/2019	02/15/2028
918370-AB-3	VTR FINANCE BV 6.875 15/01/24		D	2	4FE	738,136	102.2500	711,660	696,000	711,660	19,531	(7,467)			6.875	5.614	JJ	22,064	43,553	03/08/2019	01/15/2024
91911K-AN-2	BAUSCH HEALTH COS INC 5.5 01/11/25		A	2	3FE	125,000	104.5000	130,625	125,000	125,000	8,438				5.500	5.500	MN	1,146	6,875	11/14/2017	11/01/2025
92240M-BF-4	VECTOR GROUP LTD 6.125 01/02/25			2	3FE	481,938	98.3750	491,875	500,000	475,253	33,561	2,942			6.125	7.032	FA	12,760	30,625	01/09/2019	02/01/2025
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2FE	499,610	99.1467	495,734	500,000	499,622		12			3.000	3.009	JJ	5,417		08/16/2019	01/15/2030
92343E-AH-5	VERISIGN INC 5.25 01/04/25			2	3FE	756,875	110.2310	826,733	750,000	755,662	14,133	(971)			5.250	5.079	AO	9,844	39,375	10/29/2018	04/01/2025
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24				4FE	388,326	128.8743	386,623	300,000	386,623	(795)	(908)			1.000	(5.238)	MS	1,000		12/12/2019	03/01/2024
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27		A	2	3FE	751,594	107.0000	802,500	750,000	750,099	41,325	24			5.125	5.148	AO	8,115	38,438	12/20/2018	04/15/2027
92676X-AC-1	VIKING CRUISES LTD 6.25 15/05/25			2	4FE	173,906	104.1250	182,219	175,000	174,056	1,538	143			6.250	6.369	MN	1,398	10,938	12/11/2018	05/15/2025
92769X-AM-7	VIRGIN MEDIA SECURED FIN 5.5 15/08/26		D	2	3FE	1,111,208	105.0000	1,154,976	1,100,000	1,108,980	92,268	(628)			5.500	5.399	FA	22,821	60,480	09/26/2016	08/15/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC 5.625 15/02/27			2	3FE	1,441,875	105.3750	1,501,594	1,425,000	1,441,164		(711)			5.625	5.500	FA	30,281	42,082	03/18/2019	02/15/2027
94946T-AC-0	WELLCARE HEALTH PLANS 5.25 01/04/25			2	3FE	104,375	104.0000	104,000	100,000	104,000	(105)	(270)			5.250	4.410	AO	1,313	2,625	07/30/2019	04/01/2025
94946T-AD-8	WELLCARE HEALTH PLANS 5.375 15/08/26			2	3FE	511,250	106.5000	532,500	500,000	510,162	28,505	(843)			5.375	5.098	FA	10,153	27,024	09/10/2018	08/15/2026

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94973V-BG-1	ANTHEM INC 2.75 15/10/42				2FE	5,431,293	419.9696	5,858,576	1,395,000	5,333,577		(97,716)			2.750	(4.410)	AO	8,099	17,463	11/20/2019	10/15/2042
95001D-4J-6	WELLS FARGO & COMPANY 3.5 19/06/31			2	1FE	877,000	100.1154	878,012	877,000	877,000					5.000	3.607	JD	1,023	15,348	06/24/2019	06/19/2031
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2FE	999,580	101.2712	1,012,712	1,000,000	999,593		13			3.100	3.105	JJ	11,367		08/09/2019	01/15/2030
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24				2FE	4,769,902	97.9375	4,953,679	5,058,000	4,791,141		21,239			1.500	2.872	FA	31,613		10/28/2019	02/01/2024
960402-AS-4	CBS CORP 7.875 01/09/23				2FE	2,111,380	116.1919	2,323,838	2,000,000	2,032,980		(7,551)			7.875	7.361	MS	52,500	157,500	03/21/2002	09/01/2023
961214-DZ-3	WESTPAC BANKING CORP 3.65 15/05/23		D		1FE	2,000,620	104.8564	2,097,129	2,000,000	2,000,439		(120)			3.650	3.643	MN	9,328	73,000	06/20/2018	05/15/2023
976826-BE-6	WISCONSIN POWER & LIGHT 6.375 15/08/37				1FE	665,913	136.9844	684,922	500,000	651,428		(5,815)			6.375	3.981	FA	12,042	31,875	06/05/2017	08/15/2037
98138H-AF-8	WORKDAY INC 0.25 01/10/22				4FE	1,517,507	127.7429	1,724,530	1,350,000	1,465,270	8,744	(45,821)			0.250	(2.646)	AO	844	3,375	12/14/2018	10/01/2022
98212B-AJ-2	WPX ENERGY INC 5.25 15/10/27			2	3FE	421,000	105.5000	422,000	400,000	420,902		(98)			5.250	4.153	AO	5,658		12/18/2019	10/15/2027
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27			2	3FE	608,125	108.5000	651,000	600,000	607,597		(528)			5.750	5.532	AO	8,625	17,250	05/22/2019	04/01/2027
983130-AV-7	WYNN LAS VEGAS LLC/CORP 5.5 01/03/25			2	4FE	536,250	107.0000	588,500	550,000	537,997		1,747			5.500	5.992	MS	10,083	30,250	01/31/2019	03/01/2025
983793-AF-7	XPO LOGISTICS INC 6.125 01/09/23			2	3FE	255,938	103.2300	258,075	250,000	254,885		(1,053)			6.125	5.398	MS	5,104	10,719	05/07/2019	09/01/2023
983793-AG-5	XPO LOGISTICS INC 6.75 15/08/24			2	3FE	311,125	108.6350	325,905	300,000	307,492		(3,633)			6.750	6.448	FA	7,650	9,731	05/30/2019	08/15/2024
98385X-AM-8	XTO ENERGY INC 6.75 01/08/37				1FE	993,743	146.9209	1,028,446	700,000	967,478		(10,524)			6.750	3.774	FA	19,688	47,250	06/05/2017	08/01/2037
984121-CQ-4	XEROX CORPORATION 4.125 15/03/23			2	3FE	942,625	103.6250	1,036,250	1,000,000	958,743		16,118			4.125	5.539	MS	12,146	38,750	02/28/2019	03/15/2023
98419M-AB-6	XYLEM INC 4.875 01/10/21				2FE	542,867	104.8104	524,052	500,000	517,981		(9,875)			4.875	2.771	AO	6,094	24,375	06/05/2017	10/01/2021
98426T-AC-0	YY INC 0.75 15/06/25		D		3Z	470,704	90.2172	451,086	500,000	451,086	(20,594)	976			0.750	1.847	JD	167	1,781	11/07/2019	06/15/2025
98936J-AB-7	ZENDESK INC 0.25 15/03/23				4	56,000	136.3904	54,556	40,000	54,031		(1,969)			0.250	(9.121)	MS	29	50	08/08/2019	03/15/2023
98978V-AL-7	ZOETIS INC 3 12/09/27			2	2FE	1,489,230	102.8330	1,542,495	1,500,000	1,491,425		972			3.000	3.084	MS	13,625	45,000	09/12/2017	09/12/2027
AM4657-55-8	VINCI SA 0.375 16/02/22		D		1FE	1,346,600	121.7140	1,460,568	1,200,000	1,274,105		(36,234)			0.375	(2.453)	FA	1,688	5,250	01/11/2018	02/16/2022
000000-00-0	STMICROELECTRONICS NV 0.25 03/07/24		D		2FE	2,183,353	142.8740	2,857,480	2,000,000	2,141,874		(32,639)			0.250	(1.278)	JJ	2,472	5,000	10/05/2018	07/03/2024
AP0453-52-6	QIAGEN NV 0.5 13/09/23		D		2Z	872,300	114.1455	913,164	800,000	865,484		(6,816)			0.500	(1.644)	MS	1,200	2,000	08/23/2019	09/13/2023
AQ2322-84-2	TELENET FINANCE LUX NOTE 5.5 01/03/28		D	2	3FE	425,500	107.6500	430,600	400,000	425,024		(476)			5.500	4.111	JJ	10,144		11/20/2019	03/01/2028
JV9572-72-0	LVMH MOET HENNESSY VUITT 0 16/02/21	@	D		1FE	994,613	201.5960	1,572,449	780,000	882,594		(102,425)				(10.924)				12/13/2018	02/16/2021
QJ9373-87-0	TOTAL SA 0.5 02/12/22		D		1FE	1,956,685	106.1710	1,911,078	1,800,000	1,907,791		(36,710)			0.500	(1.502)	JD	725	9,000	04/30/2019	12/02/2022
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						563,829,562	XXX	588,149,038	530,856,848	556,683,645	1,898,701	(2,723,468)	0	0	XXX	XXX	XXX	5,719,679	18,592,583	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						563,829,562	XXX	588,149,038	530,856,848	556,683,645	1,898,701	(2,723,468)	0	0	XXX	XXX	XXX	5,719,679	18,592,583	XXX	XXX
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
464287-24-2	ISHARES IBOXX $ INVESTMENT GRADE CORP BO	*			2	32,826,720	127.9600	35,189,000		32,878,474		51,754					N/A		889,967	09/25/2019	
464288-16-6	ISHARES AGENCY BOND ETF	*			1Z	26,036,250	115.5800	26,005,500		26,036,250							N/A		28,070	12/27/2019	
464288-58-8	ISHARES MBS ETF	*			1	21,596,000	108.0600	21,612,000		21,596,000							N/A		11,216	12/18/2019	
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORATE BOND	*			2	32,783,610	57.9800	32,758,700		32,783,610							N/A		65,563	12/27/2019	
5899999 - Bonds - SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO						113,242,580	XXX	115,565,200	0	113,294,334	0	51,754	0	0	XXX	XXX	XXX	0	994,816	XXX	XXX
6099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						113,242,580	XXX	115,565,200	0	113,294,334	0	51,754	0	0	XXX	XXX	XXX	0	994,816	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,085,070,755	XXX	1,110,532,932	1,012,117,802	1,061,158,867	4,555,120	(7,439,205)	0	0	XXX	XXX	XXX	10,198,584	34,179,524	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						188,979,028	XXX	190,907,327	183,960,405	187,466,569	0	(969,131)	0	0	XXX	XXX	XXX	543,361	5,957,009	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						34,653,921	XXX	35,780,323	35,469,114	34,889,223	0	178,470	0	0	XXX	XXX	XXX	85,005	1,020,047	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						113,242,580	XXX	115,565,200	0	113,294,334	0	51,754	0	0	XXX	XXX	XXX	0	994,816	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
8399999 Subtotals - Total Bonds						1,421,946,284	XXX	1,452,785,782	1,231,547,321	1,396,808,993	4,555,120	(8,178,112)	0	0	XXX	XXX	XXX	10,826,950	42,151,396	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	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	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37			43,241.000	50.00		2,107,999	48.750	2,107,999	2,418,570	27,836	107,245		18,542			18,542		2FE	03/08/2019
060505-68-2	BANK OF AMERICA CORP 7.25			1,585.000	1,000.00		2,296,665	1,449.000	2,296,665	2,295,856	55,057	26,009		809			809		2FE	12/19/2019
15189T-20-6	CENTERPOINT ENERGY INC ZERO PREMIUM FLTG						609,805	59.060	620,130	609,805							0		3FE	12/16/2019
949746-80-4	WELLS FARGO & COMPANY 7.5			1,690.000	1,000.00		2,450,500	1,450.000	2,450,500	2,453,035	10,795	52,125		(2,535)			(2,535)		2FE	09/06/2019
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							7,464,969	XXX	7,475,294	7,777,266	93,688	185,379	0	16,816	0	0	16,816	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22			55,850.000	50.00		3,074,085	54.130	3,023,161	3,106,834	8,552	85,520			(32,749)		(32,749)		2FE	08/16/2019
075887-20-8	BECTON DICKINSON AND CO 6.125 01/05/20			5,800.000	50.00	55.771	323,472	65.460	379,668	361,795	3,898	4,440			(38,323)		(38,323)		3FE	08/15/2019
11135F-20-0	BROADCOM INC 8 30/09/22			2,575.000	1,000.00	1,027.822	2,646,641	1,177.970	3,033,273	2,650,111		47,900			(3,470)		(3,470)		3Z	12/13/2019
233331-84-2	DTE ENERGY CO 6.25 01/11/22			33,962.000	50.00		1,740,206	51.260	1,740,892	1,704,240				36,039	(72)		35,967		2FE	12/18/2019
235851-30-0	DANAHER CORP 4.75 15/04/22			1,369.000	1,000.00		1,531,554	1,179.040	1,614,106	1,549,646	16,799	14,606			(18,100)		(18,100)		2FE	11/06/2019
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22			28,335.000	100.00		2,839,618	106.990	3,031,562	2,865,043	18,831	88,091			(25,282)		(25,282)		2FE	08/30/2019
34959J-20-7	FORTIVE CORPORATION 5 01/07/21			155.000	1,000.00		151,403	972.760	150,778	151,280	10,388				123		123		2Z	12/16/2019
459506-30-9	INTL FLAVOR & FRAGRANCES 6 15/09/21			8,500.000	50.00		390,862	48.010	408,085	390,307	1,275				555		555		2Z	12/17/2019
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22			67,427.000	50.00		3,419,034	51.280	3,457,657	3,335,685	13,718	31,085			83,349		83,349		2FE	12/19/2019
842587-60-2	SOUTHERN CO 6.75 01/08/22			68,032.000	50.00		3,471,706	53.900	3,666,925	3,457,494	32,422	49,089			14,217		14,217		2FE	08/28/2019
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22			10,000.000	100.00		1,015,982	108.960	1,089,600	1,016,260					(278)		(278)		2FE	12/19/2019
854502-88-7	STANLEY BLACK & DECKER I 5.375 15/05/20			36,050.000	100.00		3,623,726	109.130	3,934,137	3,542,968	32,295	45,217		21,687	59,072		80,759		2FE	11/26/2019
8599999 - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							24,228,289	XXX	25,529,844	24,131,663	138,178	365,948	0	57,726	39,042	0	96,768	0	XXX	XXX
8999999 Total Preferred Stocks							31,693,258	XXX	33,005,138	31,908,929	231,866	551,327	0	74,542	39,042	0	113,584	0	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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055-10-2	AFLAC INC			8,600.000	454,940	52.900	454,940	110,638		9,288		63,124		63,124		07/14/2003	XXX
00123Q-10-4	AGNC INVESTMENT CORP			115,600.000	2,043,808	17.680	2,043,808	2,037,125	18,496	139,291		48,126		48,126		12/19/2019	XXX
00164V-10-3	AMC NETWORKS INC			15,800.000	624,100	39.500	624,100	623,466				(2,772)	123,293	(126,065)		12/24/2019	XXX
00206R-10-2	AT&T INC			30,205.000	1,180,411	39.080	1,180,411	737,529		52,540		287,832		287,832		08/27/2019	XXX
002824-10-0	ABBOTT LABORATORIES			15,434.000	1,340,597	86.860	1,340,597	345,103		18,828		209,305		209,305		08/27/2019	XXX
00287Y-10-9	ABBVIE INC			400.000	35,416	88.540	35,416	6,235		1,712		(1,460)		(1,460)		01/02/2013	XXX
004498-10-1	ACI WORLDWIDE INC			10,800.000	409,158	37.885	409,158	272,543				98,816		98,816		08/09/2019	XXX
00724F-10-1	ADOBE INC			5,300.000	1,747,993	329.810	1,747,993	298,854				548,921		548,921		06/22/2017	XXX
00773T-10-1	ADVANSIX INC			42,128.000	840,875	19.960	840,875	833,901				120,007	241,241	(121,234)		12/30/2019	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			1,900.000	162,089	85.310	162,089	25,077	342	1,172		33,915		33,915		01/09/2019	XXX
009158-10-6	AIR PRODUCTS & CHEMICALS INC			2,000.000	469,980	234.990	469,980	97,123	2,320	9,160		149,880		149,880		12/18/2003	XXX
011659-10-9	ALASKA AIR GROUP INC			15,200.000	1,029,800	67.750	1,029,800	914,623		17,152		133,949		133,949		12/19/2019	XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC			300.000	48,474	161.580	48,474	41,673	309	600		6,801		6,801		06/26/2019	XXX
017175-10-0	ALLEGHANY CORP			2,000.000	1,599,140	799.570	1,599,140	932,374				320,034		320,034		09/19/2019	XXX
018802-10-8	ALLIANT ENERGY CORP			19,920.000	1,090,022	54.720	1,090,022	880,568		20,126		182,108		182,108		10/11/2019	XXX
020002-10-1	ALLSTATE CORP/THE			3,100.000	348,595	112.450	348,595	91,791	1,550	6,076		92,442		92,442		12/22/2009	XXX
02005N-10-0	ALLY FINANCIAL INC			20,200.000	617,312	30.560	617,312	505,337		11,560		127,765		127,765		12/23/2019	XXX
02079K-10-7	ALPHABET INC			3,756.000	5,021,847	1,337.020	5,021,847	1,710,654				1,096,744		1,096,744		06/26/2019	XXX
02079K-30-5	ALPHABET INC			2,860.000	3,830,655	1,339.390	3,830,655	1,799,496				842,070		842,070		06/22/2017	XXX
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			162.970	5,901	36.210	5,901	595	28	111		1,802		1,802		07/05/2016	XXX
02209S-10-3	ALTRIA GROUP INC			5,215.000	260,281	49.910	260,281	23,429	4,381	20,242		2,712		2,712		07/13/2005	XXX
023608-10-2	AMEREN CORP			400.000	30,720	76.800	30,720	30,300		388		420		420		08/27/2019	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC			6,400.000	604,864	94.510	604,864	206,963		17,344		126,528		126,528		10/11/2016	XXX
025816-10-9	AMERICAN EXPRESS CO			2,300.000	286,327	124.490	286,327	55,729		3,431		67,091		67,091		01/22/2019	XXX
02665T-30-6	AMERICAN HOMES 4 RENT			1,900.000	49,799	26.210	49,799	45,548	95	95		4,251		4,251		06/26/2019	XXX
026874-78-4	AMERICAN INTERNATIONAL GROUP INC			1,609.000	82,590	51.330	82,590	44,896		2,308		19,179		19,179		06/20/2018	XXX
03027X-10-0	AMERICAN TOWER CORP			4,700.000	1,080,154	229.820	1,080,154	224,890	4,747	15,975		327,139		327,139		06/26/2019	XXX
030420-10-3	AMERICAN WATER WORKS CO INC			4,100.000	503,685	122.850	503,685	205,986		8,016		131,528		131,528		09/10/2015	XXX
03073E-10-5	AMERISOURCEBERGEN CORP			800.000	68,016	85.020	68,016	10,538		1,280		8,496		8,496		12/19/2002	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC			1,082.000	180,240	166.580	180,240	29,357		4,122		67,311		67,311		10/04/2005	XXX
031162-10-0	AMGEN INC			1,704.000	410,783	241.070	410,783	79,659		9,883		79,066		79,066		07/16/2002	XXX
032095-10-1	AMPHENOL CORP			4,600.000	497,858	108.230	497,858	57,863	1,150	4,324		125,166		125,166		10/23/2008	XXX
032654-10-5	ANALOG DEVICES INC			2,088.000	248,138	118.840	248,138	60,547		4,510		68,925		68,925		04/09/2010	XXX
03662Q-10-5	ANSYS INC			300.000	77,223	257.410	77,223	48,292				28,931		28,931		01/22/2019	XXX
03748R-75-4	APARTMENT INVESTMENT & MANAGEMENT CO			354.000	18,284	51.650	18,284	7,313		565		2,748		2,748		03/02/2019	XXX
03755L-10-4	APERGY CORP			150.000	5,067	33.780	5,067	1,456				1,005		1,005		12/19/2002	XXX
037833-10-0	APPLE INC			200.000	58,730	293.650	58,730	206		608		27,182		27,182		12/14/2000	XXX
038336-10-3	APTARGROUP INC			600.000	69,372	115.620	69,372	56,784		852		12,930		12,930		06/20/2018	XXX
03836W-10-3	AQUA AMERICA INC			4,800.000	225,312	46.940	225,312	117,744		4,352		61,200		61,200		06/29/2015	XXX
03852U-10-6	ARAMARK			18,800.000	815,920	43.400	815,920	575,767		7,322		240,153		240,153		12/23/2019	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO			2,187.000	101,367	46.350	101,367	21,201		2,791		11,766		11,766		03/05/2019	XXX
039653-10-0	ARCOSA INC			18,100.000	806,355	44.550	806,355	761,081				45,274		45,274		12/26/2019	XXX
04621X-10-8	ASSURANT INC			1,300.000	170,404	131.080	170,404	30,196		3,159		54,132		54,132		04/06/2009	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC			4,000.000	682,000	170.500	682,000	237,266	3,640	12,640		157,520		157,520		10/04/2017	XXX
053332-10-2	AUTOZONE INC			200.000	238,262	1,191.310	238,262	217,320				20,942		20,942		06/26/2019	XXX
053484-10-1	AVALONBAY COMMUNITIES INC			1,950.000	408,915	209.700	408,915	285,206	2,964	9,367		47,732		47,732		06/26/2019	XXX
05379B-10-7	AVISTA CORP			16,700.000	803,103	48.090	803,103	744,379		13,716		58,724		58,724		11/08/2019	XXX
058498-10-6	BALL CORP			3,600.000	232,812	64.670	232,812	24,583		1,980		67,284		67,284		12/18/2003	XXX
071813-10-9	BAXTER INTERNATIONAL INC			5,864.000	490,348	83.620	490,348	79,229	1,290	4,808		104,379		104,379		12/18/2003	XXX
075887-10-9	BECTON DICKINSON AND CO			1,750.000	475,948	271.970	475,948	53,245		5,425		81,638		81,638		12/29/2017	XXX
075896-10-0	BED BATH & BEYOND INC			27,000.000	467,100	17.300	467,100	276,533	4,590	4,118		190,567		190,567		09/19/2019	XXX
084423-10-2	WR BERKLEY CORP			3,599.998	248,760	69.100	248,760	179,181		6,048		71,376		71,376		06/20/2018	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			21,194.000	4,800,441	226.500	4,800,441	2,207,482				483,180		483,180		08/27/2019	XXX
08579W-10-3	BERRY GLOBAL GROUP INC			11,900.000	565,131	47.490	565,131	458,056				107,075		107,075		10/02/2019	XXX
09062X-10-3	BIOGEN INC			200.000	59,346	296.730	59,346	44,158				15,188		15,188		08/27/2019	XXX
090931-10-6	BIOSPECIFICS TECHNOLOGIES CORP			6,900.000	392,886	56.940	392,886	364,707				28,179		28,179		12/27/2019	XXX
09247X-10-1	BLACKROCK INC			1,000.000	502,700	502.700	502,700	170,067		13,200		109,880		109,880		06/08/2012	XXX
097023-10-5	BOEING CO/THE			290.000	94,470	325.760	94,470	10,802		2,384		945		945		02/28/2000	XXX
101121-10-1	BOSTON PROPERTIES INC			500.000	68,930	137.860	68,930	23,065	490	1,900		12,655		12,655		07/14/2009	XXX
101137-10-7	BOSTON SCIENTIFIC CORP			5,072.000	229,356	45.220	229,356	26,731				50,111		50,111		12/12/2011	XXX
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC			300.000	45,087	150.290	45,087	44,689				399		399		06/26/2019	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO			15,575.000	999,759	64.190	999,759	630,926		14,849		274,777		274,777		08/27/2019	XXX
112463-10-4	BROOKDALE SENIOR LIVING INC			122,000.000	886,940	7.270	886,940	926,285				(11,670)		(11,670)		12/17/2019	XXX
115236-10-1	BROWN & BROWN INC			3,600.000	142,128	39.480	142,128	101,716		1,170		42,912		42,912		06/20/2018	XXX
115637-20-9	BROWN-FORMAN CORP			4,562.000	308,391	67.600	308,391	45,293	795	3,029		91,331		91,331		12/18/2003	XXX
12503M-10-8	CBOE GLOBAL MARKETS INC			1,100.000	132,000	120.000	132,000	69,922		1,474		24,387		24,387		06/22/2016	XXX
12508E-10-1	CDK GLOBAL INC			18,800.000	1,027,984	54.680	1,027,984	905,101		10,467		132,259		132,259		08/14/2019	XXX
125523-10-0	CIGNA CORP			92.000	18,813	204.490	18,813	16,166		4		1,340		1,340		06/20/2018	XXX
125581-80-1	CIT GROUP INC			26,100.000	1,190,943	45.630	1,190,943	1,101,541		29,365		153,531		153,531		08/14/2019	XXX
12572Q-10-5	CME GROUP INC			3,500.000	702,520	200.720	702,520	560,004	8,750	16,300		41,290		41,290		08/27/2019	XXX

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Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
125896-10-0	CMS ENERGY CORP			7,000.000	439,880	62.840	439,880	210,386		10,710		92,330		92,330		10/11/2016	XXX
126408-10-3	CSX CORP			1,800.000	130,248	72.360	130,248	123,000		864		7,248		7,248		08/27/2019	XXX
126650-10-0	CVS HEALTH CORP			1,780.000	132,236	74.290	132,236	24,251		3,751		15,611		15,611		02/19/2002	XXX
127190-30-4	CACI INTERNATIONAL INC			4,100.000	1,024,959	249.990	1,024,959	713,323				311,636		311,636		09/10/2019	XXX
133131-10-2	CAMDEN PROPERTY TRUST			1,700.000	180,370	106.100	180,370	174,695	1,360	3,120		5,675		5,675		06/26/2019	XXX
14040H-10-5	CAPITAL ONE FINANCIAL CORP			1,400.000	144,074	102.910	144,074	18,144		2,240		38,248		38,248		04/06/2009	XXX
14149Y-10-8	CARDINAL HEALTH INC			496.000	25,088	50.580	25,088	9,239	239	790		2,966		2,966		02/25/2000	XXX
143658-30-0	CARNIVAL CORP			216.000	10,979	50.830	10,979	4,243		432		330		330		08/04/2000	XXX
14575E-10-5	CARS.COM INC			1,033.000	12,623	12.220	12,623	3,957				(9,586)		(9,586)		06/08/2017	XXX
149123-10-1	CATERPILLAR INC			500.000	73,840	147.680	73,840	9,034		1,890		10,305		10,305		02/28/2000	XXX
15189T-10-7	CENTERPOINT ENERGY INC			4,600.000	125,442	27.270	125,442	44,827		5,290		(4,416)		(4,416)		05/15/2009	XXX
156782-10-4	CERNER CORP			1,600.000	117,424	73.390	117,424	86,948	288	576		30,476		30,476		03/05/2019	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC			71.000	34,441	485.080	34,441	3,946				14,208		14,208		05/19/2016	XXX
163851-10-8	CHEMOURS CO/THE			30,000.000	542,700	18.090	542,700	448,853		7,500		93,847		93,847		10/04/2019	XXX
166764-10-0	CHEVRON CORP			19,430.000	2,341,509	120.510	2,341,509	963,412		89,089		209,134		209,134		10/11/2019	XXX
168905-10-7	CHILDREN'S PLACE INC/THE			12,100.000	756,492	62.520	756,492	937,967		9,520		(181,475)		(181,475)		12/11/2019	XXX
171340-10-2	CHURCH & DWIGHT CO INC			1,500.000	105,510	70.340	105,510	80,294		1,160		4,362		4,362		10/11/2019	XXX
172062-10-1	CINCINNATI FINANCIAL CORP			1,700.000	178,755	105.150	178,755	116,433	952	3,757		47,141		47,141		06/20/2018	XXX
17275R-10-2	CISCO SYSTEMS INC			44,900.000	2,153,404	47.960	2,153,404	1,039,940		61,962		207,887		207,887		04/04/2018	XXX
172908-10-5	CINTAS CORP			500.000	134,540	269.080	134,540	92,320		1,275		42,220		42,220		03/05/2019	XXX
177376-10-0	CITRIX SYSTEMS INC			1,300.000	144,170	110.900	144,170	114,271		840		20,685		20,685		10/11/2019	XXX
189054-10-9	CLOROX CO/THE			2,000.000	307,080	153.540	307,080	95,871		8,416		(1,200)		(1,200)		06/29/2015	XXX
191216-10-0	COCA-COLA CO/THE			39,130.000	2,165,846	55.350	2,165,846	1,083,698		61,168		303,015		303,015		08/27/2019	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP			7,200.000	446,544	62.020	446,544	112,626		5,760		(10,512)		(10,512)		04/08/2008	XXX
194014-10-6	COLFAX CORP			15,900.000	578,442	36.380	578,442	413,099				165,343		165,343		07/10/2019	XXX
194162-10-3	COLGATE-PALMOLIVE CO			10,400.000	715,936	68.840	715,936	265,138		17,784		96,928		96,928		10/21/2005	XXX
19626G-10-8	COLONY CAPITAL INC			280,800.000	1,333,800	4.750	1,333,800	1,436,229	30,888	65,617		2,094		2,094		12/17/2019	XXX
198287-20-3	COLUMBIA PROPERTY TRUST INC			80,200.000	1,676,982	20.910	1,676,982	1,686,396	14,280	33,960		73,633		73,633		12/23/2019	XXX
20030N-10-1	COMCAST CORP			39,310.000	1,767,771	44.970	1,767,771	464,822		31,135		393,652		393,652		08/27/2019	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC			10,400.000	633,984	60.960	633,984	521,663		29,071		187,860		187,860		06/25/2019	XXX
205887-10-2	CONAGRA BRANDS INC			67.000	2,294	34.240	2,294	859		57		863		863		02/28/2000	XXX
20825C-10-4	CONOCOPHILLIPS			1,900.000	123,557	65.030	123,557	119,225		1,378		4,332		4,332		06/26/2019	XXX
209115-10-4	CONSOLIDATED EDISON INC			4,700.000	425,209	90.470	425,209	289,379		13,912		65,847		65,847		09/10/2015	XXX
216648-40-2	COOPER COS INC/THE			100.000	32,129	321.290	32,129	32,843		3		(714)		(714)		06/26/2019	XXX
217204-10-6	COPART INC			500.000	45,470	90.940	45,470	29,244				16,226		16,226		03/05/2019	XXX
21871D-10-3	CORELOGIC INC/UNITED STATES			12,100.000	528,891	43.710	528,891	465,206				124,509		124,509		12/21/2018	XXX
22052L-10-4	CORTEVA INC			1,223.000	36,152	29.560	36,152	6,611		318		12,299		12,299		09/05/2017	XXX
22160K-10-5	COSTCO WHOLESALE CORP			5,400.000	1,587,168	293.920	1,587,168	189,795		13,608		487,134		487,134		08/16/2005	XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP			1,700.000	241,655	142.150	241,655	179,006		6,878		49,631		49,631		06/26/2019	XXX
229663-10-9	CUBESMART			2,000.000	62,960	31.480	62,960	67,371	660	1,056		(4,411)		(4,411)		10/11/2019	XXX
23331A-10-9	DR HORTON INC			500.000	26,375	52.750	26,375	18,244		313		8,131		8,131		01/22/2019	XXX
233331-10-7	DTE ENERGY CO			2,100.000	272,727	129.870	272,727	83,634	2,126	7,938		41,097		41,097		09/12/2006	XXX
235851-10-2	DANAHER CORP			6,400.000	982,272	153.480	982,272	81,246	1,088	4,288		322,304		322,304		10/23/2008	XXX
237194-10-5	DARDEN RESTAURANTS INC			1,050.000	114,461	109.010	114,461	17,660		3,549		9,608		9,608		12/18/2003	XXX
244199-10-5	DEERE & CO			800.000	138,608	173.260	138,608	14,737	608	2,432		19,272		19,272		02/28/2000	XXX
24665A-10-3	DELEK US HOLDINGS INC			9,900.000	331,947	33.530	331,947	330,203		9,201		1,744		1,744		08/09/2019	XXX
24906P-10-9	DENTSPLY SIRONA INC			1,298.000	73,454	56.590	73,454	31,212	130	471		25,155		25,155		07/10/2018	XXX
253651-10-3	DIEBOLD NIXDORF INC			1,300.000	13,728	10.560	13,728	10,738				2,990		2,990		12/12/2019	XXX
254687-10-6	WALT DISNEY CO/THE			18,964.997	2,742,908	144.630	2,742,908	596,344	16,689	30,593		603,580		603,580		08/27/2019	XXX
25470M-10-9	DISH NETWORK CORP			0.006		34.483						(3,297)		(3,297)		06/25/2019	XXX
256677-10-5	DOLLAR GENERAL CORP			2,200.000	343,156	155.980	343,156	306,074		1,184		37,082		37,082		10/11/2019	XXX
25746U-10-9	DOMINION ENERGY INC			6,100.000	505,202	82.820	505,202	157,620		22,387		69,296		69,296		05/15/2009	XXX
25960P-10-9	DOUGLAS EMMETT INC			1,800.000	79,020	43.900	79,020	70,295	504	1,404		8,725		8,725		03/05/2019	XXX
260003-10-8	DOVER CORP			300.000	34,578	115.260	34,578	5,472		582		13,293		13,293		12/19/2002	XXX
260557-10-3	DOW INC			1,223.000	66,935	54.730	66,935	15,932		2,568		589		589		09/05/2017	XXX
264411-50-5	DUKE REALTY CORP			3,300.000	114,411	34.670	114,411	94,663		2,904		28,941		28,941		06/20/2018	XXX
26441C-20-4	DUKE ENERGY CORP			5,213.000	475,478	91.210	475,478	283,018		16,928		23,073		23,073		10/11/2019	XXX
26614N-10-2	DUPONT DE NEMOURS INC			603.000	38,713	64.200	38,713	10,255		1,302		(13,560)		(13,560)		09/05/2017	XXX
26884L-10-9	EQT CORP			47,600.000	518,840	10.900	518,840	483,431				35,409		35,409		12/02/2019	XXX
269246-40-1	E*TRADE FINANCIAL CORP			28,200.000	1,279,434	45.370	1,279,434	1,283,894		9,590		(4,460)		(4,460)		10/01/2019	XXX
277432-10-0	EASTMAN CHEMICAL CO			1,100.000	87,186	79.260	87,186	20,856	726	2,728		6,765		6,765		12/18/2003	XXX
278642-10-3	EBAY INC			2,000.000	72,220	36.110	72,220	11,636		1,120		16,080		16,080		08/16/2002	XXX
278768-10-6	ECHOSTAR CORP			29,400.000	1,273,314	43.310	1,273,314	1,021,493				336,537		336,537		10/10/2019	XXX
278865-10-0	ECOLAB INC			2,600.000	501,774	192.990	501,774	108,649	1,222	4,920		118,664		118,664		11/28/2018	XXX
281020-10-7	EDISON INTERNATIONAL			1,106.000	83,403	75.410	83,403	26,073	705	2,950		20,616		20,616		03/04/2004	XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP			400.000	93,316	233.290	93,316	12,506				32,048		32,048		12/10/2013	XXX
28414H-10-3	ELANCO ANIMAL HEALTH INC			1,839.961	54,187	29.450	54,187			266		58,490		58,490		01/22/2019	XXX
285512-10-9	ELECTRONIC ARTS INC			700.000	75,257	107.510	75,257	15,442				20,020		20,020		12/10/2013	XXX
291011-10-4	EMERSON ELECTRIC CO			5,800.000	442,308	76.260	442,308	140,158		11,426		95,758		95,758		11/20/2001	XXX
29364G-10-3	ENTERGY CORP			800.000	95,840	119.800	95,840	36,341		2,928		26,984		26,984		12/19/2002	XXX
294429-10-5	EQUIFAX INC			1,700.000	238,204	140.120	238,204	40,821		2,652		79,883		79,883		05/15/2009	XXX

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Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
294600-10-1	EQUITRANS MIDSTREAM CORP			42,400.000	566,464	13.360	566,464	433,144				133,320		133,320		12/10/2019	XXX
294628-10-2	EQUITY COMMONWEALTH			66,800.000	2,193,044	32.830	2,193,044	2,091,800		209,300		117,238		117,238		12/13/2019	XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC			7,200.000	506,808	70.390	506,808	327,896	2,205	8,595		157,140		157,140		06/20/2018	XXX
29476L-10-7	EQUITY RESIDENTIAL			4,600.000	372,232	80.920	372,232	182,109	2,611	9,651		62,801		62,801		06/26/2019	XXX
29530P-10-2	ERIE INDEMNITY CO			530.000	87,980	166.000	87,980	44,069		1,908		17,326		17,326		11/04/2015	XXX
297178-10-5	ESSEX PROPERTY TRUST INC			1,100.000	330,946	300.860	330,946	306,117	2,145	5,061		23,609		23,609		06/26/2019	XXX
29977A-10-5	EVERCORE INC			8,200.000	613,032	74.760	613,032	685,335		7,192		(72,303)		(72,303)		10/23/2019	XXX
30034W-10-6	EVERGY INC			2,100.000	136,689	65.090	136,689	131,904		1,821		4,785		4,785		10/11/2019	XXX
30040W-10-8	EVERSOURCE ENERGY			3,200.000	272,224	85.070	272,224	116,689		5,885		54,798		54,798		06/26/2019	XXX
30161N-10-1	EXELON CORP			4,100.000	186,919	45.590	186,919	195,939		2,973		(9,020)		(9,020)		06/26/2019	XXX
30212P-30-3	EXPEDIA GROUP INC			400.000	43,256	108.140	43,256	8,517		528		(1,804)		(1,804)		07/17/2008	XXX
30225T-10-2	EXTRA SPACE STORAGE INC			500.000	52,810	105.620	52,810	58,054		450		(5,244)		(5,244)		10/11/2019	XXX
30231G-10-2	EXXON MOBIL CORP			45,201.000	3,154,126	69.780	3,154,126	2,017,251		154,707		61,238		61,238		08/27/2019	XXX
30303M-10-2	FACEBOOK INC			2,435.000	499,784	205.250	499,784	411,132				63,055		63,055		08/27/2019	XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC			200.000	53,660	268.300	53,660	41,110		517		12,551		12,551		03/05/2019	XXX
311900-10-4	FASTENAL CO			6,400.000	236,480	36.950	236,480	54,556		5,568		69,152		69,152		10/23/2008	XXX
313747-20-6	FEDERAL REALTY INVESTMENT TRUST			100.000	12,873	128.730	12,873	11,981	105	819		1,069		1,069		03/05/2019	XXX
31428X-10-6	FEDEX CORP			617.000	93,297	151.210	93,297	42,645	401	1,604		(6,244)		(6,244)		12/18/2003	XXX
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES I			2,100.000	292,089	139.090	292,089	48,700		2,940		76,734		76,734		11/13/2006	XXX
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC			600.000	27,210	45.350	27,210	26,946		198		264		264		10/11/2019	XXX
316773-10-0	FIFTH THIRD BANCORP			6,450.000	198,273	30.740	198,273	55,062	1,548	5,934		46,505		46,505		11/19/2009	XXX
337738-10-8	FISERV INC			6,800.000	786,284	115.630	786,284	55,121				286,552		286,552		12/19/2002	XXX
344849-10-4	FOOT LOCKER INC			26,050.000	1,015,690	38.990	1,015,690	1,175,298		17,724		(160,366)		(160,366)		12/11/2019	XXX
345370-86-0	FORD MOTOR CO			6,600.000	61,380	9.300	61,380	13,761		3,960		10,890		10,890		10/23/2008	XXX
34959J-10-8	FORTIVE CORP			2,464.000	188,225	76.390	188,225	16,472		690		21,511		21,511		07/05/2016	XXX
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC			460.000	12,967	28.190	12,967	2,036		529		915		915		11/10/2015	XXX
354613-10-1	FRANKLIN RESOURCES INC			3,600.000	93,528	25.980	93,528	45,995	972	3,744		(13,248)		(13,248)		03/21/2001	XXX
36164V-30-5	GCI LIBERTY INC			14,700.000	1,041,495	70.850	1,041,495	783,555				325,256		325,256		12/19/2019	XXX
363576-10-9	ARTHUR J GALLAGHER & CO			1,200.000	114,276	95.230	114,276	93,110		2,254		25,836		25,836		12/17/2018	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			31,100.000	1,338,855	43.050	1,338,855	1,118,200		51,798		205,571		205,571		12/13/2019	XXX
36467W-10-9	GAMESTOP CORP			75,800.000	460,864	6.080	460,864	424,591				36,273		36,273		12/26/2019	XXX
36472T-10-9	GANNETT CO INC			841.000	5,366	6.380	5,366	932				4,433		4,433		11/20/2019	XXX
366505-10-5	GARRETT MOTION INC		D	820.000	8,192	9.990	8,192	2,716				(1,927)		(1,927)		12/18/2003	XXX
369550-10-8	GENERAL DYNAMICS CORP			900.000	158,715	176.350	158,715	165,024		918		(6,309)		(6,309)		08/27/2019	XXX
370334-10-4	GENERAL MILLS INC			7,100.000	380,276	53.560	380,276	161,569		13,916		103,802		103,802		08/16/2005	XXX
372460-10-5	GENUINE PARTS CO			400.000	42,492	106.230	42,492	12,236	305	1,203		4,084		4,084		12/19/2002	XXX
37940X-10-2	GLOBAL PAYMENTS INC			1,450.209	264,750	182.560	264,750	25,065		1,214		119,210		119,210		01/03/2008	XXX
37959E-10-2	GLOBE LIFE INC			2,700.000	284,175	105.250	284,175	37,035		1,829		82,944		82,944		04/06/2009	XXX
38388F-10-8	WR GRACE & CO			22,700.000	1,585,595	69.850	1,585,595	1,552,868				32,727		32,727		12/27/2019	XXX
402635-30-4	GULFPORT ENERGY CORP			154,800.000	470,592	3.040	470,592	387,447				83,145		83,145		11/29/2019	XXX
40416M-10-5	HD SUPPLY HOLDINGS INC			35,600.000	1,431,832	40.220	1,431,832	1,417,836				13,996		13,996		12/26/2019	XXX
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP INC/TH			4,300.000	261,311	60.770	261,311	69,290	1,290	5,160		70,176		70,176		09/13/2012	XXX
418056-10-7	HASBRO INC			693.000	73,188	105.610	73,188	13,236		1,850		16,881		16,881		10/21/2005	XXX
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC			3,200.000	149,952	46.860	149,952	137,416		2,048		12,536		12,536		06/26/2019	XXX
422806-20-8	HEICO CORP			750.000	67,148	89.530	67,148	44,829		105		19,898		19,898		06/20/2018	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC			1,300.000	189,371	145.670	189,371	106,893		2,080		24,895		24,895		04/13/2016	XXX
427866-10-8	HERSHEY CO/THE			1,000.000	146,980	146.980	146,980	132,670		1,558		14,310		14,310		08/27/2019	XXX
428291-10-8	HEXCEL CORP			300.000	21,993	73.310	21,993	20,466		192		4,791		4,791		06/20/2018	XXX
437076-10-2	HOME DEPOT INC/THE			12,600.000	2,751,588	218.380	2,751,588	148,900		68,544		586,656		586,656		01/22/1997	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC			8,200.000	1,451,400	177.000	1,451,400	238,526		27,552		368,016		368,016		12/18/2003	XXX
440452-10-0	HORMEL FOODS CORP			3,600.000	162,396	45.110	162,396	28,707		3,024		8,748		8,748		04/06/2009	XXX
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO			106,076.000	662,975	6.250	662,975	653,646				4,683		4,683		12/19/2019	XXX
444859-10-2	HUMANA INC			300.000	109,956	366.520	109,956	10,858	165	645		24,012		24,012		05/15/2009	XXX
446150-10-4	HUNTINGTON BANCSHARES INC/OH			4,500.000	67,860	15.080	67,860	20,025	675	2,565		14,220		14,220		08/26/2009	XXX
44925C-10-3	ICF INTERNATIONAL INC			6,500.000	595,530	91.620	595,530	473,895	910	1,691		121,635		121,635		06/25/2019	XXX
452308-10-9	ILLINOIS TOOL WORKS INC			5,300.000	952,039	179.630	952,039	150,258	5,671	21,571		280,582		280,582		11/20/2001	XXX
458140-10-0	INTEL CORP			40,000.000	2,394,000	59.850	2,394,000	1,023,026		50,400		516,800		516,800		12/23/2016	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			4,810.000	445,166	92.550	445,166	141,479		5,071		75,728		75,728		08/27/2019	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			764.000	102,407	134.040	102,407	56,735		5,415		15,563		15,563		01/25/2016	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			800.000	103,216	129.020	103,216	32,181	600	2,352		(4,200)		(4,200)		07/17/2008	XXX
461202-10-3	INTUIT INC			2,900.000	759,597	261.930	759,597	51,011		5,626		188,732		188,732		07/10/2001	XXX
46120E-60-2	INTUITIVE SURGICAL INC			1,130.000	668,000	591.150	668,000	142,619				126,820		126,820		06/22/2016	XXX
46146L-10-1	INVESTORS BANCORP INC			118,800.000	1,415,502	11.915	1,415,502	1,374,704		40,209		141,979		141,979		12/05/2019	XXX
46284V-10-1	IRON MOUNTAIN INC			962.000	30,659	31.870	30,659	16,497	595	2,351		(519)		(519)		10/11/2018	XXX
46590V-10-0	JBG SMITH PROPERTIES			163.000	6,502	39.890	6,502	2,415	37	163		828		828		07/18/2017	XXX
46625H-10-0	JPMORGAN CHASE & CO			2,245.000	312,953	139.400	312,953	43,493		7,300		93,796		93,796		01/22/2019	XXX
47233W-10-9	JEFFERIES FINANCIAL GROUP INC			42,100.000	899,677	21.370	899,677	890,715		20,234		209,671		209,671		06/25/2019	XXX
477143-10-1	JETBLUE AIRWAYS CORP			71,000.000	1,329,120	18.720	1,329,120	1,289,076				162,157		162,157		10/02/2019	XXX
478160-10-4	JOHNSON & JOHNSON			29,358.000	4,282,451	145.870	4,282,451	1,234,986		108,889		493,566		493,566		08/27/2019	XXX
49271V-10-0	KEURIG DR PEPPER INC			1,207.000	34,943	28.950	34,943	24,757		724		3,995		3,995		10/23/2008	XXX
493267-10-8	KEYCORP			9,434.000	190,944	20.240	190,944	52,511		6,698		51,510		51,510		11/19/2009	XXX

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Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
49338L-10-3	KEYSIGHT TECHNOLOGIES INC			677.000	69,481	102.630	69,481	6,443				27,452		27,452		11/06/2014	XXX
49427F-10-8	KILROY REALTY CORP			200.000	16,780	83.900	16,780	13,772	97	376		4,204		4,204		11/28/2018	XXX
494368-10-3	KIMBERLY-CLARK CORP			4,500.000	618,975	137.550	618,975	202,820	4,635	18,405		106,245		106,245		05/13/2003	XXX
49446R-10-9	KIMCO REALTY CORP			4,100.000	84,911	20.710	84,911	41,246	1,148	4,592		24,846		24,846		05/15/2009	XXX
50050N-10-3	KONTOOR BRANDS INC													0		02/25/2003	XXX
501044-10-1	KROGER CO/THE			2,241.000	64,967	28.990	64,967	16,317		1,345		3,339		3,339		03/02/2000	XXX
501889-20-8	LKQ CORP			34,800.000	1,242,360	35.700	1,242,360	929,346				370,453		370,453		06/25/2019	XXX
502431-10-9	L3HARRIS TECHNOLOGIES INC			1,365.000	270,093	197.870	270,093	43,309		3,918		86,295		86,295		10/23/2008	XXX
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS			1,100.000	186,087	169.170	186,087	54,391				47,091		47,091		08/16/2005	XXX
512807-10-8	LAM RESEARCH CORP			497.000	145,323	292.400	145,323	11,252	572	1,665		77,646		77,646		06/06/2012	XXX
513272-10-4	LAMB WESTON HOLDINGS INC			1,100.000	94,633	86.030	94,633	12,065		880		13,717		13,717		11/10/2016	XXX
518439-10-4	ESTEE LAUDER COS INC/THE			2,300.000	475,042	206.540	475,042	52,028		4,071		175,812		175,812		05/22/2008	XXX
524660-10-7	LEGGETT & PLATT INC			1,472.000	74,822	50.830	74,822	27,571	589	2,296		22,065		22,065		06/20/2018	XXX
531172-10-4	LIBERTY PROPERTY TRUST			600.000	36,030	60.050	36,030	28,904	246	738		7,127		7,127		03/05/2019	XXX
53223X-10-7	LIFE STORAGE INC			200.000	21,656	108.280	21,656	21,374				282		282		10/11/2019	XXX
532457-10-8	ELI LILLY & CO			5,091.997	669,241	131.430	669,241	219,018		13,227		52,059		52,059		01/22/2019	XXX
539830-10-9	LOCKHEED MARTIN CORP			2,455.000	955,928	389.380	955,928	221,895		21,655		301,296		301,296		08/27/2019	XXX
540424-10-8	LOEWS CORP			3,300.000	173,217	52.490	173,217	50,600		825		23,001		23,001		12/18/2003	XXX
54142L-10-9	LOGMEIN INC			17.000	1,458	85.740	1,458	259		22		71		71		02/02/2017	XXX
548661-10-7	LOWE'S COS INC			1,086.000	130,059	119.760	130,059	11,490		2,237		29,756		29,756		02/28/2000	XXX
55261F-10-4	M&T BANK CORP			1,400.000	237,650	169.750	237,650	85,109		5,740		37,268		37,268		11/19/2009	XXX
55262C-10-0	MBIA INC			57,100.000	531,030	9.300	531,030	526,210				4,820		4,820		09/26/2019	XXX
55272X-10-2	MFA FINANCIAL INC			185,800.000	1,421,370	7.650	1,421,370	1,424,155	37,160	135,020		156,477		156,477		09/19/2019	XXX
55354G-10-0	MSCI INC			100.000	25,818	258.180	25,818	15,181		252		10,637		10,637		01/09/2019	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP			33,400.000	420,172	12.580	420,172	377,913				42,259		42,259		06/25/2019	XXX
570535-10-4	MARKEL CORP			30.000	34,295	1,143.170	34,295	33,790				505		505		08/27/2019	XXX
57060D-10-8	MARKETAXESS HOLDINGS INC			200.000	75,822	379.110	75,822	45,767		408		30,915		30,915		08/27/2019	XXX
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE CORP			63.000	8,112	128.760	8,112	524	34	113		3,670		3,670		09/04/2018	XXX
571748-10-2	MARSH & MCLENNAN COS INC			5,700.000	635,037	111.410	635,037	137,535		9,918		180,462		180,462		11/08/2007	XXX
571903-20-2	MARRIOTT INTERNATIONAL INC/MD			1,659.000	251,222	151.430	251,222	22,414		3,069		71,121		71,121		09/23/2016	XXX
57636Q-10-4	MASTERCARD INC			10,900.000	3,254,631	298.590	3,254,631	215,522		14,388		1,198,346		1,198,346		11/19/2009	XXX
579780-20-6	MCCORMICK & CO INC/MD			400.000	67,892	169.730	67,892	42,324	248	912		12,196		12,196		06/20/2018	XXX
580135-10-1	MCDONALD'S CORP			8,600.000	1,699,446	197.610	1,699,446	196,649		40,678		172,344		172,344		12/18/2003	XXX
58933Y-10-5	MERCK & CO INC			28,126.000	2,558,060	90.950	2,558,060	1,240,997	17,157	52,472		369,024		369,024		06/26/2019	XXX
594918-10-4	MICROSOFT CORP			82,910.000	13,074,907	157.700	13,074,907	4,896,332		155,382		4,567,938		4,567,938		08/27/2019	XXX
594972-40-8	MICROSTRATEGY INC			9,000.000	1,283,670	142.630	1,283,670	1,222,207				61,463		61,463		07/23/2019	XXX
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC			1,500.000	197,790	131.860	197,790	168,734		3,264		29,056		29,056		06/26/2019	XXX
60871R-20-9	MOLSON COORS BREWING CO			22,983.000	1,238,784	53.900	1,238,784	1,223,665		23,861		1,770		1,770		10/31/2019	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC			12,700.000	699,516	55.080	699,516	526,988	3,620	13,136		180,704		180,704		03/05/2019	XXX
61174X-10-9	MONSTER BEVERAGE CORP			519.000	32,982	63.550	32,982	7,782				7,437		7,437		11/06/2012	XXX
615369-10-5	MOODY'S CORP			900.000	213,669	237.410	213,669	18,212		1,800		87,633		87,633		12/19/2002	XXX
61945C-10-3	MOSAIC CO/THE			32,900.000	711,956	21.640	711,956	642,389		1,645		69,567		69,567		11/20/2019	XXX
620076-30-7	MOTOROLA SOLUTIONS INC			693.000	111,670	161.140	111,670	22,584	444	1,692		31,947		31,947		03/05/2019	XXX
62482R-10-7	MR COOPER GROUP INC			48,129.000	602,094	12.510	602,094	474,003				128,091		128,091		04/26/2019	XXX
62886E-10-8	NCR CORP			34,700.000	1,220,052	35.160	1,220,052	1,028,112				191,940		191,940		10/29/2019	XXX
62944T-10-5	NVR INC			20.000	76,168	3,808.410	76,168	61,288				14,881		14,881		08/27/2019	XXX
62989*-10-5	NAMIC Insurance Company			141.000	44,714	317.120	44,714	7,050				2,434		2,434		04/07/1985	XXX
637417-10-6	NATIONAL RETAIL PROPERTIES INC			1,300.000	69,706	53.620	69,706	67,876		1,339		1,830		1,830		06/26/2019	XXX
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC		D	104,041.000	387,033	3.720	387,033	370,835				16,197		16,197		09/03/2019	XXX
64110D-10-4	NETAPP INC			300.000	18,675	62.250	18,675	3,108		528		774		774		07/10/2001	XXX
65249B-10-9	NEWS CORP			89,050.000	1,259,167	14.140	1,259,167	1,152,038		15,572		228,772		228,772		11/08/2019	XXX
65339F-10-1	NEXTERA ENERGY INC			5,905.000	1,429,955	242.160	1,429,955	192,741		29,525		403,548		403,548		10/11/2016	XXX
654106-10-3	NIKE INC			14,700.000	1,489,257	101.310	1,489,257	137,238	3,602	12,936		399,399		399,399		03/04/2004	XXX
65473P-10-5	NISOURCE INC			3,300.000	91,872	27.840	91,872	22,922		2,640		8,217		8,217		11/08/2007	XXX
655664-10-0	NORDSTROM INC			1,363.000	55,788	40.930	55,788	12,291		2,017		(7,742)		(7,742)		12/19/2002	XXX
655844-10-8	NORFOLK SOUTHERN CORP			2,300.000	446,499	194.130	446,499	138,413		8,280		102,557		102,557		12/17/2018	XXX
666807-10-2	NORTHROP GRUMMAN CORP			1,514.000	520,771	343.970	520,771	51,746		7,812		149,992		149,992		12/14/2000	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC			592.000	259,450	438.260	259,450	88,594				49,962		49,962		08/27/2019	XXX
681919-10-6	OMNICOM GROUP INC			3,600.000	291,672	81.020	291,672	108,922	2,340	9,180		28,008		28,008		08/16/2002	XXX
68235P-10-8	ONE GAS INC			600.000	56,142	93.570	56,142	9,666		1,200		8,382		8,382		02/06/2014	XXX
68389X-10-5	ORACLE CORP			23,036.000	1,220,447	52.980	1,220,447	363,873		19,641		144,691		144,691		06/26/2019	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE			1,600.000	255,408	159.630	255,408	64,828		6,720		68,352		68,352		07/14/2009	XXX
693506-10-7	PPG INDUSTRIES INC			4,000.000	533,960	133.490	533,960	97,894		7,920		125,040		125,040		03/21/2001	XXX
69351T-10-6	PPL CORP			1,400.000	50,232	35.880	50,232	22,448	578	2,307		10,570		10,570		12/19/2002	XXX
693718-10-8	PACCAR INC			400.000	31,640	79.100	31,640	9,477		1,312		8,784		8,784		03/04/2004	XXX
701094-10-4	PARKER-HANNIFIN CORP			150.000	30,873	205.820	30,873	4,640		510		8,502		8,502		12/19/2002	XXX
704326-10-7	PAYCHEX INC			1,700.000	144,602	85.060	144,602	127,502		3,002		17,100		17,100		08/27/2019	XXX
70450Y-10-3	PAYPAL HOLDINGS INC			200.000	21,634	108.170	21,634	22,830				(1,196)		(1,196)		06/26/2019	XXX
713448-10-8	PEPSICO INC			14,582.000	1,992,922	136.670	1,992,922	807,561	13,926	52,012		374,627		374,627		06/26/2019	XXX
714046-10-9	PERKINELMER INC			2,200.000	213,620	97.100	213,620	30,602		616		40,810		40,810		10/21/2005	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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
715347-10-0	PERSPECTA INC			450.000	11,898	26.440	11,898	1,775	27	99		4,149		4,149		04/04/2017	XXX
717081-10-3	PFIZER INC			58,016.000	2,273,067	39.180	2,273,067	1,163,292		86,436		(250,008)		(250,008)		08/27/2019	XXX
718546-10-4	PHILLIPS 66			300.000	33,423	111.410	33,423	23,673		1,050		7,578		7,578		06/22/2017	XXX
723484-10-1	PINNACLE WEST CAPITAL CORP			800.000	71,944	89.930	71,944	26,280		2,396		3,784		3,784		12/19/2002	XXX
727493-10-8	PLANTRONICS INC			17,500.000	478,450	27.340	478,450	464,114		4,020		14,336	173,200	(158,864)		12/06/2019	XXX
737446-10-4	POST HOLDINGS INC			14,500.000	1,581,950	109.100	1,581,950	1,319,928				231,803		231,803		11/21/2019	XXX
74144T-10-8	T ROWE PRICE GROUP INC			3,200.000	389,888	121.840	389,888	101,709		9,728		94,464		94,464		06/07/2006	XXX
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			1,200.000	66,000	55.000	66,000	22,763		2,616		12,996		12,996		05/15/2009	XXX
742718-10-9	PROCTER & GAMBLE CO/THE			26,237.000	3,277,001	124.900	3,277,001	1,624,287		74,478		843,893		843,893		06/26/2019	XXX
743315-10-3	PROGRESSIVE CORP/THE			4,700.000	340,233	72.390	340,233	293,172		12,220		51,727		51,727		03/05/2019	XXX
74340W-10-3	PROLOGIS INC			5,600.000	499,184	89.140	499,184	366,105		11,236		151,346		151,346		06/26/2019	XXX
744320-10-2	PRUDENTIAL FINANCIAL INC			600.000	56,244	93.740	56,244	22,392		2,400		7,314		7,314		07/14/2009	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC			3,600.000	212,580	59.050	212,580	83,580		6,768		25,200		25,200		03/04/2004	XXX
74460D-10-9	PUBLIC STORAGE			1,600.000	340,736	212.960	340,736	135,962		12,000		10,538		10,538		06/26/2019	XXX
74736K-10-1	QORVO INC			4,900.000	569,527	116.230	569,527	304,203				265,324		265,324		05/23/2019	XXX
747525-10-3	QUALCOMM INC			419.000	36,968	88.230	36,968	7,808		779		13,123		13,123		04/02/2002	XXX
74834L-10-0	QUEST DIAGNOSTICS INC			1,300.000	138,827	106.790	138,827	37,663		2,756		30,576		30,576		12/19/2002	XXX
74915M-10-0	QURATE RETAIL INC			143,800.000	1,212,234	8.430	1,212,234	1,197,197				15,037	353,749	(338,712)		12/30/2019	XXX
750236-10-1	RADIAN GROUP INC			23,800.000	598,808	25.160	598,808	432,284		212		182,391		182,391		09/13/2019	XXX
755111-50-7	RAYTHEON CO			3,900.000	856,986	219.740	856,986	91,392		14,411		258,921		258,921		12/18/2003	XXX
756109-10-4	REALTY INCOME CORP			3,000.000	220,890	73.630	220,890	205,500	683	4,082		15,390		15,390		06/26/2019	XXX
758849-10-3	REGENCY CENTERS CORP			1,100.000	69,399	63.090	69,399	71,729		1,931		(2,330)		(2,330)		03/05/2019	XXX
7591EP-10-0	REGIONS FINANCIAL CORP			6,500.000	111,540	17.160	111,540	26,780	1,008	3,738		24,570		24,570		07/14/2009	XXX
760759-10-0	REPUBLIC SERVICES INC			2,000.000	179,260	89.630	179,260	143,800	810	2,267		24,170		24,170		10/11/2019	XXX
76118Y-10-4	RESIDEO TECHNOLOGIES INC													0		12/19/2002	XXX
770323-10-3	ROBERT HALF INTERNATIONAL INC			1,200.000	75,780	63.150	75,780	28,038		1,488		7,140		7,140		03/04/2004	XXX
773903-10-9	ROCKWELL AUTOMATION INC			900.000	182,403	202.670	182,403	26,667		3,824		46,971		46,971		03/04/2004	XXX
776696-10-6	ROPER TECHNOLOGIES INC			700.000	247,961	354.230	247,961	177,125		1,249		60,560		60,560		01/22/2019	XXX
778296-10-3	ROSS STORES INC			2,800.000	325,976	116.420	325,976	29,974		2,856		93,016		93,016		12/22/2009	XXX
78409V-10-4	S&P GLOBAL INC			1,600.000	436,880	273.050	436,880	46,970		3,648		164,976		164,976		04/29/2016	XXX
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS INC			16,800.000	1,031,520	61.400	1,031,520	858,181		2,323		173,339		173,339		12/19/2019	XXX
78573L-10-6	SABRA HEALTH CARE REIT INC			589.000	12,569	21.340	12,569	6,517		1,060		2,863		2,863		08/01/2017	XXX
808513-10-5	CHARLES SCHWAB CORP/THE			2,095.000	99,638	47.560	99,638	19,739		1,585		12,633		12,633		05/10/2004	XXX
816851-10-9	SEMPRA ENERGY			3,300.000	499,884	151.480	499,884	102,812	3,193	12,532		142,857		142,857		10/21/2005	XXX
82669G-10-4	SIGNATURE BANK/NEW YORK NY			4,900.000	669,389	136.610	669,389	606,448		4,368		62,941		62,941		09/27/2019	XXX
828806-10-9	SIMON PROPERTY GROUP INC			3,480.000	518,381	148.960	518,381	160,976		28,884		(66,224)		(66,224)		04/06/2009	XXX
832696-40-5	JM SMUCKER CO/THE			1,159.000	120,687	104.130	120,687	47,791		4,010		12,332		12,332		12/05/2008	XXX
833034-10-1	SNAP-ON INC			900.000	152,460	169.400	152,460	25,565		3,537		21,699		21,699		12/18/2003	XXX
842587-10-7	SOUTHERN CO/THE			5,200.000	331,240	63.700	331,240	218,192		14,098		102,856		102,856		06/29/2015	XXX
844741-10-8	SOUTHWEST AIRLINES CO			1,800.000	97,164	53.980	97,164	14,997	324	1,224		13,500		13,500		12/12/2011	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC			9,920.000	637,757	64.290	637,757	489,110		16,746		216,615		216,615		06/25/2019	XXX
848577-10-2	SPIRIT AIRLINES INC			15,100.000	608,681	40.310	608,681	592,072				16,609		16,609		12/19/2019	XXX
854502-10-1	STANLEY BLACK & DECKER INC			775.000	128,449	165.740	128,449	26,869		2,093		35,650		35,650		03/16/2010	XXX
855244-10-9	STARBUCKS CORP			14,700.000	1,292,424	87.920	1,292,424	84,864		21,903		345,744		345,744		04/08/2008	XXX
85571B-10-5	STARWOOD PROPERTY TRUST INC			3,200.000	79,552	24.860	79,552	75,137	1,536	1,536		4,415		4,415		08/27/2019	XXX
860372-10-1	STEWART INFORMATION SERVICES CORP			38,000.000	1,550,020	40.790	1,550,020	1,446,008		28,960		110,665		110,665		12/23/2019	XXX
862121-10-0	STORE CAPITAL CORP			1,300.000	48,412	37.240	48,412	42,968	455	884		5,444		5,444		06/26/2019	XXX
863667-10-1	STRYKER CORP			3,200.000	671,808	209.940	671,808	346,092	1,840	6,500		167,472		167,472		01/22/2019	XXX
866674-10-4	SUN COMMUNITIES INC			1,500.000	225,150	150.100	225,150	144,607	1,125	4,440		72,585		72,585		06/20/2018	XXX
87165B-10-3	SYNCHRONY FINANCIAL			328.000	11,811	36.010	11,811	3,435		282		4,116		4,116		11/23/2015	XXX
87166B-10-2	SYNEOS HEALTH INC			12,600.000	749,385	59.475	749,385	566,325				181,668		181,668		11/06/2019	XXX
871829-10-7	SYSCO CORP			5,000.000	427,700	85.540	427,700	200,450		7,800		114,400		114,400		04/13/2016	XXX
87240R-10-7	TFS FINANCIAL CORP			900.000	17,712	19.680	17,712	14,016		936		3,195		3,195		11/28/2018	XXX
872540-10-9	TJX COS INC/THE			9,200.000	561,752	61.060	561,752	161,155		8,142		150,144		150,144		04/04/2018	XXX
872590-10-4	T-MOBILE US INC			1,300.000	101,946	78.420	101,946	94,955				6,991		6,991		06/26/2019	XXX
87612E-10-6	TARGET CORP			888.000	113,850	128.210	113,850	24,614		2,309		55,163		55,163		06/26/2000	XXX
87901J-10-5	TEGNA INC			3,100.000	51,739	16.690	51,739	6,959	217	868		18,042		18,042		06/08/2015	XXX
879360-10-5	TELEDYNE TECHNOLOGIES INC			100.000	34,654	346.540	34,654	20,182				13,947		13,947		06/20/2018	XXX
879369-10-6	TELEFLEX INC			100.000	37,644	376.440	37,644	16,487		136		11,796		11,796		10/11/2016	XXX
88076W-10-3	TERADATA CORP			2,200.000	58,894	26.770	58,894	12,562				(25,498)		(25,498)		10/01/2007	XXX
882508-10-4	TEXAS INSTRUMENTS INC			8,300.000	1,064,807	128.290	1,064,807	195,862		26,643		280,457		280,457		10/04/2017	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC			4,400.000	1,429,428	324.870	1,429,428	120,634	836	3,256		444,752		444,752		04/06/2009	XXX
88579Y-10-1	3M CO			6,200.000	1,093,804	176.420	1,093,804	290,302		35,712		(87,544)		(87,544)		04/11/2002	XXX
886547-10-8	TIFFANY & CO			900.000	120,285	133.650	120,285	25,274	522	2,034		47,826		47,826		03/21/2001	XXX
88870P-10-6	TIVO CORP			105,566.000	895,200	8.480	895,200	801,116		26,022		94,083	139,473	(45,390)		11/08/2019	XXX
89417E-10-9	TRAVELERS COS INC/THE			5,505.000	753,910	136.950	753,910	195,483		17,781		94,686		94,686		06/07/2006	XXX
896522-10-9	TRINITY INDUSTRIES INC			39,100.000	866,065	22.150	866,065	812,794		20,421		70,985		70,985		06/25/2019	XXX
89832Q-10-9	TRUIST FINANCIAL CORP			4,144.000	233,390	56.320	233,390	49,465		6,784		71,982		71,982		11/28/2018	XXX
902252-10-5	TYLER TECHNOLOGIES INC			200.000	60,004	300.020	60,004	45,734				14,270		14,270		08/27/2019	XXX
902494-10-3	TYSON FOODS INC			1,500.000	136,560	91.040	136,560	21,836		2,318		56,460		56,460		05/03/2006	XXX
902653-10-4	UDR INC			4,100.000	191,470	46.700	191,470	173,407		3,474		14,977		14,977		06/26/2019	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
902681-10-5	UGI CORP			37,800.000	1,707,048	45.160	1,707,048	1,684,173	2,080			22,875		22,875		12/31/2019	XXX
902973-30-4	US BANCORP			13,100.000	776,699	59.290	776,699	279,994	5,502	20,043		178,029		178,029		07/21/2010	XXX
907818-10-8	UNION PACIFIC CORP			8,400.000	1,518,636	180.790	1,518,636	97,885		31,080		357,504		357,504		12/15/2004	XXX
911312-10-6	UNITED PARCEL SERVICE INC			300.000	35,118	117.060	35,118	15,597		1,152		5,859		5,859		05/15/2009	XXX
912008-10-9	US FOODS HOLDING CORP			40,500.000	1,696,545	41.890	1,696,545	1,257,920				354,926		354,926		12/19/2019	XXX
913017-10-9	UNITED TECHNOLOGIES CORP			10,038.002	1,503,291	149.760	1,503,291	304,414		29,870		434,445		434,445		06/20/2018	XXX
91307C-10-2	UNITED THERAPEUTICS CORP			14,000.000	1,233,120	88.080	1,233,120	1,190,610				34,350		34,350		12/30/2019	XXX
91324P-10-2	UNITEDHEALTH GROUP INC			10,000.000	2,939,800	293.980	2,939,800	274,634		41,400		448,600		448,600		04/06/2009	XXX
91336L-10-7	UNIVAR SOLUTIONS INC			42,000.000	1,018,080	24.240	1,018,080	891,370				126,710		126,710		12/26/2019	XXX
91529Y-10-6	UNUM GROUP			738.000	21,520	29.160	21,520	9,977		804		(162)		(162)		08/10/2018	XXX
91704F-10-4	URBAN EDGE PROPERTIES			163.000	3,126	19.180	3,126	1,310		143		417		417		01/15/2015	XXX
918204-10-8	VF CORP			3,200.000	318,912	99.660	318,912	27,940		6,176		109,486		109,486		07/14/2003	XXX
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			300.000	42,603	142.010	42,603	37,040				5,563		5,563		01/09/2019	XXX
92276F-10-0	VENTAS INC			2,100.000	121,254	57.740	121,254	46,326	1,664	6,657		(1,785)		(1,785)		04/06/2009	XXX
92339V-10-0	VEREIT INC			111,800.000	1,033,032	9.240	1,033,032	915,573	15,373	37,870		137,379		137,379		12/19/2019	XXX
92343E-10-2	VERISIGN INC			1,500.000	289,020	192.680	289,020	33,803				66,585		66,585		11/13/2006	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC			42,600.000	2,615,640	61.400	2,615,640	2,205,641		61,804		194,180		194,180		06/26/2019	XXX
92345Y-10-6	VERISK ANALYTICS INC			1,100.000	164,274	149.340	164,274	129,010		1,100		35,264		35,264		03/05/2019	XXX
92556H-20-6	VIACOMCBS INC			0.250	10	41.960	10	9	2,314			2		2		10/24/2019	XXX
92826C-83-9	VISA INC			18,800.000	3,532,520	187.900	3,532,520	381,604		19,740		1,052,048		1,052,048		06/15/2011	XXX
92886T-20-1	VONAGE HOLDINGS CORP			55,900.000	414,219	7.410	414,219	520,583				(93,567)		(93,567)		12/23/2019	XXX
929042-10-9	VORNADO REALTY TRUST			327.000	21,746	66.500	21,746	10,388	638	863		1,462		1,462		11/19/2009	XXX
92936U-10-9	WP CAREY INC			3,000.000	240,120	80.040	240,120	199,331	3,114	12,396		44,100		44,100		06/20/2018	XXX
92939U-10-6	WEC ENERGY GROUP INC			3,500.000	322,805	92.230	322,805	101,711		7,670		73,360		73,360		06/26/2019	XXX
931142-10-3	WALMART INC			15,300.000	1,818,252	118.840	1,818,252	861,692	8,109	31,650		387,276		387,276		08/27/2019	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC			948.000	55,894	58.960	55,894	24,057		1,702		(8,883)		(8,883)		01/02/2015	XXX
94106L-10-9	WASTE MANAGEMENT INC			5,700.000	649,572	113.960	649,572	98,468		11,685		142,329		142,329		12/19/2002	XXX
941848-10-3	WATERS CORP			1,100.000	257,015	233.650	257,015	36,799				49,500		49,500		12/18/2003	XXX
949746-10-1	WELLS FARGO & CO			27,350.000	1,471,430	53.800	1,471,430	1,084,964		32,592		219,114		219,114		08/27/2019	XXX
95040Q-10-4	WELLTOWER INC			1,500.000	122,670	81.780	122,670	50,318		5,220		18,555		18,555		04/06/2009	XXX
959802-10-9	WESTERN UNION CO/THE			2,769.000	74,154	26.780	74,154	24,430		2,215		26,915		26,915		10/02/2006	XXX
960413-10-2	WESTLAKE CHEMICAL CORP			5,900.000	413,885	70.150	413,885	389,804		2,835		24,081		24,081		09/18/2019	XXX
962166-10-4	WEYERHAEUSER CO			1,588.000	47,958	30.200	47,958	24,686		2,160		13,244		13,244		09/01/2010	XXX
981475-10-6	WORLD FUEL SERVICES CORP			9,300.000	403,806	43.420	403,806	290,310	930	1,860		113,496		113,496		05/09/2019	XXX
98310W-10-8	WYNDHAM DESTINATIONS INC			1,700.000	87,873	51.690	87,873	17,019		3,060		26,945		26,945		05/22/2008	XXX
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			1,700.000	106,777	62.810	106,777	21,453		1,972		29,648		29,648		05/22/2008	XXX
98389B-10-0	XCEL ENERGY INC			5,745.000	364,750	63.490	364,750	100,519	2,327	9,163		81,694		81,694		02/25/2009	XXX
98419M-10-0	XYLEM INC/NY			2,100.000	165,459	78.790	165,459	28,473		2,016		25,347		25,347		11/04/2011	XXX
988498-10-1	YUM! BRANDS INC			3,500.000	352,555	100.730	352,555	47,735		5,880		30,835		30,835		03/04/2004	XXX
98850P-10-9	YUM CHINA HOLDINGS INC		D	1,600.000	76,816	48.010	76,816	8,647		768		23,168		23,168		11/01/2016	XXX
989701-10-7	ZIONS BANCORP NA			2,300.000	119,416	51.920	119,416	29,373		2,944		25,714		25,714		11/19/2009	XXX
98978V-10-3	ZOETIS INC			4,500.000	595,575	132.350	595,575	418,860		2,663		184,189		184,189		10/11/2019	XXX
G0176J-10-9	ALLEGION PLC			200.000	24,908	124.540	24,908	4,581		216		8,966		8,966		12/02/2013	XXX
G02602-10-3	AMDOCS LTD			1,000.000	72,190	72.190	72,190	64,605	285	228		7,585		7,585		10/11/2019	XXX
G0408V-10-2	AON PLC		D	2,400.000	499,896	208.290	499,896	265,394		4,128		151,032		151,032		06/20/2018	XXX
G0450A-10-5	ARCH CAPITAL GROUP LTD		D	9,930.000	425,898	42.890	425,898	227,772				160,568		160,568		03/09/2016	XXX
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		D	30,400.000	1,806,976	59.440	1,806,976	1,678,590	12,464	38,160		163,603		163,603		12/23/2019	XXX
G1151C-10-1	ACCENTURE PLC			6,300.000	1,326,591	210.570	1,326,591	694,262		14,238		432,888		432,888		01/22/2019	XXX
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC		D	3,159.000	160,730	50.880	160,730	61,356		4,359		15,890		15,890		10/04/2010	XXX
G29183-10-3	EATON CORP PLC			2,017.000	191,050	94.720	191,050	38,451		5,728		52,563		52,563		12/19/2002	XXX
G3075P-10-1	ENSTAR GROUP LTD		D	5,000.000	1,034,300	206.860	1,034,300	974,411				59,889		59,889		12/27/2019	XXX
G3922B-10-7	GENPACT LTD			100.000	4,217	42.170	4,217	4,010		17		207		207		08/27/2019	XXX
G47567-10-5	IHS MARKIT LTD		D	3,000.000	226,050	75.350	226,050	195,760				30,290		30,290		10/11/2019	XXX
G47791-10-1	INGERSOLL-RAND PLC			1,500.000	199,380	132.920	199,380	32,797		3,498		62,535		62,535		01/22/2019	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			4,163.000	169,476	40.710	169,476	59,539	1,082	4,330		46,043		46,043		11/23/2010	XXX
G5494J-10-3	LINDE PLC		D	5,500.000	1,170,950	212.900	1,170,950	439,265		18,783		306,297		306,297		08/27/2019	XXX
G5960L-10-3	MEDTRONIC PLC			14,500.000	1,645,025	113.450	1,645,025	1,280,467	7,830	26,980		311,283		311,283		10/11/2019	XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		D	300.000	58,806	196.020	58,806	43,629		340		13,422		13,422		08/27/2019	XXX
G8473T-10-0	STERIS PLC			400.000	60,968	152.420	60,968	60,841		296		127		127		08/27/2019	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD			1,500.000	1,673,265	1,115.510	1,673,265	1,146,665		1,400		363,735		363,735		06/25/2019	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC		D	800.000	161,552	201.940	161,552	127,269	520	2,040		40,064		40,064		11/28/2018	XXX
H1467J-10-4	CHUBB LTD			3,962.640	616,825	155.660	616,825	476,789	2,964	11,219		101,789		101,789		03/05/2019	XXX
H2906T-10-9	GARMIN LTD			900.000	87,804	97.560	87,804	55,296		2,255		30,816		30,816		06/20/2018	XXX
H84989-10-4	TE CONNECTIVITY LTD			1,247.000	119,512	95.840	119,512	39,623		2,265		25,202		25,202		12/12/2011	XXX
N00985-10-6	AERCAP HOLDINGS NV		D	19,900.000	1,223,253	61.470	1,223,253	1,034,764				325,648		325,648		12/19/2019	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC			17,400.000	517,817	29.760	517,817	480,997				36,820		36,820		12/31/2019	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					240,616,637	XXX	240,616,637	128,014,275	314,805	3,967,378	0	43,300,126	1,030,956	42,269,163	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
31337#-10-5	FHLB of Cincinnati			54,387.000	5,438,700	100.000	5,438,700	5,438,800		236,695				0		04/10/2019	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					5,438,700	XXX	5,438,700	5,438,800	0	236,695	0	0	0	0	0	XXX	XXX
Parent, Subsidiaries and Affiliates Other																	

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
38704#-10-5	Grange Indemnity Ins Co			1,000.000	60,935,476	60,935.480	60,935,476	7,000,000				1,397,843		1,397,843		05/17/1995	XXX
38704@-10-7	Grange Insurance Company of MI			1,000.000	46,222,059	46,222.060	46,222,059	10,000,000				942,382		942,382		04/27/2001	XXX
38708#-10-1	Grange Property & Casualty Ins			1,000.000	46,149,177	46,149.180	46,149,177	15,000,000				1,078,964		1,078,964		04/14/2004	XXX
89840#-10-3	Trustgard Insurance Company			2,000,000.000	76,347,638	38.170	76,347,638	8,276,318				1,911,835		1,911,835		12/31/1990	XXX
9399999 - Parent, Subsidiaries and Affiliates Other					229,654,350	XXX	229,654,350	40,276,318	0	0	0	5,331,024	0	5,331,024	0	XXX	XXX
Mutual Funds																	
09658L-51-3	BMO PYRFORD INTERNATIONAL STOCK FUND			5,639,287.070	77,765,769	13.790	77,765,769	68,628,786		2,059,628		11,469,126		11,469,126		12/05/2019	4
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO			5,620,184.680	77,614,750	13.810	77,614,750	66,631,013		2,134,435		11,427,813		11,427,813		12/17/2019	4
87234N-76-5	TCW EMERGING MARKETS INCOME FUND			9,052,864.580	76,496,706	8.450	76,496,706	70,000,000		3,688,399		6,884,196		6,884,196		11/22/2019	4
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY			4,219,314.490	77,340,035	18.330	77,340,035	72,352,546		2,084,723		11,272,100		11,272,100		12/20/2019	4
9499999 - Mutual Funds					309,217,260	XXX	309,217,260	277,612,345	0	9,967,185	0	41,053,235	0	41,053,235	0	XXX	XXX
9799999 Total Common Stocks					784,926,947	XXX	784,926,947	451,341,738	314,805	14,171,258	0	89,684,385	1,030,956	88,653,422	0	XXX	XXX
9899999 Total Preferred and Common Stocks					816,620,205	XXX	817,932,085	483,250,667	546,671	14,722,585	0	89,758,927	1,030,956	88,767,006	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL		04/23/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,312,528	2,202,407	6,271
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2		06/04/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,121,542	2,115,038	1,110
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3		12/12/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	(1,519)	(1,623)	(2)
38381V-QN-3	GOVERNMENT NATIONAL MORTGAGE A 3.5		06/26/2019	RBC CAPITAL MARKETS, LLC	XXX	4,142,598	4,004,929	
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3		08/13/2019	RBC CAPITAL MARKETS, LLC	XXX	1,015,313	1,000,000	1,250
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32		11/19/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,993,372	1,446,080	4,801
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29		06/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	486,737	404,331	4,552
912810-QF-8	TSY INFL IX N/B 2.125 15/02/40		12/19/2019	THE BANK OF NEW YORK MELLON 4577400	XXX	1,017,415	773,182	5,671
912810-RR-1	TSY INFL IX N/B 1 15/02/46		11/19/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,203,998	1,083,350	2,855
912810-SB-5	TSY INFL IX N/B 1 15/02/48		12/19/2019	THE BANK OF NEW YORK MELLON 4577400	XXX	2,040,212	1,824,533	6,297
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23		06/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	3,648,328	3,629,431	2,641
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		11/19/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	7,824,308	7,780,890	3,892
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29		11/19/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,012,114	1,003,460	873
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		06/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	9,706,476	9,635,814	21,377
912828-PP-9	TSY INFL IX N/B 1.125 15/01/21		06/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	3,017,732	2,990,609	12,557
912828-QV-5	TSY INFL IX N/B 0.625 15/07/21		05/21/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,811,163	1,800,992	3,950
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		06/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,101,327	1,106,150	623
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27		05/21/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,037,053	1,050,240	1,382
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		06/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,107,446	1,097,140	1,853
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24		11/19/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	9,745,992	9,729,000	4,230
912828-X3-9	TSY INFL IX N/B 0.125 15/04/22		06/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,599,652	1,618,602	237
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28		11/19/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,074,508	1,022,560	2,668
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		11/19/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,005,004	2,000,880	246
0599999 - Bonds - U.S. Governments						61,023,299	59,317,995	89,334
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75		10/17/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	488,855	500,000	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						488,855	500,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130A8-G2-3	FEDERAL HOME LOAN BANK 2 30/06/31		01/25/2019	FIRST TENNESSEE BANK N.A.	XXX	693,750	750,000	1,167
3133EK-RB-4	FEDERAL FARM CREDIT BANK 3.03 18/06/29		06/13/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	998,500	1,000,000	
3134GA-DN-1	FREDDIE MAC 2.25 28/08/31		01/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,177,574	2,365,000	20,940
3136B4-MA-3	FANNIE MAE 3.5		04/23/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,960,656	1,947,873	5,492
3137B1-5G-3	FREDDIE MAC 3		04/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	729,950		13,904
3137BA-AN-2	FREDDIE MAC 2.5		01/19/2017	VARIOUS	XXX	38,600	38,600	
3137F5-GN-3	FREDDIE MAC 3.5		04/25/2019	RBC CAPITAL MARKETS, LLC	XXX	2,572,565	2,547,488	7,183
3137FJ-QR-3	FREDDIE MAC 4		03/26/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	5,220,313	5,000,000	15,556
3137FJ-RM-3	FREDDIE MAC 4		08/13/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,898,514	1,864,716	3,108
3137FK-R3-2	FREDDIE MAC 4		03/13/2019	RBC CAPITAL MARKETS, LLC	XXX	4,161,875	4,000,000	7,556
3137FK-SD-9	FREDDIE MAC 4.5		08/06/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,188,585	1,045,940	1,030
3137FP-AH-8	FREDDIE MAC 4.5		09/24/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,674,161	2,665,000	9,661
3138LL-G9-0	FANNIE MAE 3.46 POOL ID AN7423		06/12/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	3,667,429	3,580,845	5,507
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		08/27/2019	BREAN CAPITAL LLC	XXX	2,245,178	2,187,417	5,286
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695		11/25/2019	BREAN CAPITAL LLC	XXX	700,343	700,000	1,467
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						30,927,993	29,692,879	97,857
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00101J-AH-9	ADT SEC CORP 4.125 15/06/23		06/19/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	371,250	375,000	258
00130H-BY-0	AES CORP/THE 5.125 01/09/27		04/12/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	790,313	750,000	4,805
00688J-AA-5	ADIENT US LLC 7 15/05/26		11/20/2019	BARCLAYS BANK PLC 196101	XXX	185,281	175,000	238
00971T-AK-7	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		10/29/2019	VARIOUS	XXX	530,256	530,000	98
00973R-AD-5	AKER BP ASA 4.75 15/06/24	D	09/18/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	234,281	225,000	2,702
013092-AB-7	ALBERTSONS COS/SAFEWAY 5.875 15/02/28		08/01/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	125,000	125,000	
013093-AB-5	ALBERTSONS COS/SAFEWAY 6.625 15/06/24		07/25/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	364,875	350,000	2,834
013817-AW-1	ARCONIC INC 5.125 01/10/24		06/03/2019	J.P. MORGAN SECURITIES LLC	XXX	407,500	400,000	3,644
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29		03/26/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	425,000	425,000	
02005N-BF-6	ALLY FINANCIAL INC 5.75 20/11/25		04/01/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	427,500	400,000	8,497
02156B-AE-3	ALTERYX INC 1 01/08/26		12/11/2019	VARIOUS	XXX	418,987	450,000	1,513
02917T-AB-0	VEREIT INC 3.75 15/12/20		11/21/2019	VARIOUS	XXX	1,015,875	1,000,000	13,167
030981-AJ-3	AMERIGAS PART/FIN CORP 5.875 20/08/26		08/13/2019	VARIOUS	XXX	578,875	550,000	11,660
03674X-AC-0	ANTERO RESOURCES CORP 5.125 01/12/22		06/13/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	170,625	175,000	399
038522-AQ-1	ARAMARK SERVICES INC 5 01/02/28		10/09/2019	VARIOUS	XXX	889,688	900,000	20,104

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
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27		04/02/2019	J.P. MORGAN SECURITIES LLC	XXX	512,500	500,000	1,241
04010L-AT-0	ARES CAPITAL CORP 3.75 01/02/22		08/14/2019	BARCLAYS CAPITAL INC	XXX	1,227,200	1,180,000	1,844
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		10/23/2019	VARIOUS	XXX	4,416,753	4,159,000	77,896
045054-AL-7	ASHTEAD CAPITAL INC 4.25 01/11/29		10/28/2019	J.P. MORGAN SECURITIES LLC	XXX	500,000	500,000	
04947P-AB-8	ATLASSIAN INC 0.625 01/05/23		08/16/2019	VARIOUS	XXX	248,498	135,000	250
058498-AV-8	BALL CORP 4.875 15/03/26		01/31/2019	DEUTSCHE BANK SECURITIES INC.	XXX	306,000	300,000	5,647
06048W-D6-4	BANK OF AMERICA CORP 3 23/10/34		11/20/2019	D.A. DAVIDSON AND CO	XXX	992,500	1,000,000	2,417
06738E-AW-5	BARCLAYS PLC 4.836 09/05/28	D	10/29/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	791,250	750,000	17,329
071734-AC-1	BAUSCH HEALTH COS INC 5.75 15/08/27	A	02/25/2019	VARIOUS	XXX	1,213,563	1,200,000	
07556Q-BS-3	BEAZER HOMES USA 7.25 15/10/29		11/12/2019	J.P. MORGAN SECURITIES LLC	XXX	364,000	350,000	3,524
085770-AA-3	BERRY GLOBAL INC 4.875 15/07/26		05/17/2019	WELLS FARGO BANK, N.A.	XXX	600,000	600,000	
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33		06/25/2019	BREAN CAPITAL LLC	XXX	1,667,565	1,500,000	10,150
09257W-AB-6	BLACKSTONE MORTGAGE TR 4.375 05/05/22		08/14/2019	MERRILL LYNCH AND CO., INC. 3162106	XXX	363,563	350,000	4,466
09257W-AC-4	BLACKSTONE MORTGAGE TR 4.75 15/03/23		08/29/2019	VARIOUS	XXX	1,817,496	1,750,000	36,188
09709T-ED-9	BOFA FINANCE LLC 0.25 01/05/23		12/18/2019	VARIOUS	XXX	335,269	313,000	107
110122-CB-2	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29		05/07/2019	BLAYLOCK & COMPANY INC	XXX	793,400	800,000	
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26		11/12/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	463,750	500,000	8,942
12008R-AM-9	BUILDERS FIRSTSOURCE INC 6.75 01/06/27		05/22/2019	VARIOUS	XXX	483,892	475,000	
1248EP-BG-7	CCO HLDGS LLC/CAP CORP 5.375 01/05/25		03/29/2019	VARIOUS	XXX	826,750	800,000	17,961
1248EP-BM-4	CCO HLDGS LLC/CAP CORP 5.75 15/02/26		01/31/2019	J.P. MORGAN SECURITIES LLC	XXX	203,250	200,000	5,399
1248EP-BR-3	CCO HLDGS LLC/CAP CORP 5.5 01/05/26		04/04/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	103,500	100,000	2,399
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28		04/15/2019	J.P. MORGAN SECURITIES LLC	XXX	374,063	375,000	3,958
1248EP-CB-7	CCO HLDGS LLC/CAP CORP 5.375 01/06/29		05/23/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	377,344	375,000	280
12508E-AJ-0	CDK GLOBAL INC 5.25 15/05/29		05/02/2019	WELLS FARGO BANK, N.A.	XXX	425,000	425,000	
125581-GW-2	CIT GROUP INC 5.25 07/03/25		04/03/2019	BARCLAYS BANK PLC 196101	XXX	799,938	750,000	2,683
126307-AS-6	CSC HOLDINGS LLC 5.375 01/02/28		09/18/2019	VARIOUS	XXX	1,578,500	1,550,000	21,828
126307-BA-4	CSC HOLDINGS LLC 5.75 15/01/30		10/09/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	103,750	100,000	1,453
126408-HM-8	CSX CORP 4.25 15/03/29		06/17/2019	RAYMOND JAMES AND ASSOCIATES	XXX	2,199,220	2,000,000	22,194
12674T-AA-4	C&W SENIOR FINANCING DAC 6.875 15/09/27	D	12/18/2019	VARIOUS	XXX	309,308	300,000	6,617
13123X-AZ-5	CALLON PETROLEUM CO 6.375 01/07/26		12/17/2019	VARIOUS	XXX	201,250	200,000	5,923
131347-CK-0	CALPINE CORP 5.25 01/06/26		04/08/2019	J.P. MORGAN SECURITIES LLC	XXX	150,938	150,000	2,800
131347-CM-6	CALPINE CORP 4.5 15/02/28		12/10/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	375,000	375,000	
131347-CN-4	CALPINE CORP 5.125 15/03/28		12/19/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	250,000	250,000	
14161T-AA-0	CARDTRONICS INC / USA 5.5 01/05/25		03/27/2019	WELLS FARGO BANK, N.A.	XXX	96,938	100,000	2,116
14739L-AA-0	CASCADES INC/USA INC 5.125 15/01/26		11/13/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	350,000	350,000	
15135B-AJ-0	CENTENE CORP 4.75 15/01/25		08/13/2019	VARIOUS	XXX	530,313	525,000	1,402
15135B-AQ-4	CENTENE CORP 4.25 15/12/27		11/21/2019	BARCLAYS BANK PLC 196101	XXX	694,120	700,000	
156700-BB-1	CENTURYLINK INC 5.125 15/12/26		12/09/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	375,000	375,000	
161175-BJ-2	CHARTER COMM OPT LLC/CAP 3.75 15/02/28		09/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	386,906	375,000	938
161175-BR-4	CHARTER COMM OPT LLC/CAP 5.05 30/03/29		09/18/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	139,063	125,000	4,261
163092-AC-3	CHEGG INC 0.125 15/03/25		08/09/2019	CITIGROUP GLOBAL MARKETS INC..	XXX	480,368	435,000	207
163851-AB-4	CHEMOURS CO 6.625 15/05/23		12/17/2019	VARIOUS	XXX	300,250	300,000	6,919
16411Q-AC-5	CHENIERE ENERGY PARTNERS 5.625 01/10/26		02/28/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	306,000	300,000	8,074
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125 30/06/27		06/10/2019	J.P. MORGAN SECURITIES LLC	XXX	1,006,480	975,000	7,360
171484-AG-3	CHURCHILL DOWNS INC 5.5 01/04/27		05/15/2019	VARIOUS	XXX	501,750	500,000	794
18538R-AH-6	CLEARWATER PAPER CORP 5.375 01/02/25		10/15/2019	WELLS FARGO BANK, N.A.	XXX	245,000	250,000	2,837
18538U-AC-0	CLEARWATER SEAFOODS INC 6.875 01/05/25	A	05/15/2019	WELLS FARGO BANK, N.A.	XXX	99,250	100,000	306
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28		12/04/2019	VARIOUS	XXX	551,500	550,000	
20338Q-AD-5	COMMSCOPE INC 6 01/03/26		02/07/2019	J.P. MORGAN SECURITIES LLC	XXX	375,000	375,000	
207410-AE-1	CONMED CORP 2.625 01/02/24		11/26/2019	BARCLAYS CAPITAL INC	XXX	352,343	275,000	969
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.75 01/10/26	D	09/23/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	325,000	325,000	
225310-AL-5	CREDIT ACCEPTANC 6.625 15/03/26		03/05/2019	WELLS FARGO BANK, N.A.	XXX	1,002,000	1,000,000	
22943F-AH-3	CTRIP.COM INTL LTD 1.99 01/07/25	D	08/09/2019	BARCLAYS CAPITAL	XXX	372,669	350,000	813
231021-AJ-5	CUMMINS INC 7.125 01/03/28		06/17/2019	D.A. DAVIDSON AND CO	XXX	1,966,320	1,500,000	32,063
23248V-AA-3	CYBERARK SOFTWARE LTD 0 15/11/24	D	12/02/2019	VARIOUS	XXX	431,982	428,000	
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375 15/07/25		02/04/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	179,156	175,000	523
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375 15/07/25		02/04/2019	VARIOUS	XXX	230,625	225,000	705
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125 15/05/29		06/13/2019	VARIOUS	XXX	627,344	625,000	658
23918K-AQ-1	DAVITA INC 5.125 15/07/24		07/08/2019	BARCLAYS BANK PLC 196101	XXX	351,750	350,000	8,720
24702R-AF-8	DELL INC 6.5 15/04/38		05/16/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	1,040,375	1,025,000	6,477
25272K-AK-9	DELL INT LLC / EMC CORP 6.02 15/06/26		08/21/2019	WELLS FARGO BANK, N.A.	XXX	562,400	500,000	5,686
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375 15/08/26		12/17/2019	J.P. MORGAN SECURITIES LLC	XXX	500,550	500,000	2,045

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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
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625 15/08/27		10/23/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	258,125	250,000	3,819
254687-EA-0	WALT DISNEY COMPANY/THE 6.4 15/12/35		06/13/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,704,300	2,000,000	711
28414H-AG-8	ELANCO ANIMAL HEALTH INC 4.9 28/08/28		08/20/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	275,000	250,000	5,921
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32		09/10/2019	BREAN CAPITAL LLC	XXX	1,148,988	850,000	3,825
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28		11/12/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	234,000	225,000	3,773
29261A-AA-8	ENCOMPASS HEALTH CORP 4.5 01/02/28		09/09/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	200,000	200,000	
29278N-AG-8	ENERGY TRANSFER OPERATNG 5.25 15/04/29		05/01/2019	BARCLAYS BANK PLC 196101	XXX	507,948	470,000	1,234
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.15 01/06/25		06/10/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	97,500	100,000	127
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33		07/16/2019	BREAN CAPITAL LLC	XXX	1,923,135	1,500,000	22,281
298736-AJ-8	EURONET WORLDWIDE INC 0.75 15/03/49		11/06/2019	VARIOUS	XXX	5,337,247	4,585,000	14,105
29978A-AB-0	EVERBRIDGE INC 0.125 15/12/24		12/11/2019	VARIOUS	XXX	385,486	385,000	
30225V-AD-9	EXTRA SPACE STORAGE LP 3.125 01/10/35		12/11/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	303,301	261,000	1,631
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27	D	12/17/2019	J.P. MORGAN SECURITIES LLC	XXX	511,250	500,000	5,813
302941-AP-4	FTI CONSULTING INC 2 15/08/23		10/24/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	175,163	135,000	548
338307-AB-7	FIVE9 INC 0.125 01/05/23		09/19/2019	VARIOUS	XXX	533,150	330,000	129
34959J-AJ-7	FORTIVE CORPORATION 0.875 15/02/22		05/06/2019	VARIOUS	XXX	4,301,641	4,200,000	593
34960P-AB-7	FORTRESS TRANS & INFRAST 6.5 01/10/25		11/04/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	179,375	175,000	1,106
35671D-CC-7	FREEPORT-MCMORAN INC 5 01/09/27		08/01/2019	J.P. MORGAN SECURITIES LLC	XXX	1,950,000	1,950,000	
37185L-AJ-1	GENESIS ENERGY LP/FIN 6.5 01/10/25		12/16/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	47,250	50,000	695
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	12/04/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	589,750	575,000	9,962
380355-AD-9	GOEASY LTD 5.375 01/12/24	A	11/12/2019	WELLS FARGO BANK, N.A.	XXX	575,000	575,000	
38147U-AB-3	GOLDMAN SACHS BDC INC 4.5 01/04/22		10/23/2019	VARIOUS	XXX	744,119	725,000	12,353
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.25 15/08/26		03/12/2019	VARIOUS	XXX	380,250	375,000	8,836
404030-AH-1	H&E EQUIPMENT SERVICES 5.625 01/09/25		05/02/2019	HSBC BANK USA, N.A.	XXX	256,250	250,000	2,539
404119-BX-6	HCA INC 4.125 15/06/29		10/08/2019	VARIOUS	XXX	685,345	650,000	8,233
404121-AJ-4	HCA INC 5.625 01/09/28		06/14/2019	VARIOUS	XXX	1,719,875	1,625,000	21,633
410345-AL-6	HANESBRANDS INC 4.875 15/05/26		02/07/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	196,500	200,000	2,329
413086-AH-2	HARMAN INTL IND 4.15 15/05/25		03/25/2019	BREAN CAPITAL LLC	XXX	1,034,130	1,000,000	15,217
427096-AF-9	HERCULES CAPITAL INC 4.375 01/02/22		12/16/2019	VARIOUS	XXX	950,250	930,000	4,871
431318-AN-4	HILCORP ENERGY I/HILCORP 5 01/12/24		09/18/2019	BARCLAYS BANK PLC 196101	XXX	190,813	200,000	3,007
44931R-AA-0	IAC FINANCECO INC 0.875 01/10/22		08/13/2019	VARIOUS	XXX	241,624	145,000	471
44932F-AA-5	IAC FINANCECO 2 INC 0.875 15/06/26		09/12/2019	VARIOUS	XXX	1,025,280	955,000	2,164
45031U-CG-4	ISTAR INC 4.25 01/08/25		12/06/2019	J.P. MORGAN SECURITIES LLC	XXX	500,000	500,000	
451102-BR-7	ICAHN ENTERPRISES/FIN 6.25 15/05/26		06/24/2019	JEFFERIES LLC	XXX	1,013,830	1,000,000	8,160
451102-BX-4	ICAHN ENTERPRISES/FIN 5.25 15/05/27		12/09/2019	JEFFERIES LLC.	XXX	350,000	350,000	
452327-AH-2	ILLUMINA INC 0.5 15/06/21		11/18/2019	BARCLAYS CAPITAL	XXX	663,257	500,000	396
452327-AH-2	ILLUMINA INC 0.5 15/06/21		11/18/2019	VARIOUS	XXX	3,118,229	2,404,000	2,678
452327-AJ-8	ILLUMINA INC 0 15/08/23		08/13/2019	VARIOUS	XXX	1,458,972	1,345,000	
452327-AK-5	ILLUMINA INC 0 15/08/23		11/01/2019	BARCLAYS CAPITAL INC	XXX	250,125	230,000	
456837-AH-6	ING GROEP NV 3.95 29/03/27	D	04/23/2019	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,008,180	1,000,000	2,853
45867G-AA-9	INTERDIGITAL INC 2 01/06/24		06/14/2019	VARIOUS	XXX	4,034,732	4,030,000	169
459200-AR-2	IBM CORP 6.22 01/08/27		07/16/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,760,480	2,250,000	64,921
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24	D	08/13/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	150,188	150,000	1,024
46266T-AA-6	IQVIA INC 5 15/05/27		08/13/2019	VARIOUS	XXX	563,750	550,000	3,628
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28		07/08/2019	VARIOUS	XXX	597,406	600,000	6,861
46590X-AA-4	JBS USA/FOOD/FINANCE 6.5 15/04/29		04/23/2019	BARCLAYS BANK PLC 196101	XXX	505,000	500,000	339
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33		08/09/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,250,000	1,000,000	4,744
46650C-AA-7	JBS INVESTMENTS II GMBH 7 15/01/26	D	02/07/2019	BARCLAYS BANK PLC 6661105	XXX	462,375	450,000	2,144
47232M-AE-2	JEFFERIES FIN LLC / JFIN 6.25 03/06/26		05/22/2019	JEFFERIES LLC.	XXX	700,000	700,000	
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		08/20/2019	VARIOUS	XXX	1,125,272	1,125,000	827
48242W-AA-4	KBR INC 2.5 01/11/23		10/15/2019	VARIOUS	XXX	768,703	650,000	5,243
482480-AG-5	KLA CORP 4.1 15/03/29		06/25/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,111,660	2,000,000	22,094
483548-AF-0	KAMAN CORP 3.25 01/05/24		02/07/2019	VARIOUS	XXX	642,483	585,000	5,083
48666K-AX-7	KB HOME 6.875 15/06/27		07/23/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	328,875	300,000	2,292
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25		04/09/2019	ROBERT W. BAIRD CO.INCORPORATED	XXX	694,425	705,000	1,028
526057-CD-4	LENNAR CORP 4.75 29/11/27		06/11/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	256,563	250,000	330
527298-BM-4	LEVEL 3 FINANCING INC 5.25 15/03/26		08/14/2019	VARIOUS	XXX	912,938	900,000	20,657
531229-AE-2	LIBERTY MEDIA CORP 2.25 30/09/46		11/21/2019	VARIOUS	XXX	1,250,120	1,036,743	5,725
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48		11/21/2019	VARIOUS	XXX	428,514	374,000	1,807
536797-AE-3	LITHIA MOTORS INC 4.625 15/12/27		12/02/2019	J.P. MORGAN SECURITIES LLC	XXX	300,000	300,000	
552704-AD-0	MEG ENERGY CORP 6.5 15/01/25	A	09/17/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	259,375	250,000	2,889
552953-CE-9	MGM RESORTS INTL 5.75 15/06/25		02/04/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	506,156	500,000	4,001

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552953-CF-6	MGM RESORTS INTL 5.5 15/04/27		04/09/2019	VARIOUS	XXX	656,188	650,000	23
55303X-AG-0	MGM GROWTH/MGM FINANCE 5.75 01/02/27		08/13/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	771,438	725,000	7,563
57164P-AC-0	MARRIOTT OWNERSHIP/ILG 6.5 15/09/26		01/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	506,594	500,000	12,779
57665R-AJ-5	MATCH GROUP INC 5.625 15/02/29		02/08/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	700,000	700,000	
58502B-AC-0	MEDNAX INC 6.25 15/01/27		04/03/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	737,688	725,000	10,069
59001K-AF-7	MERITOR INC 3.25 15/10/37		08/13/2019	JEFFERIES LLC	XXX	195,000	200,000	2,167
595017-AF-1	MICROCHIP TECHNOLOGY INC 1.625 15/02/27		08/13/2019	VARIOUS	XXX	387,673	315,000	1,293
595112-AX-1	MICRON TECHNOLOGY INC 3.125 01/05/32		12/30/2019	MIZUHO CAPITAL MARKETS CORPORATION	XXX	1,289,840	241,000	1,167
61760Q-KT-0	MORGAN STANLEY 3 28/09/29		08/21/2019	D.A. DAVIDSON AND CO	XXX	999,900	1,000,000	12,083
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24		06/27/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	210,500	200,000	5,194
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27		11/13/2019	J.P. MORGAN SECURITIES LLC	XXX	475,000	475,000	
626738-AE-8	MURPHY OIL USA INC 4.75 15/09/29		09/04/2019	J.P. MORGAN SECURITIES LLC	XXX	656,188	650,000	
62912X-AF-1	NGPL PIPECO LLC 4.875 15/08/27		04/30/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	412,000	400,000	4,171
629377-CC-4	NRG ENERGY INC 6.625 15/01/27		08/14/2019	VARIOUS	XXX	963,938	900,000	16,590
629377-CF-7	NRG ENERGY INC 2.75 01/06/48		05/06/2019	VARIOUS	XXX	352,848	320,000	3,816
63530Q-AJ-8	NATIONAL CINEMEDIA LLC 5.875 15/04/28		10/02/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	325,000	325,000	
63938C-AB-4	NAVIENT CORP 5.875 25/10/24		02/04/2019	BARCLAYS BANK PLC 196101	XXX	235,625	250,000	4,121
63938C-AJ-7	NAVIENT CORP 6.75 15/06/26		07/26/2019	J.P. MORGAN SECURITIES LLC	XXX	209,500	200,000	1,688
64110L-AQ-9	NETFLIX INC 5.875 15/11/28		01/28/2019	VARIOUS	XXX	346,375	350,000	3,386
64110L-AV-8	NETFLIX INC 4.875 15/06/30		10/22/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	100,000	100,000	
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23		12/05/2019	VARIOUS	XXX	748,948	717,000	3,589
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46		12/18/2019	VARIOUS	XXX	994,563	950,000	8,414
65366H-AB-9	NICE SYSTEMS INC 1.25 15/01/24		08/16/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	234,525	125,000	143
670008-AD-3	NOVELLUS SYSTEMS INC 2.625 15/05/41		08/16/2019	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	2,133,281	343,000	2,209
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27		03/19/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	847,113	845,000	18,880
680665-AJ-5	OLIN CORP 5.125 15/09/27		12/17/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	615,438	600,000	3,812
68245X-AC-3	1011778 BC / NEW RED FIN 4.25 15/05/24	A	05/07/2019	BARCLAYS BANK PLC 196101	XXX	297,375	300,000	4,038
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29	A	08/22/2019	PERSHING LLC	XXX	1,128,990	1,000,000	2,865
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26	A	01/17/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	744,938	725,000	6,034
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23		06/07/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	580,776	560,000	1,856
69867D-AA-6	PANTHER BF AGGREGATOR 2 6.25 15/05/26		05/01/2019	VARIOUS	XXX	407,875	400,000	972
701885-AD-7	PARSLEY ENERGY LLC/FINAN 5.375 15/01/25		12/17/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	414,000	400,000	9,197
70959W-AG-8	PENSKE AUTOMOTIVE GROUP 5.5 15/05/26		04/22/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	251,875	250,000	6,073
718546-AR-5	PHILLIPS 66 3.9 15/03/28		04/15/2019	RAYMOND JAMES AND ASSOCIATES	XXX	727,208	705,000	2,444
72147K-AE-8	PILGRIM'S PRIDE CORP 5.875 30/09/27		11/01/2019	VARIOUS	XXX	520,750	500,000	1,714
737446-AP-9	POST HOLDINGS INC 5.5 15/12/29		10/21/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	660,938	625,000	10,503
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21		12/16/2019	VARIOUS	XXX	1,577,028	1,407,000	3,103
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.75 15/04/26		09/13/2019	DEUTSCHE BANK SECURITIES INC.	XXX	357,000	350,000	447
74166N-AA-2	ADT SEC CORP 4.875 15/07/32		08/13/2019	VARIOUS	XXX	168,625	200,000	691
743424-AE-3	PROOFPOINT INC 0.25 15/08/24		10/25/2019	VARIOUS	XXX	533,557	520,000	50
743424-AE-3	PROOFPOINT INC 0.25 15/08/24		10/25/2019	NOMURA SECURITIES NEW YORK	XXX	129,623	126,000	
745867-AW-1	PULTEGROUP INC 5.5 01/03/26		03/01/2019	CANTOR FITZGERALD AND CO	XXX	555,813	550,000	244
74949L-AC-6	RELX CAPITAL INC 4 18/03/29		08/22/2019	HUNTINGTON NATIONAL BANK	XXX	1,098,630	1,000,000	17,556
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25		04/23/2019	BREAN CAPITAL LLC	XXX	1,030,180	1,000,000	4,167
75281A-AY-5	RANGE RESOURCES CORP 5 15/08/22		06/12/2019	BARCLAYS BANK PLC 196101	XXX	120,469	125,000	2,066
75281A-BA-6	RANGE RESOURCES CORP 5 15/03/23		04/18/2019	DEUTSCHE BANK SECURITIES INC.	XXX	486,875	500,000	2,639
76680R-AD-9	RINGCENTRAL INC 0 15/03/23		08/16/2019	VARIOUS	XXX	353,988	200,000	
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28		08/16/2019	BREAN CAPITAL LLC	XXX	664,308	600,000	10,850
78442F-ET-1	NAVIENT CORP 6.125 25/03/24		03/25/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	399,000	400,000	6,091
78454L-AH-3	SM ENERGY CO 5 15/01/24		12/17/2019	VARIOUS	XXX	261,813	275,000	5,809
78454L-AK-6	SM ENERGY CO 6.125 15/11/22		06/11/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	300,000	300,000	1,429
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33		08/20/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	202,125	175,000	1,237
81211K-AW-0	SEALED AIR CORP 5.125 01/12/24		02/14/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	205,500	200,000	2,221
81725W-AJ-2	SENSATA TECHNOLOGIES BV 5 01/10/25		08/14/2019	WELLS FARGO BANK, N.A.	XXX	474,750	450,000	8,438
817565-CD-4	SERVICE CORP INTL 4.625 15/12/27		07/08/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	257,188	250,000	803
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29		05/07/2019	WELLS FARGO BANK, N.A.	XXX	550,000	550,000	
81762P-AC-6	SERVICENOW INC 0 01/06/22		08/08/2019	BARCLAYS CAPITAL	XXX	240,840	120,000	
81783Q-AC-9	SEVEN GENERATIONS ENERGY 5.375 30/09/25	A	12/23/2019	VARIOUS	XXX	125,875	125,000	1,553
829259-AY-6	SINCLAIR TELEVISION GROU 5.5 01/03/30		12/19/2019	VARIOUS	XXX	557,813	550,000	1,314
82967N-BA-5	SIRIUS XM RADIO INC 5 01/08/27		08/13/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,776,563	1,750,000	13,819
83304A-AA-4	SNAP INC 0.75 01/08/26		10/23/2019	VARIOUS	XXX	453,244	438,000	210
845467-AL-3	SOUTHWESTERN ENERGY CO 6.2 23/01/25		12/18/2019	VARIOUS	XXX	414,125	450,000	11,289

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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
848637-AB-0	SPLUNK INC 1.125 15/09/25		03/06/2019	VARIOUS	XXX	1,895,424	1,700,000	8,750
848637-AD-6	SPLUNK INC 1.125 15/09/25		12/17/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	730,998	600,000	1,763
85172F-AN-9	SPRINGLEAF FINANCE CORP 7.125 15/03/26		04/03/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	1,559,531	1,525,000	2,756
85172F-AQ-2	SPRINGLEAF FINANCE CORP 6.625 15/01/28		05/07/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	200,000	200,000	
852234-AC-7	SQUARE INC 0.5 15/05/23		04/17/2019	VARIOUS	XXX	421,040	350,000	592
85571B-AL-9	STARWOOD PROPERTY TRUST 4.75 15/03/25		02/28/2019	BARCLAYS BANK PLC 196101	XXX	779,500	800,000	17,760
858912-AF-5	STERICYCLE INC 5.375 15/07/24		06/10/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	327,969	325,000	
863667-AN-1	STRYKER CORP 3.5 15/03/26		03/12/2019	D.A. DAVIDSON AND CO	XXX	1,404,816	1,400,000	24,364
86765L-AP-2	SUNOCO LP/FINANCE CORP 6 15/04/27		03/12/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	700,750	700,000	
87238Q-AD-5	BLACKROCK TCP CAP CORP 4.625 01/03/22		08/21/2019	WELLS FARGO BANK, N.A.	XXX	709,500	688,000	15,203
87264A-AU-9	T-MOBILE USA INC 4.5 01/02/26		01/03/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	185,500	200,000	3,900
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28		04/15/2019	VARIOUS	XXX	1,102,875	1,100,000	10,767
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.25 15/05/27		05/09/2019	VARIOUS	XXX	808,875	800,000	
87470L-AA-9	TALLGRASS NRG PRTNR/FIN 5.5 15/09/24		06/14/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	257,500	250,000	3,552
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375 01/02/27		02/05/2019	VARIOUS	XXX	980,063	1,000,000	799
87612B-BP-6	TARGA RESOURCES PARTNERS 5.5 01/03/30		11/13/2019	RBC CAPITAL MARKETS, LLC	XXX	775,000	775,000	
878742-AW-5	TECK RESOURCES LIMITED 6.25 15/07/41	A	12/17/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	345,966	300,000	8,021
87901J-AC-9	TEGNA INC 5 15/09/29		10/08/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	456,188	450,000	1,688
87927Y-AA-0	TELECOM ITALIA SPA 5.303 30/05/24	D	05/21/2019	VARIOUS	XXX	712,438	725,000	11,037
88033G-CX-6	TENET HEALTHCARE CORP 6.25 01/02/27		09/18/2019	VARIOUS	XXX	618,513	595,000	10,180
88033G-CX-6	TENET HEALTHCARE CORP 6.25 01/02/27		09/18/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	418,000	400,000	5,972
88033G-DA-5	TENET HEALTHCARE CORP 5.125 01/11/27		12/17/2019	VARIOUS	XXX	781,875	750,000	8,043
892231-AA-9	TOWNSQUARE MEDIA INC 6.5 01/04/23		11/07/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	354,375	350,000	2,591
893647-BJ-5	TRANSDIGM INC 5.5 15/11/27		10/29/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	275,000	275,000	
89365D-AB-9	TRANSDIGM UK HOLDINGS 6.875 15/05/26		05/30/2019	UBS AG STAMFORD BRANCH	XXX	221,063	225,000	773
89686Q-AA-4	TRIVIUM PACKAGING FIN 5.5 15/08/26	D	07/19/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	150,000	150,000	
90184L-AF-9	TWITTER INC 0.25 15/06/24		08/20/2019	VARIOUS	XXX	1,577,915	1,475,000	622
911365-BF-0	UNITED RENTALS NORTH AM 5.5 15/05/27		07/30/2019	VARIOUS	XXX	1,140,875	1,100,000	24,383
911365-BH-6	UNITED RENTALS NORTH AM 4.625 15/10/25		01/07/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	187,000	200,000	2,158
911365-BL-7	UNITED RENTALS NORTH AM 5.25 15/01/30		04/26/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	375,000	375,000	
91832V-AA-2	VOC ESCROW LTD 5 15/02/28		12/13/2019	ROBERT W. BAIRD CO.INCORPORATED	XXX	553,875	525,000	8,896
918370-AB-3	VTR FINANCE BV 6.875 15/01/24	D	03/08/2019	BARCLAYS BANK PLC 6661105	XXX	128,594	125,000	1,361
92240M-BF-4	VECTOR GROUP LTD 6.125 01/02/25		01/09/2019	JEFFERIES LLC	XXX	226,250	250,000	6,806
92277G-AU-1	VENTAS REALTY LP 3 15/01/30		08/16/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	499,610	500,000	
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24		12/12/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	388,326	300,000	875
92840V-AB-8	VISTRA OPERATIONS CO LLC 5.625 15/02/27		03/18/2019	J.P. MORGAN SECURITIES LLC	XXX	1,441,875	1,425,000	3,438
94946T-AC-0	WELLCARE HEALTH PLANS 5.25 01/04/25		07/30/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	104,375	100,000	1,750
94973V-BG-1	ANTHEM INC 2.75 15/10/42		11/20/2019	VARIOUS	XXX	5,431,293	1,395,000	12,030
95001D-4J-6	WELLS FARGO & COMPANY 3.5 19/06/31		06/24/2019	D.A. DAVIDSON AND CO	XXX	877,000	877,000	597
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30		08/09/2019	D.A. DAVIDSON AND CO	XXX	999,580	1,000,000	
958102-AN-5	WESTERN DIGITAL CORP 1.5 01/02/24		09/10/2019	VARIOUS	XXX	4,333,760	4,610,000	4,439
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		10/28/2019	VARIOUS	XXX	436,142	448,000	1,594
98212B-AJ-2	WPX ENERGY INC 5.25 15/10/27		12/18/2019	J.P. MORGAN SECURITIES LLC	XXX	421,000	400,000	5,017
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27		05/22/2019	VARIOUS	XXX	608,125	600,000	4,959
983130-AV-7	WYNN LAS VEGAS LLC/CORP 5.5 01/03/25		01/31/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	536,250	550,000	12,856
983793-AF-7	XPO LOGISTICS INC 6.125 01/09/23		05/07/2019	VARIOUS	XXX	561,938	550,000	12,352
983793-AG-5	XPO LOGISTICS INC 6.75 15/08/24		05/30/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	311,125	300,000	5,269
984121-CQ-4	XEROX CORPORATION 4.125 15/03/23		02/28/2019	VARIOUS	XXX	942,625	1,000,000	13,337
98426T-AC-0	YY INC 0.75 15/06/25	D	11/07/2019	JEFFERIES LLC	XXX	470,704	500,000	1,229
98936J-AB-7	ZENDESK INC 0.25 15/03/23		08/08/2019	MERRILL LYNCH AND CO., INC. 3162106	XXX	238,000	170,000	174
AP0453-52-6	QIAGEN NV 0.5 13/09/23	D	08/23/2019	VARIOUS	XXX	872,300	800,000	1,714
AQ2322-84-2	TELENET FINANCE LUX NOTE 5.5 01/03/28	D	11/20/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	425,500	400,000	7,761
QJ9373-87-0	TOTAL SA 0.5 02/12/22	D	04/30/2019	VARIOUS	XXX	420,706	400,000	571
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						182,141,743	165,800,743	1,292,685
Bonds - SVO Identified Funds								
464287-24-2	ISHARES IBOXX $ INVESTMENT GRADE CORP BO		09/25/2019	CANTOR FITZGERALD EUROPE	275,000.000	32,826,720		
464288-16-6	ISHARES AGENCY BOND ETF		12/27/2019	MORGAN STANLEY SMITH BARNEY LLC	225,000.000	26,036,250		
464288-58-8	ISHARES MBS ETF		12/18/2019	MORGAN STANLEY SMITH BARNEY LLC	200,000.000	21,596,000		
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORATE BOND		12/27/2019	MORGAN STANLEY SMITH BARNEY LLC	565,000.000	32,783,610		
8099999 - Bonds - SVO Identified Funds						113,242,580	0	0
8399997 - Bonds - Subtotals - Bonds - Part 3						387,824,470	255,311,617	1,479,876
8399998 - Bonds - Summary item from Part 5 for Bonds						38,510,012	36,452,512	275,329

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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
8399999 - Bonds - Subtotals - Bonds						426,334,482	291,764,129	1,755,205
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		03/08/2019	MITSUBISHI UFJ SECURITIES (USA),INC	6,370.000	324,074		
060505-68-2	BANK OF AMERICA CORP 7.25		12/19/2019	VARIOUS	1,585.000	2,295,856		
15189T-20-6	CENTERPOINT ENERGY INC ZERO PREMIUM FLTG		12/16/2019	VARIOUS		609,805	10,500.00	
949746-80-4	WELLS FARGO & COMPANY 7.5		09/06/2019	VARIOUS	1,690.000	2,453,035		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,682,770	XXX	0
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22		08/16/2019	VARIOUS	58,600.000	3,259,792		
075887-20-8	BECTON DICKINSON AND CO 6.125 01/05/20		08/15/2019	MITSUBISHI UFJ SECURITIES (USA),INC	5,800.000	361,795		
11135F-20-0	BROADCOM INC 8 30/09/22		12/13/2019	VARIOUS	2,575.000	2,650,111		
233331-84-2	DTE ENERGY CO 6.25 01/11/22		12/18/2019	VARIOUS	33,962.000	1,704,240		
235851-30-0	DANAHER CORP 4.75 15/04/22		11/06/2019	VARIOUS	1,514.000	1,714,915		
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		08/30/2019	BARCLAYS CAPITAL	10,700.000	1,078,333		
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		08/30/2019	VARIOUS	19,500.000	1,974,663		
34959J-20-7	FORTIVE CORPORATION 5 01/07/21		12/16/2019	BARCLAYS CAPITAL INC	155.000	151,280		
459506-30-9	INTL FLAVOR & FRAGRANCES 6 15/09/21		12/17/2019	MERRILL LYNCH AND CO., INC. 3162106	8,500.000	390,307		
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22		12/19/2019	VARIOUS	67,427.000	3,335,685		
842587-60-2	SOUTHERN CO 6.75 01/08/22		08/28/2019	MERRILL LYNCH AND CO., INC. 3162106	1,600.000	80,608		
842587-60-2	SOUTHERN CO 6.75 01/08/22		08/28/2019	VARIOUS	67,363.000	3,423,790		
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		12/19/2019	VARIOUS	10,000.000	1,016,260		
854502-88-7	STANLEY BLACK & DECKER I 5.375 15/05/20		11/26/2019	VARIOUS	36,050.000	3,542,968		
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						24,684,747	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						30,367,517	XXX	0
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						2,635,179	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						33,002,696	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00123Q-10-4	AGNC INVESTMENT CORP		12/19/2019	VARIOUS	89,300.000	1,534,380	XXX	
00164V-10-3	AMC NETWORKS INC		12/24/2019	VARIOUS	10,800.000	475,765	XXX	
00206R-10-2	AT&T INC		08/27/2019	VARIOUS	12,600.000	390,133	XXX	
002824-10-0	ABBOTT LABORATORIES		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	2,000.000	166,403	XXX	
004498-10-1	ACI WORLDWIDE INC		08/09/2019	VARIOUS	3,800.000	116,652	XXX	
00773T-10-1	ADVANSIX INC		12/30/2019	VARIOUS	25,300.000	552,515	XXX	
011659-10-9	ALASKA AIR GROUP INC		12/19/2019	RAYMOND JAMES AND ASSOCIATES	3,000.000	163,286	XXX	
011659-10-9	ALASKA AIR GROUP INC		12/19/2019	VARIOUS	5,600.000	329,739	XXX	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	41,673	XXX	
017175-10-0	ALLEGHANY CORP		09/19/2019	SANFORD C. BERNSTEIN AND CO., LLC	200.000	157,130	XXX	
018802-10-8	ALLIANT ENERGY CORP		10/11/2019	VARIOUS	9,400.000	463,444	XXX	
02005N-10-0	ALLY FINANCIAL INC		12/23/2019	VARIOUS	3,600.000	113,391	XXX	
02079K-10-7	ALPHABET INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	800.000	863,840	XXX	
023608-10-2	AMEREN CORP		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	400.000	30,300	XXX	
02665T-30-6	AMERICAN HOMES 4 RENT		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,900.000	45,548	XXX	
03027X-10-0	AMERICAN TOWER CORP		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	61,740	XXX	
03662Q-10-5	ANSYS INC		01/22/2019	NATIONAL FINANCIAL SERVICES LLC	300.000	48,292	XXX	
03852U-10-6	ARAMARK		12/23/2019	VARIOUS	20,900.000	640,339	XXX	
039653-10-0	ARCOSA INC		12/26/2019	VARIOUS	18,100.000	761,081	XXX	
053332-10-2	AUTOZONE INC		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	217,320	XXX	
053484-10-1	AVALONBAY COMMUNITIES INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	800.000	161,026	XXX	
05379B-10-7	AVISTA CORP		11/08/2019	SANFORD C. BERNSTEIN AND CO., LLC	1,200.000	54,253	XXX	
05379B-10-7	AVISTA CORP		11/08/2019	VARIOUS	15,900.000	707,530	XXX	
075896-10-0	BED BATH & BEYOND INC		09/19/2019	LIQUIDNET INC	25,000.000	257,875	XXX	
075896-10-0	BED BATH & BEYOND INC		09/19/2019	VARIOUS	4,200.000	41,351	XXX	
084670-70-2	BERKSHIRE HATHAWAY INC		10/11/2019	VARIOUS	1,600.000	315,774	XXX	
08579W-10-3	BERRY GLOBAL GROUP INC		10/02/2019	VARIOUS	19,000.000	737,027	XXX	
09062X-10-3	BIOGEN INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	44,158	XXX	
090931-10-6	BIOSPECIFICS TECHNOLOGIES CORP		12/27/2019	VARIOUS	6,900.000	364,707	XXX	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC		08/27/2019	VARIOUS	300.000	44,689	XXX	
110122-10-8	BRISTOL-MYERS SQUIBB CO		08/27/2019	VARIOUS	12,500.000	565,144	XXX	
112463-10-4	BROOKDALE SENIOR LIVING INC		12/17/2019	VARIOUS	96,100.000	725,080	XXX	
12508E-10-1	CDK GLOBAL INC		08/14/2019	VARIOUS	5,500.000	258,921	XXX	
125581-80-1	CIT GROUP INC		08/14/2019	VARIOUS	5,800.000	260,531	XXX	

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12572Q-10-5	CME GROUP INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	64,866	XXX	
126408-10-3	CSX CORP		08/27/2019	VARIOUS	1,800.000	123,000	XXX	
127190-30-4	CACI INTERNATIONAL INC		09/10/2019	VARIOUS	4,100.000	713,323	XXX	
133131-10-2	CAMDEN PROPERTY TRUST		06/26/2019	VARIOUS	1,700.000	174,695	XXX	
156782-10-4	CERNER CORP		03/05/2019	VARIOUS	1,600.000	86,948	XXX	
163851-10-8	CHEMOURS CO/THE		10/04/2019	VARIOUS	44,300.000	680,313	XXX	
166764-10-0	CHEVRON CORP		10/11/2019	STATE STREET BANK AND TRUST COMPANY 8106	2,100.000	254,615	XXX	
168905-10-7	CHILDREN'S PLACE INC/THE		12/11/2019	VARIOUS	12,100.000	937,967	XXX	
171340-10-2	CHURCH & DWIGHT CO INC		10/11/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	22,236	XXX	
172908-10-5	CINTAS CORP		03/05/2019	VARIOUS	500.000	92,320	XXX	
177376-10-0	CITRIX SYSTEMS INC		10/11/2019	VARIOUS	1,200.000	113,240	XXX	
191216-10-0	COCA-COLA CO/THE		08/27/2019	VARIOUS	2,600.000	139,031	XXX	
194014-10-6	COLFAX CORP		07/10/2019	COWEN AND COMPANY, LLC	11,700.000	300,900	XXX	
194014-10-6	COLFAX CORP		07/10/2019	VARIOUS	6,100.000	160,513	XXX	
19626G-10-8	COLONY CAPITAL INC		12/17/2019	VARIOUS	188,100.000	897,870	XXX	
198287-20-3	COLUMBIA PROPERTY TRUST INC		12/23/2019	VARIOUS	39,500.000	815,804	XXX	
20030N-10-1	COMCAST CORP		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	5,100.000	215,953	XXX	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		06/25/2019	SUNGARD INSTITUTIONAL BROKERAGE INC	1,000.000	54,238	XXX	
20825C-10-4	CONOCOPHILLIPS		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,900.000	119,225	XXX	
216648-40-2	COOPER COS INC/THE		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	65,686	XXX	
217204-10-6	COPART INC		03/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	29,244	XXX	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		06/26/2019	VARIOUS	1,200.000	137,709	XXX	
229663-10-9	CUBESMART		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	2,700.000	91,839	XXX	
23331A-10-9	DR HORTON INC		01/22/2019	NATIONAL FINANCIAL SERVICES LLC	1,200.000	43,786	XXX	
24665A-10-3	DELEK US HOLDINGS INC		08/09/2019	VARIOUS	10,400.000	346,678	XXX	
253651-10-3	DIEBOLD NIXDORF INC		12/12/2019	SANFORD C. BERNSTEIN AND CO., LLC	700.000	5,589	XXX	
253651-10-3	DIEBOLD NIXDORF INC		12/12/2019	VARIOUS	600.000	5,149	XXX	
254687-10-6	WALT DISNEY CO/THE		08/27/2019	VARIOUS	2,000.000	277,254	XXX	
25470M-10-9	DISH NETWORK CORP		05/20/2019	COWEN AND COMPANY, LLC	1,500.000	37,077	XXX	
256677-10-5	DOLLAR GENERAL CORP		10/11/2019	VARIOUS	2,200.000	306,074	XXX	
25960P-10-9	DOUGLAS EMMETT INC		03/05/2019	VARIOUS	1,800.000	70,295	XXX	
26441C-20-4	DUKE ENERGY CORP		10/11/2019	VARIOUS	400.000	35,192	XXX	
26441C-20-4	DUKE ENERGY CORP		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	1,200.000	105,579	XXX	
26884L-10-9	EQT CORP		12/02/2019	VARIOUS	47,600.000	483,431	XXX	
269246-40-1	E*TRADE FINANCIAL CORP		10/01/2019	VARIOUS	28,200.000	1,283,894	XXX	
278768-10-6	ECHOSTAR CORP		10/10/2019	VARIOUS	10,200.000	397,590	XXX	
294600-10-1	EQUITRANS MIDSTREAM CORP		12/10/2019	VARIOUS	42,400.000	433,144	XXX	
294628-10-2	EQUITY COMMONWEALTH		12/13/2019	VARIOUS	30,300.000	980,441	XXX	
29476L-10-7	EQUITY RESIDENTIAL		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	600.000	45,392	XXX	
297178-10-5	ESSEX PROPERTY TRUST INC		06/26/2019	VARIOUS	1,000.000	282,816	XXX	
29977A-10-5	EVERCORE INC		10/23/2019	VARIOUS	8,200.000	685,335	XXX	
30034W-10-6	EVERGY INC		10/11/2019	VARIOUS	2,100.000	131,904	XXX	
30040W-10-8	EVERSOURCE ENERGY		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	300.000	22,612	XXX	
30040W-10-8	EVERSOURCE ENERGY		10/11/2019	VARIOUS	600.000	45,222	XXX	
30161N-10-1	EXELON CORP		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	4,600.000	219,834	XXX	
30225T-10-2	EXTRA SPACE STORAGE INC		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	600.000	69,665	XXX	
30231G-10-2	EXXON MOBIL CORP		08/27/2019	VARIOUS	3,200.000	231,261	XXX	
30303M-10-2	FACEBOOK INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	2,300.000	430,346	XXX	
303075-10-5	FACTSET RESEARCH SYSTEMS INC		03/05/2019	BARCLAYS CAPITAL	200.000	41,110	XXX	
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	600.000	26,946	XXX	
344849-10-4	FOOT LOCKER INC		12/11/2019	VARIOUS	25,900.000	1,168,076	XXX	
36164V-30-5	GCI LIBERTY INC		12/19/2019	VARIOUS	4,000.000	275,827	XXX	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		12/13/2019	VARIOUS	17,300.000	687,406	XXX	
36467W-10-9	GAMESTOP CORP		12/26/2019	VARIOUS	75,800.000	424,591	XXX	
36472T-10-9	GANNETT CO INC		11/20/2019	CORPORATE ACTIONS	841.190	932	XXX	
369550-10-8	GENERAL DYNAMICS CORP		08/27/2019	VARIOUS	900.000	165,024	XXX	
38388F-10-8	WR GRACE & CO		12/27/2019	VARIOUS	22,700.000	1,552,868	XXX	
402635-30-4	GULFPORT ENERGY CORP		11/29/2019	PIPER JAFFRAY INC PIPERJAF	25,400.000	64,529	XXX	
402635-30-4	GULFPORT ENERGY CORP		11/29/2019	VARIOUS	129,400.000	322,918	XXX	
40416M-10-5	HD SUPPLY HOLDINGS INC		12/26/2019	VARIOUS	35,600.000	1,417,836	XXX	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	3,200.000	137,416	XXX	
427866-10-8	HERSHEY CO/THE		08/27/2019	VARIOUS	1,100.000	148,608	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		12/19/2019	VARIOUS	101,000.000	613,319	XXX	
44925C-10-3	ICF INTERNATIONAL INC		06/25/2019	COWEN AND COMPANY, LLC	1,000.000	72,267	XXX	
44925C-10-3	ICF INTERNATIONAL INC		06/25/2019	VARIOUS	5,500.000	401,628	XXX	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		08/27/2019	VARIOUS	600.000	55,872	XXX	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		08/27/2019	WILLIAMS CAPITAL GROUP L.P.,THE	100.000	9,296	XXX	
46146L-10-1	INVESTORS BANCORP INC		12/05/2019	VARIOUS	53,100.000	590,243	XXX	
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		06/25/2019	VARIOUS	9,300.000	174,324	XXX	
477143-10-1	JETBLUE AIRWAYS CORP		10/02/2019	VARIOUS	36,200.000	608,075	XXX	
478160-10-4	JOHNSON & JOHNSON		08/27/2019	NORTHERN TRUST COMPANY, THE	600.000	77,784	XXX	
501889-20-8	LKQ CORP		06/25/2019	VARIOUS	17,400.000	459,005	XXX	
531172-10-4	LIBERTY PROPERTY TRUST		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	600.000	28,904	XXX	
53223X-10-7	LIFE STORAGE INC		10/11/2019	VARIOUS	200.000	21,374	XXX	
532457-10-8	ELI LILLY & CO		01/22/2019	DEUTSCHE BANK SECURITIES INC.	400.000	46,662	XXX	
539830-10-9	LOCKHEED MARTIN CORP		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	100.000	37,999	XXX	
55262C-10-0	MBIA INC		09/26/2019	MKM PARTNERS 621403	5,100.000	47,124	XXX	
55262C-10-0	MBIA INC		09/26/2019	VARIOUS	52,100.000	480,010	XXX	
55272X-10-2	MFA FINANCIAL INC		09/19/2019	VARIOUS	35,700.000	262,225	XXX	
55354G-10-0	MSCI INC		01/09/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	45,543	XXX	
559663-10-9	MAGNOLIA OIL & GAS CORP		06/25/2019	VARIOUS	23,400.000	267,203	XXX	
559663-10-9	MAGNOLIA OIL & GAS CORP		06/25/2019	LIQUIDNET INC	16,200.000	179,350	XXX	
570535-10-4	MARKEL CORP		08/27/2019	VARIOUS	30.000	33,790	XXX	
57060D-10-8	MARKETAXESS HOLDINGS INC		08/27/2019	WEEDEN AND CO	100.000	23,776	XXX	
58933Y-10-5	MERCK & CO INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	5,600.000	467,824	XXX	
594918-10-4	MICROSOFT CORP		10/11/2019	VARIOUS	9,100.000	1,019,779	XXX	
594972-40-8	MICROSTRATEGY INC		07/23/2019	VARIOUS	9,000.000	1,222,207	XXX	
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		06/26/2019	VARIOUS	1,500.000	168,734	XXX	
60871R-20-9	MOLSON COORS BREWING CO		10/31/2019	VARIOUS	22,500.000	1,209,888	XXX	
609207-10-5	MONDELEZ INTERNATIONAL INC		03/05/2019	UBS AG STAMFORD BRANCH	2,200.000	103,365	XXX	
61945C-10-3	MOSAIC CO/THE		11/20/2019	VARIOUS	32,900.000	642,389	XXX	
62482R-10-7	MR COOPER GROUP INC		04/26/2019	VARIOUS	52,900.000	527,886	XXX	
62886E-10-8	NCR CORP		10/29/2019	VARIOUS	40,900.000	1,191,354	XXX	
62944T-10-5	NVR INC		08/27/2019	VARIOUS	20.000	61,288	XXX	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,300.000	67,876	XXX	
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	D	09/03/2019	VARIOUS	109,941.000	392,198	XXX	
65249B-10-9	NEWS CORP		11/08/2019	VARIOUS	14,000.000	178,577	XXX	
67103H-10-7	O'REILLY AUTOMOTIVE INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	74,511	XXX	
68389X-10-5	ORACLE CORP		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	4,400.000	249,304	XXX	
704326-10-7	PAYCHEX INC		08/27/2019	VARIOUS	1,700.000	127,502	XXX	
70450Y-10-3	PAYPAL HOLDINGS INC		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	700.000	79,905	XXX	
713448-10-8	PEPSICO INC		10/11/2019	VARIOUS	2,100.000	239,284	XXX	
717081-10-3	PFIZER INC		08/27/2019	VARIOUS	3,500.000	143,336	XXX	
727493-10-8	PLANTRONICS INC		12/06/2019	VARIOUS	17,500.000	637,314	XXX	
737446-10-4	POST HOLDINGS INC		11/21/2019	VARIOUS	4,500.000	458,847	XXX	
742718-10-9	PROCTER & GAMBLE CO/THE		10/11/2019	VARIOUS	4,500.000	435,043	XXX	
743315-10-3	PROGRESSIVE CORP/THE		03/05/2019	DEUTSCHE BANK SECURITIES INC.	400.000	29,087	XXX	
74340W-10-3	PROLOGIS INC		06/26/2019	VARIOUS	2,500.000	165,806	XXX	
74460D-10-9	PUBLIC STORAGE		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	400.000	93,648	XXX	
74736K-10-1	QORVO INC		05/23/2019	VARIOUS	4,300.000	262,857	XXX	
74736K-10-1	QORVO INC		05/23/2019	SANFORD C. BERNSTEIN AND CO., LLC	1,000.000	68,911	XXX	
74915M-10-0	QURATE RETAIL INC		12/30/2019	CITIGROUP GLOBAL MARKETS INC..	14,300.000	243,679	XXX	
74915M-10-0	QURATE RETAIL INC		12/30/2019	VARIOUS	136,100.000	1,419,978	XXX	
750236-10-1	RADIAN GROUP INC		09/13/2019	VARIOUS	3,800.000	89,217	XXX	
756109-10-4	REALTY INCOME CORP		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	3,000.000	205,500	XXX	
758849-10-3	REGENCY CENTERS CORP		03/05/2019	UBS AG STAMFORD BRANCH	1,100.000	71,729	XXX	
760759-10-0	REPUBLIC SERVICES INC		10/11/2019	VARIOUS	1,500.000	119,045	XXX	
776696-10-6	ROPER TECHNOLOGIES INC		01/22/2019	MORGAN STANLEY AND CO., LLC 8983105	100.000	27,489	XXX	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS INC		12/19/2019	VARIOUS	16,800.000	858,181	XXX	
82669G-10-4	SIGNATURE BANK/NEW YORK NY		09/27/2019	VARIOUS	4,900.000	606,448	XXX	
848577-10-2	SPIRIT AIRLINES INC		12/19/2019	VARIOUS	15,100.000	592,072	XXX	
85571B-10-5	STARWOOD PROPERTY TRUST INC		08/27/2019	WILLIAMS CAPITAL GROUP L.P.,THE	3,200.000	75,137	XXX	
860372-10-1	STEWART INFORMATION SERVICES CORP		12/23/2019	VARIOUS	28,700.000	1,054,335	XXX	
862121-10-0	STORE CAPITAL CORP		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,300.000	42,968	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
863667-10-1	STRYKER CORP		01/22/2019	CREDIT SUISSE AG, NEW YORK BRANCH	300.000	49,761	XXX	
87166B-10-2	SYNEOS HEALTH INC		11/06/2019	VARIOUS	12,000.000	544,107	XXX	
872590-10-4	T-MOBILE US INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,800.000	131,477	XXX	
88870P-10-6	TIVO CORP		11/08/2019	VARIOUS	64,300.000	552,277	XXX	
896522-10-9	TRINITY INDUSTRIES INC		06/25/2019	VARIOUS	17,100.000	342,100	XXX	
902252-10-5	TYLER TECHNOLOGIES INC		08/27/2019	VARIOUS	200.000	45,734	XXX	
902653-10-4	UDR INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	3,100.000	136,873	XXX	
902681-10-5	UGI CORP		12/31/2019	VARIOUS	37,800.000	1,684,173	XXX	
912008-10-9	US FOODS HOLDING CORP		12/19/2019	VARIOUS	12,600.000	458,863	XXX	
91307C-10-2	UNITED THERAPEUTICS CORP		12/30/2019	VARIOUS	12,100.000	991,860	XXX	
91336L-10-7	UNIVAR SOLUTIONS INC		12/26/2019	VARIOUS	37,400.000	788,270	XXX	
91336L-10-7	UNIVAR SOLUTIONS INC		12/26/2019	GOLDMAN, SACHS AND CO. 8944407	8,000.000	179,798	XXX	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		01/09/2019	J.P. MORGAN CLEARING CORP. 514105	300.000	37,040	XXX	
92339V-10-0	VEREIT INC		12/19/2019	VARIOUS	50,500.000	457,358	XXX	
92343V-10-4	VERIZON COMMUNICATIONS INC		08/27/2019	VARIOUS	34,700.000	1,977,553	XXX	
92345Y-10-6	VERISK ANALYTICS INC		08/27/2019	VARIOUS	1,100.000	129,010	XXX	
92553P-20-1	VIACOM INC		10/24/2019	INDST & COMM BANK OF CHINA	15,600.000	333,381	XXX	
92886T-20-1	VONAGE HOLDINGS CORP		12/23/2019	VARIOUS	32,200.000	300,885	XXX	
92939U-10-6	WEC ENERGY GROUP INC		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	500.000	41,665	XXX	
931142-10-3	WALMART INC		10/11/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	33,726	XXX	
949746-10-1	WELLS FARGO & CO		08/27/2019	VARIOUS	21,000.000	959,708	XXX	
960413-10-2	WESTLAKE CHEMICAL CORP		09/18/2019	VARIOUS	9,600.000	645,900	XXX	
981475-10-6	WORLD FUEL SERVICES CORP		05/09/2019	VARIOUS	8,300.000	258,820	XXX	
981475-10-6	WORLD FUEL SERVICES CORP		05/09/2019	STEPHENS INC.	2,800.000	88,171	XXX	
98978V-10-3	ZOETIS INC		10/11/2019	VARIOUS	1,400.000	146,212	XXX	
G02602-10-3	AMDOCS LTD		10/11/2019	VARIOUS	1,000.000	64,605	XXX	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	D	12/23/2019	VARIOUS	7,900.000	481,473	XXX	
G1151C-10-1	ACCENTURE PLC		08/27/2019	VARIOUS	800.000	118,148	XXX	
G3075P-10-1	ENSTAR GROUP LTD	D	12/27/2019	VARIOUS	5,000.000	974,411	XXX	
G3922B-10-7	GENPACT LTD		08/27/2019	WILLIAMS CAPITAL GROUP L.P.,THE	800.000	32,083	XXX	
G47567-10-5	IHS MARKIT LTD	D	10/11/2019	VARIOUS	3,000.000	195,760	XXX	
G5494J-10-3	LINDE PLC	D	08/27/2019	VARIOUS	500.000	84,453	XXX	
G5960L-10-3	MEDTRONIC PLC		10/11/2019	VARIOUS	3,400.000	322,804	XXX	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	100.000	18,644	XXX	
G8473T-10-0	STERIS PLC		08/27/2019	WILLIAMS CAPITAL GROUP L.P.,THE	400.000	60,841	XXX	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		06/25/2019	VARIOUS	200.000	194,533	XXX	
H1467J-10-4	CHUBB LTD		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	700.000	93,567	XXX	
N00985-10-6	AERCAP HOLDINGS NV	D	12/19/2019	VARIOUS	5,900.000	343,205	XXX	
Y41053-10-2	INTERNATIONAL SEAWAYS INC		12/31/2019	VARIOUS	17,400.000	480,997	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						66,452,736	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31337#-10-5	FHLB of Cincinnati		04/10/2019	NORTHERN TRUST COMPANY, THE 770201	11,754.000	1,175,400	XXX	
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,175,400	XXX	0
Common Stocks - Mutual Funds								
09658L-51-3	BMO PYRFORD INTERNATIONAL STOCK FUND		12/05/2019	CHICAGO MUTUAL FUNDS	317,597.070	4,139,304	XXX	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		12/17/2019	CHICAGO MUTUAL FUNDS	498,557.630	6,263,901	XXX	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		11/22/2019	CHICAGO MUTUAL FUNDS	368,052.380	3,000,000	XXX	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		12/20/2019	CHICAGO MUTUAL FUNDS	553,735.840	9,068,187	XXX	
9499999 - Common Stocks - Mutual Funds						22,471,392	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						90,099,528	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						21,702,772	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						111,802,300	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						144,804,996	XXX	0
9999999 Totals						571,139,478	XXX	1,755,205

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 Identi-fication	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. (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																				
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL		12/01/2019	MBS PAYDOWN	XXX	52,813	52,813	55,453			(79)		(79)		52,813			0	815	09/15/2037
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID		12/01/2019	MBS PAYDOWN	XXX	2,255	2,255	2,310	2,284		(2)		(2)		2,255			0	72	09/15/2032
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL		12/01/2019	MBS PAYDOWN	XXX	4,984	4,984	5,011	5,004		(3)		(3)		4,984			0	148	09/20/2032
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID		12/01/2019	MBS PAYDOWN	XXX	4,535	4,535	4,544	4,540		(1)		(1)		4,535			0	139	01/15/2033
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL		12/01/2019	MBS PAYDOWN	XXX	236,639	236,639	247,020	245,717		(864)		(864)		236,639			0	5,675	01/20/2042
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5		12/01/2019	MBS PAYDOWN	XXX	74,853	74,853	71,845	73,825		89		89		74,853			0	1,789	05/20/2033
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25		12/01/2019	MBS PAYDOWN	XXX	4,912	4,912	4,909	4,905		1		1		4,912			0	125	03/16/2033
38375C-AJ-9	GOVERNMENT NATIONAL MORTGAGE A 3		12/01/2019	MBS PAYDOWN	XXX	245,369	245,369	254,480	252,062		(1,726)		(1,726)		245,369			0	4,391	03/20/2039
38376Y-FF-3	GOVERNMENT NATIONAL MORTGAGE A 4		03/04/2019	VARIOUS	XXX	258,350	257,203	268,229	262,801		(870)		(870)		261,931		(3,581)	(3,581)	2,640	03/20/2039
38376Y-TG-6	GOVERNMENT NATIONAL MORTGAGE A 3		12/01/2019	MBS PAYDOWN	XXX	798,202	798,202	786,042	795,948		799		799		798,202			0	13,963	02/20/2039
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2		12/01/2019	MBS PAYDOWN	XXX	86,379	86,379	86,475	86,460		(13)		(13)		86,379			0	992	10/20/2040
38378D-VT-9	GOVERNMENT NATIONAL MORTGAGE A 3		08/16/2019	VARIOUS	XXX	360,543	362,803	372,991	371,425		(646)		(646)		370,779		(10,236)	(10,236)	2,854	06/20/2039
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3		12/01/2019	MBS PAYDOWN	XXX	115,451	115,451	121,007	119,312		(425)		(425)		115,451			0	2,279	11/20/2042
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2		12/01/2019	MBS PAYDOWN	XXX	376,394	376,394	374,748	374,917		174		174		376,394			0	4,114	12/16/2042
38378V-XZ-3	GOVERNMENT NATIONAL MORTGAGE A 3		03/04/2019	VARIOUS	XXX	474,521	479,763	497,180	489,892		(1,040)		(1,040)		488,853		(14,332)	(14,332)	3,797	10/20/2026
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85		12/01/2019	MBS PAYDOWN	XXX	68,979	68,979	67,600	67,733		207		207		68,979			0	1,328	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6		12/01/2019	MBS PAYDOWN	XXX	49,343	49,343	48,983	49,027		20		20		49,343			0	724	01/16/2059
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85		12/01/2019	MBS PAYDOWN	XXX	55,527	55,527	54,510	54,633		152		152		55,527			0	1,017	04/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35		12/01/2019	MBS PAYDOWN	XXX	36,657	36,657	35,306	35,417		151		151		36,657			0	479	04/16/2052
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5		12/01/2019	MBS PAYDOWN	XXX	72,568	72,568	69,858	70,218		280		280		72,568			0	1,096	11/16/2048
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6		12/01/2019	MBS PAYDOWN	XXX	120,947	120,947	117,148	117,696		388		388		120,947			0	1,899	11/16/2048
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6		12/01/2019	MBS PAYDOWN	XXX	66,872	66,872	65,221	65,419		215		215		66,872			0	976	07/16/2051
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25		12/01/2019	MBS PAYDOWN	XXX	641,225	641,225	630,504	631,216		1,912		1,912		641,225			0	16,990	05/16/2059
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25		12/01/2019	MBS PAYDOWN	XXX	82,550	82,550	80,899	80,949		200		200		82,550			0	1,645	11/16/2053
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25		12/01/2019	MBS PAYDOWN	XXX	92,135	92,135	90,148	90,224		205		205		92,135			0	1,632	10/16/2047
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5		12/01/2019	MBS PAYDOWN	XXX	175,460	175,460	177,022	176,951		(212)		(212)		175,460			0	3,822	09/20/2047
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3		12/01/2019	MBS PAYDOWN	XXX	19,795	19,795	18,527			116		116		19,795			0	323	09/20/2046
912810-RF-7	TSY INFL IX N/B 1.375 15/02/44		05/21/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	629,741	574,754	571,392	594,916	(35,638)	(482)		(36,120)		567,311		62,431	62,431	6,016	02/15/2044
912828-K3-3	TSY INFL IX N/B 0.125 15/04/20		05/21/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	12,880,686	12,967,460	12,629,537	12,665,242	(179,764)	23,499		(156,265)		12,690,305		190,381	190,381	9,696	04/15/2020
912828-MF-4	TSY INFL IX N/B 1.375 15/01/20		05/21/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	7,120,780	7,090,700	7,124,933	7,080,586	(363,373)	(42,595)		(405,968)		6,775,952		344,829	344,829	82,730	01/15/2020
912828-NM-8	TSY INFL IX N/B 1.25 15/07/20		11/19/2019	VARIOUS	XXX	8,549,172	8,503,536	8,423,873	8,476,719	(125,407)	(58,193)		(183,600)		8,314,582		234,590	234,590	126,243	07/15/2020
912828-PP-9	TSY INFL IX N/B 1.125 15/01/21		11/19/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,693,244	6,644,794	6,864,842	6,757,611	(506,764)	(100,637)		(607,401)		6,167,314		525,930	525,930	100,019	01/15/2021
912828-Q6-0	TSY INFL IX N/B 0.125 15/04/21		11/19/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,097,441	1,104,660	1,056,945	1,073,403	(15,781)	4,710		(11,071)		1,065,048		32,393	32,393	1,504	04/15/2021
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		11/19/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	920,021	925,201	867,779	925,043	(81,994)	(3,551)		(85,545)		841,835		78,186	78,186	1,547	01/15/2023
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		11/19/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	889,699	882,368	854,673	856,761	(3,437)	2,021		(1,416)		857,512		32,187	32,187	4,427	07/15/2023
912828-X3-9	TSY INFL IX N/B 0.125 15/04/22		11/19/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,115,996	1,124,044	1,068,546	1,085,465	(15,954)	5,152		(10,802)		1,077,409		38,587	38,587	1,531	04/15/2022
0599999 - Bonds - U.S. Governments						44,475,038	44,402,130	44,070,490	44,044,321	(1,328,112)	(171,048)	0	(1,499,160)	0	42,963,675	0	1,511,365	1,511,365	409,437	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
57582P-WK-2	MASSACHUSETTS ST 4.2		12/03/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	50,000	50,000	49,480	49,847		59		59		49,907		93	93	2,100	12/01/2021
60412A-JD-6	MINNESOTA ST 5		11/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	410,000	410,000	427,046	414,845		(4,829)		(4,829)		410,016		(16)	(16)	20,500	11/01/2024
60412A-JT-1	MINNESOTA ST 5		11/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	90,000	90,000	93,742	91,064		(1,060)		(1,060)		90,004		(4)	(4)	4,500	11/01/2024
646039-BC-0	NEW JERSEY ST 5.25		03/25/2019	FIRST TENNESSEE BANK N.A.	XXX	2,016,600	2,000,000	2,200,620	2,009,919		(4,741)		(4,741)		2,005,178		11,422	11,422	77,583	07/01/2019
93974C-GJ-3	WASHINGTON ST 5		02/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,250,000	1,250,000	1,330,088	1,250,858		(830)		(830)		1,250,028		(28)	(28)	31,250	02/01/2026
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,816,600	3,800,000	4,100,976	3,816,533	0	(11,401)	0	(11,401)	0	3,805,133	0	11,467	11,467	135,933	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				

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 Identi-fication	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. (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
266705-D8-2	DURHAM CNTY NC 5		03/05/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,041,800	2,000,000	2,401,700	2,043,501		(9,608)		(9,608)		2,033,894		7,906	7,906	35,000	11/01/2019
366155-XS-3	GARLAND TX INDEP SCH DIST 5		03/25/2019	FIRST TENNESSEE BANK N.A.	XXX	2,059,000	2,000,000	2,212,980	2,032,546		(6,883)		(6,883)		2,025,663		33,337	33,337	61,667	02/15/2029
407756-K2-0	HAMILTON OH 5		03/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,549,412	1,520,000	1,639,153	1,534,085		(4,024)		(4,024)		1,530,061		19,351	19,351	30,822	11/01/2025
49474E-S9-5	KING CNTY WA 5		01/02/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,350,000	1,350,000	1,457,406	1,350,043				0		1,350,043		(43)	(43)	33,750	01/01/2030
567643-PX-3	MARIETTA GA 5		03/25/2019	FIRST TENNESSEE BANK N.A.	XXX	1,349,059	1,315,000	1,475,575	1,333,730		(4,453)		(4,453)		1,329,277		19,781	19,781	48,582	01/01/2025
644800-V5-0	NEW HANOVER CNTY NC 5		03/05/2019	D.A. DAVIDSON AND CO	XXX	1,255,020	1,200,000	1,342,080	1,250,774		(5,863)		(5,863)		1,244,911		10,109	10,109	36,000	08/01/2025
736679-UM-1	PORTLAND OR 5		03/05/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,016,280	2,000,000	2,394,340	2,035,445		(14,370)		(14,370)		2,021,075		(4,795)	(4,795)	22,778	06/15/2019
969173-JA-2	WILLARD OH CITY SCH DIST 5.75		12/01/2019	MATURITY	XXX	275,000	275,000	308,919	277,738		(2,738)		(2,738)		275,000			0	15,813	12/01/2019
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						11,895,571	11,660,000	13,232,153	11,857,862	0	(47,939)	0	(47,939)	0	11,809,924	0	85,646	85,646	284,412	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128HX-SS-5	FREDDIEMAC STRIP 3		12/01/2019	MBS PAYDOWN	XXX	158,245	158,245	165,564	164,020		(532)		(532)		158,245			0	2,937	08/15/2042
3128P7-RY-1	FREDDIE MAC 3.5 POOL ID C91403		08/05/2019	VARIOUS	XXX	167,701	163,206	171,653	170,899		(888)		(888)		170,011		(2,310)	(2,310)	3,823	03/01/2032
3128P7-S2-0	FREDDIE MAC 3.5 POOL ID C91437		08/05/2019	VARIOUS	XXX	729,860	706,692	742,910	735,802		(3,386)		(3,386)		732,416		(2,556)	(2,556)	16,585	04/01/2032
31292H-NB-6	FREDDIE MAC 6 POOL ID C01286		08/05/2019	VARIOUS	XXX	3,969	3,636	4,143	4,112		(63)		(63)		4,050		(80)	(80)	147	01/01/2032
312934-UP-5	FREDDIE MAC 4 POOL ID A87790		08/05/2019	VARIOUS	XXX	589,043	560,838	551,111	552,361		848		848		553,209		35,834	35,834	14,935	08/01/2039
3130A8-G5-6	FEDERAL HOME LOAN BANK 1.625 30/06/26		12/30/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	18,750	06/30/2026
3130A9-T9-2	FEDERAL HOME LOAN BANK 1.5 10/11/31		11/12/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	989,500	1,000,133		(133)		(133)		1,000,000			0	20,000	11/10/2031
3130AA-PC-6	FEDERAL HOME LOAN BANK 2 27/01/32		01/27/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	15,000	01/27/2032
3130AB-UG-9	FEDERAL HOME LOAN BANK 2.97 02/08/27		08/19/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,496,130	1,496,609		208		208		1,496,817		3,183	3,183	46,654	08/02/2027
3130AE-FK-1	FEDERAL HOME LOAN BANK 3.61 19/06/25		06/19/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	45,125	06/19/2025
3130AE-GT-1	FEDERAL HOME LOAN BANK 3.9 20/06/28		06/20/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,493,750	2,493,776		259		259		2,494,034		5,966	5,966	48,750	06/20/2028
3130AF-JY-4	FEDERAL HOME LOAN BANK 4.55 20/12/35		06/20/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	45,500	12/20/2035
3133EH-4G-5	FEDERAL FARM CREDIT BANK 2.86 26/12/24		07/18/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	969,530	970,678		2,451		2,451		973,129		26,871	26,871	16,048	12/26/2024
3133EH-6A-6	FEDERAL FARM CREDIT BANK 2.9 09/01/25		06/28/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,456,005	1,457,651		3,157		3,157		1,460,807		39,193	39,193	42,171	01/09/2025
3133EH-MN-0	FEDERAL FARM CREDIT BANK 3.18 12/06/30		08/12/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,433,370	1,433,500		2,918		2,918		1,436,418		63,582	63,582	31,800	06/12/2030
3133EH-UW-1	FEDERAL FARM CREDIT BANK 2.74 15/05/25		08/28/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	976,000	978,640		2,024		2,024		980,664		19,336	19,336	21,539	05/15/2025
3134GB-X9-8	FREDDIE MAC 2.125 15/11/27		11/15/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,997,000	2,000,000				0		2,000,000			0	42,500	11/15/2027
3134GS-NW-1	FREDDIE MAC 3.125 28/06/23		06/28/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	997,800	997,942		212		212		998,155		1,845	1,845	15,625	06/28/2023
3136A1-BB-0	FANNIE MAE 2		12/01/2019	MBS PAYDOWN	XXX	175,942	175,942	169,213	170,300		633		633		175,942			0	2,040	03/25/2041
3136A1-BL-8	FANNIE MAE 3.5		08/16/2019	VARIOUS	XXX	1,233,642	1,234,857	1,257,272	1,242,399		(2,321)		(2,321)		1,240,078		(6,437)	(6,437)	10,582	10/25/2037
3136A1-QT-5	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	27,065	27,065	27,065	27,065				0		27,065			0	947	10/25/2026
3136A7-ZV-7	FANNIE MAE 3.5		08/16/2019	VARIOUS	XXX	1,432,831	1,434,606	1,471,661	1,463,706		(1,070)		(1,070)		1,462,636		(29,805)	(29,805)	13,341	03/25/2041
3136A8-3H-1	FANNIE MAE 2		12/01/2019	MBS PAYDOWN	XXX	111,144	111,144	110,171	110,361		94		94		111,144			0	1,150	01/25/2042
3136A8-YE-4	FANNIE MAE 3		03/13/2019	VARIOUS	XXX	1,271,320	1,271,874	1,302,926	1,283,834		(1,782)		(1,782)		1,282,052		(10,732)	(10,732)	10,986	09/25/2022
3136A9-BK-3	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	132,530	132,530	141,683	139,707		(855)		(855)		132,530			0	2,751	10/25/2042
3136AB-CS-0	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	106,634	106,634	112,982	111,453		(642)		(642)		106,634			0	2,032	04/25/2033
3136AB-J7-9	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	160,902	160,902	168,130	167,371		(620)		(620)		160,902			0	3,777	10/25/2042
3136AB-QX-4	FANNIE MAE 2		12/01/2019	MBS PAYDOWN	XXX	75,091	75,091	75,314	75,239		(14)		(14)		75,091			0	854	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25		12/01/2019	MBS PAYDOWN	XXX	208,726	208,726	198,681	201,757		280		280		208,726			0	1,028	04/25/2043
3136AD-MZ-9	FANNIE MAE 1.5		12/01/2019	MBS PAYDOWN	XXX	82,305	82,305	77,101	77,318		489		489		82,305			0	630	04/25/2043
3136AD-TB-5	FANNIE MAE 4		12/01/2019	MBS PAYDOWN	XXX	42,072	42,072	45,169	44,930		(246)		(246)		42,072			0	938	04/25/2033
3136AD-Y4-5	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	82,853	82,853	86,527	86,243		(286)		(286)		82,853			0	1,596	05/25/2033
3136AF-EP-5	FANNIE MAE 3		03/13/2019	VARIOUS	XXX	2,509,094	2,504,158	2,555,806	2,527,995		(1,946)		(1,946)		2,526,049		(16,954)	(16,954)	22,039	08/25/2026
3136AH-PG-9	FANNIE MAE 4		12/01/2019	MBS PAYDOWN	XXX	331,036	331,036	350,226	344,121		(3,093)		(3,093)		331,036			0	7,216	07/25/2032
3136AM-4B-2	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	181,418	181,418	192,115	190,206		(907)		(907)		181,418			0	3,458	01/25/2030

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 Identi-fication	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. (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
3136AU-U6-6	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	127,925	127,925	132,202	131,175		(378)		(378)		127,925			0	2,892	08/25/2045
3136AW-EK-9	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	120,360	120,360	126,369	125,405		(717)		(717)		120,360			0	2,294	04/25/2030
3136AX-XJ-9	FANNIE MAE 2.5		12/01/2019	MBS PAYDOWN	XXX	304,710	304,710	295,604	296,561		1,845		1,845		304,710			0	5,540	07/25/2042
3136B1-6G-4	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	579,751	579,751	580,476	580,398		(139)		(139)		579,751			0	14,837	12/25/2042
3136B3-BX-7	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	405,433	405,433	403,770	403,796		183		183		405,433			0	8,301	08/25/2050
3136B3-DG-2	FANNIE MAE 4		12/01/2019	MBS PAYDOWN	XXX	484,150	484,150	489,956	489,889		(713)		(713)		484,150			0	11,259	09/25/2050
31371J-S8-8	FANNIE MAE 7 POOL ID 253543		12/01/2019	MBS PAYDOWN	XXX	396	396	419	407		(8)		(8)		396			0	14	11/01/2020
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		12/01/2019	MBS PAYDOWN	XXX	9,558	9,558	9,449	9,466		9		9		9,558			0	313	10/01/2032
31371M-VC-8	FANNIE MAE 6 POOL ID 256311		12/01/2019	MBS PAYDOWN	XXX	13,813	13,813	15,654	15,344		(255)		(255)		13,813			0	440	07/01/2026
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		12/01/2019	MBS PAYDOWN	XXX	22,813	22,813	24,709	23,774		(230)		(230)		22,813			0	702	02/01/2023
3137A0-EU-5	FREDDIE MAC 4		03/04/2019	VARIOUS	XXX	2,739,273	2,661,365	2,813,214	2,772,318		(4,970)		(4,970)		2,767,347		(28,075)	(28,075)	27,941	07/15/2030
3137A1-BV-4	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	498,154	498,154	523,996	508,240		(1,016)		(1,016)		498,154			0	11,144	08/15/2030
3137A3-JW-0	FREDDIE MAC 3.5		03/04/2019	VARIOUS	XXX	475,983	473,039	489,420	484,114		(718)		(718)		483,396		(7,413)	(7,413)	4,336	11/15/2025
3137A4-WF-0	FREDDIE MAC 3.5		12/01/2019	MBS PAYDOWN	XXX	220,920	220,920	224,924	222,537		(281)		(281)		220,920			0	4,131	11/15/2025
3137A5-WW-0	FREDDIE MAC 4		01/01/2019	MBS PAYDOWN	XXX	6,897	6,897	7,010	6,908		(10)		(10)		6,897			0	23	12/15/2028
3137A8-XZ-6	FREDDIE MAC 4.5		12/01/2019	MBS PAYDOWN	XXX	40,944	40,944	43,676	42,029		(569)		(569)		40,944			0	1,045	10/15/2039
3137AG-CA-6	FREDDIE MAC 2.5		03/04/2019	VARIOUS	XXX	260,686	265,721	270,336	269,121		(221)		(221)		268,900		(8,214)	(8,214)	1,737	10/15/2026
3137AG-YX-2	FREDDIE MAC 2		12/01/2019	MBS PAYDOWN	XXX	204,201	204,201	203,860	203,938		31		31		204,201			0	2,348	02/15/2041
3137AM-HK-6	FREDDIE MAC 3		12/01/2019	MBS PAYDOWN	XXX	154,007	154,007	155,884	155,394		(228)		(228)		154,007			0	3,333	03/15/2041
3137AN-4M-4	FREDDIE MAC 2		12/01/2019	MBS PAYDOWN	XXX	85,891	85,891	84,602	85,020		121		121		85,891			0	998	06/15/2041
3137AN-JP-1	FREDDIE MAC 1.5241		12/01/2019	MBS PAYDOWN	XXX	48,808	48,808	45,872	45,993		263		263		48,808			0	450	11/15/2040
3137AN-QF-5	FREDDIE MAC 2.75		12/01/2019	MBS PAYDOWN	XXX	85,331	85,331	87,988	86,868		(199)		(199)		85,331			0	1,543	04/15/2041
3137AS-EH-3	FREDDIE MAC 2		12/01/2019	MBS PAYDOWN	XXX	65,047	65,047	65,126	65,114		(9)		(9)		65,047			0	751	05/15/2041
3137AS-FL-3	FREDDIE MAC 2.5		12/01/2019	MBS PAYDOWN	XXX	174,359	174,359	175,446	175,346		(99)		(99)		174,359			0	3,046	11/15/2041
3137AS-Q8-0	FREDDIE MAC 3		12/01/2019	MBS PAYDOWN	XXX	39,895	39,895	40,946	40,846		(111)		(111)		39,895			0	747	12/15/2040
3137AY-WS-6	FREDDIE MAC 2		12/01/2019	MBS PAYDOWN	XXX	163,741	163,741	160,316	160,666		310		310		163,741			0	1,687	11/15/2032
3137B1-5G-3	FREDDIE MAC 3		12/01/2019	VARIOUS	XXX			75,643			(5,356)		(5,356)					0	6,703	03/15/2033
3137B2-KL-3	FREDDIE MAC 1.75		12/01/2019	MBS PAYDOWN	XXX	189,689	189,689	186,133	187,350		327		327		189,689			0	1,769	06/15/2028
3137B4-KP-0	FREDDIE MAC 4.75		12/01/2019	MBS PAYDOWN	XXX	142,013	142,013	151,732	148,639		(935)		(935)		142,013			0	3,680	09/15/2043
3137B8-RZ-2	FREDDIE MAC 3		12/01/2019	MBS PAYDOWN	XXX	71,989	71,989	73,586	72,857		(171)		(171)		71,989			0	1,175	12/15/2032
3137BA-FZ-0	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	164,215	164,215	168,346	168,029		(724)		(724)		164,215			0	3,580	03/15/2027
3137BB-QY-9	FREDDIE MAC 3		12/01/2019	MBS PAYDOWN	XXX	225,016	225,016	229,700	229,161		(615)		(615)		225,016			0	4,043	05/15/2040
3137BD-4W-3	FREDDIE MAC 2.25		12/01/2019	MBS PAYDOWN	XXX	60,114	60,114	60,161	60,125		(2)		(2)		60,114			0	877	02/15/2044
3137BF-AV-3	FREDDIE MAC 3		12/01/2019	MBS PAYDOWN	XXX	671,452	671,452	682,337	680,725		(1,759)		(1,759)		671,452			0	12,902	03/15/2040
3137BJ-H4-8	FREDDIE MAC 4.5		11/01/2019	MBS PAYDOWN	XXX	92,636	92,636	104,013	102,453		(591)		(591)		92,636			0	2,871	12/15/2053
3137BK-MA-5	FREDDIE MAC 3		12/01/2019	MBS PAYDOWN	XXX	104,925	104,925	108,104	107,528		(292)		(292)		104,925			0	1,713	09/15/2028
3137BR-5X-9	FREDDIE MAC 3		12/01/2019	MBS PAYDOWN	XXX	196,828	196,828	195,259	195,376		179		179		196,828			0	3,213	01/15/2028
3137BV-CQ-7	FREDDIE MAC 3.5		12/01/2019	MBS PAYDOWN	XXX	187,547	187,547	196,397	194,506		(1,020)		(1,020)		187,547			0	3,574	05/15/2028
3137F4-RF-1	FREDDIE MAC 3.5		12/01/2019	MBS PAYDOWN	XXX	643,486	643,486	648,312	647,841		(1,165)		(1,165)		643,486			0	14,447	03/15/2043
3137F5-QM-4	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	852,393	852,393	877,964	875,523		(6,369)		(6,369)		852,393			0	26,163	01/15/2044
3137F5-XK-0	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	1,367,077	1,367,077	1,398,691	1,396,460		(9,016)		(9,016)		1,367,077			0	35,677	11/15/2042
3137FA-CB-2	FREDDIE MAC 3.5		12/01/2019	MBS PAYDOWN	XXX	77,391	77,391	81,575	80,700		(404)		(404)		77,391			0	1,475	11/15/2028
3137FE-ZF-0	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	451,403	451,403	461,912	461,364		(1,864)		(1,864)		451,403			0	9,840	07/15/2029
3137FG-Y6-6	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	198,095	198,095	202,521	202,340		(714)		(714)		198,095			0	4,318	09/15/2029
3137FG-YT-6	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	1,579,772	1,579,772	1,612,108	1,606,314		(9,413)		(9,413)		1,579,772			0	43,922	04/15/2040
3137FH-JW-4	FREDDIE MAC 3.5		12/01/2019	MBS PAYDOWN	XXX	1,058,558	1,058,558	1,068,979	1,068,374		(3,443)		(3,443)		1,058,558			0	25,752	06/15/2040
3137FH-WE-9	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	119,710	119,710	122,684	122,584		(388)		(388)		119,710			0	2,610	11/15/2029
3137FJ-RM-3	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	495,035	495,035	504,008			(936)		(936)		495,035			0	4,043	07/15/2044
3137FJ-XB-0	FREDDIE MAC 4.5		12/01/2019	MBS PAYDOWN	XXX	229,813	229,813	238,898	238,597		(1,551)		(1,551)		229,813			0	5,640	05/15/2029
3137FP-AH-8	FREDDIE MAC 4.5		12/01/2019	MBS PAYDOWN	XXX	1,965,625	1,965,625	1,972,382			(1,210)		(1,210)		1,965,625			0	13,713	01/15/2049
3138LL-G9-0	FANNIE MAE 3.46 POOL ID AN7423		12/01/2019	MBS PAYDOWN	XXX	25,023	25,023	25,628			(41)		(41)		25,023			0	259	06/01/2026
31395B-D7-5	FANNIE MAE 4.5		03/04/2019	VARIOUS	XXX	193,596	190,750	200,467	198,157		(731)		(731)		197,426		(3,830)	(3,830)	2,216	08/25/2023
31395J-5E-2	FREDDIE MAC 4.5		08/16/2019	VARIOUS	XXX	49,135	48,718	49,317	49,076		(40)		(40)		49,036		99	99	575	08/15/2034
31395W-4L-8	FREDDIE MAC 5		12/01/2019	MBS PAYDOWN	XXX	14,416	14,416	15,470	15,393		(97)		(97)		14,416			0	405	12/15/2034
31398L-BJ-6	FREDDIE MAC 4		12/01/2019	MBS PAYDOWN	XXX	8,108	8,108	8,482	8,322		(35)		(35)		8,108			0	189	07/15/2039
31398P-DU-0	FANNIE MAE 4		08/16/2019	VARIOUS	XXX	461,818	457,351	476,792	472,806		(1,505)		(1,505)		471,301		(9,482)	(9,482)	4,740	04/25/2025
31398S-SG-9	FANNIE MAE 3.5		12/01/2019	MBS PAYDOWN	XXX	161,198	161,198	167,183	165,383		(471)		(471)		161,198			0	3,243	12/25/2030
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424		12/01/2019	MBS PAYDOWN	XXX	12,577	12,577	14,077	13,966		(142)		(142)		12,577			0	383	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328		12/01/2019	MBS PAYDOWN	XXX	6,688	6,688	7,394	7,310		(59)		(59)		6,688			0	226	09/01/2033

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 Identi-fication	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. (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
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516		12/01/2019	MBS PAYDOWN	XXX	9,647	9,647	10,227	10,193		(59)		(59)		9,647			0	298	05/01/2036
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		12/01/2019	MBS PAYDOWN	XXX	49,485	49,485	54,047	52,533		(437)		(437)		49,485			0	2,172	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		12/01/2019	MBS PAYDOWN	XXX	25,195	25,195	27,239	26,245		(271)		(271)		25,195			0	732	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		12/01/2019	MBS PAYDOWN	XXX	87,077	87,077	87,213	87,179		(10)		(10)		87,077			0	1,452	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		12/01/2019	MBS PAYDOWN	XXX	62,566	62,566	64,424	64,042		(166)		(166)		62,566			0	1,410	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		12/01/2019	MBS PAYDOWN	XXX	123,462	123,462	128,670	127,676		(477)		(477)		123,462			0	2,846	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		12/01/2019	MBS PAYDOWN	XXX	32,370	32,370	33,382	33,147		(90)		(90)		32,370			0	754	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		12/01/2019	MBS PAYDOWN	XXX	72,589	72,589	72,476	72,469		13		13		72,589			0	1,601	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		12/01/2019	MBS PAYDOWN	XXX	50,172	50,172	53,104	52,520		(234)		(234)		50,172			0	973	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		12/01/2019	MBS PAYDOWN	XXX	98,923	98,923	104,008	103,003		(402)		(402)		98,923			0	1,920	04/01/2032
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		12/01/2019	MBS PAYDOWN	XXX	87,634	87,634	90,209	89,529		(266)		(266)		87,634			0	1,427	02/01/2028
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		12/01/2019	MBS PAYDOWN	XXX	146,660	146,660	151,701	150,783		(360)		(360)		146,660			0	1,924	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		12/01/2019	MBS PAYDOWN	XXX	90,036	90,036	92,259	92,007		(155)		(155)		90,036			0	1,556	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2019	MBS PAYDOWN	XXX	78,621	78,621	80,697			(36)		(36)		78,621			0	563	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		12/01/2019	MBS PAYDOWN	XXX	136,690	136,690	144,822	144,331		(601)		(601)		136,690			0	2,889	10/01/2040
353186-7G-8	FRANKLIN CNTY OH HOSP REVENUE 5		03/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,314,962	1,290,000	1,316,922	1,294,172		(1,189)		(1,189)		1,292,983		21,979	21,979	26,158	11/01/2034
414152-LH-9	HARRIS CNTY TX HLTH FACS DEV A 5.5		03/25/2019	ROBERT W. BAIRD CO. INCORPORATED	XXX	977,664	960,000	1,070,640	966,932		(2,200)		(2,200)		964,732		12,932	12,932	25,813	10/01/2019
442435-5J-8	HOUSTON TX UTILITY SYS REVENUE 5		03/05/2019	D.A. DAVIDSON AND CO	XXX	1,083,250	1,000,000	1,203,320	1,082,997		(5,227)		(5,227)		1,077,770		5,480	5,480	15,556	11/15/2021
45129W-JK-7	IDAHO ST HSG & FIN ASSN 5.25		03/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,121,555	1,110,000	1,214,351	1,117,345		(3,257)		(3,257)		1,114,088		7,467	7,467	40,793	07/15/2025
46257T-AR-0	IOWA ST SPL OBLG 5		03/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,478,903	2,465,000	2,577,034	2,471,768		(3,884)		(3,884)		2,467,884		11,019	11,019	39,714	06/01/2026
56045R-BU-2	MAINE ST MUNI BOND BANK 5		03/05/2019	D.A. DAVIDSON AND CO	XXX	1,184,906	1,125,000	1,335,938	1,178,436		(5,311)		(5,311)		1,173,124		11,782	11,782	19,688	11/01/2031
57586E-QK-0	MASSACHUSETTS ST HLTH & EDUCTN 5		03/25/2019	FIRST TENNESSEE BANK N.A.	XXX	1,024,500	1,000,000	1,065,240	1,008,073		(2,006)		(2,006)		1,006,067		18,433	18,433	14,167	12/15/2031
64711N-HK-4	NEW MEXICO ST FIN AUTH REVENUE 5.25		03/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	754,568	750,000	838,875	754,623		(2,655)		(2,655)		751,969		2,599	2,599	12,688	06/01/2027
662903-LB-7	N TEXAS ST MUNI WTR DIST WTR S 6.003		09/04/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,550,000	1,550,000	1,655,865	1,559,605		(9,565)		(9,565)		1,550,040		(40)	(40)	93,822	09/01/2029
686507-HD-9	ORLANDO FL UTILITIES COMMISSIO 5		04/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	495,000	495,000	504,863	495,989		(978)		(978)		495,011		(11)	(11)	12,375	10/01/2029
686507-HH-0	ORLANDO FL UTILITIES COMMISSIO 5		04/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	655,000	655,000	664,743	655,980		(969)		(969)		655,011		(11)	(11)	16,375	10/01/2029
845040-HB-3	S W TX HGR EDU AUTH 5		03/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	975,725	960,000	1,027,411	966,247		(1,984)		(1,984)		964,263		11,462	11,462	23,467	10/01/2027
92817L-KM-4	VIRGINIA ST RESOURCES AUTH CLE 5		03/25/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	508,660	500,000	536,060	503,180		(1,010)		(1,010)		502,170		6,490	6,490	12,222	10/01/2025
930876-BZ-9	WAKE CNTY NC LIMITED OBLIG 5		03/25/2019	FIRST TENNESSEE BANK N.A.	XXX	1,025,900	1,000,000	1,100,900	1,011,978		(2,845)		(2,845)		1,009,133		16,767	16,767	36,944	01/01/2026
977100-FK-7	WISCONSIN ST GEN FUND ANNUAL A 5.75		05/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	145,000	145,000	155,489	146,598		(1,585)		(1,585)		145,013		(13)	(13)	4,169	05/01/2029
977100-FT-8	WISCONSIN ST GEN FUND ANNUAL A 5.75		05/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,410,000	1,410,000	1,510,017	1,425,249		(15,123)		(15,123)		1,410,126		(126)	(126)	40,538	05/01/2029
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						67,080,530	66,648,797	68,616,133	64,642,883	0	(127,212)	0	(127,212)	0	66,884,301	0	196,230	196,230	1,348,048	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00101J-AF-3	ADT SEC CORP 3.5 15/07/22		09/13/2019	VARIOUS	XXX	721,250	725,000	679,875	670,625	14,330	6,180		20,510		691,135		30,115	30,115	26,610	07/15/2022
00101J-AH-9	ADT SEC CORP 4.125 15/06/23		12/20/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	154,500	150,000	148,500			175		175		148,677		5,823	5,823	3,248	06/15/2023
00164V-AD-5	AMC NETWORKS INC 5 01/04/24		09/12/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	515,000	500,000	501,438	473,750	27,513	210		27,723		501,473		13,527	13,527	23,958	04/01/2024
00213M-AK-0	APX GROUP INC 7.875 01/12/22		01/31/2019	JEFFERIES LLC	XXX	727,500	750,000	811,875	708,750	69,637	(1,366)		68,271		777,021		(49,521)	(49,521)	10,336	12/01/2022
00971T-AJ-0	AKAMAI TECHNOLOGIES INC 0.125 01/05/25		10/28/2019	VARIOUS	XXX	830,889	738,000	747,542	746,824		(1,074)		(1,074)		745,750		85,139	85,139	791	05/01/2025
013093-AB-5	ALBERTSONS COS/SAFEWAY 6.625 15/06/24		08/02/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	128,750	125,000	130,313			(11)		(11)		130,302		(1,552)	(1,552)	1,173	06/15/2024
01877K-AB-9	ALLIANCE PIPELINE LP 6.996 31/12/19		06/30/2019	MBS PAYDOWN	XXX	102,857	102,857	112,886	105,511		(1,778)		(1,778)		102,857			0	3,598	12/31/2019
02005N-AV-2	ALLY FINANCIAL INC 5.125 30/09/24		11/05/2019	VARIOUS	XXX	1,703,750	1,550,000	1,561,375	1,536,142	26,053	(1,721)		24,332		1,560,474		143,276	143,276	85,061	09/30/2024
02005N-BC-3	ALLY FINANCIAL INC 4.625 19/05/22		04/01/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	410,000	400,000	399,000	393,500	5,551	67		5,618		399,119		10,881	10,881	6,886	05/19/2022
03674X-AC-0	ANTERO RESOURCES CORP 5.125 01/12/22		10/24/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	40,000	50,000	48,750			116		116		48,866		(8,866)	(8,866)	1,046	12/01/2022
043436-AN-4	ASBURY AUTOMOTIVE GROUP 6 15/12/24		11/21/2019	WELLS FARGO BANK, N.A.	XXX	335,563	325,000	327,844	311,188	15,592	(371)		15,221		326,409		9,153	9,153	18,417	12/15/2024

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	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. (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
04364V-AG-8	ASCENT RESOURCES/ARU FIN 7 01/11/26		09/19/2019	VARIOUS	XXX	299,688	350,000	332,750	316,750	16,055	1,171		17,226		333,976		(34,289)	(34,289)	23,105	11/01/2026
055451-AH-1	BHP BILLITON FIN USA LTD 6.5 01/04/19	D	04/01/2019	MATURITY	XXX	500,000	500,000	542,618	505,967		(5,967)		(5,967)		500,000			0	16,250	04/01/2019
05545M-AA-0	BBA US HOLDINGS INC 5.375 01/05/26		12/13/2019	BARCLAYS BANK PLC 196101	XXX	736,563	700,000	693,953	663,243	30,626	569		31,195		694,438		42,124	42,124	41,104	05/01/2026
058498-AT-3	BALL CORP 5.25 01/07/25		09/12/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	223,500	200,000	204,500	199,500	4,974	(417)		4,557		204,057		19,443	19,443	12,688	07/01/2025
079857-AC-2	BELLSOUTH CAP FUNDING 6.04 15/11/26		12/19/2019	CORPORATE ACTIONS	XXX	2,555,723	2,135,000	2,380,525	2,251,365		(11,895)		(11,895)		2,239,470		316,254	316,254	141,133	11/15/2026
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24		08/08/2019	NOMURA SECURITIES NEW YORK	XXX	1,855,272	1,830,000	1,833,836	1,807,313	26,895	(509)		26,386		1,833,698		21,574	21,574	11,297	08/01/2024
09256B-AB-3	BLACKSTONE HOLDINGS FINA 5.875 15/03/21		10/10/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,635,700	2,500,000	2,607,041	2,569,314		(24,031)		(24,031)		2,545,283		(45,283)	(45,283)	292,775	03/15/2021
093645-AH-2	BLOCK COMMUNICATIONS INC 6.875 15/02/25		09/23/2019	BARCLAYS BANK PLC 196101	XXX	366,625	350,000	350,000	350,000				0		350,000		16,625	16,625	26,736	02/15/2025
10510K-AA-5	BRAMBLES USA INC 5.35 01/04/20		07/05/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,009,172	1,965,000	2,034,463	2,012,373		(19,190)		(19,190)		1,993,183		(28,183)	(28,183)	124,186	04/01/2020
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.75 15/01/24		03/29/2019	J.P. MORGAN SECURITIES LLC	XXX	821,000	800,000	808,000	792,000	15,918	(40)		15,878		807,878		13,122	13,122	32,775	01/15/2024
1248EP-BM-4	CCO HLDGS LLC/CAP CORP 5.75 15/02/26		12/18/2019	J.P. MORGAN SECURITIES LLC	XXX	263,750	250,000	250,000	245,000	5,000			5,000		250,000		13,750	13,750	19,366	02/15/2026
1248EP-BP-7	CCO HLDGS LLC/CAP CORP 5.875 01/04/24		05/23/2019	VARIOUS	XXX	780,469	750,000	767,813	746,250	21,188	(392)		20,796		767,047		13,422	13,422	26,499	04/01/2024
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28		09/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	210,000	200,000	199,500			18		18		199,518		10,482	10,482	6,056	02/01/2028
1248EP-CB-7	CCO HLDGS LLC/CAP CORP 5.375 01/06/29		09/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	187,688	175,000	176,094			(35)		(35)		176,059		11,629	11,629	2,770	06/01/2029
12513G-BC-2	CDW LLC/CDW FINANCE 5 01/09/25		10/30/2019	VARIOUS	XXX	523,750	500,000	491,250	478,750	12,530	932		13,462		492,212		31,538	31,538	29,167	09/01/2025
12527G-AF-0	CF INDUSTRIES INC 5.15 15/03/34		05/07/2019	RBC CAPITAL MARKETS, LLC	XXX	96,250	100,000	99,000	84,000	15,095	14		15,109		99,108		(2,858)	(2,858)	3,348	03/15/2034
125581-GR-3	CIT GROUP INC 5 01/08/23		04/03/2019	BARCLAYS BANK PLC 196101	XXX	788,438	750,000	750,563	735,000	15,561	(29)		15,532		750,532		37,905	37,905	25,264	08/01/2023
126307-AU-1	CSC HOLDINGS LLC 5.5 15/05/26		04/16/2019	VARIOUS	XXX	516,563	500,000	492,492	471,250	21,402	238		21,640		492,889		23,673	23,673	11,688	05/15/2026
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		12/10/2019	MBS PAYDOWN	XXX	63,927	63,927	69,017	68,175		(309)		(309)		63,927			0	2,429	01/10/2030
12674T-AA-4	C&W SENIOR FINANCING DAC 6.875 15/09/27	D	06/19/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	504,375	500,000	500,000	458,750	41,250			41,250		500,000		4,375	4,375	32,083	09/15/2027
12674T-AB-2	C&W SENIOR FINANCING DAC 7.5 15/10/26	D	12/18/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	162,750	150,000	150,000	144,188	5,813			5,813		150,000		12,750	12,750	13,406	10/15/2026
12686C-BB-4	CABLEVISION SYSTEMS CORP 5.875 15/09/22		08/21/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	797,188	755,000	752,913	741,788	12,677	(23)		12,654		754,441		42,747	42,747	37,598	09/15/2022
131347-CK-0	CALPINE CORP 5.25 01/06/26		12/10/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	766,406	775,000	771,124	661,563	59,747	8		59,755		771,506		(5,100)	(5,100)	23,614	06/01/2026
146900-AM-7	CASCADES INC 5.5 15/07/22	A	04/05/2019	VARIOUS	XXX	504,313	500,000	500,375	487,500	12,647	(21)		12,626		500,126		4,186	4,186	18,929	07/15/2022
151290-BU-6	CEMEX SAB DE CV 7.75 16/04/26	D	05/10/2019	VARIOUS	XXX	598,438	550,000	620,313	578,188	21,971	(3,855)		18,116		596,303		2,134	2,134	22,690	04/16/2026
156700-BA-3	CENTURYLINK INC 7.5 01/04/24		03/08/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	232,875	225,000	224,844	217,125	7,761	4		7,765		224,889		7,986	7,986	7,547	04/01/2024
165167-CZ-8	CHESAPEAKE ENERGY CORP 8 15/06/27		10/03/2019	VARIOUS	XXX	368,000	500,000	498,125	420,000	78,149	102		78,251		498,252		(130,252)	(130,252)	27,533	06/15/2027
17302W-AA-6	CITGO HOLDING INC 10.75 15/02/20		01/30/2019	JEFFERIES LLC.	XXX	659,750	650,000	696,000	663,000	17,512	(2,258)		15,254		678,254		(18,504)	(18,504)	23,486	02/15/2020
17305B-AB-7	CITICORP LEASE PASS-THRU 8.04 15/12/19		12/15/2019	MATURITY	XXX	2,233,043	2,233,043	2,551,222	2,273,462		(40,402)		(40,402)		2,233,060		(16)	(16)	178,979	12/15/2019
177376-AD-2	CITRIX SYSTEMS INC 0.5 15/04/19		04/15/2019	MATURITY	XXX	525,000	525,000	598,610	532,835		(7,835)		(7,835)		525,000			0	224,164	04/15/2019
20259B-AA-9	COMMERZBANK AG 8.125 19/09/23	D	01/23/2019	J.P. MORGAN SECURITIES LLC	XXX	602,825	550,000	634,813	600,104		(640)		(640)		599,465		3,360	3,360	15,635	09/19/2023
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2019	MBS PAYDOWN	XXX	49,037	49,037	48,118	48,484		51		51		49,037			0	1,464	04/29/2026
21925A-AE-5	CORNERSTONE CHEMICAL CO 6.75 15/08/24		01/15/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	517,500	575,000	576,163	504,563	71,434	(6)		71,428		575,991		(58,491)	(58,491)	16,388	08/15/2024
223622-AE-1	COWEN INC 3 15/12/22		08/13/2019	VARIOUS	XXX	1,803,710	1,620,000	1,664,720	1,626,845	34,273	(6,242)		28,031		1,654,876		148,833	148,833	32,400	12/15/2022
225310-AG-6	CREDIT ACCEPTANC 6.125 15/02/21		03/05/2019	WELLS FARGO BANK, N.A.	XXX	1,002,500	1,000,000	1,039,625	997,500	4,366	(1,302)		3,064		1,000,564		1,936	1,936	34,368	02/15/2021
225310-AL-5	CREDIT ACCEPTANC 6.625 15/03/26		09/23/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	269,063	250,000	251,250			(117)		(117)		251,133		17,929	17,929	9,109	03/15/2026
226373-AL-2	CRESTWOOD MIDSTREAM PART 6.25 01/04/23		04/08/2019	VARIOUS	XXX	1,119,000	1,100,000	1,137,875	1,058,750	68,637	(1,170)		67,467		1,126,217		(7,217)	(7,217)	29,180	04/01/2023
23371D-AB-0	DAE FUNDING LLC 5 01/08/24		07/11/2019	VARIOUS	XXX	780,625	750,000	739,313	725,625	14,913	780		15,693		741,317		39,308	39,308	33,264	08/01/2024
25155M-KU-4	DEUTSCHE BANK AG LONDON 1 01/05/23	D	08/29/2019	VARIOUS	XXX	4,129,037	4,150,000	4,099,666	4,098,940		7,005		7,005		4,105,945		23,092	23,092	33,431	05/01/2023
25272K-AW-3	DELL INT LLC / EMC CORP 7.125 15/06/24		09/23/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	528,125	500,000	531,375	508,750	20,390	(4,896)		15,494		524,244		3,881	3,881	27,708	06/15/2024
254687-EA-0	WALT DISNEY COMPANY/THE 6.4 15/12/35		09/18/2019	CORPORATE ACTIONS	XXX	676,253	473,000	639,567			(1,884)		(1,884)		637,683		38,569	38,569	7,820	12/15/2035
25470X-AY-1	DISH DBS CORP 7.75 01/07/26		08/01/2019	VARIOUS	XXX	390,100	395,000	417,434	326,863	86,736	(1,124)		85,612		412,474		(22,374)	(22,374)	33,265	07/01/2026

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identi-fication	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. (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
256853-AA-0	DOLPHIN ENERGY LTD 5.888 15/06/19		06/15/2019	MATURITY	XXX	130,800	130,800	132,653	131,370		(570)		(570)		130,800			0	3,851	06/15/2019
267475-AB-7	DYCOM INDUSTRIES INC 0.75 15/09/21		01/10/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	1,639,299	1,720,000	1,906,305	1,596,980	275,167	(1,610)		273,557		1,870,537		(231,238)	(231,238)	4,227	09/15/2021
26817R-AB-4	VISTRA ENERGY CORP 5.875 01/06/23		03/18/2019	J.P. MORGAN SECURITIES LLC	XXX	512,500	500,000	509,375	500,000	9,236	(659)		8,577		508,577		3,923	3,923	8,894	06/01/2023
268648-AN-2	EMC CORP 3.375 01/06/23		05/16/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	1,001,938	1,025,000	961,500	889,315	78,723	4,414		83,137		972,451		29,486	29,486	16,240	06/01/2023
26884L-AA-7	EQT CORP 8.125 01/06/19		06/01/2019	MATURITY	XXX	2,000,000	2,000,000	2,411,080	2,028,273		(28,273)		(28,273)		2,000,000			0	81,250	06/01/2019
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26		12/11/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,038,750	1,000,000	1,047,500	1,039,320		(6,009)		(6,009)		1,033,311		5,439	5,439	61,500	08/01/2026
29278N-AM-5	ENERGY TRANSFER OPERATNG 5.875 15/01/24		05/01/2019	BARCLAYS BANK PLC 196101	XXX	513,578	470,000	482,925	477,553		(468)		(468)		477,085		36,493	36,493	22,090	01/15/2024
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.15 01/06/25		11/12/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	133,875	150,000	140,438	135,231	5,694	1,057		6,751		141,985		(8,110)	(8,110)	5,931	06/01/2025
29444U-AP-1	EQUINIX INC 5.75 01/01/25		03/19/2019	WELLS FARGO BANK, N.A.	XXX	259,688	250,000	258,438	251,875	5,747	(95)		5,652		257,527		2,161	2,161	10,382	01/01/2025
29444U-AR-7	EQUINIX INC 5.375 15/05/27		08/01/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	808,125	750,000	741,875	733,125	8,778	451		9,229		742,354		65,771	65,771	29,115	05/15/2027
30227C-AB-3	ARCHROCK PARTNERS LP/FIN 6 01/04/21		04/05/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	469,375	480,000	3,804	1,758		5,562		485,562		14,438	14,438	15,333	04/01/2021
30227C-AD-9	ARCHROCK PARTNERS LP/FIN 6 01/10/22		04/02/2019	J.P. MORGAN SECURITIES LLC	XXX	505,000	500,000	498,125	470,000	28,329	104		28,433		498,433		6,567	6,567	15,250	10/01/2022
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILE 5.25 15/04/23	D	09/13/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	532,500	500,000	500,000	489,375	10,625			10,625		500,000		32,500	32,500	24,208	04/15/2023
32008D-AA-4	FIRST DATA CORPORATION 5 15/01/24		08/05/2019	VARIOUS	XXX	1,024,845	1,000,000	996,250	962,500	33,188	233		33,421		995,921		10,174	10,174	68,333	01/15/2024
336130-AA-7	FIRST QUALITY FINANCE CO 4.625 15/05/21		01/04/2019	WELLS FARGO BANK, N.A.	XXX	218,813	225,000	222,188	217,688	5,024	20		5,044		222,731		(3,919)	(3,919)	1,532	05/15/2021
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30		12/05/2019	MBS PAYDOWN	XXX	184,390	184,390	192,596	190,770		(460)		(460)		184,390			0	3,682	08/05/2030
338307-AB-7	FIVE9 INC 0.125 01/05/23		11/20/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	74,700	45,000	72,000			(2,340)		(2,340)		69,660		5,040	5,040	31	05/01/2023
34407D-AB-5	FLY LEASING LTD 6.375 15/10/21	D	05/16/2019	JEFFERIES LLC	XXX	254,063	250,000	253,594	249,375	2,221	(322)		1,899		251,274		2,789	2,789	9,518	10/15/2021
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		12/15/2019	MBS PAYDOWN	XXX	30,926	30,926	30,372	30,475		27		27		30,926			0	1,235	12/15/2035
34959J-AJ-7	FORTIVE CORPORATION 0.875 15/02/22		11/27/2019	MERRILL LYNCH AND CO., INC. 3162106	XXX	491,875	500,000	523,084			(5,879)		(5,879)		517,205		(25,330)	(25,330)	3,403	02/15/2022
34960P-AB-7	FORTRESS TRANS & INFRAST 6.5 01/10/25		09/23/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	256,875	250,000	246,250	233,750	12,619	318		12,937		246,687		10,188	10,188	16,566	10/01/2025
35671D-BL-8	FREEPORT-MCMORAN INC 4.55 14/11/24		08/02/2019	VARIOUS	XXX	1,014,500	1,000,000	974,438	922,500	53,277	2,116		55,393		977,893		36,607	36,607	33,063	11/14/2024
372917-AS-3	GENZYME CORP 5 15/06/20		09/24/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,905,946	2,850,000	3,166,399	2,943,034		(46,337)		(46,337)		2,896,697		9,249	9,249	111,229	06/15/2020
380355-AB-3	GOEASY LTD 7.875 01/11/22	A	11/27/2019	VARIOUS	XXX	912,410	875,000	901,250	881,563	17,643	(4,415)		13,228		894,790		(7,978)	(7,978)	88,258	11/01/2022
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2019	MBS PAYDOWN	XXX	144,771	144,771	134,637	136,311		487		487		144,771			0	9,054	07/01/2038
393657-AK-7	GREENBRIER COS INC 2.875 01/02/24		08/19/2019	VARIOUS	XXX	881,612	960,000	1,034,330	943,338	77,024	(7,334)		69,690		1,013,028		(131,415)	(131,415)	29,026	02/01/2024
402635-AP-1	GULFPORT ENERGY CORP 6.375 15/01/26		01/23/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	368,000	400,000	395,750	346,000	49,693	32		49,725		395,725		(27,725)	(27,725)	13,436	01/15/2026
404030-AH-1	H&E EQUIPMENT SERVICES 5.625 01/09/25		12/20/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	131,875	125,000	128,125			(241)		(241)		127,882		3,993	3,993	5,723	09/01/2025
404119-BQ-1	HCA INC 5.25 15/04/25		03/22/2019	BARCLAYS BANK PLC 196101	XXX	733,806	685,000	737,813	681,575	43,324	(1,331)		41,993		723,568		10,238	10,238	16,083	04/15/2025
404119-BT-5	HCA INC 5.25 15/06/26		06/14/2019	VARIOUS	XXX	730,950	675,000	705,375	669,938	29,772	(1,091)		28,681		698,618		32,332	32,332	14,427	06/15/2026
404121-AG-0	HCA INC 5.875 01/05/23		04/05/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	695,500	650,000	685,750	658,125	23,126	(1,745)		21,381		679,505		15,995	15,995	16,442	05/01/2023
410345-AJ-1	HANESBRANDS INC 4.625 15/05/24		12/16/2019	VARIOUS	XXX	421,813	400,000	382,938	375,000	8,463	2,479		10,942		385,942		35,870	35,870	19,329	05/15/2024
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375 15/08/22		05/01/2019	VARIOUS	XXX	591,750	650,000	672,563	592,313	76,821	(1,149)		75,672		667,984		(76,234)	(76,234)	32,703	08/15/2022
421924-BT-7	ENCOMPASS HEALTH CORP 5.75 15/09/25		12/13/2019	BARCLAYS BANK PLC 196101	XXX	215,250	205,000	207,181	199,875	6,973	(158)		6,815		206,689		8,561	8,561	14,800	09/15/2025
428040-CT-4	HERTZ CORP 7.625 01/06/22		11/25/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	525,294	506,000	505,978	476,905	29,074	5		29,079		505,984		16	16	57,233	06/01/2022
431318-AN-4	HILCORP ENERGY I/HILCORP 5 01/12/24		10/07/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	136,125	150,000	150,000	132,750	17,250			17,250		150,000		(13,875)	(13,875)	6,417	12/01/2024
43940T-AB-5	HOPE BANCORP INC 2 15/05/38		08/14/2019	VARIOUS	XXX	2,051,250	2,250,000	2,086,733	1,887,064	200,565	3,986		204,551		2,091,615		(40,365)	(40,365)	33,597	05/15/2038
44701Q-BD-3	HUNTSMAN INTERNATIONAL L 5.125 15/11/22		05/22/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	577,500	550,000	569,250	554,125	13,320	(1,773)		11,547		565,673		11,828	11,828	14,798	11/15/2022
44931R-AA-0	IAC FINANCECO INC 0.875 01/10/22		11/12/2019	BARCLAYS CAPITAL INC	XXX	100,352	65,000	108,771			(4,248)		(4,248)		104,523		(4,172)	(4,172)	352	10/01/2022
451102-BF-3	ICAHN ENTERPRISES/FIN 5.875 01/02/22		04/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,015,594	1,000,000	983,781	978,654	11,973	366		12,339		990,993		24,601	24,601	40,631	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES/FIN 6.25 01/02/22		05/07/2019	VARIOUS	XXX	257,031	250,000	250,000	246,875	3,125			3,125		250,000		7,031	7,031	12,066	02/01/2022
451102-BT-3	ICAHN ENTERPRISES/FIN 6.25 15/05/26		12/09/2019	VARIOUS	XXX	53,125	50,000	50,692			(56)		(56)		50,635		2,490	2,490	1,832	05/15/2026

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 Identi-fication	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. (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
452327-AH-2	ILLUMINA INC 0.5 15/06/21		12/16/2019	VARIOUS	XXX	1,036,163	785,000	1,034,417	885,911		(61,573)		(61,573)		953,800		82,363	82,363	2,599	06/15/2021
452327-AJ-8	ILLUMINA INC 0 15/08/23		01/30/2019	BARCLAYS CAPITAL INC	XXX	1,253,222	1,240,000	1,240,000	1,240,000				0		1,240,000		13,222	13,222		08/15/2023
452327-AK-5	ILLUMINA INC 0 15/08/23		09/11/2019	MERRILL LYNCH AND CO., INC. 3162106	XXX	216,221	200,000	200,000	200,000				0		200,000		16,221	16,221		08/15/2023
45332J-AA-0	RACKSPACE HOSTIN 8.625 15/11/24		04/04/2019	VARIOUS	XXX	478,375	550,000	556,563	429,000	126,755	(322)		126,433		555,434		(77,059)	(77,059)	15,579	11/15/2024
457153-AG-9	INGRAM MICRO INC 5.45 15/12/24		04/08/2019	ROBERT W. BAIRD CO.INCORPORATED	XXX	244,875	250,000	250,000	243,149	6,851			6,851		250,000		(5,125)	(5,125)	4,345	12/15/2024
458660-AD-9	INTERDIGITAL INC 1.5 01/03/20		05/30/2019	BARCLAYS CAPITAL INC	XXX	3,408,213	3,250,000	3,847,890	3,538,349		(104,334)		(104,334)		3,434,015		(25,802)	(25,802)	36,833	03/01/2020
45867G-AA-9	INTERDIGITAL INC 2 01/06/24		10/04/2019	VARIOUS	XXX	3,423,518	3,570,000	3,570,000			(12)		(12)		3,569,988		(146,470)	(146,470)	17,262	06/01/2024
46590X-AA-4	JBS USA/FOOD/FINANCE 6.5 15/04/29		06/03/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	157,125	150,000	150,000					0		150,000		7,125	7,125	1,354	04/15/2029
466253-AA-9	J2 CLOUD LLC/GLOBAL INC 6 15/07/25		04/04/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	156,375	150,000	150,000	146,625	3,375			3,375		150,000		6,375	6,375	6,575	07/15/2025
46650C-AA-7	JBS INVESTMENTS II GMBH 7 15/01/26	D	06/03/2019	BARCLAYS BANK PLC 6661105	XXX	209,250	200,000	199,250	196,000	3,252	35		3,287		199,287		9,963	9,963	8,517	01/15/2026
47010B-AF-1	JAGUAR LAND ROVER AUTOMO 4.5 01/10/27	D	03/05/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	453,813	600,000	539,250	447,000	92,983	904		93,887		540,887		(87,075)	(87,075)	10,809	10/01/2027
472145-AD-3	JAZZ INVESTMENTS I LTD 1.5 15/08/24		09/20/2019	VARIOUS	XXX	1,396,508	1,430,000	1,487,372	1,292,966	190,959	(6,256)		184,703		1,477,669		(81,160)	(81,160)	22,482	08/15/2024
47232M-AB-8	JEFFERIES FIN LLC / JFIN 6.875 15/04/22		01/23/2019	JEFFERIES LLC	XXX	540,375	550,000	555,500	534,875	20,125	(257)		19,868		554,743		(14,368)	(14,368)	10,489	04/15/2022
47232M-AE-2	JEFFERIES FIN LLC / JFIN 6.25 03/06/26		09/23/2019	JEFFERIES LLC	XXX	256,875	250,000	250,000					0		250,000		6,875	6,875	4,861	06/03/2026
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		06/04/2019	VARIOUS	XXX	4,074,330	4,100,000	4,100,000	4,100,000				0		4,100,000		(25,670)	(25,670)	6,067	05/01/2023
48203R-AF-1	JUNIPER NETWORKS INC 4.6 15/03/21		08/26/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,563,945	1,500,000	1,599,537	1,559,333		(17,228)		(17,228)		1,542,106		(42,106)	(42,106)	129,303	03/15/2021
48242W-AA-4	KBR INC 2.5 01/11/23		10/30/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	86,035	67,000	79,113			(619)		(619)		78,494		7,540	7,540	795	11/01/2023
48248N-AA-8	KKR GROUP FINANCE CO 6.375 29/09/20		07/31/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,879,586	1,800,000	1,937,742	1,862,326		(20,461)		(20,461)		1,841,865		(41,865)	(41,865)	175,848	09/29/2020
483548-AF-0	KAMAN CORP 3.25 01/05/24		09/06/2019	MERRILL LYNCH AND CO., INC. 3162106	XXX	1,609,309	1,435,000	1,622,758	1,614,979		(21,795)		(21,795)		1,593,184		16,125	16,125	42,362	05/01/2024
485134-BL-3	KANSAS CITY POWER & LT 7.15 01/04/19		04/01/2019	MATURITY	XXX	900,000	900,000	940,865	905,271		(5,271)		(5,271)		900,000			0	32,175	04/01/2019
50106G-AA-0	KRONOS ACQUISITION HOLDI 9 15/08/23		05/09/2019	BARCLAYS BANK PLC 196101	XXX	374,375	425,000	425,000	326,188	98,813			98,813		425,000		(50,625)	(50,625)	26,506	08/15/2023
50212Y-AB-0	LPL HOLDINGS INC 5.75 15/09/25		09/17/2019	VARIOUS	XXX	735,875	700,000	721,000	656,250	64,069	(60)		64,009		720,259		15,616	15,616	40,685	09/15/2025
505742-AD-8	LADDER CAP FIN LLLP/CORP 5.875 01/08/21		04/09/2019	VARIOUS	XXX	694,025	680,000	668,650	673,236	1,794	430		2,224		675,461		18,564	18,564	27,743	08/01/2021
527298-BF-9	LEVEL 3 FINANCING INC 5.125 01/05/23		04/03/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	428,719	425,000	417,563	410,125	8,221	361		8,582		418,707		10,012	10,012	12,948	05/01/2023
527298-BK-8	LEVEL 3 FINANCING INC 5.375 15/01/24		06/19/2019	VARIOUS	XXX	917,500	900,000	898,000	857,250	39,673	90		39,763		897,013		20,487	20,487	42,440	01/15/2024
530610-AD-6	LIBERTY INTERACTIVE LLC 1.75 30/09/46		08/27/2019	VARIOUS	XXX	1,199,789	980,000	1,099,153	1,002,001	77,767	(13,236)		64,531		1,066,531		133,257	133,257	10,896	09/30/2046
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		08/16/2019	VARIOUS	XXX	3,382,989	2,890,000	2,894,228	2,882,910	22,596	(2,395)		20,201		2,903,110		479,879	479,879	33,444	10/15/2023
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48		08/27/2019	VARIOUS	XXX	1,083,124	960,000	954,666	947,484	7,189	41		7,230		954,715		128,409	128,409	8,126	12/01/2048
53220K-AF-5	LIGAND PHARMACEUTICALS I 0.75 15/05/23		08/08/2019	VARIOUS	XXX	926,719	1,090,000	1,038,884	965,205	74,665	5,207		79,872		1,045,077		(118,357)	(118,357)	4,769	05/15/2023
552953-CE-9	MGM RESORTS INTL 5.75 15/06/25		03/28/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	413,000	400,000	396,000	386,000	10,024	125		10,149		396,151		16,849	16,849	6,684	06/15/2025
552953-CF-6	MGM RESORTS INTL 5.5 15/04/27		08/13/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	186,813	175,000	175,000					0		175,000		11,813	11,813	3,342	04/15/2027
57665R-AF-3	MATCH GROUP INC 6.375 01/06/24		02/08/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	524,375	500,000	536,250	508,750	19,617	(1,233)		18,384		527,134		(2,759)	(2,759)	6,286	06/01/2024
58502B-AA-4	MEDNAX INC 5.25 01/12/23		04/03/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	735,875	725,000	731,250	710,500	18,208	(313)		17,895		728,395		7,480	7,480	13,110	12/01/2023
585055-BT-2	MEDTRONIC INC 4.375 15/03/35		07/12/2019	CORPORATE ACTIONS	XXX	744,838	640,000	710,573	704,140		(1,575)		(1,575)		702,565		42,274	42,274	23,100	03/15/2035
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25	D	10/31/2019	BARCLAYS BANK PLC 196101	XXX	358,750	350,000	350,375	321,266	29,032	(52)		28,980		350,246		8,504	8,504	15,546	06/06/2025
609453-AG-0	MONITRONICS INTERNATIONA 9.125 01/04/20		05/22/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	8,750	100,000	37,176	24,875	70	12,231		12,301		37,176		(28,426)	(28,426)		04/01/2020
61745E-Y2-1	MORGAN STANLEY 3.7202 15/07/20		03/04/2019	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,030,000	2,000,000	2,000,000	2,000,000				0		2,000,000		30,000	30,000	35,746	07/15/2020
61760Q-LR-3	MORGAN STANLEY 3.6916 30/08/21		08/21/2019	D.A. DAVIDSON AND CO	XXX	1,197,000	1,200,000	1,200,000	1,200,000		42		42		1,200,042		(3,042)	(3,042)	21,673	08/30/2021
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24		11/14/2019	VARIOUS	XXX	499,938	475,000	488,500	472,433	13,260	(201)		13,059		485,492		14,445	14,445	40,992	08/15/2024
626717-AJ-1	MURPHY OIL CORP 5.75 15/08/25		06/27/2019	VARIOUS	XXX	411,250	400,000	400,000	373,635	26,365			26,365		400,000		11,250	11,250	16,196	08/15/2025
626738-AC-2	MURPHY OIL USA INC 6 15/08/23		09/13/2019	VARIOUS	XXX	920,875	900,000	934,450	904,500	19,134	(5,430)		13,704		918,204		2,671	2,671	53,075	08/15/2023

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
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. (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
62912X-AE-4	NGPL PIPECO LLC 4.375 15/08/22		04/30/2019	J.P. MORGAN SECURITIES LLC	XXX	410,000	400,000	404,000	389,000	14,695	(343)		14,352		403,353		6,647	6,647	12,493	08/15/2022
629377-CA-8	NRG ENERGY INC 7.25 15/05/26		05/07/2019	J.P. MORGAN SECURITIES LLC	XXX	816,563	750,000	795,000	778,125	16,533	(2,441)		14,092		792,217		24,346	24,346	26,281	05/15/2026
62943W-AB-5	CLEARWAY ENERGY OP LLC 5.375 15/08/24		12/04/2019	VARIOUS	XXX	1,231,000	1,250,000	1,236,250	1,187,500	48,818	1,811		50,629		1,238,129		(7,129)	(7,129)	53,310	08/15/2024
62957H-AC-9	NABORS INDUSTRIES INC 5.5 15/01/23		05/31/2019	VARIOUS	XXX	222,000	250,000	235,500	198,430	39,864	686		40,550		238,981		(16,981)	(16,981)	10,213	01/15/2023
63633D-AE-4	NATIONAL HEALTH INVESTOR 3.25 01/04/21		12/16/2019	VARIOUS	XXX	1,218,700	1,030,000	1,011,721	1,022,000		1,833		1,833		1,023,833		194,867	194,867	33,862	04/01/2021
64110L-AT-3	NETFLIX INC 5.875 15/11/28		10/22/2019	VARIOUS	XXX	218,500	200,000	199,500	194,340	5,165	29		5,194		199,534		18,966	18,966	10,608	11/15/2028
645767-AY-0	NEW JERSEY BELL TELEPHON 8 01/06/22		11/25/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,295,480	2,000,000	2,398,260	2,113,864		(27,780)		(27,780)		2,086,084		(86,084)	(86,084)	452,813	06/01/2022
651290-AR-9	NEWFIELD EXPLORATION CO 5.375 01/01/26		06/04/2019	VARIOUS	XXX	1,022,552	950,000	1,006,813	931,000	69,839	(2,627)		67,212		998,212		24,340	24,340	46,486	01/01/2026
65341E-AA-8	NEXTEER AUTO GROUP LTD 5.875 15/11/21		06/14/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	556,750	550,000	545,500	547,918		252		252		548,170		8,580	8,580	14,688	11/15/2021
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27	A	02/11/2019	VARIOUS	XXX	541,031	600,000	592,875	531,000	62,055	76		62,131		593,132		(52,100)	(52,100)	6,045	06/01/2027
670008-AD-3	NOVELLUS SYSTEMS INC 2.625 15/05/41		11/20/2019	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	68,062	8,000	49,859			(1,031)		(1,031)		48,829		19,233	19,233	109	05/15/2041
67059T-AD-7	NUSTAR LOGISTICS LP 6.75 01/02/21		03/19/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	878,800	845,000	861,900	850,622		(571)		(571)		850,051		28,749	28,749	36,441	02/01/2021
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27		04/09/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	399,000	400,000	401,000			(5)		(5)		400,994		(1,994)	(1,994)	10,188	04/28/2027
67077M-AA-6	NUTRIEN LTD 6.5 15/05/19	A	05/15/2019	MATURITY	XXX	700,000	700,000	735,931	703,814		(3,814)		(3,814)		700,000			0	22,750	05/15/2019
670877-AA-7	OMX TIMBER FIN INV LLC 1 29/01/20		10/31/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,054,310	1,005,958		(5,503)		(5,503)		1,000,454		(454)	(454)	54,200	01/29/2020
674215-AJ-7	OASIS PETROLEUM INC 2.625 15/09/23		04/05/2019	VARIOUS	XXX	821,845	870,000	892,332	764,827	126,956	(1,136)		125,820		890,647		(68,803)	(68,803)	12,788	09/15/2023
67740Q-AF-3	OHIO NAT FINANCIAL SRVS 6.375 30/04/20		05/10/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,551,315	1,500,000	1,685,746	1,549,406		(13,144)		(13,144)		1,536,262		(36,262)	(36,262)	101,784	04/30/2020
680665-AJ-5	OLIN CORP 5.125 15/09/27		11/04/2019	J.P. MORGAN SECURITIES LLC	XXX	154,875	150,000	153,000			(57)		(57)		152,943		1,932	1,932	4,933	09/15/2027
682134-AC-5	OMNICOM GP/OMNICOM CAP 4.45 15/08/20		08/01/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	817,976	800,000	805,352	801,116		(393)		(393)		800,723		(723)	(723)	52,192	08/15/2020
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		10/23/2019	VARIOUS	XXX	259,613	230,000	253,681	246,836	5,773	(2,934)		2,839		249,674		9,938	9,938	3,104	10/15/2023
683715-AA-4	OPEN TEXT CORP 5.625 15/01/23	A	01/17/2019	MORGAN STANLEY AND CO., LLC 8983105	XXX	739,500	725,000	733,750	721,375	10,766	(208)		10,558		731,933		7,567	7,567	21,184	01/15/2023
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26	A	04/04/2019	BARCLAYS BANK PLC 196101	XXX	627,750	600,000	611,000	563,500	20,669	(175)		20,494		609,682		18,068	18,068	12,435	06/01/2026
69354N-AB-2	PRA GROUP INC 3.5 01/06/23		08/08/2019	MERRILL LYNCH AND CO., INC. 3162106	XXX	647,919	660,000	634,004	556,016	84,520	2,313		86,833		642,849		5,071	5,071	16,106	06/01/2023
696429-AC-3	PALL CORPORATION 5 15/06/20		10/24/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	1,529,160	1,500,000	1,572,621	1,527,026		(15,013)		(15,013)		1,512,013		(12,013)	(12,013)	93,535	06/15/2020
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23		11/13/2019	VARIOUS	XXX	1,450,533	1,340,000	1,330,964	1,310,267	10,453	1,254		11,707		1,332,345		118,188	118,188	12,250	07/01/2023
70014L-AA-8	PARK AEROSPACE HOLDINGS 5.25 15/08/22	D	01/25/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	252,063	250,000	250,313	241,875	8,385	(5)		8,380		250,256		1,807	1,807	5,895	08/15/2022
70014L-AB-6	PARK AEROSPACE HOLDINGS 5.5 15/02/24	D	04/30/2019	VARIOUS	XXX	1,052,813	1,000,000	1,037,500	965,000	64,977	(1,724)		63,253		1,028,253		24,559	24,559	39,035	02/15/2024
70213B-AA-9	PARTNERRE FINANCE B LLC 5.5 01/06/20		07/19/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,055,060	2,000,000	2,166,095	2,050,384		(19,338)		(19,338)		2,031,046		(31,046)	(31,046)	124,727	06/01/2020
727493-AB-4	PLANTRONICS INC 5.5 31/05/23		04/29/2019	WELLS FARGO BANK, N.A.	XXX	252,500	250,000	251,438	232,500	18,287	(104)		18,183		250,683		1,817	1,817	6,340	05/31/2023
737446-AK-0	POST HOLDINGS INC 5 15/08/26		10/21/2019	VARIOUS	XXX	391,406	375,000	373,594	341,250	32,631	99		32,730		373,980		17,426	17,426	24,231	08/15/2026
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21		08/20/2019	BARCLAYS CAPITAL INC	XXX	1,020,362	895,000	1,000,678	957,623		(11,844)		(11,844)		945,780		74,582	74,582	5,738	09/15/2021
743424-AE-3	PROOFPOINT INC 0.25 15/08/24		10/03/2019	VARIOUS	XXX	27,006	25,000	25,719			(17)		(17)		25,702		1,304	1,304	8	08/15/2024
74733V-AD-2	QEP RESOURCES INC 5.625 01/03/26		05/03/2019	VARIOUS	XXX	506,813	550,000	557,125	456,500	99,797	(156)		99,641		556,141		(49,329)	(49,329)	14,344	03/01/2026
75915Q-AC-2	REGIONALCARE HOSPITAL PR 8.25 01/05/23		12/13/2019	BARCLAYS BANK PLC 196101	XXX	424,500	400,000	419,750	402,000	9,234	(2,125)		7,109		409,109		15,391	15,391	37,217	05/01/2023
759351-AG-4	REINSURANCE GRP OF AMER 6.45 15/11/19		11/15/2019	MATURITY	XXX	2,000,000	2,000,000	1,996,600	1,999,617		383		383		2,000,000			0	129,000	11/15/2019
761283-AC-4	RH 0 15/07/20		08/08/2019	VARIOUS	XXX	1,347,355	1,005,000	1,168,101	1,140,803		(32,049)		(32,049)		1,108,754		238,601	238,601		07/15/2020
761735-AT-6	REYNOLDS GRP ISS/REYNOLD 5.125 15/07/23		09/12/2019	VARIOUS	XXX	307,313	300,000	300,750	285,750	14,820	(143)		14,677		300,427		6,886	6,886	17,489	07/15/2023
76680R-AD-9	RINGCENTRAL INC 0 15/03/23		10/22/2019	VARIOUS	XXX	126,191	65,000	115,525			(2,602)		(2,602)		112,923		13,268	13,268		03/15/2023
77714P-AB-5	SEMGROUP/ROSE ROCK FIN 5.625 15/07/22		12/23/2019	VARIOUS	XXX	502,640	500,000	507,693	471,250	31,067	(926)		30,141		501,391		(2,266)	(2,266)	34,070	07/15/2022
780099-CE-5	ROYAL BK SCOTLND GRP PLC 6.125 15/12/22	D	01/23/2019	BARCLAYS BANK PLC 196101	XXX	887,400	850,000	920,000	886,261		(554)		(554)		885,707		1,693	1,693	5,640	12/15/2022
78412F-AP-9	SESI LLC 7.125 15/12/21		01/23/2019	VARIOUS	XXX	433,813	500,000	506,250	425,000	77,934	(138)		77,796		502,796		(68,983)	(68,983)	3,142	12/15/2021
785712-AE-0	SABLE INTL FINANCE LTD 6.875 01/08/22	D	04/29/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	157,734	150,000	157,875	153,075	3,605	(853)		2,752		155,826		(5,826)	(5,826)	15,497	08/01/2022

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 Identi-fication	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. (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
78573N-AA-0	SABRE GLBL INC 5.375 15/04/23		12/16/2019	BARCLAYS BANK PLC 196101	XXX	843,563	825,000	838,938	820,875	16,972	(1,643)		15,329		836,204		7,359	7,359	52,104	04/15/2023
78573N-AB-8	SABRE GLBL INC 5.25 15/11/23		04/16/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	894,688	875,000	885,344	864,063	20,300	(75)		20,225		884,287		10,401	10,401	19,472	11/15/2023
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.9 17/05/28		04/12/2019	CORPORATE ACTIONS	XXX	8	8	8	8				0		8			0		05/17/2028
81180W-AL-5	SEAGATE HDD CAYMAN 4.75 01/01/25		09/23/2019	VARIOUS	XXX	983,563	1,000,000	972,500	886,892	91,283	1,247		92,530		979,422		4,141	4,141	42,565	01/01/2025
81721M-AE-9	SENIOR HOUSING PROP TRUS 6.75 15/04/20		10/11/2019	BREAN CAPITAL LLC	XXX	2,304,600	2,300,000	2,497,294	2,327,176		(27,176)		(27,176)		2,300,000		4,600	4,600	155,681	04/15/2020
81762P-AC-6	SERVICENOW INC 0 01/06/22		10/23/2019	VARIOUS	XXX	2,764,789	1,570,000	1,898,472	1,814,200		(13,463)		(13,463)		1,860,947		903,842	903,842		06/01/2022
826919-AB-8	SILICON LABORATORIES INC 1.375 01/03/22		09/12/2019	VARIOUS	XXX	331,288	250,000	286,797	264,089	19,814	(7,703)		12,111		276,199		55,088	55,088	3,569	03/01/2022
82845L-AA-8	SILVERSEA CRUISE FINANCE 7.25 01/02/25		06/03/2019	WELLS FARGO BANK, N.A.	XXX	644,875	600,000	613,330	611,440	871	(550)		321		611,761		33,114	33,114	36,522	02/01/2025
82967N-AS-7	SIRIUS XM RADIO INC 6 15/07/24		04/03/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,554,375	1,500,000	1,539,125	1,503,125	29,680	(752)		28,928		1,532,053		22,322	22,322	65,000	07/15/2024
848637-AB-0	SPLUNK INC 1.125 15/09/25		08/19/2019	J.P. MORGAN CLEARING CORP. 514105	XXX	291,675	260,000	295,677			(2,574)		(2,574)		293,103		(1,429)	(1,429)	2,681	09/15/2025
848637-AC-8	SPLUNK INC 0.5 15/09/23		12/17/2019	VARIOUS	XXX	331,227	280,000	280,000	278,141	1,859			1,859		280,000		51,227	51,227	1,742	09/15/2023
848637-AD-6	SPLUNK INC 1.125 15/09/25		11/21/2019	BARCLAYS CAPITAL	XXX	281,459	250,000	284,659			(3,892)		(3,892)		280,767		692	692	3,313	09/15/2025
85172F-AL-3	SPRINGLEAF FINANCE CORP 5.625 15/03/23		03/19/2019	VARIOUS	XXX	754,375	750,000	743,125	691,875	52,136	200		52,336		744,210		10,165	10,165	20,281	03/15/2023
85207U-AH-8	SPRINT CORP 7.125 15/06/24		03/11/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	833,250	825,000	828,000	817,031	10,327	(76)		10,251		827,282		5,968	5,968	14,369	06/15/2024
852234-AD-5	SQUARE INC 0.5 15/05/23		08/15/2019	MERRILL LYNCH AND CO., INC. 3162106	XXX	346,038	310,000	340,987	322,586	18,138	(4,529)		13,609		336,195		9,842	9,842	1,180	05/15/2023
85571B-AG-0	STARWOOD PROPERTY TRUST 5 15/12/21		02/28/2019	BARCLAYS BANK PLC 196101	XXX	816,000	800,000	796,688	786,000	10,739	180		10,919		796,919		19,081	19,081	8,705	12/15/2021
858119-BD-1	STEEL DYNAMICS INC 5.5 01/10/24		05/07/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	257,500	250,000	255,313	247,500	7,746	(129)		7,617		255,117		2,383	2,383	8,326	10/01/2024
863667-AF-8	STRYKER CORP 3.375 15/05/24		03/12/2019	D.A. DAVIDSON AND CO	XXX	1,341,019	1,325,000	1,348,878	1,343,844		(705)		(705)		1,343,139		(2,120)	(2,120)	14,782	05/15/2024
86614W-AC-0	SUMMIT MID HLDS LLC / FI 5.5 15/08/22		09/05/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	382,688	400,000	398,000	380,000	18,186	250		18,436		398,435		(15,748)	(15,748)	20,373	08/15/2022
86765L-AJ-6	SUNOCO LP/FINANCE CORP 4.875 15/01/23		03/12/2019	VARIOUS	XXX	703,625	700,000	689,250	682,500	7,677	443		8,120		690,621		13,004	13,004	22,594	01/15/2023
868459-AD-0	SUPERNUS PHARMACEUTICALS 0.625 01/04/23		08/21/2019	VARIOUS	XXX	728,394	780,000	817,725	733,200	83,250	(5,440)		77,810		811,010		(82,615)	(82,615)	4,317	04/01/2023
87264A-AN-5	T-MOBILE USA INC 6.375 01/03/25		04/15/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	884,000	850,000	901,344	858,500	27,271	(3,745)		23,526		882,026		1,974	1,974	34,018	03/01/2025
87264A-AU-9	T-MOBILE USA INC 4.5 01/02/26		12/18/2019	BARCLAYS CAPITAL INC, ICE	XXX	256,875	250,000	246,375	183,500	16,500	406		16,906		246,782		10,093	10,093	15,594	02/01/2026
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375 01/02/27		11/13/2019	RBC CAPITAL MARKETS, LLC	XXX	256,875	250,000	243,750			489		489		244,240		12,635	12,635	10,601	02/01/2027
878742-AW-5	TECK RESOURCES LIMITED 6.25 15/07/41	A	09/13/2019	VARIOUS	XXX	798,825	750,000	825,000	710,625	112,171	(821)		111,350		821,974		(23,149)	(23,149)	43,572	07/15/2041
88033G-BU-3	TENET HEALTHCARE CORP 4.75 01/06/20		01/17/2019	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	471,763	470,000	470,975	468,872	1,345	(9)		1,336		470,208		1,555	1,555	3,163	06/01/2020
88033G-CP-3	TENET HEALTHCARE CORP 7.5 01/01/22		02/22/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	674,375	650,000	688,063	659,750	14,670	(1,721)		12,949		672,700		(22,700)	(22,700)	55,656	01/01/2022
88033G-CU-2	TENET HEALTHCARE CORP 5.125 01/05/25		01/31/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	294,000	300,000	295,500	279,750	15,902	55		15,957		295,707		(1,707)	(1,707)	3,972	05/01/2025
88033G-CX-6	TENET HEALTHCARE CORP 6.25 01/02/27		12/17/2019	VARIOUS	XXX	135,313	125,000	130,625			(371)		(371)		130,252		5,061	5,061	6,814	02/01/2027
880770-AG-7	TERADYNE INC 1.25 15/12/23		12/03/2019	VARIOUS	XXX	3,775,209	2,020,000	2,414,762	2,382,954	26,513	(59,651)		(33,138)		2,349,815		1,425,394	1,425,394	19,628	12/15/2023
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.15 01/10/26	D	05/14/2019	VARIOUS	XXX	567,125	700,000	595,000	534,251	64,766	2,470		67,236		601,487		(34,362)	(34,362)	10,644	10/01/2026
882587-AY-4	TEXAS-NEW MEXICO POWER 9.5 01/04/19		04/01/2019	MATURITY	XXX	1,500,000	1,500,000	1,967,580	1,523,154		(23,154)		(23,154)		1,500,000			0	71,250	04/01/2019
89114Q-MA-3	TORONTO-DOMINION BANK 3.125 20/04/23	A	07/22/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,995,000	2,000,581		(565)		(565)		2,000,016		(16)	(16)	46,875	04/20/2023
892231-AA-9	TOWNSQUARE MEDIA INC 6.5 01/04/23		05/08/2019	VARIOUS	XXX	533,188	550,000	556,000	506,000	44,895	(174)		44,721		550,721		(17,533)	(17,533)	19,125	04/01/2023
893526-8Y-2	TRANSCANADA PIPELINES 7.125 15/01/19	A	01/15/2019	MATURITY	XXX	1,250,000	1,250,000	1,349,571	1,252,610		(2,610)		(2,610)		1,250,000			0	44,531	01/15/2019
89421U-AA-5	TRAVELPORT CORP FIN 6 15/03/26	D	05/30/2019	VARIOUS	XXX	957,320	900,000	902,625	902,259		(200)		(200)		902,059		10,316	10,316	76,283	03/15/2026
90320M-AA-3	UPCB FINANCE IV LTD 5.375 15/01/25	D	11/20/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	411,500	400,000	397,000	374,048	23,072	368		23,440		397,488		14,012	14,012	29,085	01/15/2025
904678-AF-6	UNICREDIT SPA 5.861 19/06/32	D	02/11/2019	J.P. MORGAN SECURITIES LLC	XXX	435,000	500,000	530,738	438,882	88,421	(299)		88,122		527,003		(92,003)	(92,003)	4,396	06/19/2032
906548-CG-5	UNION ELECTRIC CO 6.7 01/02/19		02/01/2019	MATURITY	XXX	1,000,000	1,000,000	997,070	999,969		31		31		1,000,000			0	33,500	02/01/2019
911365-BB-9	UNITED RENTALS NORTH AM 5.75 15/11/24		05/28/2019	VARIOUS	XXX	1,132,250	1,100,000	1,144,938	1,058,750	77,336	(4,387)		72,949		1,131,699		(16,699)	(16,699)	48,731	11/15/2024

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 Identi-fication	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. (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
911365-BE-3	UNITED RENTALS NORTH AM 5.875 15/09/26		07/30/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	372,750	350,000	343,000	329,875	13,158	417		13,575		343,450		29,300	29,300	18,049	09/15/2026
913026-AT-7	UNITED TELEPHONE FLORIDA 8.375 15/01/25		12/02/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	7,000	7,000	8,672	7,984		(130)		(130)		7,855		(855)	(855)	809	01/15/2025
91311Q-AE-5	UNITED UTILITIES PLC 5.375 01/02/19	D	02/01/2019	MATURITY	XXX	700,000	700,000	728,713	701,525		(1,525)		(1,525)		700,000			0	18,813	02/01/2019
91359P-AJ-9	AGILITI HEALTH INC 7.625 15/08/20		02/04/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	400,000	400,000	400,469	397,000	3,451	(25)		3,426		400,426		(426)	(426)	14,318	08/15/2020
913903-AT-7	UNIVERSAL HEALTH SVCS 5 01/06/26		05/22/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	256,250	250,000	258,125	257,430		(183)		(183)		257,246		(996)	(996)	6,007	06/01/2026
918370-AB-3	VTR FINANCE BV 6.875 15/01/24	D	01/30/2019	BARCLAYS BANK PLC 196101	XXX	306,750	300,000	314,725	300,000	8,585	(136)		8,449		308,448		(1,698)	(1,698)	11,229	01/15/2024
91911K-AK-8	BAUSCH HEALTH COS INC 7 15/03/24	A	02/25/2019	VARIOUS	XXX	1,266,719	1,200,000	1,277,125	1,212,000	50,083	(1,964)		48,119		1,260,118		6,600	6,600	37,678	03/15/2024
92240M-BF-4	VECTOR GROUP LTD 6.125 01/02/25		04/04/2019	JEFFERIES LLC.	XXX	220,625	250,000	250,000	212,500	37,500			37,500		250,000		(29,375)	(29,375)	10,506	02/01/2025
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	01/22/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	248,125	250,000	251,063	236,250	14,706	(5)		14,701		250,950		(2,825)	(2,825)	3,523	04/15/2027
92676X-AC-1	VIKING CRUISES LTD 6.25 15/05/25		05/08/2019	WELLS FARGO BANK, N.A.	XXX	77,625	75,000	74,531	73,875	659	21		680		74,555		3,070	3,070	2,279	05/15/2025
92676X-AD-9	VIKING CRUISES LTD 5.875 15/09/27		12/13/2019	VARIOUS	XXX	873,906	850,000	850,000	792,625	57,375			57,375		850,000		23,906	23,906	42,341	09/15/2027
92769X-AM-7	VIRGIN MEDIA SECURED FIN 5.5 15/08/26	D	04/04/2019	GOLDMAN, SACHS AND CO. 8944407	XXX	127,344	125,000	125,000	115,606	9,394			9,394		125,000		2,344	2,344	4,450	08/15/2026
92929Q-AQ-0	WASTE MNGMT HOLDINGS 7.1 01/08/26		05/23/2019	CORPORATE ACTIONS	XXX	3,731,490	3,000,000	3,591,750	3,588,625		(26,509)		(26,509)		3,562,115		169,375	169,375	172,767	08/01/2026
92936M-AB-3	WPP FINANCE 2010 4.75 21/11/21	D	12/27/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,332,110	2,220,000	2,153,744	2,197,271		7,418		7,418		2,204,689		15,311	15,311	228,105	11/21/2021
950399-AB-1	WELLTEC A/S 9.5 01/12/22	D	02/26/2019	VARIOUS	XXX	954,750	1,000,000	996,708	987,500	9,907	(49)		9,858		997,358		(42,608)	(42,608)	17,753	12/01/2022
959802-AL-3	WESTERN UNION CO/THE 5.253 01/04/20		11/25/2019	SECURITY CALLED BY ISSUER at 100.000	XXX	2,023,980	2,000,000	2,295,420	2,051,857		(37,163)		(37,163)		2,014,694		(14,694)	(14,694)	144,799	04/01/2020
961214-BK-8	WESTPAC BANKING CORP 4.875 19/11/19	D	11/19/2019	MATURITY	XXX	1,250,000	1,250,000	1,356,534	1,268,106		(18,106)		(18,106)		1,250,000			0	60,938	11/19/2019
98138H-AF-8	WORKDAY INC 0.25 01/10/22		12/12/2019	VARIOUS	XXX	2,069,146	1,470,000	1,566,624	1,553,797		(8,126)		(8,126)		1,545,671		523,475	523,475	2,476	10/01/2022
983793-AF-7	XPO LOGISTICS INC 6.125 01/09/23		05/30/2019	MERRILL LYNCH PIECE FENNER & SMITH	XXX	304,125	300,000	306,000			(253)		(253)		305,747		(1,622)	(1,622)	13,509	09/01/2023
98936J-AB-7	ZENDESK INC 0.25 15/03/23		10/15/2019	VARIOUS	XXX	166,503	130,000	182,000			(2,851)		(2,851)		179,149		(12,646)	(12,646)	191	03/15/2023
98954M-AC-5	ZILLOW GROUP INC 1.5 01/07/23		02/11/2019	BNP PARIBAS PRIME BROKERAGE INC BNPB	XXX	181,000	200,000	211,415	171,804	38,588	(261)		38,327		210,130		(29,130)	(29,130)	1,833	07/01/2023
AM4657-55-8	VINCI SA 0.375 16/02/22	D	08/14/2019	VARIOUS	XXX	2,111,250	2,000,000	2,217,108	2,166,617		(6,528)		(6,528)		2,160,089		(48,839)	(48,839)	3,123	02/16/2022
000000-00-0	STMICROELECTRONICS NV 0.25 03/07/24	D	10/23/2019	VARIOUS	XXX	757,350	600,000	663,300	659,863		(9,037)		(9,037)		650,826		106,524	106,524	1,953	07/03/2024
AP0453-52-6	QIAGEN NV 0.5 13/09/23	D	09/19/2019	J.P. MORGAN SECURITIES PLC 2851105	XXX	2,128,090	2,000,000	2,045,372	2,039,742		(5,819)		(5,819)		2,033,923		94,167	94,167	9,883	09/13/2023
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25		08/23/2019	VARIOUS	XXX	1,690,860	2,000,000	1,757,670	1,770,577		21,455		21,455		1,792,032		(101,172)	(101,172)		03/27/2025
AR8730-28-5	CARREFOUR SA 0 27/03/24	D	05/10/2019	VARIOUS	XXX	1,163,700	1,200,000	1,113,600	1,121,421		5,004		5,004		1,126,425		37,275	37,275		03/27/2024
EJ0220-33-9	SIEMENS FINANCIERINGSMAT 1.65 16/08/19	D	07/22/2019	BARCLAYS BANK PLC 6661105	XXX	2,122,875	2,125,000	2,398,563	2,165,119		(36,037)		(36,037)		2,129,082		(6,207)	(6,207)	32,920	08/16/2019
EJ0220-41-2	SIEMENS FINANCIERINGSMAT 1.65 16/08/19	D	07/22/2019	BARCLAYS BANK PLC 6661105	XXX	2,122,875	2,125,000	2,398,563	2,165,119		(36,037)		(36,037)		2,129,082		(6,207)	(6,207)	32,920	08/16/2019
EK1258-83-0	QIAGEN NV 0.875 19/03/21	D	01/29/2019	JEFFERIES LLC.	XXX	812,298	600,000	671,550	633,712		(1,250)		(1,250)		632,463		179,835	179,835	1,910	03/19/2021
JV9572-72-0	LVMH MOET HENNESSY VUITT 0 16/02/21	D	12/03/2019	VARIOUS	XXX	3,994,773	2,415,000	2,745,849	2,416,193		(49,986)		(49,986)		2,366,206		1,628,567	1,628,567		02/16/2021
QJ9373-87-0	TOTAL SA 0.5 02/12/22	D	10/31/2019	VARIOUS	XXX	2,486,910	2,400,000	2,470,000	2,458,411		(10,173)		(10,173)		2,448,238		38,672	38,672	9,094	12/02/2022
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						211,927,425	200,753,759	210,252,004	191,237,047	5,039,660	(984,267)	0	4,055,393	0	204,501,457	0	6,356,006	6,356,006	7,420,814	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						339,195,164	327,264,686	340,271,756	315,598,646	3,711,548	(1,341,867)	0	2,369,681	0	329,964,490	0	8,160,714	8,160,714	9,598,644	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						40,181,038	36,452,512	38,510,017		0	(126,237)	0	(126,237)	0	38,383,780	0	1,790,226	1,790,226	777,716	XXX
8399999 - Bonds - Subtotals - Bonds						379,376,202	363,717,198	378,781,773	315,598,646	3,711,548	(1,468,104)	0	2,243,444	0	368,348,270	0	9,950,940	9,950,940	10,376,360	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		11/01/2019	VARIOUS	34,045.000	1,613,493		1,512,826	1,630,075	(117,249)			(117,249)		1,512,826		100,667	100,667	71,414	XXX
64944P-30-7	NY COMMUNITY CAP TRUST V 6 01/11/51		08/30/2019	MITSUBISHI UFJ SECURITIES (USA), INC	58,607.000	2,843,033		2,927,334	2,599,220	328,113			328,113		2,927,334		(84,301)	(84,301)	131,866	XXX
EP0237-62-8	BUNGE LTD 4.875		10/31/2019	VARIOUS	34,000.000	3,413,423		3,062,983	3,002,407	60,576			60,576		3,062,983		350,440	350,440	91,492	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,869,949	XXX	7,503,143	7,231,702	271,440	0	0	271,440	0	7,503,143	0	366,806	366,806	294,772	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22		10/29/2019	VARIOUS	2,750.000	150,418		152,958			(537)		(537)		152,421		(2,003)	(2,003)	2,105	XXX
235851-30-0	DANAHER CORP 4.75 15/04/22		11/15/2019	VARIOUS	145.000	162,970		165,269			(1,175)		(1,175)		164,087		(1,117)	(1,117)	1,342	XXX
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		11/07/2019	VARIOUS	1,865.000	195,407		187,952			(2,603)		(2,603)		185,493		9,914	9,914	2,612	XXX
842587-60-2	SOUTHERN CO 6.75 01/08/22		12/17/2019	VARIOUS	931.000	49,934		46,904			261		261		47,170		2,764	2,764	674	XXX
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						558,729	XXX	553,083	0	0	(4,054)	0	(4,054)	0	549,171	0	9,558	9,558	6,733	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						8,428,678	XXX	8,056,226	7,231,702	271,440	(4,054)	0	267,386	0	8,052,314	0	376,364	376,364	301,505	XXX
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						2,736,266	XXX	2,635,179		0	475	0	475	0	2,635,654	0	100,612	100,612	32,508	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 Identi-fication	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. (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
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						11,164,944	XXX	10,691,405	7,231,702	271,440	(3,579)	0	267,861	0	10,687,968	0	476,976	476,976	334,013	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00123Q-10-4	AGNC INVESTMENT CORP		11/01/2019	VARIOUS	9,500.000	153,020	XXX	167,874	166,630	1,244			1,244		167,874		(14,855)	(14,855)	15,363	XXX
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC		03/06/2019	VARIOUS	16,200.000	250,596	XXX	239,275	198,936	40,339			40,339		239,275		11,321	11,321		XXX
00206R-10-2	AT&T INC		06/26/2019	VARIOUS	14,200.000	461,896	XXX	493,650	405,268	88,382			88,382		493,650		(31,755)	(31,755)	14,484	XXX
002824-10-0	ABBOTT LABORATORIES		11/15/2019	VARIOUS	600.000	51,398	XXX	50,190					0		50,190		1,208	1,208	192	XXX
004498-10-1	ACI WORLDWIDE INC		11/19/2019	VARIOUS	4,000.000	137,543	XXX	95,455	110,680	(15,225)			(15,225)		95,455		42,088	42,088		XXX
00766T-10-0	AECOM		12/13/2019	VARIOUS	34,100.000	1,267,483	XXX	1,048,585	903,650	144,935			144,935		1,048,585		218,898	218,898		XXX
00773T-10-1	ADVANSIX INC		05/06/2019	SANFORD C. BERNSTEIN AND CO., LLC	1,800.000	57,881	XXX	60,763	43,812	16,951			16,951		60,763		(2,882)	(2,882)		XXX
00912X-30-2	AIR LEASE CORP		12/12/2018	Post Sale Income			XXX						0					0	338	XXX
011659-10-9	ALASKA AIR GROUP INC		04/30/2019	VARIOUS	2,200.000	136,782	XXX	130,802	115,615	(1,850)			(1,850)		130,802		5,980	5,980	370	XXX
017175-10-0	ALLEGHANY CORP		08/16/2019	VARIOUS	400.000	290,949	XXX	178,466	249,328	(70,862)			(70,862)		178,466		112,483	112,483		XXX
018802-10-8	ALLIANT ENERGY CORP		12/17/2019	B.RILEY & CO. LLC.	4,000.000	216,085	XXX	160,438	169,000	(8,562)			(8,562)		160,438		55,647	55,647	5,356	XXX
02005N-10-0	ALLY FINANCIAL INC		07/15/2019	VARIOUS	10,600.000	331,954	XXX	207,429	240,196	(32,767)			(32,767)		207,429		124,525	124,525	3,604	XXX
02079K-30-5	ALPHABET INC		04/23/2019	VARIOUS	200.000	243,897	XXX	195,324	208,992	(13,668)			(13,668)		195,324		48,573	48,573		XXX
02209S-10-3	ALTRIA GROUP INC		11/15/2019	VARIOUS	14,238.000	707,008	XXX	107,843	703,215	(595,372)			(595,372)		107,843		599,165	599,165	31,861	XXX
025816-10-9	AMERICAN EXPRESS CO		06/26/2019	VARIOUS	1,600.000	197,736	XXX	157,573	152,512	5,061			5,061		157,573		40,164	40,164	1,075	XXX
025932-10-4	AMERICAN FINANCIAL GROUP INC/OH		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	700.000	68,906	XXX	76,412	63,371	13,041			13,041		76,412		(7,506)	(7,506)	280	XXX
026874-78-4	AMERICAN INTERNATIONAL GROUP INC		06/26/2019	VARIOUS	3,891.000	185,454	XXX	165,656	153,344	12,312			12,312		165,656		19,797	19,797	962	XXX
028591-10-5	AMERICAN NATIONAL INSURANCE CO		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	100.000	11,275	XXX	12,269	12,724	(455)			(455)		12,269		(994)	(994)	164	XXX
03027X-10-0	AMERICAN TOWER CORP		11/15/2019	VARIOUS	100.000	21,337	XXX	20,580					0		20,580		757	757	95	XXX
030420-10-3	AMERICAN WATER WORKS CO INC		04/23/2019	VARIOUS	1,300.000	136,024	XXX	66,784	118,001	(51,217)			(51,217)		66,784		69,241	69,241	592	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC		11/15/2019	CITIGROUP GLOBAL MARKETS INC. 4241105	278.000	44,518	XXX	8,196	29,015	(20,818)			(20,818)		8,196		36,321	36,321	1,059	XXX
032654-10-5	ANALOG DEVICES INC		04/23/2019	VARIOUS	2,412.000	272,380	XXX	69,942	207,022	(137,080)			(137,080)		69,942		202,438	202,438	1,302	XXX
03674X-10-6	ANTERO RESOURCES CORP		12/23/2019	VARIOUS	94,100.000	346,603	XXX	454,898	883,599			428,701	(428,701)		454,898		(108,295)	(108,295)		XXX
036752-10-3	ANTHEM INC		06/26/2019	VARIOUS	200.000	55,768	XXX	48,790	52,526	(3,736)			(3,736)		48,790		6,978	6,978	320	XXX
03748R-75-4	APARTMENT INVESTMENT & MANAGEMENT CO		04/04/2019	CORPORATE ACTIONS	1.170	58	XXX	21	40	(21)			(21)		21		38	38		XXX
037833-10-0	APPLE INC		03/05/2019	VARIOUS	680.000	119,381	XXX	79,127	107,263	(28,136)			(28,136)		79,127		40,254	40,254	496	XXX
038336-10-3	APTARGROUP INC		03/05/2019	MORGAN STANLEY AND CO., LLC 8983105	1,200.000	122,304	XXX	124,825	112,884	11,941			11,941		124,825		(2,521)	(2,521)	408	XXX
03836W-10-3	AQUA AMERICA INC		04/23/2019	VARIOUS	1,700.000	64,246	XXX	41,701	58,123	(16,422)			(16,422)		41,701		22,545	22,545	372	XXX
03852U-10-6	ARAMARK		08/26/2019	VARIOUS	2,100.000	86,157	XXX	64,572					0		64,572		21,585	21,585	532	XXX
053332-10-2	AUTOZONE INC		03/05/2019	J.P. MORGAN CLEARING CORP. 514105	200.000	189,142	XXX	119,058	167,668	(48,611)			(48,611)		119,058		70,084	70,084		XXX
05379B-10-7	AVISTA CORP		12/16/2019	VARIOUS	400.000	19,185	XXX	17,404					0		17,404		1,781	1,781	346	XXX
053807-10-3	AVNET INC		01/24/2019	COWEN AND COMPANY, LLC	7,800.000	321,699	XXX	304,437	281,580	22,857			22,857		304,437		17,263	17,263		XXX
058498-10-6	BALL CORP		11/15/2019	VARIOUS	1,200.000	75,619	XXX	10,306	55,176	(44,870)			(44,870)		10,306		65,313	65,313	330	XXX
062540-10-9	BANK OF HAWAII CORP		06/26/2019	VARIOUS	3,200.000	263,249	XXX	255,396	215,424	39,972			39,972		255,396		7,853	7,853	2,374	XXX
075887-10-9	BECTON DICKINSON AND CO		11/15/2019	VARIOUS	1,500.000	357,357	XXX	98,099	337,980	(239,881)			(239,881)		98,099		259,258	259,258	1,771	XXX
075896-10-0	BED BATH & BEYOND INC		10/28/2019	VARIOUS	2,200.000	31,899	XXX	22,693					0		22,693		9,206	9,206	336	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		11/15/2019	VARIOUS	100.000	20,851	XXX	19,634					0		19,634		1,217	1,217		XXX
08579W-10-3	BERRY GLOBAL GROUP INC		12/17/2019	VARIOUS	7,100.000	312,187	XXX	278,972					0		278,972		33,215	33,215		XXX
089302-10-3	BIG LOTS INC		03/05/2019	UBS AG STAMFORD BRANCH	1,100.000	35,424	XXX	18,106	31,812	(13,706)			(13,706)		18,106		17,318	17,318		XXX
093671-10-5	H&R BLOCK INC		11/30/2018	Post Sale Income			XXX						0					0	2,825	XXX
097023-10-5	BOEING CO/THE		04/23/2019	VARIOUS	1,050.000	414,501	XXX	39,110	338,625	(299,515)			(299,515)		39,110		375,391	375,391	2,158	XXX
101137-10-7	BOSTON SCIENTIFIC CORP		04/23/2019	VARIOUS	3,028.000	108,668	XXX	15,958	107,010	(91,051)			(91,051)		15,958		92,709	92,709		XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		04/23/2019	VARIOUS	2,000.000	95,682	XXX	42,526	103,960	(61,434)			(61,434)		42,526		53,156	53,156	1,346	XXX
112463-10-4	BROOKDALE SENIOR LIVING INC		07/03/2019	VARIOUS	9,800.000	72,483	XXX	75,487	65,660	9,827			9,827		75,487		(3,004)	(3,004)		XXX
115236-10-1	BROWN & BROWN INC		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	2,300.000	68,410	XXX	64,985	63,388	1,597			1,597		64,985		3,425	3,425	184	XXX
12508E-10-1	CDK GLOBAL INC		11/20/2019	VARIOUS	14,500.000	781,128	XXX	825,643	694,260	131,383			131,383		825,643		(44,515)	(44,515)	3,288	XXX
12541W-20-9	CH ROBINSON WORLDWIDE INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	300.000	24,995	XXX	27,081	25,227	1,854			1,854		27,081		(2,086)	(2,086)	300	XXX
125523-10-0	CIGNA CORP		06/26/2019	VARIOUS	1,400.010	222,490	XXX	231,817	265,890	(34,073)			(34,073)		231,817		(9,327)	(9,327)	48	XXX
125581-80-1	CIT GROUP INC		04/24/2019	VARIOUS	7,500.000	372,208	XXX	206,895	287,025	(80,130)			(80,130)		206,895		165,313	165,313	1,875	XXX
12572Q-10-5	CME GROUP INC		11/15/2019	VARIOUS	500.000	93,695	XXX	99,244	56,436	(436)			(436)		99,244		(5,549)	(5,549)	675	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 Identi-fication	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. (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
126117-10-0	CNA FINANCIAL CORP		03/05/2019	DIRECT TRADING INSTITUTIONAL INC 6951403	200.000	8,662	XXX	9,353	8,830	523			523		9,353		(690)	(690)	470	XXX
126650-10-0	CVS HEALTH CORP		11/15/2019	VARIOUS	10,133.000	558,095	XXX	336,987	663,914	(326,928)			(326,928)		336,987		221,108	221,108	7,443	XXX
127686-10-3	CAESARS ENTERTAINMENT CORP		04/05/2019	SANFORD C. BERNSTEIN AND CO., LLC	120,400.000	1,100,815	XXX	1,118,728	817,516	301,212			301,212		1,118,728		(17,913)	(17,913)		XXX
14149Y-10-8	CARDINAL HEALTH INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,004.000	45,809	XXX	18,702	44,778	(26,077)			(26,077)		18,702		27,107	27,107	1,116	XXX
142339-10-0	CARLISLE COS INC		06/26/2019	VARIOUS	300.000	41,128	XXX	32,286	30,156	2,130			2,130		32,286		8,843	8,843	240	XXX
143658-30-0	CARNIVAL CORP		11/15/2019	VARIOUS	984.000	44,129	XXX	19,331	48,511	(29,181)			(29,181)		19,331		24,798	24,798	1,476	XXX
147528-10-3	CASEY'S GENERAL STORES INC		09/24/2019	VARIOUS	5,900.000	945,703	XXX	606,703	756,026	(149,323)			(149,323)		606,703		338,999	338,999	4,158	XXX
163851-10-8	CHEMOURS CO/THE		11/08/2019	VARIOUS	14,300.000	278,285	XXX	231,460					0		231,460		46,825	46,825		XXX
166764-10-0	CHEVRON CORP		11/15/2019	VARIOUS	3,200.000	391,944	XXX	343,980	293,733	(11,718)			(11,718)		343,980		47,964	47,964	3,160	XXX
17275R-10-2	CISCO SYSTEMS INC		11/15/2019	VARIOUS	2,100.000	94,550	XXX	86,520	90,993	(4,473)			(4,473)		86,520		8,030	8,030	2,898	XXX
189054-10-9	CLOROX CO/THE		04/23/2019	INSTINET, LLC	500.000	76,621	XXX	52,270	77,070	(24,800)			(24,800)		52,270		24,351	24,351	624	XXX
191216-10-0	COCA-COLA CO/THE		11/15/2019	VARIOUS	1,600.000	78,597	XXX	74,512	37,880	(7,144)			(7,144)		74,512		4,085	4,085	320	XXX
194014-10-6	COLFAX CORP		12/12/2019	VARIOUS	1,900.000	66,832	XXX	48,315					0		48,315		18,517	18,517		XXX
19626G-10-8	COLONY CAPITAL INC		10/16/2019	VARIOUS	40,800.000	228,650	XXX	243,555	190,944	52,611			52,611		243,555		(14,905)	(14,905)	14,331	XXX
20030N-10-1	COMCAST CORP		11/15/2019	VARIOUS	9,900.000	402,927	XXX	112,814	313,260	(230,966)			(230,966)		112,814		290,113	290,113	2,263	XXX
200525-10-3	COMMERCE BANCSHARES INC/MO		06/26/2019	VARIOUS	4,975.000	304,678	XXX	308,789	280,441	28,349			28,349		308,789		(4,111)	(4,111)	663	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		10/03/2019	VARIOUS	6,600.000	342,998	XXX	432,929	275,154	157,775			157,775		432,929		(89,931)	(89,931)	8,081	XXX
205887-10-2	CONAGRA BRANDS INC		11/15/2019	VARIOUS	3,233.000	93,362	XXX	41,461	69,057	(27,596)			(27,596)		41,461		51,901	51,901	1,730	XXX
216648-40-2	COOPER COS INC/THE		11/15/2019	CREDIT SUISSE AG, NEW YORK BRANCH	100.000	30,010	XXX	32,843					0		32,843		(2,833)	(2,833)	3	XXX
21871D-10-3	CORELOGIC INC/UNITED STATES		10/17/2019	VARIOUS	24,200.000	1,049,844	XXX	1,070,613	808,764	261,849			261,849		1,070,613		(20,769)	(20,769)		XXX
22160K-10-5	COSTCO WHOLESALE CORP		04/23/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	49,116	XXX	8,530	40,742	(32,212)			(32,212)		8,530		40,586	40,586	114	XXX
222070-20-3	COTY INC		06/26/2019	VARIOUS	111,611.000	1,406,426	XXX	1,116,438	732,168	384,270			384,270		1,116,438		289,988	289,988	19,165	XXX
229663-10-9	CUBESMART		11/15/2019	VARIOUS	700.000	21,861	XXX	24,468					0		24,468		(2,607)	(2,607)		XXX
23331A-10-9	DR HORTON INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,000.000	42,057	XXX	38,076	10,398	2,136			2,136		38,076		3,981	3,981	300	XXX
23355L-10-6	DXC TECHNOLOGY CO		11/15/2019	CREDIT SUISSE AG, NEW YORK BRANCH	900.000	33,494	XXX	12,060	47,853	(35,793)			(35,793)		12,060		21,434	21,434	720	XXX
237194-10-5	DARDEN RESTAURANTS INC		04/23/2019	JPMORGAN CHASE BANK, N.A LONDON	400.000	46,800	XXX	6,901	39,944	(33,043)			(33,043)		6,901		39,899	39,899	474	XXX
23918K-10-8	DAVITA INC		12/13/2019	VARIOUS	760.000	41,676	XXX	18,307	39,110	(20,803)			(20,803)		18,307		23,369	23,369		XXX
24665A-10-3	DELEK US HOLDINGS INC		10/28/2019	VARIOUS	500.000	19,892	XXX	16,476					0		16,476		3,416	3,416	394	XXX
24906P-10-9	DENTSPLY SIRONA INC		05/21/2019	VARIOUS	15,202.000	766,000	XXX	650,535	565,666	84,868			84,868		650,535		115,465	115,465	2,004	XXX
254687-10-6	WALT DISNEY CO/THE		04/29/2019	VARIOUS	1,501.940	200,311	XXX	33,021	164,617	(131,670)			(131,670)		33,021		167,289	167,289	1,321	XXX
25470M-10-9	DISH NETWORK CORP		11/12/2019	VARIOUS	23,869.230	810,684	XXX	648,926	616,535	292			292		648,926		161,758	161,758		XXX
257651-10-9	DONALDSON CO INC		06/26/2019	VARIOUS	3,200.000	162,468	XXX	149,984	138,848	11,136			11,136		149,984		12,483	12,483	986	XXX
260003-10-8	DOVER CORP		06/26/2019	VARIOUS	200.000	19,669	XXX	16,880	14,190	2,690			2,690		16,880		2,789	2,789	192	XXX
26441C-20-4	DUKE ENERGY CORP		11/15/2019	VARIOUS	100.000	8,858	XXX	8,798					0		8,798		60	60	186	XXX
26614N-10-2	DUPONT DE NEMOURS INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	620.000	45,778	XXX	14,170	33,158	(39,576)			(39,576)		14,170		31,608	31,608	967	XXX
267475-10-1	DYCOM INDUSTRIES INC		12/18/2019	VARIOUS	9,900.000	496,524	XXX	773,654	534,996	238,658			238,658		773,654		(277,130)	(277,130)		XXX
26884L-10-9	EQT CORP		09/24/2019	VARIOUS	40,900.000	560,272	XXX	789,963	772,601	17,362			17,362		789,963		(229,690)	(229,690)	2,786	XXX
278768-10-6	ECHOSTAR CORP		12/17/2019	VARIOUS	22,900.000	982,411	XXX	1,069,894	840,888	261,024			261,024		1,069,894		(87,483)	(87,483)		XXX
278865-10-0	ECOLAB INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	500.000	94,122	XXX	77,849	73,675	4,174			4,174		77,849		16,273	16,273	554	XXX
281020-10-7	EDISON INTERNATIONAL		11/15/2019	VARIOUS	1,694.000	109,113	XXX	47,864	96,168	(48,305)			(48,305)		47,864		61,249	61,249	1,845	XXX
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/26/2019	CORPORATE ACTIONS	0.940	33	XXX			2			2				33	33		XXX
294628-10-2	EQUITY COMMONWEALTH		06/14/2019	VARIOUS	15,600.000	512,221	XXX	471,659	468,156	3,503			3,503		471,659		40,561	40,561		XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	300.000	33,480	XXX	29,310	29,139	171			171		29,310		4,170	4,170	165	XXX
29530P-10-2	ERIE INDEMNITY CO		11/15/2019	VARIOUS	1,500.000	270,982	XXX	141,969	199,965	(57,996)			(57,996)		141,969		129,013	129,013	2,970	XXX
30161N-10-1	EXELON CORP		11/15/2019	J.P. MORGAN CLEARING CORP. 514105	500.000	22,443	XXX	23,895					0		23,895		(1,452)	(1,452)	363	XXX
30225T-10-2	EXTRA SPACE STORAGE INC		11/15/2019	VARIOUS	100.000	10,720	XXX	11,611					0		11,611		(891)	(891)		XXX
30231G-10-2	EXXON MOBIL CORP		11/15/2019	VARIOUS	2,700.000	197,345	XXX	212,386	157,519	25,852			25,852		212,386		(15,042)	(15,042)	5,346	XXX
30303M-10-2	FACEBOOK INC		11/15/2019	VARIOUS	4,065.000	707,772	XXX	374,935	506,663	(169,259)			(169,259)		374,935		332,837	332,837		XXX
31428X-10-6	FEDEX CORP		06/26/2019	VARIOUS	1,703.000	297,107	XXX	117,706	274,745	(157,039)			(157,039)		117,706		179,401	179,401	2,866	XXX
315616-10-2	F5 NETWORKS INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	500.000	71,312	XXX	70,036	81,015	(10,979)			(10,979)		70,036		1,277	1,277		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 Identi-fication	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. (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
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		06/26/2019	VARIOUS	1,200.000	43,196	XXX	44,817	37,728	7,089			7,089		44,817		(1,621)	(1,621)	186	XXX
337738-10-8	FISERV INC		04/23/2019	VARIOUS	3,000.000	260,397	XXX	29,864	220,470	(190,606)			(190,606)		29,864		230,533	230,533		XXX
343412-10-2	FLUOR CORP		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	100.000	3,240	XXX	2,032	3,220	(1,188)			(1,188)		2,032		1,208	1,208	63	XXX
344849-10-4	FOOT LOCKER INC		11/06/2019	VARIOUS	13,300.000	664,866	XXX	590,322	707,560	(117,238)			(117,238)		590,322		74,543	74,543	11,293	XXX
34959J-10-8	FORTIVE CORP		11/15/2019	CREDIT SUISSE AG, NEW YORK BRANCH	662.000	47,502	XXX	8,850	44,791	(35,941)			(35,941)		8,850		38,653	38,653	139	XXX
35137L-10-5	FOX CORP		05/01/2019	VARIOUS	566.670	21,386	XXX	2,687	27,268	(15,087)			(15,087)		2,687		18,699	18,699		XXX
36164V-30-5	GCI LIBERTY INC		10/25/2019	VARIOUS	6,700.000	422,598	XXX	322,090	275,772	46,318			46,318		322,090		100,508	100,508		XXX
363576-10-9	ARTHUR J GALLAGHER & CO		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,400.000	112,000	XXX	105,482	103,180	2,302			2,302		105,482		6,518	6,518	412	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		04/12/2019	VARIOUS	11,200.000	430,684	XXX	332,429	361,872	(29,443)			(29,443)		332,429		98,255	98,255	2,992	XXX
36472T-10-9	GANNETT CO INC		12/10/2019	CORPORATE ACTIONS	0.190	1	XXX						0				1	1		XXX
36473H-10-4	GANNETT MEDIA CORP		11/20/2019	CORPORATE ACTIONS	1,550.000	10,620	XXX	2,535	13,222	(10,686)			(10,686)		2,535		8,085	8,085	992	XXX
369550-10-8	GENERAL DYNAMICS CORP		06/26/2019	VARIOUS	2,800.000	480,261	XXX	567,773	440,188	127,585			127,585		567,773		(87,511)	(87,511)	3,522	XXX
370334-10-4	GENERAL MILLS INC		11/15/2019	VARIOUS	1,700.000	88,226	XXX	40,307	66,198	(25,891)			(25,891)		40,307		47,919	47,919	2,450	XXX
37940X-10-2	GLOBAL PAYMENTS INC		10/17/2019	CORPORATE ACTIONS	0.080	13	XXX	1	7	(7)			(7)		1		12	12		XXX
384109-10-4	GRACO INC		06/26/2019	VARIOUS	1,100.000	55,063	XXX	47,438	46,035	1,403			1,403		47,438		7,625	7,625	352	XXX
384802-10-4	WW GRAINGER INC		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	100.000	30,130	XXX	26,906	28,236	(1,330)			(1,330)		26,906		3,224	3,224	136	XXX
402635-30-4	GULFPORT ENERGY CORP		09/24/2019	VARIOUS	90,400.000	303,252	XXX	812,267	592,120	220,147			220,147		812,267		(509,015)	(509,015)		XXX
410867-10-5	HANOVER INSURANCE GROUP INC/THE		03/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	400.000	47,931	XXX	47,992	46,708	1,284			1,284		47,992		(60)	(60)	1,900	XXX
418056-10-7	HASBRO INC		11/15/2019	VARIOUS	507.000	48,375	XXX	9,684	41,194	(31,510)			(31,510)		9,684		38,691	38,691	1,354	XXX
427866-10-8	HERSHEY CO/THE		11/15/2019	VARIOUS	100.000	14,466	XXX	15,938					0		15,938		(1,472)	(1,472)		XXX
428291-10-8	HEXCEL CORP		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	700.000	55,339	XXX	47,754	40,138	7,616			7,616		47,754		7,585	7,585	210	XXX
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		10/23/2019	VARIOUS	44,724.000	278,206	XXX	313,537	396,255	(82,717)			(82,717)		313,537		(35,331)	(35,331)		XXX
445658-10-7	JB HUNT TRANSPORT SERVICES INC		06/26/2019	VARIOUS	700.000	66,193	XXX	75,405	65,128	10,277			10,277		75,405		(9,212)	(9,212)	286	XXX
45167R-10-4	IDEX CORP		06/26/2019	VARIOUS	900.000	142,440	XXX	127,089	113,634	13,455			13,455		127,089		15,351	15,351	637	XXX
458140-10-0	INTEL CORP		06/26/2019	VARIOUS	11,600.000	611,987	XXX	413,751	544,388	(130,637)			(130,637)		413,751		198,236	198,236	4,473	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		11/15/2019	VARIOUS	400.000	35,442	XXX	36,104	7,533	635			635		36,104		(662)	(662)	83	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/15/2019	VARIOUS	7,336.000	1,012,877	XXX	623,666	833,883	(210,217)			(210,217)		623,666		389,211	389,211	22,511	XXX
46120E-60-2	INTUITIVE SURGICAL INC		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	100.000	54,661	XXX	22,292	47,892	(25,600)			(25,600)		22,292		32,369	32,369		XXX
46146L-10-1	INVESTORS BANCORP INC		10/24/2019	VARIOUS	64,100.000	755,475	XXX	870,948	666,640	204,308			204,308		870,948		(115,473)	(115,473)	20,786	XXX
46284V-10-1	IRON MOUNTAIN INC		03/26/2019	VARIOUS	18,000.000	628,425	XXX	593,689	583,380	10,309			10,309		593,689		34,736	34,736	22,729	XXX
46625H-10-0	JPMORGAN CHASE & CO		06/26/2019	VARIOUS	11,800.000	1,280,018	XXX	1,270,332	1,151,916	118,416			118,416		1,270,332		9,686	9,686	18,312	XXX
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		12/06/2019	VARIOUS	17,700.000	341,146	XXX	405,646	307,272	106,797			106,797		405,646		(64,500)	(64,500)	6,141	XXX
477143-10-1	JETBLUE AIRWAYS CORP		06/14/2019	VARIOUS	9,700.000	180,907	XXX	209,439	155,782	53,657			53,657		209,439		(28,532)	(28,532)		XXX
478160-10-4	JOHNSON & JOHNSON		11/15/2019	VARIOUS	1,300.000	180,817	XXX	133,376	141,955	(34,507)			(34,507)		133,376		47,441	47,441	990	XXX
485170-30-2	KANSAS CITY SOUTHERN		06/26/2019	VARIOUS	1,200.000	138,033	XXX	128,993	114,540	14,453			14,453		128,993		9,040	9,040	936	XXX
49271V-10-0	KEURIG DR PEPPER INC		11/15/2019	VARIOUS	2,093.000	58,416	XXX	42,930	53,665	(10,734)			(10,734)		42,930		15,485	15,485	761	XXX
493267-10-8	KEYCORP		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	4,266.000	73,235	XXX	24,726	63,051	(38,325)			(38,325)		24,726		48,509	48,509	1,450	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES INC		11/15/2019	VARIOUS	973.000	105,972	XXX	11,493	60,404	(48,911)			(48,911)		11,493		94,480	94,480		XXX
50050N-10-3	KONTOOR BRANDS INC		11/15/2019	VARIOUS	628.570	22,650	XXX	3,031	44,842	(22,904)			(22,904)		3,031		19,619	19,619	352	XXX
501044-10-1	KROGER CO/THE		04/23/2019	VARIOUS	3,459.000	92,379	XXX	25,479	95,123	(69,644)			(69,644)		25,479		66,900	66,900	484	XXX
501797-10-4	L BRANDS INC		12/19/2019	VARIOUS	1,100.000	27,277	XXX	11,463	28,237	(16,774)			(16,774)		11,463		15,814	15,814	660	XXX
501889-20-8	LKQ CORP		10/31/2019	VARIOUS	26,500.000	808,039	XXX	833,497	628,845	204,652			204,652		833,497		(25,458)	(25,458)		XXX
502413-10-7	L3 TECHNOLOGIES INC		06/26/2019	VARIOUS	36.000	8,938	XXX	7,024	6,252	772			772		7,024		1,914	1,914	46	XXX
502431-10-9	L3HARRIS TECHNOLOGIES INC		11/15/2019	VARIOUS	312.200	63,118	XXX	35,139	50,355	(6,671)			(6,671)		35,139		27,979	27,979	579	XXX
512807-10-8	LAM RESEARCH CORP		11/15/2019	CREDIT SUISSE AG, NEW YORK BRANCH	215.000	61,068	XXX	4,868	29,277	(24,409)			(24,409)		4,868		56,201	56,201	720	XXX
515098-10-1	LANDSTAR SYSTEM INC		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	100.000	10,610	XXX	11,412	9,567	1,845			1,845		11,412		(803)	(803)	17	XXX
524660-10-7	LEGGETT & PLATT INC		11/15/2019	CREDIT SUISSE AG, NEW YORK BRANCH	528.000	28,098	XXX	15,143	18,924	(3,781)			(3,781)		15,143		12,956	12,956	824	XXX
525327-10-2	LEIDOS HOLDINGS INC		06/17/2019	VARIOUS	19,500.000	1,443,813	XXX	1,185,303	1,028,040	157,263			157,263		1,185,303		258,510	258,510	7,968	XXX
53046P-10-9	LIBERTY EXPEDIA HOLDINGS INC		07/26/2019	VARIOUS	22,700.000	1,081,493	XXX	942,694	887,797	54,897			54,897		942,694		138,799	138,799		XXX
532457-10-8	ELI LILLY & CO		11/15/2019	VARIOUS	4,500.000	506,468	XXX	483,145	475,416	(61,552)			(61,552)		483,145		23,323	23,323	5,649	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 Identi-fication	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. (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
548661-10-7	LOWE'S COS INC		04/23/2019	INSTINET, LLC	1,124.000	128,639	XXX	11,892	103,813	(91,921)			(91,921)		11,892		116,747	116,747	1,079	XXX
55261F-10-4	M&T BANK CORP		11/15/2019	CITIGROUP GLOBAL MARKETS INC. 4241105	200.000	32,842	XXX	13,066	28,626	(15,560)			(15,560)		13,066		19,776	19,776	600	XXX
55262C-10-0	MBIA INC		11/07/2019	VARIOUS	100.000	1,029	XXX	924					0		924		105	105		XXX
55354G-10-0	MSCI INC		11/15/2019	VARIOUS	200.000	48,152	XXX	30,362					0		30,362		17,790	17,790	368	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		11/08/2019	VARIOUS	6,200.000	67,901	XXX	68,640					0		68,640		(739)	(739)		XXX
56418H-10-0	MANPOWERGROUP INC		06/21/2019	VARIOUS	11,500.000	1,019,854	XXX	964,024	745,200	218,824			218,824		964,024		55,830	55,830	3,924	XXX
570535-10-4	MARKEL CORP		06/26/2019	VARIOUS	200.000	199,652	XXX	220,137	207,610	12,527			12,527		220,137		(20,485)	(20,485)		XXX
577933-10-4	MAXIMUS INC		06/07/2019	VARIOUS	9,600.000	703,552	XXX	621,982	624,864	(2,882)			(2,882)		621,982		81,570	81,570	3,600	XXX
58933Y-10-5	MERCK & CO INC		11/15/2019	VARIOUS	400.000	32,680	XXX	30,301	30,564	(263)			(263)		30,301		2,379	2,379		XXX
591520-20-0	METHODE ELECTRONICS INC		06/20/2019	VARIOUS	31,600.000	810,457	XXX	1,115,838	735,964	379,874			379,874		1,115,838		(305,381)	(305,381)	6,952	XXX
59408Q-10-6	MICHAELS COS INC/THE		12/27/2019	VARIOUS	47,000.000	379,020	XXX	803,838	636,380	246,907		79,449	167,458		803,838		(424,818)	(424,818)		XXX
594918-10-4	MICROSOFT CORP		11/15/2019	VARIOUS	4,800.000	550,625	XXX	529,156	314,867	31,928			31,928		529,156		21,469	21,469	516	XXX
608190-10-4	MOHAWK INDUSTRIES INC		06/26/2019	VARIOUS	5,400.000	703,945	XXX	739,220	631,584	107,636			107,636		739,220		(35,276)	(35,276)		XXX
60871R-20-9	MOLSON COORS BREWING CO		06/26/2019	VARIOUS	1,317.000	75,320	XXX	40,772	73,963	(33,191)			(33,191)		40,772		34,548	34,548	880	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC		11/15/2019	VARIOUS	700.000	36,909	XXX	32,889					0		32,889		4,020	4,020	564	XXX
620076-30-7	MOTOROLA SOLUTIONS INC		06/26/2019	VARIOUS	80.000	13,190	XXX	2,660	9,203	(6,543)			(6,543)		2,660		10,530	10,530	139	XXX
62482R-10-7	MR COOPER GROUP INC		12/02/2019	VARIOUS	51,378.000	526,465	XXX	729,774	543,904	131,988			131,988		729,774		(203,309)	(203,309)		XXX
62886E-10-8	NCR CORP		08/29/2019	INSTINET INVESTMENT SERVICES LIMITE	6,200.000	194,049	XXX	163,242					0		163,242		30,807	30,807		XXX
635309-10-7	NATIONAL CINEMEDIA INC		10/07/2019	VARIOUS	69,700.000	556,163	XXX	476,750	451,656	25,094			25,094		476,750		79,413	79,413	32,453	XXX
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	D	11/22/2019	VARIOUS	5,900.000	21,744	XXX	21,363					0		21,363		381	381		XXX
65249B-10-9	NEWS CORP		12/12/2019	MERRILL LYNCH AND CO., INC.	5,600.000	75,466	XXX	69,280	63,560	5,720			5,720		69,280		6,186	6,186	1,118	XXX
654106-10-3	NIKE INC		04/23/2019	INVESTMENT TECHNOLOGY GROUP INC.	500.000	43,644	XXX	4,668	37,070	(32,402)			(32,402)		4,668		38,976	38,976	220	XXX
655664-10-0	NORDSTROM INC		03/05/2019	VARIOUS	637.000	28,876	XXX	5,733	29,691	(23,958)			(23,958)		5,733		23,143	23,143		XXX
655844-10-8	NORFOLK SOUTHERN CORP		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	500.000	96,392	XXX	78,895	74,770	4,125			4,125		78,895		17,497	17,497	860	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC		04/23/2019	DEUTSCHE BANK SECURITIES INC.	300.000	119,027	XXX	10,778	103,299	(92,522)			(92,522)		10,778		108,250	108,250		XXX
68389X-10-5	ORACLE CORP		11/15/2019	VARIOUS	2,500.000	139,453	XXX	86,415	54,180	(41,423)			(41,423)		86,415		53,038	53,038	1,129	XXX
69331C-10-8	PG&E CORP		03/22/2019	VARIOUS	21,000.000	394,820	XXX	452,921	498,750	(45,829)			(45,829)		452,921		(58,102)	(58,102)		XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE		06/26/2019	VARIOUS	1,400.000	187,089	XXX	197,176	163,674	33,502			33,502		197,176		(10,087)	(10,087)	2,660	XXX
70450Y-10-3	PAYPAL HOLDINGS INC		11/15/2019	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	51,956	XXX	57,075					0		57,075		(5,119)	(5,119)		XXX
717081-10-3	PFIZER INC		11/15/2019	VARIOUS	3,200.000	122,211	XXX	142,396	117,855	2,832			2,832		142,396		(20,186)	(20,186)	3,461	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		06/26/2019	VARIOUS	11,400.000	882,085	XXX	954,432	761,064	193,368			193,368		954,432		(72,347)	(72,347)	38,988	XXX
718546-10-4	PHILLIPS 66		06/26/2019	VARIOUS	1,300.000	120,584	XXX	102,583	111,995	(9,412)			(9,412)		102,583		18,001	18,001	2,210	XXX
737446-10-4	POST HOLDINGS INC		02/13/2019	CREDIT SUISSE AG, NEW YORK BRANCH	2,100.000	217,116	XXX	166,462	187,173	(20,711)			(20,711)		166,462		50,654	50,654		XXX
74460D-10-9	PUBLIC STORAGE		11/15/2019	VARIOUS	200.000	42,642	XXX	46,824					0		46,824		(4,182)	(4,182)	400	XXX
74736K-10-1	QORVO INC		11/22/2019	VARIOUS	400.000	40,643	XXX	27,564					0		27,564		13,079	13,079		XXX
747525-10-3	QUALCOMM INC		04/23/2019	VARIOUS	7,341.000	441,208	XXX	163,513	417,776	(254,263)			(254,263)		163,513		277,695	277,695	1,141	XXX
74915M-10-0	QURATE RETAIL INC		11/12/2019	VARIOUS	6,600.000	70,134	XXX	112,711					0		112,711		(42,577)	(42,577)		XXX
750236-10-1	RADIAN GROUP INC		10/23/2019	VARIOUS	29,200.000	585,353	XXX	469,611	477,712	(8,101)			(8,101)		469,611		115,742	115,742	23	XXX
75508B-10-4	RAYONIER ADVANCED MATERIALS INC		05/29/2019	VARIOUS	42,600.000	488,461	XXX	703,334	453,690	249,644			249,644		703,334		(214,873)	(214,873)	2,982	XXX
75605Y-10-6	REALOGY HOLDINGS CORP		04/05/2019	LIQUIDNET INC	25,200.000	304,034	XXX	573,139	369,936	203,203			203,203		573,139		(269,105)	(269,105)	2,268	XXX
756577-10-2	RED HAT INC		07/10/2019	CORPORATE ACTIONS	900.000	171,000	XXX	24,830	158,076	(133,246)			(133,246)		24,830		146,170	146,170		XXX
76118Y-10-4	RESIDEO TECHNOLOGIES INC		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,366.000	28,340	XXX	7,286	158,713	(20,785)			(20,785)		7,286		21,054	21,054		XXX
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		12/24/2019	VARIOUS	34,300.000	615,518	XXX	668,210	544,684	123,526			123,526		668,210		(52,692)	(52,692)	18,241	XXX
773903-10-9	ROCKWELL AUTOMATION INC		11/15/2019	VARIOUS	1,200.000	240,149	XXX	35,741	180,576	(144,835)			(144,835)		35,741		204,408	204,408	4,429	XXX
78469C-10-3	SP PLUS CORP		05/30/2019	VARIOUS	11,400.000	372,998	XXX	352,335	336,756	15,579			15,579		352,335		20,664	20,664		XXX
808513-10-5	CHARLES SCHWAB CORP/THE		11/15/2019	J.P. MORGAN CLEARING CORP. 514105	1,205.000	53,397	XXX	11,797	50,044	(38,247)			(38,247)		11,797		41,600	41,600	660	XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE		06/26/2019	VARIOUS	500.000	227,129	XXX	188,888	196,730	(7,842)			(7,842)		188,888		38,241	38,241	1,130	XXX
827048-10-9	SILGAN HOLDINGS INC		06/26/2019	VARIOUS	2,400.000	70,301	XXX	61,196	56,688	4,508			4,508		61,196		9,105	9,105	308	XXX
832696-40-5	JM SMUCKER CO/THE		04/23/2019	VARIOUS	441.000	53,615	XXX	18,185	41,229	(23,044)			(23,044)		18,185		35,431	35,431	375	XXX
835495-10-2	SONOCO PRODUCTS CO		11/15/2019	VARIOUS	2,400.000	145,938	XXX	130,693	127,512	3,181			3,181		130,693		15,244	15,244	1,543	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 Identi-fication	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. (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
840441-10-9	SOUTH STATE CORP		09/27/2019	VARIOUS	9,900.000	746,397	XXX	653,157	593,505	59,652			59,652		653,157		93,240	93,240	8,703	XXX
842587-10-7	SOUTHERN CO/THE		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	6,500.000	325,455	XXX	272,740	285,480	(12,740)			(12,740)		272,740		52,715	52,715	2,594	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		11/13/2019	VARIOUS	12,000.370	712,160	XXX	866,191	482,441	350,610			350,610		866,191		(154,031)	(154,031)	5,103	XXX
854502-10-1	STANLEY BLACK & DECKER INC		11/15/2019	VARIOUS	700.000	105,891	XXX	24,376	83,818	(59,443)			(59,443)		24,376		81,515	81,515	1,200	XXX
855244-10-9	STARBUCKS CORP		04/23/2019	VARIOUS	1,500.000	113,948	XXX	13,522	96,600	(83,078)			(83,078)		13,522		100,426	100,426	540	XXX
85570W-10-0	STARS GROUP INC/THE	A	12/16/2019	VARIOUS	31,400.000	616,471	XXX	840,546	518,728	321,818			321,818		840,546		(224,075)	(224,075)		XXX
858912-10-8	STERICYCLE INC		09/11/2019	VARIOUS	19,900.000	1,060,193	XXX	1,074,662	730,131	344,531			344,531		1,074,662		(14,468)	(14,468)		XXX
860372-10-1	STEWART INFORMATION SERVICES CORP		11/19/2019	VARIOUS	9,800.000	399,247	XXX	415,394	405,720	9,674			9,674		415,394		(16,148)	(16,148)	8,510	XXX
86183P-10-2	STONERIDGE INC		06/18/2019	VARIOUS	13,500.000	398,054	XXX	354,988	332,775	22,213			22,213		354,988		43,065	43,065		XXX
87166B-10-2	SYNEOS HEALTH INC		12/12/2019	VARIOUS	11,700.000	652,692	XXX	437,751	460,395	(22,644)			(22,644)		437,751		214,941	214,941		XXX
871829-10-7	SYSCO CORP		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,900.000	126,502	XXX	89,338	119,054	(29,716)			(29,716)		89,338		37,164	37,164	741	XXX
872590-10-4	T-MOBILE US INC		11/15/2019	CITIGROUP GLOBAL MARKETS INC. 4241105	500.000	38,872	XXX	36,521					0		36,521		2,351	2,351		XXX
87612E-10-6	TARGET CORP		04/23/2019	VARIOUS	842.000	66,193	XXX	23,339	55,648	(32,309)			(32,309)		23,339		42,854	42,854	539	XXX
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		05/30/2019	VARIOUS	12,600.000	773,384	XXX	746,117	643,734	102,383			102,383		746,117		27,267	27,267		XXX
882508-10-4	TEXAS INSTRUMENTS INC		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,300.000	138,541	XXX	117,626	122,850	(5,224)			(5,224)		117,626		20,915	20,915	1,001	XXX
88870P-10-6	TIVO CORP		08/01/2019	VARIOUS	27,100.000	205,466	XXX	255,011	255,011				0		255,011		(49,545)	(49,545)	6,791	XXX
891092-10-8	TORO CO/THE		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,000.000	66,840	XXX	61,368	55,880	5,488			5,488		61,368		5,472	5,472	675	XXX
89417E-10-9	TRAVELERS COS INC/THE		04/23/2019	GOLDMAN, SACHS AND CO. 8944407	200.000	27,576	XXX	7,670	23,950	(16,280)			(16,280)		7,670		19,906	19,906	154	XXX
89469A-10-4	TREEHOUSE FOODS INC		03/25/2019	VARIOUS	12,200.000	764,051	XXX	508,011	618,662	(110,651)			(110,651)		508,011		256,040	256,040		XXX
896522-10-9	TRINITY INDUSTRIES INC		11/25/2019	VARIOUS	16,100.000	335,056	XXX	363,965	331,499	32,466			32,466		363,965		(28,909)	(28,909)	9,403	XXX
89832Q-10-9	TRUIST FINANCIAL CORP		06/26/2019	VARIOUS	4,000.000	192,309	XXX	206,555	173,280	33,275			33,275		206,555		(14,246)	(14,246)	3,240	XXX
902973-30-4	US BANCORP		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	3,000.000	154,620	XXX	162,870	137,100	25,770			25,770		162,870		(8,250)	(8,250)	1,110	XXX
90384S-30-3	ULTA BEAUTY INC		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	62,448	XXX	41,924	48,968	(7,045)			(7,045)		41,924		20,525	20,525		XXX
907818-10-8	UNION PACIFIC CORP		11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	700.000	123,389	XXX	11,062	96,761	(85,699)			(85,699)		11,062		112,327	112,327	1,911	XXX
911312-10-6	UNITED PARCEL SERVICE INC		06/26/2019	VARIOUS	3,600.000	359,882	XXX	358,135	351,108	7,027			7,027		358,135		1,747	1,747	6,912	XXX
912008-10-9	US FOODS HOLDING CORP		05/07/2019	CITIGROUP GLOBAL MARKETS INC.	2,600.000	99,777	XXX	71,204	82,264	(11,060)			(11,060)		71,204		28,573	28,573		XXX
913017-10-9	UNITED TECHNOLOGIES CORP		03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	500.000	62,970	XXX	106,114	53,240	52,874			52,874		106,114		(43,144)	(43,144)	9	XXX
91307C-10-2	UNITED THERAPEUTICS CORP		10/31/2019	VARIOUS	3,600.000	383,750	XXX	396,587	392,040	4,547			4,547		396,587		(12,837)	(12,837)		XXX
91325V-10-8	UNITI GROUP INC		05/28/2019	VARIOUS	23,500.000	256,352	XXX	407,436	365,895	41,541			41,541		407,436		(151,084)	(151,084)	15,119	XXX
91336L-10-7	UNIVAR SOLUTIONS INC		11/07/2019	VARIOUS	3,400.000	81,732	XXX	76,699					0		76,699		5,034	5,034		XXX
91529Y-10-6	UNUM GROUP		11/15/2019	VARIOUS	10,362.000	355,728	XXX	360,531	304,436	56,095			56,095		360,531		(4,803)	(4,803)	3,991	XXX
918204-10-8	VF CORP		11/15/2019	THE BANK OF NEW YORK MELLON 4577400	1,200.000	104,256	XXX	17,578	85,608	(60,957)			(60,957)		17,578		86,678	86,678	1,740	XXX
92240G-10-1	VECTREN CORP		02/05/2019	CORPORATE ACTIONS	5,500.000	396,000	XXX	393,715	395,890	(2,175)			(2,175)		393,715		2,285	2,285	2,263	XXX
92339V-10-0	VEREIT INC		10/03/2019	VARIOUS	61,900.000	527,830	XXX	437,727	442,585	(4,858)			(4,858)		437,727		90,103	90,103	12,332	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC		11/15/2019	VARIOUS	18,900.000	1,062,486	XXX	561,125	1,045,692	(501,664)			(501,664)		561,125		501,361	501,361	12,478	XXX
92532W-10-3	VERSUM MATERIALS INC		10/07/2019	CORPORATE ACTIONS	1,000.000	53,000	XXX	7,797	27,720	(19,923)			(19,923)		7,797		45,203	45,203	240	XXX
92553P-20-1	VIACOM INC		11/25/2019	VARIOUS	19,800.000	533,890	XXX	539,680	508,860	30,820			30,820		539,680		(5,790)	(5,790)	11,342	XXX
92556H-20-6	VIACOMCBS INC		12/26/2019	VARIOUS	10,255.250	432,533	XXX	382,034	24,518	7,542			7,542		382,034		50,498	50,498	1,068	XXX
92886T-20-1	VONAGE HOLDINGS CORP		05/31/2019	VARIOUS	10,900.000	129,608	XXX	73,926	95,157	(21,231)			(21,231)		73,926		55,682	55,682		XXX
92936U-10-9	WP CAREY INC		03/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	400.000	29,709	XXX	26,607	26,136	471			471		26,607		3,102	3,102	412	XXX
931142-10-3	WALMART INC		11/15/2019	VARIOUS	900.000	89,885	XXX	60,747	83,835	(23,088)			(23,088)		60,747		29,138	29,138	627	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC		11/15/2019	VARIOUS	2,252.000	131,758	XXX	57,147	153,879	(96,732)			(96,732)		57,147		74,611	74,611	1,507	XXX
93964W-10-8	WASHINGTON PRIME GROUP INC		03/05/2019	WEEDEN AND CO	90.000	474	XXX	389	437	(49)			(49)		389		85	85	23	XXX
941848-10-3	WATERS CORP		11/15/2019	J.P. MORGAN CLEARING CORP. 514105	200.000	43,456	XXX	7,240	37,730	(30,490)			(30,490)		7,240		36,216	36,216		XXX
949746-10-1	WELLS FARGO & CO		04/23/2019	VARIOUS	1,300.000	61,493	XXX	32,331	59,904	(27,573)			(27,573)		32,331		29,162	29,162	585	XXX
960413-10-2	WESTLAKE CHEMICAL CORP		12/23/2019	VARIOUS	3,700.000	257,645	XXX	256,096					0		256,096		1,549	1,549	1,418	XXX
981475-10-6	WORLD FUEL SERVICES CORP		07/26/2019	VARIOUS	1,800.000	66,109	XXX	56,681					0		56,681		9,428	9,428	180	XXX
98850P-10-9	YUM CHINA HOLDINGS INC	D	04/23/2019	VARIOUS	1,700.000	75,344	XXX	9,187	57,001	(47,814)			(47,814)		9,187		66,157	66,157	204	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 Identi-fication	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. (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
98919V-10-5	ZAYO GROUP HOLDINGS INC		05/21/2019	VARIOUS	32,300.000	1,033,278	XXX	797,533	737,732	59,801			59,801		797,533		235,745	235,745		XXX
G02602-10-3	AMDOCS LTD		03/05/2019	MORGAN STANLEY AND CO., LLC 8983105	1,700.000	94,604	XXX	104,058	99,586	4,472			4,472		104,058		(9,454)	(9,454)	425	XXX
G0450A-10-5	ARCH CAPITAL GROUP LTD	D	05/31/2019	VARIOUS	24,000.000	802,176	XXX	659,467	641,280	18,187			18,187		659,467		142,710	142,710		XXX
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	D	06/05/2019	VARIOUS	4,200.000	246,035	XXX	213,730	216,888	(3,158)			(3,158)		213,730		32,304	32,304	2,960	XXX
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	04/23/2019	CREDIT SUISSE AG, NEW YORK BRANCH	641.000	33,429	XXX	12,506	29,390	(16,884)			(16,884)		12,506		20,923	20,923		XXX
G3922B-10-7	GENPACT LTD		11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	700.000	28,504	XXX	28,073					0		28,073		431	431	60	XXX
G4740B-10-5	ICHOR HOLDINGS LTD		04/05/2019	LIQUIDNET INC	19,200.000	467,469	XXX	402,325	312,960	89,365			89,365		402,325		65,144	65,144		XXX
G47791-10-1	INGERSOLL-RAND PLC		06/26/2019	VARIOUS	400.000	49,802	XXX	41,176	36,492	4,684			4,684		41,176		8,626	8,626	212	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		11/15/2019	VARIOUS	1,567.000	61,540	XXX	22,539	46,462	(23,923)			(23,923)		22,539		39,001	39,001	1,171	XXX
G5494J-10-3	LINDE PLC	D	03/05/2019	UBS AG STAMFORD BRANCH	200.000	33,748	XXX	10,630	31,208	(20,578)			(20,578)		10,630		23,118	23,118	117	XXX
G5960L-10-3	MEDTRONIC PLC		11/15/2019	VARIOUS	200.000	18,544	XXX	16,910					0		16,910		1,634	1,634		XXX
G6518L-10-8	NIELSEN HOLDINGS PLC		06/21/2019	VARIOUS	31,000.000	748,126	XXX	803,656	723,210	80,448			80,448		803,678		(55,539)	(55,539)	16,574	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		03/05/2019	DIRECT TRADING INSTITUTIONAL INC 6951403	100.000	94,498	XXX	91,800	85,769	6,031			6,031		91,800		2,698	2,698		XXX
H2906T-10-9	GARMIN LTD		06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,600.000	129,490	XXX	98,304	101,312	(3,008)			(3,008)		98,304		31,186	31,186	1,191	XXX
H84989-10-4	TE CONNECTIVITY LTD		11/15/2019	CITIGROUP GLOBAL MARKETS INC. 4241105	253.000	23,558	XXX	8,039	19,134	(11,095)			(11,095)		8,039		15,519	15,519	344	XXX
N00985-10-6	AERCAP HOLDINGS NV	D	10/29/2019	VARIOUS	9,900.000	529,180	XXX	436,627	392,040	44,587			44,587		436,627		92,554	92,554		XXX
N53745-10-0	LYONDELLBASELL INDUSTRIES NV		06/26/2019	VARIOUS	300.000	25,880	XXX	27,606	24,948	2,658			2,658		27,606		(1,726)	(1,726)	679	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						68,134,894	XXX	60,015,422	57,230,290	391,601	0	508,150	(116,549)	0	60,015,444	0	8,119,464	8,119,464	616,789	XXX
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
38703*-10-0	GrangeAmerica Corp		01/01/2019	CORPORATE ACTIONS	10.000	2,000	XXX	2,000	2,000				0		2,000			0		XXX
66718*-10-4	Northview Insurance Agency Inc		01/01/2019	CORPORATE ACTIONS	5.000	781	XXX	781	23,253	(22,472)			(22,472)		781			0		XXX
9299999 - Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded						2,781	XXX	2,781	25,253	(22,472)	0	0	(22,472)	0	2,781	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
09658L-51-3	BMO PYRFORD INTERNATIONAL STOCK FUND		12/17/2019	CHICAGO MUTUAL FUNDS	568,690.880	7,500,000	XXX	6,858,412	6,642,309	216,103			216,103		6,858,412		641,588	641,588	101,628	XXX
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		12/17/2019	CHICAGO MUTUAL FUNDS	635,869.670	8,500,000	XXX	7,337,936	7,439,675	(101,739)			(101,739)		7,337,936		1,162,064	1,162,064	132,760	XXX
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		12/17/2019	CHICAGO MUTUAL FUNDS	405,654.130	7,500,000	XXX	7,374,792	6,307,922	1,066,870			1,066,870		7,374,792		125,208	125,208	1,454	XXX
9499999 - Common Stocks - Mutual Funds						23,500,000	XXX	21,571,140	20,389,906	1,181,234	0	0	1,181,234	0	21,571,140	0	1,928,860	1,928,860	235,842	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						91,637,675	XXX	81,589,343	77,645,449	1,550,363	0	508,150	1,042,213	0	81,589,365	0	10,048,324	10,048,324	852,631	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						21,539,737	XXX	21,702,772		0	0	380,277	(380,277)	0	21,322,495	0	217,243	217,243	177,169	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						113,177,412	XXX	103,292,115	77,645,449	1,550,363	0	888,427	661,936	0	102,911,860	0	10,265,567	10,265,567	1,029,800	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						124,342,356	XXX	113,983,520	84,877,151	1,821,803	(3,579)	888,427	929,797	0	113,599,828	0	10,742,543	10,742,543	1,363,813	XXX
9999999 Totals						503,718,558	XXX	492,765,293	400,475,797	5,533,351	(1,471,683)	888,427	3,173,241	0	481,948,098	0	20,693,483	20,693,483	11,740,173	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 (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828-NM-8	TSY INFL IX N/B 1.25 15/07/20		06/26/2019	STIFEL NICOLAUS & CO,INCORORATED	11/19/2019	STIFEL NICOLAUS & CO,INCORORATED	382,512	383,416	385,704	382,324		(1,092)		(1,092)			3,380	3,380	4,046	2,142
0599999 - Bonds - U.S. Governments							382,512	383,416	385,704	382,324	0	(1,092)	0	(1,092)	0	0	3,380	3,380	4,046	2,142
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3130AA-XG-8	FEDERAL HOME LOAN BANK 3.24 20/03/28		01/25/2019	FIRST TENNESSEE BANK N.A.	07/08/2019	SECURITY CALLED BY ISSUER at 100.000	2,480,000	2,435,558	2,480,000	2,437,408		1,850		1,850			42,592	42,592	64,282	28,570
3130AB-JX-5	FEDERAL HOME LOAN BANK 3.5 19/06/37		06/25/2019	FIRST TENNESSEE BANK N.A.	08/19/2019	SECURITY CALLED BY ISSUER at 100.000	1,000,000	999,000	1,000,000	999,006		6		6			994	994	5,833	681
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							3,480,000	3,434,558	3,480,000	3,436,414	0	1,856	0	1,856	0	0	43,586	43,586	70,115	29,251
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00191A-AD-8	ARD FINANCE SA 6.5 30/06/27	D	11/06/2019	CITIGROUP GLOBAL MARKETS INC.	11/06/2019	ROBERT W. BAIRD CO.INCORPORATED	125,000	125,000	125,938	125,000				0			938	938		
00688J-AA-5	ADIENT US LLC 7 15/05/26		04/25/2019	MERRILL LYNCH PIECE FENNER & SMITH	04/25/2019	MERRILL LYNCH PIECE FENNER & SMITH	50,000	50,000	51,125	50,000				0			1,125	1,125		
00922R-AB-1	AIR TRANSPORT SERVICES G 1.125 15/10/24		03/14/2019	BARCLAYS CAPITAL INC.	08/09/2019	VARIOUS	275,000	260,244	262,010	261,224		980		980			787	787	2,561	1,315
013817-AJ-0	ARCONIC INC 5.9 01/02/27		01/22/2019	J.P. MORGAN SECURITIES LLC	06/03/2019	J.P. MORGAN SECURITIES LLC	400,000	395,000	419,500	395,175		175		175			24,325	24,325	19,929	11,341
02005N-BH-2	ALLY FINANCIAL INC 3.875 21/05/24		05/16/2019	RBC CAPITAL MARKETS, LLC	05/16/2019	ROBERT W. BAIRD CO.INCORPORATED	25,000	24,748	24,906	24,748				0			158	158		
021369-AA-1	ALTAIR ENGINEERING INC 0.25 01/06/24		06/06/2019	J.P. MORGAN CLEARING CORP. 514105	08/16/2019	VARIOUS	300,000	300,000	304,500	300,000				0			4,500	4,500	146	
03674X-AJ-5	ANTERO RESOURCES CORP 5 01/03/25		04/18/2019	JEFFERIES LLC.	10/23/2019	GOLDMAN, SACHS AND CO. 8944407	550,000	540,375	385,000	541,085		710		710			(156,085)	(156,085)	17,875	3,972
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27		03/07/2019	J.P. MORGAN SECURITIES LLC	04/04/2019	MERRILL LYNCH PIECE FENNER & SMITH	525,000	525,000	536,813	525,000				0			11,813	11,813	1,704	
045054-AH-6	ASHTEAD CAPITAL INC 5.25 01/08/26		01/17/2019	J.P. MORGAN SECURITIES LLC	06/17/2019	MERRILL LYNCH PIECE FENNER & SMITH	325,000	327,875	337,187	327,692		(183)		(183)			9,496	9,496	15,280	8,254
05352A-AA-8	AVANTOR INC 6 01/10/24		07/08/2019	VARIOUS	12/16/2019	JEFFERIES LLC.	475,000	505,531	507,656	502,095		(3,437)		(3,437)			5,562	5,562	20,346	6,463
054536-AD-9	AXA SA 7.25 15/05/21	D	10/04/2019	VARIOUS	12/17/2019	VARIOUS	1,714,000	1,739,084	1,959,077	1,735,148		(3,936)		(3,936)			223,929	223,929	69,612	31,940
12513G-BC-2	CDW LLC/CDW FINANCE 5 01/09/25		01/04/2019	RBC CAPITAL MARKETS, LLC	10/30/2019	J.P. MORGAN SECURITIES LLC	100,000	96,500	104,750	96,862		362		362			7,888	7,888	5,833	1,764
125581-GY-8	CIT GROUP INC 4.75 16/02/24		01/29/2019	MORGAN STANLEY AND CO., LLC 8983105	10/30/2019	GOLDMAN, SACHS AND CO. 8944407	150,000	150,188	160,500	150,161		(27)		(27)			10,339	10,339	8,590	3,246
146900-AQ-8	CASCADES INC 5.75 15/07/23	A	04/17/2019	VARIOUS	11/13/2019	VARIOUS	500,000	501,531	510,813	501,381		(150)		(150)			9,431	9,431	21,994	6,002
150190-AC-0	CEDAR FAIR LP 5.25 15/07/29		06/18/2019	J.P. MORGAN SECURITIES LLC	06/18/2019	J.P. MORGAN SECURITIES LLC	125,000	125,000	125,938	125,000				0			938	938		
15135B-AS-0	CENTENE CORP 4.625 15/12/29		11/21/2019	BARCLAYS BANK PLC 196101	11/21/2019	ROBERT W. BAIRD CO.INCORPORATED	50,000	51,125	51,125	51,125				0				0		
15723R-AA-2	COLFAX CORP 6 15/02/24		01/31/2019	J.P. MORGAN SECURITIES LLC	01/31/2019	J.P. MORGAN SECURITIES LLC	200,000	200,000	203,250	200,000				0			3,250	3,250		
15723R-AC-8	COLFAX CORP 6.375 15/02/26		01/31/2019	J.P. MORGAN SECURITIES LLC	01/31/2019	J.P. MORGAN SECURITIES LLC	50,000	50,000	50,813	50,000				0			813	813		
223622-AE-1	COWEN INC 3 15/12/22		02/28/2019	VARIOUS	08/13/2019	VARIOUS	230,000	251,289	256,082	248,663		(2,626)		(2,626)			7,419	7,419	4,600	1,298
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375 15/07/25		01/16/2019	MIZUHO SECURITIES USA INC.	05/08/2019	MORGAN STANLEY AND CO., LLC 8983105	500,000	505,500	523,750	505,270		(230)		(230)			18,480	18,480	8,585	224
25155M-KU-4	DEUTSCHE BANK AG LONDON 1 01/05/23	D	04/29/2019	DEUTSCHE BANK SECURITIES INC.	08/09/2019	VARIOUS	195,000	191,695	193,938	192,087		391		391			1,851	1,851	1,517	450
252131-AG-2	DEXCOM INC 0.75 01/12/23		09/19/2019	VARIOUS	11/26/2019	VARIOUS	390,000	417,010	585,390	414,904		(2,106)		(2,106)			170,486	170,486	2,615	1,175
25278X-AH-2	DIAMONDBACK ENERGY INC 5.375 31/05/25		10/15/2019	VARIOUS	11/21/2019	MERRILL LYNCH PIECE FENNER & SMITH	250,000	261,688	262,500	261,211		(477)		(477)			1,289	1,289	6,532	3,337
29272W-AB-5	ENERGIZER HOLDINGS INC 7.75 15/01/27		01/17/2019	CITIGROUP GLOBAL MARKETS INC.	01/17/2019	CITIGROUP GLOBAL MARKETS INC.	50,000	50,000	51,125	50,000				0			1,125	1,125		
29365D-AA-7	ENTERCOM MEDIA CORP 6.5 01/05/27		04/23/2019	MERRILL LYNCH PIECE FENNER & SMITH	04/23/2019	MERRILL LYNCH PIECE FENNER & SMITH	50,000	50,000	50,375	50,000				0			375	375		
29444U-AQ-9	EQUINIX INC 5.875 15/01/26		03/19/2019	WELLS FARGO BANK, N.A.	07/09/2019	VARIOUS	250,000	261,875	265,000	261,153		(722)		(722)			3,847	3,847	7,181	2,693
298736-AJ-8	EURONET WORLDWIDE INC 0.75 15/03/49		03/14/2019	WELLS FARGO BANK, N.A. 8831400	05/10/2019	DEUTSCHE BANK SECURITIES INC.	390,000	390,000	442,897	390,000				0			52,897	52,897	455	
35671D-BL-8	FREEPORT-MCMORAN INC 4.55 14/11/24		04/04/2019	VARIOUS	08/02/2019	J.P. MORGAN SECURITIES LLC	950,000	943,750	961,875	944,164		414		414			17,711	17,711	31,458	13,404
364725-BC-4	TEGNA INC 5.5 15/09/24		04/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	10/08/2019	CITIGROUP GLOBAL MARKETS INC.	450,000	462,125	462,938	460,942		(1,183)		(1,183)			1,995	1,995	22,344	9,984
364725-BE-0	TEGNA INC 6.375 15/10/23		01/22/2019	RBC CAPITAL MARKETS, LLC	04/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	450,000	458,813	464,969	458,335		(478)		(478)			6,634	6,634	13,963	7,836

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38869A-AA-5	GRAPHIC PACKAGING INTERN 4.75 15/07/27		06/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	06/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	50,000	50,000	50,375	50,000				0			375	375		
404119-BT-5	HCA INC 5.25 15/06/26		01/04/2019	MERRILL LYNCH PIECE FENNER & SMITH	06/14/2019	MERRILL LYNCH PIECE FENNER & SMITH	250,000	253,750	273,300	253,552		(198)		(198)			19,748	19,748	6,672	839
404119-BW-8	HCA INC 5.875 01/02/29		01/17/2019	UBS AG STAMFORD BRANCH	01/18/2019	J.P. MORGAN SECURITIES LLC	50,000	50,000	50,750	50,000				0			750	750		
404121-AH-8	HCA INC 5.375 01/09/26		04/05/2019	GOLDMAN, SACHS AND CO. 8944407	10/08/2019	VARIOUS	650,000	690,219	711,344	687,740		(2,479)		(2,479)			23,604	23,604	20,817	3,397
415864-AM-9	HARSCO CORP 5.75 31/07/27		06/12/2019	GOLDMAN, SACHS AND CO. 8944407	06/12/2019	OPPENHEIMER AND CO, INC.	125,000	125,000	126,771	125,000				0			1,771	1,771		
431475-AD-4	HILL-ROM HOLDINGS INC 4.375 15/09/27		09/05/2019	J.P. MORGAN SECURITIES LLC	09/05/2019	OPPENHEIMER AND CO, INC.	100,000	100,000	101,625	100,000				0			1,625	1,625		
449253-AB-9	IAA INC 5.5 15/06/27		05/22/2019	J.P. MORGAN SECURITIES LLC	05/22/2019	ROBERT W. BAIRD CO.INCORPORATED	200,000	200,000	202,875	200,000				0			2,875	2,875		
451102-BQ-9	ICAHN ENTERPRISES/FIN 6.375 15/12/25		04/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	06/25/2019	GOLDMAN, SACHS AND CO. 8944407	1,000,000	1,034,344	1,025,000	1,033,360		(984)		(984)			(8,360)	(8,360)	34,000	20,360
451102-BT-3	ICAHN ENTERPRISES/FIN 6.25 15/05/26		05/07/2019	JEFFERIES LLC.	12/09/2019	JEFFERIES LLC.	300,000	300,000	318,750	300,000				0			18,750	18,750	10,990	
45174H-BE-6	IHEARTCOMMUNICATIONS INC 5.25 15/08/27		08/01/2019	MERRILL LYNCH PIECE FENNER & SMITH	08/05/2019	MERRILL LYNCH PIECE FENNER & SMITH	50,000	50,000	50,000	50,000				0				0		
452327-AH-2	ILLUMINA INC 0.5 15/06/21		01/03/2019	VARIOUS	12/16/2019	VARIOUS	785,000	1,002,103	1,035,837	931,558		(70,545)		(70,545)			104,279	104,279	3,150	240
45780R-AA-9	INSTALLED BUILDING PRODU 5.75 01/02/28		09/16/2019	MERRILL LYNCH PIECE FENNER & SMITH	09/16/2019	VARIOUS	325,000	325,000	332,828	325,293		293		293			7,535	7,535		
458140-AF-7	INTEL CORP 3.25 01/08/39		08/08/2019	MITSUBISHI UFJ SECURITIES (USA), INC	12/30/2019	VARIOUS	1,035,000	2,397,712	2,979,079	2,366,515		(31,197)		(31,197)			612,564	612,564	13,957	1,028
45867G-AA-9	INTERDIGITAL INC 2 01/06/24		06/13/2019	VARIOUS	10/04/2019	VARIOUS	170,000	172,910	165,325	172,730		(179)		(179)			(7,405)	(7,405)	1,181	52
472145-AD-3	JAZZ INVESTMENTS I LTD 1.5 15/08/24		04/18/2019	J.P. MORGAN CLEARING CORP. 514105	09/20/2019	VARIOUS	300,000	283,896	289,715	285,058		1,162		1,162			4,657	4,657	2,738	850
48666K-AY-5	KB HOME 4.8 15/11/29		10/21/2019	CITIGROUP GLOBAL MARKETS INC.	10/21/2019	CITIGROUP GLOBAL MARKETS INC.	50,000	50,000	50,250	50,000				0			250	250		
505742-AD-8	LADDER CAP FIN LLLP/CORP 5.875 01/08/21		01/17/2019	CANTOR FITZGERALD AND CO.	04/09/2019	WELLS FARGO BANK, N.A.	25,000	25,125	25,516	25,108		(17)		(17)			408	408	1,020	698
575385-AD-1	MASONITE INTERNATIONAL C 5.375 01/02/28		07/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	07/11/2019	MERRILL LYNCH PIECE FENNER & SMITH	100,000	100,000	100,500	100,000				0			500	500		
595112-AY-9	MICRON TECHNOLOGY INC 3 15/11/43		01/03/2019	WELLS FARGO BANK, N.A. 8831400	02/14/2019	MORGAN STANLEY AND CO., LLC 8983105	1,350,000	1,467,254	1,911,780	1,466,912		(343)		(343)			444,868	444,868	10,275	5,850
615394-AM-5	MOOG INC 4.25 15/12/27		12/06/2019	J.P. MORGAN SECURITIES LLC	12/06/2019	J.P. MORGAN SECURITIES LLC	125,000	125,000	126,563	125,000				0			1,563	1,563		
629377-CG-5	NRG ENERGY INC 2.75 01/06/48		09/13/2019	VARIOUS	12/09/2019	VARIOUS	533,000	575,392	597,296	573,435		(1,958)		(1,958)			23,861	23,861	7,683	3,407
64110L-AS-5	NETFLIX INC 4.875 15/04/28		06/17/2019	J.P. MORGAN SECURITIES LLC	09/24/2019	CITIGROUP GLOBAL MARKETS INC.	100,000	101,500	102,000	101,464		(37)		(37)			537	537	2,180	867
64110L-AU-0	NETFLIX INC 5.375 15/11/29		04/24/2019	MORGAN STANLEY AND CO., LLC 8983105	06/17/2019	J.P. MORGAN SECURITIES LLC	100,000	100,000	104,125	100,000				0			4,125	4,125	747	
654090-BB-7	NIELSEN FINANCE LLC/CO 5 15/04/22		04/30/2019	CITIGROUP GLOBAL MARKETS INC.	12/16/2019	J.P. MORGAN SECURITIES LLC	350,000	348,688	352,188	348,950		263		263			3,237	3,237	11,813	826
679295-AC-9	OKTA INC 0.125 01/09/25		09/05/2019	GOLDMAN, SACHS AND CO. 8944407	11/19/2019	BARCLAYS CAPITAL	334,000	334,000	331,010	334,000				0			(2,990)	(2,990)	84	
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		09/09/2019	VARIOUS	10/23/2019	VARIOUS	216,000	258,817	257,187	257,525		(1,292)		(1,292)			(338)	(338)	1,853	1,424
69346V-AA-7	PERFORMANCE FOOD GROUP I 5.5 15/10/27		09/16/2019	CREDIT SUISSE AG, NEW YORK BRANCH	09/16/2019	CREDIT SUISSE AG, NEW YORK BRANCH	100,000	100,000	102,250	100,000				0			2,250	2,250		
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23		05/28/2019	WELLS FARGO BANK, N.A. 8831400	09/12/2019	VARIOUS	150,000	158,763	159,750	158,143		(621)		(621)			1,607	1,607	797	466
70014L-AB-6	PARK AEROSPACE HOLDINGS 5.5 15/02/24	D	02/20/2019	MORGAN STANLEY AND CO., LLC 8983105	04/30/2019	GOLDMAN, SACHS AND CO. 8944407	350,000	360,500	368,813	360,146		(354)		(354)			8,667	8,667	4,117	374
737446-AK-0	POST HOLDINGS INC 5 15/08/26		01/28/2019	BARCLAYS BANK PLC 196101	10/21/2019	CREDIT SUISSE AG, NEW YORK BRANCH	250,000	236,875	260,938	237,904		1,029		1,029			23,034	23,034	16,154	5,729
743424-AE-3	PROOFPOINT INC 0.25 15/08/24		08/21/2019	VARIOUS	10/03/2019	MERRILL LYNCH AND CO., INC. 3162106	155,000	159,420	167,246	159,343		(77)		(77)			7,903	7,903	34	
749571-AE-5	RYMAN HOSPITALITY PROP 4.75 15/10/27		10/03/2019	DEUTSCHE BANK SECURITIES INC.	10/03/2019	DEUTSCHE BANK SECURITIES INC.	25,000	25,313	25,438	25,313				0			125	125	63	63
750236-AW-1	RADIAN GROUP INC 4.875 15/03/27		06/13/2019	RBC CAPITAL MARKETS, LLC	06/13/2019	RBC CAPITAL MARKETS, LLC	50,000	50,000	50,375	50,000				0			375	375		
75606D-AG-6	REALOGY GROUP/CO-ISSUER 9.375 01/04/27		05/01/2019	VARIOUS	06/19/2019	VARIOUS	500,000	508,156	460,000	508,008		(148)		(148)			(48,008)	(48,008)	10,677	938
761735-AT-6	REYNOLDS GRP ISS/REYNOLD 5.125 15/07/23		03/06/2019	GOLDMAN, SACHS AND CO. 8944407	09/12/2019	MERRILL LYNCH PIECE FENNER & SMITH	200,000	200,750	205,500	200,594		(156)		(156)			4,906	4,906	6,862	1,509
77714T-AB-7	SEMGROUP/ROSE ROCK FIN 5.625 15/11/23		04/08/2019	MERRILL LYNCH PIECE FENNER & SMITH	12/23/2019	SECURITY CALLED BY ISSUER at 100.000	250,000	236,250	257,033	238,081		1,831		1,831			11,919	11,919	22,579	5,633

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78388J-AV-8	SBA COMMUNICATIONS CORP 4.875 01/09/24		03/06/2019	WELLS FARGO BANK, N.A.	10/30/2019	MERRILL LYNCH PIECE FENNER & SMITH	400,000	400,500	416,000	400,413		(87)		(87)			15,587	15,587	13,000	379
78442F-EL-8	NAVIENT CORP 7.25 25/01/22		01/09/2019	J.P. MORGAN SECURITIES LLC	03/25/2019	MERRILL LYNCH PIECE FENNER & SMITH	400,000	406,000	424,250	405,634		(366)		(366)			18,616	18,616	19,293	13,372
78466C-AC-0	SS&C TECHNOLOGIES INC 5.5 30/09/27		03/15/2019	VARIOUS	05/02/2019	BARCLAYS BANK PLC 196101	250,000	250,094	255,625	250,092		(1)		(1)			5,533	5,533	1,451	
81180W-AL-5	SEAGATE HDD CAYMAN 4.75 01/01/25		04/30/2019	CITIGROUP GLOBAL MARKETS INC.	09/23/2019	UBS AG STAMFORD BRANCH	150,000	146,813	156,000	147,004		192		192			8,996	8,996	5,225	2,395
829259-AR-1	SINCLAIR TELEVISION GROU 5.625 01/08/24		02/05/2019	GOLDMAN, SACHS AND CO. 8944407	12/19/2019	VARIOUS	550,000	541,750	566,716	542,850		1,100		1,100			23,866	23,866	26,574	516
848637-AC-8	SPLUNK INC 0.5 15/09/23		09/11/2019	VARIOUS	12/17/2019	J.P. MORGAN CLEARING CORP. 514105	356,000	381,141	421,131	379,414		(1,727)		(1,727)			41,717	41,717	1,355	867
85172F-AP-4	SPRINGLEAF FINANCE CORP 6.125 15/03/24		06/26/2019	VARIOUS	12/18/2019	GOLDMAN, SACHS AND CO. 8944407	750,000	776,250	796,875	773,564		(2,686)		(2,686)			23,311	23,311	21,757	8,294
868459-AD-0	SUPERNUS PHARMACEUTICALS 0.625 01/04/23		03/22/2019	VARIOUS	08/21/2019	VARIOUS	495,000	483,758	463,828	484,842		1,085		1,085			(21,014)	(21,014)	2,705	1,452
87612B-BK-7	TARGA RESOURCES PARTNERS 6.5 15/07/27		06/10/2019	VARIOUS	11/13/2019	RBC CAPITAL MARKETS, LLC	525,000	545,188	563,063	544,571		(616)		(616)			18,491	18,491	28,248	6,523
878742-AW-5	TECK RESOURCES LIMITED 6.25 15/07/41	A	03/12/2019	BARCLAYS BANK PLC 196101	09/13/2019	UBS AG STAMFORD BRANCH	100,000	102,500	110,450	102,472		(28)		(28)			7,978	7,978	4,201	1,024
88033G-CS-7	TENET HEALTHCARE CORP 4.625 15/07/24		01/17/2019	CREDIT SUISSE AG, NEW YORK BRANCH	05/23/2019	J.P. MORGAN SECURITIES LLC	470,000	457,075	469,200	457,764		689		689			11,436	11,436	7,954	423
88033G-CX-6	TENET HEALTHCARE CORP 6.25 01/02/27		01/22/2019	BARCLAYS BANK PLC 196101	12/17/2019	MORGAN STANLEY AND CO., LLC 8983105	375,000	375,000	405,938	375,000				0			30,938	30,938	20,443	
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.15 01/10/26	D	05/01/2019	J.P. MORGAN SECURITIES LLC	05/14/2019	J.P. MORGAN SECURITIES LLC	150,000	126,750	121,125	126,827		77		77			(5,702)	(5,702)	591	420
893647-AX-5	TRANSDIGM INC 6.5 15/07/24		06/28/2019	MERRILL LYNCH PIECE FENNER & SMITH	10/30/2019	CITIGROUP GLOBAL MARKETS INC.	275,000	279,250	284,158	277,216		(2,034)		(2,034)			6,941	6,941	14,201	8,260
893647-BB-2	TRANSDIGM INC 6.375 15/06/26		05/02/2019	GOLDMAN, SACHS AND CO. 8944407	06/28/2019	VARIOUS	500,000	504,375	500,125	504,274		(101)		(101)			(4,149)	(4,149)	16,256	12,484
90184L-AG-7	TWITTER INC 3.875 15/12/27		12/05/2019	J.P. MORGAN SECURITIES LLC	12/05/2019	J.P. MORGAN SECURITIES LLC	100,000	100,000	100,250	100,000				0			250	250		
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 01/12/26		11/21/2019	DEUTSCHE BANK SECURITIES INC.	11/21/2019	ROBERT W. BAIRD CO. INCORPORATED	75,000	75,000	75,750	75,000				0			750	750		
92676X-AD-9	VIKING CRUISES LTD 5.875 15/09/27		05/08/2019	WELLS FARGO BANK, N.A.	12/13/2019	WELLS FARGO BANK, N.A.	75,000	74,438	80,250	74,469		32		32			5,781	5,781	3,329	673
92886T-AH-5	VONAGE HOLDINGS CORP 1.75 01/06/24		09/26/2019	VARIOUS	11/15/2019	VARIOUS	482,000	529,619	436,438	527,240		(2,379)		(2,379)			(90,801)	(90,801)	3,567	1,497
92922P-AL-0	W & T OFFSHORE INC 9.75 01/11/23		05/20/2019	ROBERT W. BAIRD CO. INCORPORATED	06/19/2019	MORGAN STANLEY AND CO., LLC 8983105	225,000	223,313	212,625	223,336		23		23			(10,711)	(10,711)	3,047	1,253
92940W-AB-5	WIX LTD 0 01/07/23		08/16/2019	VARIOUS	10/18/2019	JEFFERIES LLC.	270,000	339,356	302,400	336,000		(3,356)		(3,356)			(33,600)	(33,600)		
96926J-AC-1	WILLIAM CARTER 5.625 15/03/27		02/28/2019	MERRILL LYNCH PIECE FENNER & SMITH	02/28/2019	ROBERT W. BAIRD CO. INCORPORATED	50,000	50,000	50,813	50,000				0			813	813		
98138H-AF-8	WORKDAY INC 0.25 01/10/22		08/08/2019	MERRILL LYNCH AND CO., INC. 3162106	12/05/2019	VARIOUS	190,000	270,750	270,118	269,535		(1,215)		(1,215)			583	583	195	173
98310W-AP-3	WYNDHAM DESTINATIONS INC 5.4 01/04/24		01/03/2019	ROBERT W. BAIRD CO. INCORPORATED	05/22/2019	VARIOUS	600,000	576,000	617,125	577,447		1,447		1,447			39,678	39,678	20,858	8,640
98954M-AD-3	ZILLOW GROUP INC 0.75 01/09/24		09/05/2019	MORGAN STANLEY AND CO., LLC 8983105	11/08/2019	VARIOUS	380,000	380,000	398,298	380,000				0			18,298	18,298	441	
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25		05/08/2019	VARIOUS	08/23/2019	VARIOUS	1,600,000	1,430,200	1,354,220	1,438,964		8,764		8,764			(84,744)	(84,744)		
AV5355-40-0	QIAGEN NV 1 13/11/24	D	05/02/2019	VARIOUS	08/16/2019	VARIOUS	2,000,000	2,099,235	2,091,485	2,091,951		(7,284)		(7,284)			(466)	(466)	15,299	6,043
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							32,590,000	34,692,038	36,315,328	34,565,036	0	(127,001)	0	(127,001)	0	0	1,743,259	1,743,259	703,553	243,936
8399998 - Bonds - Subtotals - Bonds							36,452,512	38,510,012	40,181,032	38,383,774	0	(126,237)	0	(126,237)	0	0	1,790,225	1,790,225	777,714	275,329
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
233331-88-3	DTE ENERGY CO 6.5 01/10/19		08/13/2019	MITSUBISHI UFJ SECURITIES (USA), INC.	09/25/2019	BANK OF AMERICA CORPORATION	6,400.000	360,140	371,332	360,140				0			11,192	11,192	5,200	
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		08/08/2019	MERRILL LYNCH AND CO., INC. 3162106	09/25/2019	VARIOUS	9,000.000	913,804	942,934	901,552		(12,252)		(12,252)			41,382	41,382	12,603	
34959J-20-7	FORTIVE CORPORATION 5 01/07/21		12/12/2019	VARIOUS	12/17/2019	BARCLAYS CAPITAL INC.	941.000	882,286	919,541	892,874		10,588		10,588			26,666	26,666	10,000	
842587-60-2	SOUTHERN CO 6.75 01/08/22		08/14/2019	VARIOUS	12/17/2019	VARIOUS	9,500.000	478,949	502,460	481,089		2,140		2,140			21,371	21,371	4,705	
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								2,635,179	2,736,267	2,635,655	0	476	0	476	0	0	100,611	100,611	32,508	0
8999998 - Preferred Stocks - Subtotals - Preferred Stocks								2,635,179	2,736,267	2,635,655	0	476	0	476	0	0	100,611	100,611	32,508	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00766T-10-0	AECOM		08/06/2019	LEK SECURITIES CORP 8680403	12/13/2019	PERSHING LLC.	700.000	23,351	30,411	23,351				0			7,060	7,060		
00846U-10-1	AGILENT TECHNOLOGIES INC.		01/09/2019	GOLDMAN, SACHS AND CO. 8944407	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	600.000	41,589	43,282	41,589				0			1,693	1,693	173	
011659-10-9	ALASKA AIR GROUP INC.		02/27/2019	COWEN AND COMPANY, LLC	04/30/2019	STIFEL NICOLAUS & CO, INCORORATED	2,400.000	147,736	149,217	147,736				0			1,481	1,481	468	

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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 (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02079K-10-7	ALPHABET INC		08/27/2019	VARIOUS	11/15/2019	VARIOUS	200.000	233,568	266,970	233,568				0			33,402	33,402		
025816-10-9	AMERICAN EXPRESS CO		01/22/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,500.000	148,527	185,377	148,527				0			36,851	36,851	1,008	
03027X-10-0	AMERICAN TOWER CORP		06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	600.000	123,482	128,022	123,482				0			4,541	4,541	1,030	
031100-10-0	AMETEK INC		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	500.000	39,859	43,913	39,859				0			4,054	4,054	140	
03674X-10-6	ANTERO RESOURCES CORP		11/14/2019	VARIOUS	12/23/2019	INSTINET INVESTMENT SERVICES LIMITE	109,500.000	444,389	313,250	294,684			149,706	(149,706)			18,566	18,566		
036752-10-3	ANTHEM INC		03/05/2019	VARIOUS	06/26/2019	VARIOUS	700.000	192,622	195,185	192,622				0			2,562	2,562	1,120	
03852U-10-6	ARAMARK		02/08/2019	VARIOUS	08/26/2019	VARIOUS	16,000.000	523,308	606,574	523,308				0			83,266	83,266	3,520	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		03/05/2019	DIRECT TRADING INSTITUTIONAL INC 6951403	06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,200.000	50,711	48,600	50,711				0			(2,111)	(2,111)	691	
053611-10-9	AVERY DENNISON CORP		03/05/2019	DIRECT TRADING INSTITUTIONAL INC 6951403	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	300.000	32,799	33,104	32,799				0			304	304	174	
05379B-10-7	AVISTA CORP		06/10/2019	VARIOUS	12/16/2019	VARIOUS	8,800.000	371,995	421,214	371,995				0			49,219	49,219	5,274	
05605H-10-0	BWX TECHNOLOGIES INC		03/05/2019	J.P. MORGAN CLEARING CORP. 514105	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	600.000	30,445	30,616	30,445				0			171	171	204	
064058-10-0	BANK OF NEW YORK MELLON CORP/THE		01/22/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	2,800.000	137,541	120,727	137,541				0			(16,815)	(16,815)	1,568	
075896-10-0	BED BATH & BEYOND INC		09/09/2019	VARIOUS	10/25/2019	WILLIAM BLAIR AND COMPANY	11,600.000	120,022	166,986	120,022				0			46,963	46,963	1,769	
084670-70-2	BERKSHIRE HATHAWAY INC		10/11/2019	VARIOUS	11/15/2019	VARIOUS	900.000	180,645	184,740	180,645				0			4,095	4,095		
08579W-10-3	BERRY GLOBAL GROUP INC		09/23/2019	RBC CAPITAL MARKETS, LLC	11/18/2019	INSTINET INVESTMENT SERVICES LIMITE	1,300.000	50,891	53,587	50,891				0			2,696	2,696		
09062X-10-3	BIOGEN INC		01/09/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	200.000	65,438	47,613	65,438				0			(17,826)	(17,826)		
09073M-10-4	BIO-TECHNE CORP		01/09/2019	INSTINET, LLC	06/26/2019	VARIOUS	300.000	44,628	60,665	44,628				0			16,036	16,036	192	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC		08/27/2019	VARIOUS	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	49,411	44,805	49,411				0			(4,606)	(4,606)		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		07/01/2019	VARIOUS	12/19/2019	VARIOUS	52,600.000	927,441	1,116,782	927,441				0			189,341	189,341	36,456	
12504L-10-9	CBRE GROUP INC		01/22/2019	MERRILL LYNCH AND CO., INC. 3162106	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,000.000	43,830	49,736	43,830				0			5,907	5,907		
125523-10-0	CIGNA CORP		01/22/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	400.000	76,556	62,762	76,556				0			(13,794)	(13,794)	16	
12572Q-10-5	CME GROUP INC		08/27/2019	NORTHERN TRUST COMPANY, THE	11/15/2019	KCG AMERICAS LLC	100.000	21,622	20,449	21,622				0			(1,173)	(1,173)	75	
127387-10-8	CADENCE DESIGN SYSTEMS INC		03/05/2019	DEUTSCHE BANK SECURITIES INC.	11/15/2019	CITIGROUP GLOBAL MARKETS INC. 4241105	500.000	29,338	33,648	29,338				0			4,311	4,311		
142339-10-0	CARLISLE COS INC		03/05/2019	DEUTSCHE BANK SECURITIES INC.	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	200.000	24,928	27,419	24,928				0			2,491	2,491	80	
191216-10-0	COCA-COLA CO/THE		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	11/15/2019	CITIGROUP GLOBAL MARKETS INC. 4241105	500.000	27,360	26,287	27,360				0			(1,073)	(1,073)	200	
194014-10-6	COLFAX CORP		05/30/2019	VARIOUS	11/07/2019	VARIOUS	3,700.000	94,783	111,448	94,783				0			16,665	16,665		
21036P-10-8	CONSTELLATION BRANDS INC		01/22/2019	INVESTMENT TECHNOLOGY GROUP INC.	06/26/2019	VARIOUS	1,200.000	197,054	222,021	197,054				0			24,967	24,967	1,788	
22304C-10-0	COVETRUS INC		01/22/2019	NATIONAL FINANCIAL SERVICES LLC	03/05/2019	DEUTSCHE BANK SECURITIES INC.	700.000	38,639	41,491	38,639				0			2,852	2,852		
229663-10-9	CUBESMART		08/27/2019	WILLIAMS CAPITAL GROUP L.P.,THE	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	900.000	32,068	28,107	32,068				0			(3,961)	(3,961)	192	
231021-10-6	CUMMINS INC		01/22/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	600.000	85,366	101,342	85,366				0			15,977	15,977	1,368	
235851-10-2	DANAHER CORP		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	11/15/2019	THE BANK OF NEW YORK MELLON 4577400	200.000	27,650	28,598	27,650				0			948	948	34	
23918K-10-8	DAVITA INC		06/24/2019	VARIOUS	12/13/2019	VARIOUS	10,100.000	471,845	675,518	471,845				0			203,673	203,673		
24665A-10-3	DELEK US HOLDINGS INC		02/06/2019	COWEN AND COMPANY, LLC	10/28/2019	VARIOUS	4,400.000	145,029	174,876	145,029				0			29,847	29,847	2,004	
253651-10-3	DIEBOLD NIXDORF INC		06/25/2019	VARIOUS	09/27/2019	VARIOUS	28,300.000	274,656	333,291	274,656				0			58,634	58,634		
254067-10-1	DILLARD'S INC		08/29/2019	COWEN AND COMPANY, LLC	11/13/2019	COWEN AND COMPANY, LLC	4,000.000	215,396	271,369	215,396				0			55,973	55,973	600	
25470M-10-9	DISH NETWORK CORP		05/20/2019	LIQUIDNET INC	08/08/2019	RBC CAPITAL MARKETS, LLC	1,400.000	46,060	46,209	46,060				0			150	150		
260003-10-8	DOVER CORP		01/22/2019	MERRILL LYNCH AND CO., INC. 3162106	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	500.000	39,528	49,173	39,528				0			9,644	9,644	480	
26441C-20-4	DUKE ENERGY CORP		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	19,253	17,716	19,253				0			(1,537)	(1,537)		
267475-10-1	DYCOM INDUSTRIES INC		06/25/2019	VARIOUS	12/18/2019	GREEN DOT CORP COM	4,700.000	263,292	221,153	263,292				0			(42,140)	(42,140)		
26884L-10-9	EQT CORP		06/26/2019	VARIOUS	09/24/2019	INDST & COMM BANK OF CHINA	29,200.000	439,339	330,111	439,339				0			(109,228)	(109,228)	1,297	
30040W-10-8	EVERSOURCE ENERGY		10/11/2019	MORGAN STANLEY AND CO., LLC 8983105	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	400.000	34,195	32,508	34,195				0			(1,687)	(1,687)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHINGTON I		01/09/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	700.000	48,167	51,223	48,167				0			3,056	3,056	350	
30225T-10-2	EXTRA SPACE STORAGE INC		08/27/2019	VARIOUS	11/15/2019	VARIOUS	500.000	60,615	53,600	60,615				0			(7,015)	(7,015)	450	
30231G-10-2	EXXON MOBIL CORP		01/22/2019	GOLDMAN, SACHS AND CO. 8944407	03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,200.000	86,251	96,228	86,251				0			9,977	9,977		
303075-10-5	FACTSET RESEARCH SYSTEMS INC		03/05/2019	DIRECT TRADING INSTITUTIONAL INC 6951403	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	100.000	23,692	25,475	23,692				0			1,783	1,783	187	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		03/05/2019	MORGAN STANLEY AND CO., LLC 8983105	06/26/2019	VARIOUS	400.000	53,725	50,599	53,725				0			(3,126)	(3,126)	408	
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES I		08/27/2019	WILLIAMS CAPITAL GROUP L.P.,THE	11/15/2019	VARIOUS	400.000	54,510	54,266	54,510				0			(244)	(244)	140	
371901-10-9	GENTEX CORP		03/05/2019	DIRECT TRADING INSTITUTIONAL INC 6951403	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,500.000	30,741	36,550	30,741				0			5,810	5,810	173	
39304D-10-2	GREEN DOT CORP		10/25/2019	VARIOUS	12/19/2019	VARIOUS	40,200.000	1,319,888	944,650	1,319,888				0			(375,238)	(375,238)		
402635-30-4	GULFPORT ENERGY CORP		07/25/2019	VARIOUS	09/24/2019	VARIOUS	74,400.000	362,322	233,850	362,322				0			(128,472)	(128,472)		
40412C-10-1	HCA HEALTHCARE INC		01/09/2019	MERRILL LYNCH AND CO., INC. 3162106	06/26/2019	VARIOUS	300.000	38,508	40,097	38,508				0			1,589	1,589	240	
427866-10-8	HERSHEY CO/THE		08/27/2019	NORTHERN TRUST COMPANY, THE	11/15/2019	J.P. MORGAN CLEARING CORP. 514105	100.000	15,938	14,466	15,938				0			(1,472)	(1,472)	45	
431284-10-8	HIGHWOODS PROPERTIES INC		03/05/2019	DEUTSCHE BANK SECURITIES INC.	06/26/2019	VARIOUS	800.000	36,644	32,623	36,644				0			(4,020)	(4,020)	380	
44107P-10-4	HOST HOTELS & RESORTS INC		03/05/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	4,300.000	78,816	76,614	78,816				0			(2,202)	(2,202)	860	
444097-10-9	HUDSON PACIFIC PROPERTIES INC		03/05/2019	VARIOUS	06/26/2019	NORTHER TRUST RE: REPOCLEAR 5638502	900.000	30,115	29,286	30,115				0			(829)	(829)	450	
44925C-10-3	ICF INTERNATIONAL INC		02/20/2019	VARIOUS	11/07/2019	WILLIAM BLAIR AND COMPANY	5,100.000	365,660	457,513	365,660				0			91,853	91,853	1,767	
457187-10-2	INGREDION INC		03/05/2019	BARCLAYS CAPITAL	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	400.000	36,921	32,238	36,921				0			(4,683)	(4,683)	250	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		08/27/2019	VARIOUS	11/15/2019	VARIOUS	800.000	62,118	63,831	62,118				0			1,713	1,713	55	
46625H-10-0	JPMORGAN CHASE & CO		03/05/2019	VARIOUS	06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,800.000	186,382	195,264	186,382				0			8,882	8,882	2,117	
478160-10-4	JOHNSON & JOHNSON		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	11/15/2019	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	69,704	67,000	69,704				0			(2,704)	(2,704)	464	
49427F-10-8	KILROY REALTY CORP		03/05/2019	VARIOUS	06/26/2019	NORTHER TRUST RE: REPOCLEAR 5638502	600.000	44,900	43,872	44,900				0			(1,028)	(1,028)	273	
501797-10-4	L BRANDS INC		10/18/2019	VARIOUS	12/19/2019	VARIOUS	35,000.000	854,595	642,407	854,595				0			(212,188)	(212,188)	26,430	
502413-10-7	L3 TECHNOLOGIES INC		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	06/26/2019	VARIOUS	200.000	42,050	49,657	42,050				0			7,607	7,607	255	
521865-20-4	LEAR CORP		03/05/2019	DEUTSCHE BANK SECURITIES INC.	06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	45,654	41,787	45,654				0			(3,867)	(3,867)	225	
536797-10-3	LITHIA MOTORS INC		03/21/2019	VARIOUS	12/19/2019	VARIOUS	5,800.000	485,513	785,584	485,513				0			300,072	300,072	3,888	
55262C-10-0	MBIA INC		01/08/2019	VARIOUS	11/07/2019	INDST & COMM BANK OF CHINA	5,900.000	54,529	61,772	54,529				0			7,243	7,243		
55354G-10-0	MSCI INC		01/09/2019	INVESTMENT TECHNOLOGY GROUP INC.	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	300.000	45,699	69,454	45,699				0			23,755	23,755	348	
559663-10-9	MAGNOLIA OIL & GAS CORP		02/07/2019	VARIOUS	10/03/2019	VARIOUS	29,900.000	353,092	319,417	353,092				0			(33,674)	(33,674)		
57060D-10-8	MARKETAXESS HOLDINGS INC		08/27/2019	WILLIAMS CAPITAL GROUP L.P.,THE	11/15/2019	THE BANK OF NEW YORK MELLON 4577400	100.000	40,393	38,106	40,393				0			(2,287)	(2,287)		
579780-20-6	MCCORMICK & CO INC/MD		01/22/2019	WEEDEN AND CO	06/26/2019	VARIOUS	300.000	41,398	45,188	41,398				0			3,790	3,790	171	
580037-70-3	MCDERMOTT INTERNATIONAL INC		09/20/2019	VARIOUS	10/04/2019	VARIOUS	80,200.000	448,807	296,834	260,498			188,309	(188,309)			36,336	36,336		
58502B-10-6	MEDNAX INC		08/06/2019	VARIOUS	09/12/2019	VARIOUS	17,000.000	531,743	391,617	531,743				0			(140,126)	(140,126)		
58933Y-10-5	MERCK & CO INC		08/27/2019	VARIOUS	11/15/2019	VARIOUS	500.000	42,785	42,516	42,785				0			(269)	(269)	275	
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC		01/09/2019	INVESTMENT TECHNOLOGY GROUP INC.	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	100.000	57,085	82,538	57,085				0			25,453	25,453		
59408Q-10-6	MICHAELS COS INC/THE		07/02/2019	VARIOUS	12/27/2019	VARIOUS	48,500.000	472,776	305,000	430,513			42,262	(42,262)			(125,514)	(125,514)		
594918-10-4	MICROSOFT CORP		10/11/2019	VARIOUS	11/15/2019	VARIOUS	2,400.000	326,633	359,530	326,633				0			32,897	32,897	986	
608190-10-4	MOHAWK INDUSTRIES INC		03/05/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	500.000	65,613	70,872	65,613				0			5,259	5,259		
615369-10-5	MOODY'S CORP		01/09/2019	MORGAN STANLEY AND CO., LLC 8983105	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	300.000	44,035	58,165	44,035				0			14,130	14,130	300	
617700-10-9	MORNINGSTAR INC		03/05/2019	DIRECT TRADING INSTITUTIONAL INC 6951403	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	200.000	24,716	28,461	24,716				0			3,745	3,745	56	
620076-30-7	MOTOROLA SOLUTIONS INC		03/05/2019	J.P. MORGAN CLEARING CORP. 514105	06/26/2019	VARIOUS	200.000	28,364	32,976	28,364				0			4,612	4,612	114	
62482R-10-7	MR COOPER GROUP INC		03/19/2019	VARIOUS	12/02/2019	VARIOUS	9,100.000	117,465	122,428	117,465				0			4,963	4,963		
62944T-10-5	NVR INC		01/09/2019	NORTHER TRUST RE: REPOCLEAR 5638502	03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	10.000	25,315	26,594	25,315				0			1,278	1,278		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
631103-10-8	NASDAQ INC		03/05/2019	DEUTSCHE BANK SECURITIES INC	06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	500.000	44,505	47,305	44,505				0			2,800	2,800	455	
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	D	05/16/2019	ELECTRONIC BROKERAGE SYSTEMS, LLC	11/22/2019	VARIOUS	15,000.000	54,404	54,193	54,404				0			(211)	(211)		
651587-10-7	NEWMARKET CORP		03/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	100.000	44,913	39,734	44,913				0			(5,179)	(5,179)	350	
679580-10-0	OLD DOMINION FREIGHT LINE INC		01/09/2019	BARCLAYS CAPITAL	06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	300.000	38,466	43,053	38,466				0			4,587	4,587	102	
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE		03/05/2019	WEEDEN AND CO	06/26/2019	VARIOUS	800.000	101,322	106,908	101,322				0			5,586	5,586	760	
701094-10-4	PARKER-HANNIFIN CORP		01/09/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	400.000	62,552	68,094	62,552				0			5,542	5,542	656	
703395-10-3	PATTERSON COS INC		10/24/2019	VARIOUS	12/20/2019	VARIOUS	35,600.000	755,454	787,328	755,454				0			31,874	31,874	21,710	
704551-10-0	PEABODY ENERGY CORP		11/01/2019	VARIOUS	12/20/2019	INSTINET INVESTMENT SERVICES LIMITE	53,900.000	1,099,570	490,836	1,099,570				0			(608,734)	(608,734)	13,485	
713448-10-8	PEPSICO INC		10/11/2019	VARIOUS	11/15/2019	THE BANK OF NEW YORK MELLON 4577400	500.000	68,412	66,905	68,412				0			(1,507)	(1,507)	191	
717081-10-3	PFIZER INC		01/22/2019	MORGAN STANLEY AND CO., LLC 8983105	03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	1,700.000	71,669	72,913	71,669				0			1,244	1,244	612	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		03/05/2019	UBS AG STAMFORD BRANCH	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	500.000	43,518	38,688	43,518				0			(4,830)	(4,830)	1,140	
742718-10-9	PROCTER & GAMBLE CO/THE		10/11/2019	VARIOUS	11/15/2019	VARIOUS	1,100.000	132,750	132,529	132,750				0			(221)	(221)	820	
74460D-10-9	PUBLIC STORAGE		08/27/2019	NORTHERN TRUST COMPANY, THE	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	100.000	26,223	21,321	26,223				0			(4,902)	(4,902)	200	
74736K-10-1	QORVO INC		03/22/2019	VARIOUS	11/22/2019	VARIOUS	6,900.000	462,458	623,156	462,458				0			160,698	160,698		
74915M-10-0	QURATE RETAIL INC		04/05/2019	SANFORD C. BERNSTEIN AND CO., LLC	11/11/2019	WELLS FARGO BANK, N.A. 8831400	1,300.000	22,211	13,773	22,211				0			(8,438)	(8,438)		
749685-10-3	RPM INTERNATIONAL INC		01/09/2019	INSTINET, LLC	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	800.000	44,004	47,373	44,004				0			3,369	3,369	560	
754907-10-3	RAYONIER INC		03/05/2019	DEUTSCHE BANK SECURITIES INC	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,100.000	32,677	32,425	32,677				0			(252)	(252)	594	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		02/22/2019	WILLIAM BLAIR AND COMPANY	12/24/2019	VARIOUS	7,300.000	124,551	126,283	124,551				0			1,732	1,732	8,413	
784117-10-3	SEI INVESTMENTS CO		03/05/2019	UBS AG STAMFORD BRANCH	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	600.000	31,338	32,752	31,338				0			1,414	1,414	198	
824348-10-6	SHERWIN-WILLIAMS CO/THE		01/22/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	300.000	119,525	136,277	119,525				0			16,752	16,752	678	
85570W-10-0	STARS GROUP INC/THE	A	08/12/2019	VARIOUS	12/16/2019	VARIOUS	30,100.000	467,499	686,374	467,499				0			218,876	218,876		
857477-10-3	STATE STREET CORP		03/05/2019	MORGAN STANLEY AND CO., LLC 8983105	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	400.000	28,571	22,095	28,571				0			(6,476)	(6,476)	188	
858912-10-8	STERICYCLE INC		06/25/2019	VARIOUS	09/11/2019	CREDIT SUISSE AG, NEW YORK BRANCH	2,800.000	133,870	142,701	133,870				0			8,831	8,831		
86183P-10-2	STONERIDGE INC		05/08/2019	CREDIT SUISSE AG, NEW YORK BRANCH	06/18/2019	CREDIT SUISSE AG, NEW YORK BRANCH	1,000.000	29,400	30,131	29,400				0			731	731		
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/05/2019	CREDIT SUISSE AG, NEW YORK BRANCH	06/26/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	47,035	53,110	47,035				0			6,075	6,075		
89832Q-10-9	TRUIST FINANCIAL CORP		03/05/2019	DEUTSCHE BANK SECURITIES INC	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,800.000	92,426	86,538	92,426				0			(5,889)	(5,889)	729	
911163-10-3	UNITED NATURAL FOODS INC		06/25/2019	VARIOUS	09/27/2019	VARIOUS	65,000.000	714,429	717,956	714,429				0			3,527	3,527		
911312-10-6	UNITED PARCEL SERVICE INC		01/22/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,000.000	99,742	99,965	99,742				0			224	224	1,920	
91324P-10-2	UNITEDHEALTH GROUP INC		01/22/2019	VARIOUS	03/05/2019	STATE STREET BANK AND TRUST COMPANY 8106	200.000	53,023	48,286	53,023				0			(4,737)	(4,737)		
91325V-10-8	UNITI GROUP INC		02/27/2019	VARIOUS	05/28/2019	LIQUIDNET INC	12,800.000	145,123	132,705	145,123				0			(12,418)	(12,418)	796	
91336L-10-7	UNIVAR SOLUTIONS INC		04/05/2019	VARIOUS	11/07/2019	VARIOUS	7,600.000	172,527	172,296	172,527				0			(231)	(231)		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/05/2019	MERRILL LYNCH AND CO., INC. 3162106	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	200.000	27,635	25,413	27,635				0			(2,222)	(2,222)	20	
91913Y-10-0	VALERO ENERGY CORP		03/05/2019	VARIOUS	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,200.000	94,148	101,911	94,148				0			7,763	7,763	1,800	
92343V-10-4	VERIZON COMMUNICATIONS INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	11/15/2019	VARIOUS	600.000	34,308	35,653	34,308				0			1,345	1,345	369	
92345Y-10-6	VERISK ANALYTICS INC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	11/15/2019	CITIGROUP GLOBAL MARKETS INC. 4241105	200.000	31,782	28,201	31,782				0			(3,581)	(3,581)	50	
92556H-20-6	VIACOMCBS INC		10/23/2019	VARIOUS	12/26/2019	VARIOUS	24,684.750	984,491	1,031,081	984,491				0			46,590	46,590	4,210	
931142-10-3	WALMART INC		10/11/2019	VARIOUS	11/15/2019	J.P. MORGAN CLEARING CORP. 514105	200.000	24,053	23,867	24,053				0			(186)	(186)		
942622-20-0	WATSCO INC		03/05/2019	NATIONAL FINANCIAL SERVICES LLC	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	200.000	28,405	32,207	28,405				0			3,802	3,802	320	
981475-10-6	WORLD FUEL SERVICES CORP		04/10/2019	VARIOUS	07/26/2019	VARIOUS	1,300.000	40,443	49,791	40,443				0			9,349	9,349	130	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98919V-10-5	ZAYO GROUP HOLDINGS INC		02/12/2019	VARIOUS	05/21/2019	STEPHENS INC.	2,000.000	50,872	65,449	50,872				0			14,576	14,576		
98978V-10-3	ZOETIS INC		10/11/2019	STATE STREET BANK AND TRUST COMPANY 8106	11/15/2019	VARIOUS	500.000	62,943	58,960	62,943				0			(3,983)	(3,983)	59	
D6966V-11-4	SIEMENS FINANCIER WTS	D	07/22/2019	JEFFERIES LLC	07/22/2019	JEFFERIES LLC	18.000		19,152					0			19,152	19,152		
G1151C-10-1	ACCENTURE PLC		08/27/2019	STATE STREET BANK AND TRUST COMPANY 8106	11/15/2019	JPMORGAN CHASE BANK, N.A LONDON	300.000	59,148	59,043	59,148				0			(105)	(105)	240	
G29183-10-3	EATON CORP PLC		03/05/2019	UBS AG STAMFORD BRANCH	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	1,100.000	89,384	90,888	89,384				0			1,505	1,505	1,562	
G47791-10-1	INGERSOLL-RAND PLC		01/22/2019	STATE STREET BANK AND TRUST COMPANY 8106	06/26/2019	VARIOUS	500.000	46,500	56,701	46,500				0			10,201	10,201	106	
G5960L-10-3	MEDTRONIC PLC		10/11/2019	VARIOUS	11/15/2019	VARIOUS	1,100.000	101,685	107,671	101,685				0			5,987	5,987	160	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	08/27/2019	NORTHERN TRUST COMPANY, THE	11/15/2019	STATE STREET BANK AND TRUST COMPANY 8106	100.000	18,644	18,356	18,644				0			(288)	(288)	34	
G96629-10-3	WILLIS TOWERS WATSON PLC	D	03/05/2019	DEUTSCHE BANK SECURITIES INC.	06/26/2019	MORGAN STANLEY AND CO., LLC 8983105	200.000	36,702	37,369	36,702				0			667	667	130	
G97822-10-3	PERRIGO CO PLC	D	11/06/2019	VARIOUS	12/30/2019	VARIOUS	12,900.000	639,558	676,357	639,558				0			36,798	36,798	7,203	
H1467J-10-4	CHUBB LTD		10/11/2019	VARIOUS	11/15/2019	THE BANK OF NEW YORK MELLON 4577400	400.000	62,126	60,516	62,126				0			(1,610)	(1,610)	150	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV		01/09/2019	NATIONAL FINANCIAL SERVICES LLC	06/26/2019	VARIOUS	1,400.000	123,716	120,128	123,716				0			(3,588)	(3,588)	2,491	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								21,702,772	21,539,737	21,322,495	0	0	380,277	(380,277)	0	0	217,243	217,243	177,169	0
9799998 - Common Stocks - Subtotals - Common Stocks								21,702,772	21,539,737	21,322,495	0	0	380,277	(380,277)	0	0	217,243	217,243	177,169	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								24,337,951	24,276,004	23,958,150	0	476	380,277	(379,801)	0	0	317,854	317,854	209,677	0
9999999 Totals								62,847,963	64,457,036	62,341,924	0	(125,761)	380,277	(506,038)	0	0	2,108,079	2,108,079	987,391	275,329

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property & Casualty Insurer											
38704#-10-5	Grange Indemnity Ins Co		10322					60,935,476		1,000.000	
38704@-10-7	Grange Insurance Company of MI		11136					46,222,059		1,000.000	
38708#-10-1	Grange Property & Casualty Ins		11982					46,149,177		1,000.000	
89840#-10-3	Trustgard Insurance Company		40118					76,347,638		2,000,000.000	
1199999 - Common Stocks - U.S. Property & Casualty Insurer							0	229,654,350	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	229,654,350	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	229,654,350	0	XXX	XXX

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: $
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common			0	XXX	XXX

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
Booking Holdings Inc 0 35 15/06/20			08/21/2019	Various	06/15/2020	788,084		(148,014)			635,000	936,098	99		0.350		JD	1,111	403
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						788,084	0	(148,014)	0	0	635,000	936,098	99	0	XXX	XXX	XXX	1,111	403
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						788,084	0	(148,014)	0	0	635,000	936,098	99	0	XXX	XXX	XXX	1,111	403
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						788,084	0	(148,014)	0	0	635,000	936,098	99	0	XXX	XXX	XXX	1,111	403
8399999 - Bonds - Total Bonds - Subtotals - Bonds						788,084	0	(148,014)	0	0	635,000	936,098	99	0	XXX	XXX	XXX	1,111	403
9199999 Totals						788,084	0	(148,014)	0	0	XXX	936,098	99	0	XXX	XXX	XXX	1,111	403

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the asset page and not included on Schedules A. B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	Northern Inst Liquid Asset Portfolio		XXX	19,138,547	19,138,547	01/31/2020
9199999 - Cash Equivalents (Schedule E, Part 2 type)				19,138,547	19,138,547	XXX
9999999 Totals				19,138,547	19,138,547	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (6,961,661) Book/Adjusted Carrying Value $ (6,961,661)
2. Average balance for the year Fair Value $ 19,603,032 Book/Adjusted Carrying Value $ 19,603,032
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 19,138,547 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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							
PNC Bank - Operating	Pittsburgh, Pennsylvania		0.000	0	0	6,158,871	XXX
Huntington National Bank - Payroll	Columbus, Ohio		0.000	0	0	10,000	XXX
Fifth Third Bank - Lockbox	Cincinnati OH		0.000	0	0	20,000,000	XXX
FHLB of Cincinnati	Cincinnati OH		1.390	14,345	0	271,276	XXX
0199998 Deposits in ...... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	14,345	0	26,440,147	XXX
0399999 Total Cash on Deposit		XXX	XXX	14,345	0	26,440,147	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	14,345	0	26,440,147	XXX

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

1. January	3,560,057	4. April	13,048,664	7. July	37,327,859	10. October	23,297,419
2. February	(6,482,390)	5. May	22,763,191	8. August	32,432,180	11. November	33,963,209
3. March	23,610,663	6. June	16,726,654	9. September	24,237,977	12. December	26,440,147

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								
665279-87-3	Northern Inst Treasury Portfolio		12/31/2019	1.510	XXX	48,266,365	105,622	1,068,114
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						48,266,365	105,622	1,068,114
8899999 Total Cash Equivalents						48,266,365	105,622	1,068,114

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty; State Deposit	201,461	200,734		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty; State Deposit	2,362,109	2,364,301		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Property & Casualty; State Deposit	251,222	250,918		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,814,792	2,815,953	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)