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ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Website Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact THAD RYAN EIKENBARY (Name) (419)238-5551-2437 (Area Code)(Telephone Number)(Extension)

TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

OFFICERS

Name	Title
FRANCIS WALWORTH PURMORT III	PRESIDENT
BENJAMIN SCOTT FAUROTE	SECRETARY
THAD RYAN EIKENBARY	TREASURER

OTHERS

PAUL JOSEPH EDWARDS, VICE PRESIDENT #
KEITH ALLEN GOAD, CHIEF FINANCIAL OFFICER
MATTHEW PAUL KORTE, VICE PRESIDENT
EVAN PENNINGTON PURMORT, CHIEF MARKETING OFFICER
ANGELA MARIE GIBSON, VICE PRESIDENT
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
DAVID T LEE, VICE PRESIDENT #
TIMOTHY LEE RAUCH, VICE PRESIDENT
TRINTIN CHAD GLENN, CHIEF ACTUARY
PATRICK JOHN JACKSON, VICE PRESIDENT
JOCELYN LEIGH PFEIFER, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
THOMAS B KEARNEY
EVAN PENNINGTON PURMORT
DAVID CARTER WARD
JOSIE LEE COVINGTON II
STEPHEN KEITH MOORE
FRANCIS WALWORTH PURMORT III
BENJAMIN SCOTT FAUROTE
EDWARD JOSEPH NOONAN
DENNIS DALE STRIPE

State of Ohio
County of Van Wert ss

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

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

Subscribed and sworn to before me this 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 02/21/2020
3. Number of pages attached

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	21,296,244	1.403	21,296,244		21,296,244	1.405
1.02 All other governments	24,804,065	1.634	24,804,068		24,804,068	1.637
1.03 U.S. states, territories and possessions, etc. guaranteed	11,490,126	0.757	11,490,126		11,490,126	0.758
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	73,458,680	4.839	73,458,676		73,458,676	4.848
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	174,939,273	11.525	174,939,269		174,939,269	11.545
1.06 Industrial and miscellaneous	544,868,878	35.896	544,868,877		544,868,877	35.960
1.07 Hybrid securities	340,000	0.022	340,000		340,000	0.022
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Bank loans						
1.11 Total long-term bonds	851,197,266	56.076	851,197,261		851,197,261	56.176
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,566,527	0.103	1,566,527		1,566,527	0.103
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	1,566,527	0.103	1,566,527		1,566,527	0.103
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	303,739,123	20.010	303,739,107		303,739,107	20.046
3.02 Industrial and miscellaneous Other (Unaffiliated)	3,649,387	0.240	3,649,387		3,649,387	0.241
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	165,195,985	10.883	163,053,439		163,053,439	10.761
3.05 Mutual Funds	63,917,064	4.211	63,917,064		63,917,064	4.218
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	536,501,559	35.344	534,358,996		534,358,996	35.266
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	38,935,416	2.565	38,371,760		38,371,760	2.532
5.02 Properties held for production of income	297,801	0.020	297,801		297,801	0.020
5.03 Properties held for sale						
5.04 Total real estate	39,233,217	2.585	38,669,561		38,669,561	2.552
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	43,796,453	2.885	43,796,453		43,796,453	2.890
6.02 Cash equivalents (Schedule E, Part 2)	43,527,731	2.868	43,527,731		43,527,731	2.873
6.03 Short-term investments (Schedule DA)						
6.04 Total Cash, cash equivalents and short-term investments	87,324,184	5.753	87,324,184		87,324,184	5.763
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	2,103,715	0.139	2,103,715		2,103,715	0.139
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	1,517,926,468	100.000	1,515,220,244		1,515,220,244	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		39,783,527
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,184,210	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		1,184,210
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		(68,980)
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted carrying value:		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11	1,669,478	
	8.2 TOTALS, Part 3, Column 9		1,669,478
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		39,229,279
10.	Deduct total nonadmitted amounts		563,656
11.	Statement value at end of current period (Lines 9 minus 10)		38,665,623

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,198,844,577
2.	Cost of bonds and stocks acquired, Part 3, Column 7		499,330,861
3.	Accrual of Discount		561,409
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(97,107)	
	4.2 Part 2, Section 1, Column 15	50,562	
	4.3 Part 2, Section 2, Column 13	59,805,973	
	4.4 Part 4, Column 11	5,177,072	64,936,500
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		12,867,743
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		386,391,117
7.	Deduct amortization of premium		1,695,764
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	788,678	788,678
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 5Q(2)		22,443
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		1,389,265,331
12.	Deduct total nonadmitted amounts		2,142,563
13.	Statement value at end of current period (Line 11 minus Line 12)		1,387,122,768

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	21,296,244	23,170,830	21,471,635	21,235,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	24,804,068	25,894,859	24,792,450	24,610,000
by governments)	4.	TOTALS	46,100,312	49,065,689	46,264,085	45,845,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	11,490,126	11,762,345	11,538,391	9,615,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	73,458,680	77,037,567	74,224,099	71,410,000
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	174,939,273	181,525,183	176,020,456	171,902,695
Industrial and Miscellaneous,	8.	United States	458,775,505	481,057,422	459,157,191	459,342,092
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	4,004,964	4,201,713	4,002,495	4,015,000
Hybrid Securities (unaffiliated)	10.	Other Countries	82,428,407	87,067,014	82,494,299	83,285,000
	11.	TOTALS	545,208,877	572,326,149	545,653,984	546,642,092
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	851,197,268	891,716,933	853,701,016	845,414,787
PREFERRED STOCKS	14.	United States	642,521	642,521	615,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	924,006	924,006	900,965	
	17.	TOTALS	1,566,527	1,566,527	1,515,965	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	1,566,527	1,566,527	1,515,965	
COMMON STOCKS	20.	United States	315,440,199	315,440,199	245,026,183	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	1,001,664	1,001,664	879,240	
	22.	Other Countries	54,863,694	54,863,694	47,336,259	
	23.	TOTALS	371,305,558	371,305,558	293,241,682	
Parent, Subsidiaries and Affiliates	24.	TOTALS	165,195,985	165,195,985	13,802,000	
	25.	TOTAL Common Stocks	536,501,543	536,501,543	307,043,682	
	26.	TOTAL Stocks	538,068,070	538,068,070	308,559,647	
	27.	TOTAL Bonds and Stocks	1,389,265,338	1,429,785,003	1,162,260,663	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,456,902	5,378,164			14,461,178	XXX	21,296,244	2.50	17,373,956	2.33	21,296,244	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	1,456,902	5,378,164			14,461,178	XXX	21,296,244	2.50	17,373,956	2.33	21,296,244	
2. All Other Governments												
2.1 NAIC 1		14,310,894	6,403,517		1,292,851	XXX	22,007,262	2.59			21,576,554	430,708
2.2 NAIC 2		2,220,022		576,783		XXX	2,796,806	0.33			2,796,806	
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS		16,530,916	6,403,517	576,783	1,292,851	XXX	24,804,068	2.91			24,373,359	430,708
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,249,546	4,208,751		6,031,829		XXX	11,490,126	1.35	5,967,691	0.80	11,490,126	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS	1,249,546	4,208,751		6,031,829		XXX	11,490,126	1.35	5,967,691	0.80	11,490,126	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	8,985,699	28,069,048	36,403,929			XXX	73,458,676	8.63	115,251,260	15.48	73,458,676	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS	8,985,699	28,069,048	36,403,929			XXX	73,458,676	8.63	115,251,260	15.48	73,458,676	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	32,148,636	85,710,175	46,058,811	7,979,201	1,654,329	XXX	173,551,152	20.39	235,402,347	31.62	172,796,152	755,000
5.2 NAIC 2		1,037,806	350,311			XXX	1,388,117	0.16	1,025,025	0.14	1,388,117	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	32,148,636	86,747,981	46,409,122	7,979,201	1,654,329	XXX	174,939,269	20.55	236,427,372	31.76	174,184,269	755,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	13,323,658	126,586,021	221,116,001	7,560,114	15,764,064	XXX	384,349,858	45.15	341,278,740	45.84	208,680,041	175,669,817
6.2 NAIC 2	68,749	32,298,899	54,409,548		36,993,334	XXX	123,770,530	14.54	26,228,717	3.52	113,554,791	10,215,739
6.3 NAIC 3	1,489,832	18,090,760	5,273,985			XXX	24,854,577	2.92	1,922,128	0.26	13,873,128	10,981,449
6.4 NAIC 4	604,297	2,614,791	860,785	448,830	86,658	XXX	4,615,361	0.54			3,390,118	1,225,243
6.5 NAIC 5	2,203,309	3,559,164	1,148,810	367,268		XXX	7,278,551	0.86			7,278,551	
6.6 NAIC 6						XXX						
6.7 TOTALS	17,689,845	183,149,635	282,809,129	8,376,212	52,844,056	XXX	544,868,877	64.01	369,429,585	49.62	346,776,628	198,092,249
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			340,000			XXX	340,000	0.04			340,000	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS			340,000			XXX	340,000	0.04			340,000	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 TOTALS						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 57,164,442	264,263,054	309,982,259	21,571,143	33,172,421		686,153,319	80.61	XXX	XXX	509,297,794	176,855,525
11.2 NAIC 2	(d) 68,749	35,556,727	55,099,859	576,783	36,993,334		128,295,453	15.07	XXX	XXX	118,079,713	10,215,739
11.3 NAIC 3	(d) 1,489,832	18,090,760	5,273,985				24,854,577	2.92	XXX	XXX	13,873,128	10,981,449
11.4 NAIC 4	(d) 604,297	2,614,791	860,785	448,830	86,658		4,615,361	0.54	XXX	XXX	3,390,118	1,225,243
11.5 NAIC 5	(d) 2,203,309	3,559,164	1,148,810	367,268			(c) 7,278,551	0.86	XXX	XXX	7,278,551	
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	61,530,628	324,084,496	372,365,698	22,964,025	70,252,414		(b) 851,197,261	100.00	XXX	XXX	651,919,304	199,277,957
11.8 Line 11.7 as a % of Column 7	7.23	38.07	43.75	2.70	8.25		100.00	XXX	XXX	XXX	76.59	23.41
12. Total Bonds Prior Year												
12.1 NAIC 1	67,634,133	227,420,374	334,721,012	28,905,470	56,593,005		XXX	XXX	715,273,994	96.08	711,886,319	3,387,676
12.2 NAIC 2	749,919	21,446,032	4,889,877		167,914		XXX	XXX	27,253,742	3.66	27,253,742	
12.3 NAIC 3		1,922,128					XXX	XXX	1,922,128	0.26	1,922,128	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	68,384,052	250,788,534	339,610,889	28,905,470	56,760,919		XXX	XXX	(b) 744,449,864	100.00	741,062,189	3,387,676
12.8 Line 12.7 as a % of Col. 9	9.19	33.69	45.62	3.88	7.62		XXX	XXX	100.00	XXX	99.54	0.46
13. Total Publicly Traded Bonds												
13.1 NAIC 1	50,994,209	194,240,513	214,519,479	17,001,880	32,541,713		509,297,794	59.83	711,886,319	95.63	509,297,794	XXX
13.2 NAIC 2	54,391	32,096,329	48,358,876	576,783	36,993,334		118,079,713	13.87	27,253,742	3.66	118,079,713	XXX
13.3 NAIC 3	1,148,088	10,394,310	2,330,730				13,873,128	1.63	1,922,128	0.26	13,873,128	XXX
13.4 NAIC 4	604,297	1,389,548	860,785	448,830	86,658		3,390,118	0.40			3,390,118	XXX
13.5 NAIC 5	2,203,309	3,559,164	1,148,810	367,268			7,278,551	0.86			7,278,551	XXX
13.6 NAIC 6												XXX
13.7 TOTALS	55,004,294	241,679,864	267,218,679	18,394,761	69,621,706		651,919,304	76.59	741,062,189	99.54	651,919,304	XXX
13.8 Line 13.7 as a % of Col. 7	8.44	37.07	40.99	2.82	10.68		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.46	28.39	31.39	2.16	8.18		76.59	XXX	XXX	XXX	76.59	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	6,170,232	70,022,540	95,462,780	4,569,264	630,708		176,855,525	20.78	3,387,676	0.46	XXX	176,855,525
14.2 NAIC 2	14,358	3,460,398	6,740,983				10,215,739	1.20			XXX	10,215,739
14.3 NAIC 3	341,744	7,696,450	2,943,255				10,981,449	1.29			XXX	10,981,449
14.4 NAIC 4		1,225,243					1,225,243	0.14			XXX	1,225,243
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS	6,526,334	82,404,632	105,147,019	4,569,264	630,708		199,277,957	23.41	3,387,676	0.46	XXX	199,277,957
14.8 Line 14.7 as a % of Col. 7	3.27	41.35	52.76	2.29	0.32		100.00	XXX	XXX	XXX	XXX	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.77	9.68	12.35	0.54	0.07		23.41	XXX	XXX	XXX	XXX	23.41

(a) Includes $.....198,522,957 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $......6,070,688 current year of bonds with Z designations, $...............0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes $...............0 current year of bonds with 5GI designations, $...............0 prior year of bonds with 5* or 5GI designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $...............0; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,456,902	5,378,164			14,461,178	XXX	21,296,244	2.50	17,373,956	2.33	21,296,244	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 TOTALS	1,456,902	5,378,164			14,461,178	XXX	21,296,244	2.50	17,373,956	2.33	21,296,244	
2. All Other Governments												
2.01 Issuer Obligations		16,530,916	6,403,517	576,783	1,292,851	XXX	24,804,068	2.91			24,373,359	430,708
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 TOTALS		16,530,916	6,403,517	576,783	1,292,851	XXX	24,804,068	2.91			24,373,359	430,708
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,249,546	4,208,751		6,031,829		XXX	11,490,126	1.35	5,967,691	0.80	11,490,126	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS	1,249,546	4,208,751		6,031,829		XXX	11,490,126	1.35	5,967,691	0.80	11,490,126	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	8,985,699	28,069,048	36,403,929			XXX	73,458,676	8.63	115,251,260	15.48	73,458,676	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 TOTALS	8,985,699	28,069,048	36,403,929			XXX	73,458,676	8.63	115,251,260	15.48	73,458,676	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	28,048,970	74,444,801	38,506,134	5,419,893	1,339,144	XXX	147,758,941	17.36	206,070,530	27.68	147,003,941	755,000
5.02 Residential Mortgage-Backed Securities	3,499,666	12,136,803	6,342,379	2,559,308	315,185	XXX	24,853,341	2.92	30,356,843	4.08	24,853,341	
5.03 Commercial Mortgage-Backed Securities		166,377	1,560,609			XXX	1,726,986	0.20			1,726,986	
5.04 Other Loan-Backed and Structured Securities	600,000					XXX	600,000	0.07			600,000	
5.05 TOTALS	32,148,636	86,747,981	46,409,122	7,979,201	1,654,329	XXX	174,939,269	20.55	236,427,373	31.76	174,184,269	755,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	8,343,544	101,681,944	128,988,530	7,207,526	52,757,398	XXX	298,978,942	35.12	248,533,214	33.38	254,750,946	44,227,996
6.02 Residential Mortgage-Backed Securities	5,432,816	16,519,604	17,617,488	845,974	86,658	XXX	40,502,540	4.76			18,921,166	21,581,373
6.03 Commercial Mortgage-Backed Securities	3,029,518	8,314,921	69,410,173	322,712		XXX	81,077,324	9.53	38,363,244	5.15	71,993,217	9,084,107
6.04 Other Loan-Backed and Structured Securities	883,967	56,633,166	66,792,939			XXX	124,310,071	14.60	82,533,127	11.09	1,111,299	123,198,772
6.05 TOTALS	17,689,845	183,149,635	282,809,129	8,376,212	52,844,056	XXX	544,868,877	64.01	369,429,585	49.62	346,776,628	198,092,249
7. Hybrid Securities												
7.01 Issuer Obligations			340,000			XXX	340,000	0.04			340,000	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 TOTALS			340,000			XXX	340,000	0.04			340,000	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 TOTALS						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	48,084,661	230,313,625	210,642,110	19,236,031	69,850,570	XXX	578,126,997	67.92	XXX	XXX	532,713,293	45,413,704
11.02 Residential Mortgage-Backed Securities	8,932,482	28,656,407	23,959,867	3,405,282	401,844	XXX	65,355,881	7.68	XXX	XXX	43,774,508	21,581,373
11.03 Commercial Mortgage-Backed Securities	3,029,518	8,481,298	70,970,782	322,712		XXX	82,804,311	9.73	XXX	XXX	73,720,204	9,084,107
11.04 Other Loan-Backed and Structured Securities	1,483,967	56,633,166	66,792,939			XXX	124,910,071	14.67	XXX	XXX	1,711,299	123,198,772
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 TOTALS	61,530,628	324,084,496	372,365,698	22,964,025	70,252,414		851,197,261	100.00	XXX	XXX	651,919,304	199,277,957
11.09 Line 11.08 as a % of Col. 7	7.23	38.07	43.75	2.70	8.25		100.00	XXX	XXX	XXX	76.59	23.41
12. Total Bonds Prior Year												
12.01 Issuer Obligations	65,187,168	195,440,772	275,541,682	4,651,649	52,375,379	XXX	XXX	XXX	593,196,650	79.68	592,200,084	996,567
12.02 Residential Mortgage-Backed Securities	1,585,245	9,808,492	15,111,313	2,857,549	994,245	XXX	XXX	XXX	30,356,844	4.08	30,356,843	
12.03 Commercial Mortgage-Backed Securities	364,433	14,945,628	16,014,146	5,127,898	1,911,138	XXX	XXX	XXX	38,363,243	5.15	35,972,135	2,391,108
12.04 Other Loan-Backed and Structured Securities	1,247,206	30,593,642	32,943,748	16,268,374	1,480,157	XXX	XXX	XXX	82,533,127	11.09	82,533,127	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 TOTALS	68,384,052	250,788,534	339,610,889	28,905,470	56,760,919		XXX	XXX	744,449,864	100.00	741,062,189	3,387,675
12.09 Line 12.08 as a % of Col. 9	9.19	33.69	45.62	3.88	7.62		XXX	XXX	100.00	XXX	99.54	0.46
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	47,742,917	214,004,829	186,726,329	15,019,355	69,219,862	XXX	532,713,293	62.58	592,200,084	79.55	532,713,293	XXX
13.02 Residential Mortgage-Backed Securities	6,458,890	22,878,324	10,660,045	3,375,406	401,844	XXX	43,774,508	5.14	30,356,843	4.08	43,774,508	XXX
13.03 Commercial Mortgage-Backed Securities	80,896	4,310,346	69,328,962			XXX	73,720,204	8.66	35,972,135	4.83	73,720,204	XXX
13.04 Other Loan-Backed and Structured Securities	721,591	486,365	503,343			XXX	1,711,299	0.20	82,533,127	11.09	1,711,299	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 TOTALS	55,004,294	241,679,864	267,218,679	18,394,761	69,621,706		651,919,304	76.59	741,062,189	99.54	651,919,304	XXX
13.09 Line 13.08 as a % of Col. 7	8.44	37.07	40.99	2.82	10.68		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.46	28.39	31.39	2.16	8.18		76.59	XXX	XXX	XXX	76.59	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	341,744	16,308,795	23,915,781	4,216,676	630,708	XXX	45,413,704	5.34	996,567	0.13	XXX	45,413,704
14.02 Residential Mortgage-Backed Securities	2,473,592	5,778,083	13,299,822	29,876		XXX	21,581,373	2.54			XXX	21,581,373
14.03 Commercial Mortgage-Backed Securities	2,948,622	4,170,952	1,641,820	322,712		XXX	9,084,107	1.07	2,391,108	0.32	XXX	9,084,107
14.04 Other Loan-Backed and Structured Securities	762,375	56,146,801	66,289,596			XXX	123,198,772	14.47			XXX	123,198,772
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 TOTALS	6,526,334	82,404,632	105,147,019	4,569,264	630,708		199,277,957	23.41	3,387,675	0.46	XXX	199,277,957
14.09 Line 14.08 as a % of Col. 7	3.27	41.35	52.76	2.29	0.32		100.00	XXX	XXX	XXX	XXX	100.00
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.77	9.68	12.35	0.54	0.07		23.41	XXX	XXX	XXX	XXX	23.41

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year					
2.	Cost of short-term investments acquired	57,889,695	57,889,695			
3.	Accrual of discount	138,239	138,239			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	8,630	8,630			
6.	Deduct consideration received on disposals	58,036,270	58,036,270			
7.	Deduct amortization of premium	295	295			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	0			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	3,282,726		3,282,726	
2.	Cost of cash equivalents acquired	113,714,418		113,714,418	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)	(738)		(738)	
5.	TOTAL gain (loss) on disposals	(2,112)		(2,112)	
6.	Deduct consideration received on disposals	73,466,563		73,466,563	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	43,527,731		43,527,731	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	43,527,731		43,527,731	

(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																
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION		VAN WERT	OH	12/31/1929	12/31/1999	59,608,168		37,117,485	37,117,485	1,642,105			(1,642,105)		2,587,945	1,599,234
SD228 CONTAINING .75 ACRES IN BACK OF 80		VAN WERT	OH	12/31/1956	12/31/1999	3,500		3,500	3,500							
SD228-3 CONTAINING 1.91 ACRES AT THE SOU		VAN WERT	OH	12/31/1966	12/31/1999	12,027		12,027	12,027							
SD227-5 & 227-6 LAND - 4.852 ACRES APPRO		VAN WERT	OH	04/27/2004	04/24/2004	1,223,918		1,223,918	1,223,918							
LEASEHOLD IMPROVEMENTS 404 WYMAN ST 360		WALTHAM	MA	08/03/1989		265,255		239,388	239,388	6,477			(6,477)			
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500		ALPHARETTA	GA	07/01/2015		25,246		(2,662)	(2,662)	2,872			(2,872)			
LEASEHOLD IMPROVEMENTS STATE HWY 161 STE 320		IRVING	TX	06/01/2016		23,619		15,349	15,349	2,383			(2,383)			
LEASEHOLD IMPROVEMENTS 425 METRO PLACE NORTH STE 330		DUBLIN	OH	12/01/2017		223,156		231,508	231,508	4,107			(4,107)			
853 S. WALNUT ST., VAN WERT, OH 45891		VAN WERT	OH	06/02/2014	12/31/1999	94,903		94,903	94,903							
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						61,479,792		38,935,416	38,935,416	1,657,944			(1,657,944)		2,587,945	1,599,234
0399999 Subtotal - Properties occupied by the reporting entity						61,479,792		38,935,416	38,935,416	1,657,944			(1,657,944)		2,587,945	1,599,234
Properties held for the production of income																
SD227-1 LOCATED AT 749 S. WALNUT ST., VA		VAN WERT	OH	12/31/1973	12/31/1999	4,660		4,660	4,660							
SD228.1 & 228.10 LOCATED AT 751 S. WALNU		VAN WERT	OH	12/31/1973	12/31/1999	37,398		27,777	27,777	1,017			(1,017)		5,950	1,268
SD227 LOCATED AT 743 S. WALNUT ST., VAN		VAN WERT	OH	12/31/1979	12/31/1999	35,000		35,000	35,000							
SD228-4 WEST PART LOCATED AT ERVIN ROAD,		VAN WERT	OH	12/31/1980	12/31/1999	15,000		15,000	15,000							
SD228-4 EAST PART LOCATED AT 361 E. ERVI		VAN WERT	OH	12/31/1983	12/31/1999	125,248		26,704	26,704	1,524			(1,524)		9,270	2,094
SD227-3 LOCATED AT 741 S. WALNUT ST., VA		VAN WERT	OH	12/31/1983	12/31/1999	1,880		1,880	1,880							
999 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1985	12/31/1999	137,009		48,164	48,164	1,941			(1,941)		9,300	2,014
805 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1986	12/31/1999	116,205		32,599	32,599	1,597			(1,597)		8,350	14,793
827 S. WALNUT ST., VAN WERT, OH 45891 HA		VAN WERT	OH	04/25/2003	12/31/1999	183,931		106,018	106,018	5,455			(5,455)		6,047	2,868
0499999 Subtotal - Properties held for the production of income						656,331		297,802	297,802	11,534			(11,534)		38,917	23,037
0699999 Totals						62,136,123		39,233,218	39,233,218	1,669,478			(1,669,478)		2,626,862	1,622,271

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by Purchase								
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	01/01/2019	WEIGAND	13,955		13,955	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	02/01/2019	WEIGAND	20,999		20,999	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	04/01/2019	KITCHENS INC	12,941		12,941	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	06/01/2019	WEIGAND	324,023		324,023	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	07/01/2019	WEIGAND	27,821		27,821	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	07/01/2019	WEIGAND	369,286		369,286	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	10/01/2019	PERRY PROTECH	7,110		7,110	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	10/01/2019	PERRY PROTECH	160,488		160,488	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	10/01/2019	BTS	41,777		41,777	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	12/01/2019	CMS ROOFING	102,905		102,905	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	12/01/2019	CMS ROOFING	102,905		102,905	
0199999 Subtotal - Acquired by Purchase					1,184,210		1,184,210	
0399999 Totals					1,184,210		1,184,210	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B/A C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	06/01/2019		26,000		17,550									(17,550)	(17,550)		
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	06/01/2019		31,400		21,326									(21,326)	(21,326)		
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	06/01/2019		42,500		30,104									(30,104)	(30,104)		
0199999 Subtotal - Property Disposed					99,900		68,980									(68,980)	(68,980)		
0399999 Totals					99,900		68,980									(68,980)	(68,980)		

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

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

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

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . NONE

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

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

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810SA7	UNITED STATES TREASURY				1	14,460,967	112.6719	16,292,353	14,460,000	14,461,178		210			3.000	2.999	FA	163,854	216,900	03/28/2019	02/15/2048
912828B66	UNITED STATES TREASURY	SD			1	309,047	104.3125	312,938	300,000	305,572		(1,272)			2.750	2.275	FA	3,116	8,250	03/21/2017	02/15/2024
912828G87	UNITED STATES TREASURY	SD			1	258,477	101.0313	252,578	250,000	252,549		(1,246)			2.125	1.604	JD	2,671	2,656	02/04/2015	12/31/2021
912828NT3	UNITED STATES TREASURY	SD			1	1,539,719	100.5938	1,458,609	1,450,000	1,456,902		(10,923)			2.625	1.852	FA	14,377	33,469	11/30/2011	08/15/2020
912828RC6	UNITED STATES TREASURY	SD			1	2,920,016	100.8281	2,873,602	2,850,000	2,862,826		(7,701)			2.125	1.842	FA	22,876	60,563	05/22/2012	08/15/2021
912828RC6	UNITED STATES TREASURY				1	201,016	100.8281	201,656	200,000	200,178		(105)			2.125	2.069	FA	1,605	4,250	03/20/2012	08/15/2021
912828SV3	UNITED STATES TREASURY				1	76,629	100.3750	75,281	75,000	75,415		(170)			1.750	1.512	MN	169	1,313	07/09/2012	05/15/2022
912828SV3	UNITED STATES TREASURY				1	51,086	100.3750	50,188	50,000	50,276		(113)			1.750	1.512	MN	113	875	07/09/2012	05/15/2022
912828VS6	UNITED STATES TREASURY	SD			1	419,125	103.0000	412,000	400,000	409,503		(2,513)			2.500	1.819	FA	3,777	10,000	01/27/2016	08/15/2023
912828WJ5	UNITED STATES TREASURY	SD			1	1,235,555	103.4688	1,241,625	1,200,000	1,221,845		(4,721)			2.500	2.062	MN	3,874	30,000	10/11/2017	05/15/2024
0199999 Subtotal - U.S. Governments - Issuer Obligations						21,471,637	XXX	23,170,830	21,235,000	21,296,244		(28,554)			XXX	XXX	XXX	216,432	368,276	XXX	XXX
0599999 Subtotal - U.S. Governments						21,471,637	XXX	23,170,830	21,235,000	21,296,244		(28,554)			XXX	XXX	XXX	216,432	368,276	XXX	XXX
All Other Governments - Issuer Obligations																					
168863BN7	CHILE, REPUBLIC OF (GOVERNMENT)		C		1FE	3,476,870	100.3310	3,541,684	3,530,000	3,490,784		13,914			2.250	2.657	AO	13,458	39,825	12/06/2019	10/30/2022
195325BK0	COLOMBIA (REPUBLIC OF)		C		2FE	580,051	142.4689	655,357	460,000	576,783		(3,267)			7.375	5.169	MS	9,706	33,925	03/05/2019	09/18/2037
195325BQ7	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	2FE	2,222,155	105.3982	2,329,300	2,210,000	2,220,022		(2,133)			4.000	3.880	FA	30,694	88,400	01/18/2019	02/26/2024
80413TAL3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1FE	431,000	124.2571	497,028	400,000	430,708		(292)			5.250	4.767	JJ	9,625	10,500	04/17/2019	01/16/2050
M0152WAF8	ABU DHABI, EMIRATE OF		D		1FE	3,536,688	99.7920	3,542,616	3,550,000	3,536,856		169			2.125	2.207	MS	19,069		12/06/2019	09/30/2024
M0153CAC8	ABU DHABI, EMIRATE OF		D		1FE	2,975,081	101.2560	3,068,057	3,030,000	2,987,934		12,852			2.500	3.025	AO	16,833	75,750	02/11/2019	10/11/2022
M0153CAE4	ABU DHABI, EMIRATE OF		D		1FE	583,363	104.0420	613,848	590,000	584,064		702			3.125	3.302	MN	2,970	18,438	03/05/2019	05/03/2026
M6417JAA6	KUWAIT, STATE OF (GOVERNMENT)		D		1FE	5,820,252	107.4360	6,242,032	5,810,000	5,819,453		(799)			3.500	3.474	MS	57,051	203,350	03/05/2019	03/20/2027
M6417JAB4	KUWAIT, STATE OF (GOVERNMENT)		D		1FE	2,136,750	101.5030	2,131,563	2,100,000	2,135,799		(951)			2.750	1.960	MS	16,202		12/06/2019	03/20/2022
M8489SAF4	QATAR, STATE OF (GOVERNMENT)		D	1	1FE	2,167,275	105.6341	2,250,006	2,130,000	2,159,520		(7,755)			3.875	3.428	AO	15,590	82,538	01/22/2019	04/23/2023
M8489SAG2	QATAR, STATE OF (GOVERNMENT)		D	1	1FE	862,967	127.9210	1,023,368	800,000	862,142		(824)			5.103	4.609	AO	7,711	40,824	03/06/2019	04/23/2048
0699999 Subtotal - All Other Governments - Issuer Obligations						24,792,452	XXX	25,894,859	24,610,000	24,804,065		11,616			XXX	XXX	XXX	198,909	593,550	XXX	XXX
1099999 Subtotal - All Other Governments						24,792,452	XXX	25,894,859	24,610,000	24,804,065		11,616			XXX	XXX	XXX	198,909	593,550	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042ZP0	ARKANSAS ST			2	1FE	467,649	111.6330	491,185	440,000	459,894		(4,164)			4.000	3.319	JD	1,467	17,600	02/12/2018	06/01/2028
13063A5E0	CALIFORNIA ST			1	1FE	4,971,850	150.5740	4,893,655	3,250,000	4,946,741		(25,109)			7.500	2.977	AO	60,938	121,875	09/25/2019	04/01/2034
20772GF45	CONNECTICUT ST			1	1FE	1,092,949	129.1230	1,220,212	945,000	1,085,088		(7,861)			5.850	4.278	MS	16,278	55,283	01/31/2019	03/15/2032
20772JL91	CONNECTICUT ST				1FE	750,000	103.9740	779,805	750,000	750,000					3.230	3.230	FA	10,094	24,225	08/04/2015	08/01/2024
5741925C0	MARYLAND ST			1	1FE	1,001,840	105.3370	1,053,370	1,000,000	1,000,439		(140)			4.300	4.279	MS	14,333	43,000	02/24/2010	03/01/2022
574193EG9	MARYLAND ST			2	1FE	247,048	100.3680	250,920	250,000	249,546		2,211			3.000	3.911	MS	2,208	7,500	02/12/2018	03/15/2026
574193KZ0	MARYLAND ST			2	1FE	441,455	103.5110	455,448	440,000	440,869		(313)			3.000	2.967	FA	5,500	13,200	02/12/2018	08/01/2028
605581GD3	MISSISSIPPI ST			1	1FE	750,000	102.0670	765,503	750,000	750,000					2.559	2.559	AO	4,798	19,193	02/04/2015	10/01/2023
70914PUY6	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	465,600	108.9290	479,288	440,000	457,549		(4,324)			4.000	3.398	AO	3,716	17,600	02/12/2018	10/15/2028
880541QS9	TENNESSEE ST			1	1FE	350,000	103.7740	363,209	350,000	350,000					3.378	3.377	FA	4,926	11,823	10/12/2011	08/01/2022
97705LWK9	WISCONSIN ST			2	1FE	1,000,000	100.9750	1,009,750	1,000,000	1,000,000					4.900	4.895	MN	8,167	49,000	02/12/2018	05/01/2023
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						11,538,391	XXX	11,762,345	9,615,000	11,490,126		(39,700)			XXX	XXX	XXX	132,425	380,299	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						11,538,391	XXX	11,762,345	9,615,000	11,490,126		(39,700)			XXX	XXX	XXX	132,425	380,299	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
013595UD3	ALBUQUERQUE N MEX MUN SCH DIST NO 012			2	1FE	465,997	111.8440	492,114	440,000	459,997		(3,221)			4.000	3.443	FA	7,333	17,600	02/12/2018	08/01/2030
015032HV0	ALEXANDRIA LA				1FE	375,000	100.1450	375,544	375,000	375,000					2.318	2.317	JD	724	8,693	08/24/2012	06/01/2020
021087ST9	ALPINE UTAH SCH DIST			2	1FE	252,880	103.4200	258,550	250,000	251,594		(689)			3.000	2.874	MS	2,208	7,500	02/12/2018	03/15/2027
021753UY2	ALTOONA IOWA			2	1FE	795,630	107.4530	805,898	750,000	780,874		(4,332)			3.500	3.043	JD	2,188	26,250	06/22/2016	06/01/2031
032879TE8	ANCHOR BAY MICH SCH DIST				1FE	750,000	100.7560	755,670	750,000	750,000					2.320	2.319	MN	2,900	17,400	01/14/2016	05/01/2021
034313ZT6	ANDOVER MINN				1FE	695,261	100.2220	701,554	700,000	698,452		485			2.125	2.200	FA	6,198	14,875	12/05/2012	02/01/2023
035339U32	ANKENY IOWA			2	1FE	250,000	100.7000	251,750	250,000	250,000					3.000	3.000	JD	625	7,500	02/12/2018	06/01/2025
067167QX7	BARBERS HILL TEX INDPT SCH DIST			2	1FE	391,915	104.6830	397,795	380,000	385,673		(3,353)			4.000	3.049	FA	5,742	15,200	02/12/2018	02/15/2024
082672BQ8	BENTON & KLICKITAT CNTYS WASH CONS SCH D			2	1FE	467,122	113.2470	492,624	435,000	461,328		(3,112)			4.000	3.417	JD	1,450	17,400	02/12/2018	12/01/2033
083599JU5	BEREA OHIO CITY SCH DIST			2	1FE	257,828	113.1310	282,828	250,000	256,354		(792)			4.000	3.735	JD	833	10,000	02/12/2018	12/01/2032
088365FJ5	BEXAR CNTY TEX HOSP DIST			2	1FE	560,330	105.3160	579,238	550,000	557,338		(1,076)			3.000	2.850	FA	6,233	16,500	02/12/2018	02/15/2031
095743CV0	BLUE MTN CMNTY COLLEGE DIST UMATILLA CNT			2	1FE	266,481	113.0300	282,575	250,000	262,581		(2,096)			4.000	3.273	JD	444	10,000	02/12/2018	06/15/2028
101824DX5	BOURBON CNTY KANS UNI SCH DIST NO 234 FT			2	1FE	263,024	111.2220	278,055	250,000	259,544		(1,870)			4.000	3.320	MS	3,333	10,000	02/12/2018	09/01/2026
102853FP8	BOWLING GREEN OHIO CITY SCH DIST			2	1FE	450,080	110.9690	477,167	430,000	445,311		(2,561)			3.750	3.256	JD	1,344	16,125	02/12/2018	12/01/2028
167486C98	CHICAGO ILL			2	1FE	2,554,562	125.7430	2,546,296	2,025,000	2,479,692		(74,870)			7.750	2.894	JJ	78,469	78,469	02/11/2019	01/01/2042
172217VA6	CINCINNATI OHIO			2	1FE	1,566,660	110.6130	1,659,195	1,500,000	1,539,554		(6,511)			4.000	3.679	JD	5,000	60,000	08/07/2015	12/01/2030
172217WG2	CINCINNATI OHIO				1FE	850,000	104.6490	889,517	850,000	850,000					3.264	3.264	JD	2,312	27,744	12/16/2015	12/01/2025
180848XJ7	CLARK CNTY NEV			2	1FE	1,133,350	122.0350	1,220,350	1,000,000	1,114,352		(11,536)			5.000	4.245	JD	4,167	50,000	05/01/2018	05/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
181059TG1	CLARK CNTY NEV SCH DIST			2	1FE	1,055,110	110.5980	1,105,980	1,000,000	1,034,672		(5,179)			4.000	3.573	JD	1,778	40,000	11/04/2015	06/15/2030
181059TH9	CLARK CNTY NEV SCH DIST			2	1FE	263,216	110.0100	275,025	250,000	260,333		(1,551)			4.000	3.525	JD	444	10,000	02/12/2018	06/15/2031
181342HG4	CLARK CNTY WASH SCH DIST NO 122 RIDGEFIE			2	1FE	266,321	113.4530	283,633	250,000	263,389		(1,575)			4.000	3.454	JD	833	10,000	02/12/2018	12/01/2032
185468RQ0	CLEBURNE TEX			2	1FE	750,000	104.5060	783,795	750,000	750,000					3.423	3.423	FA	9,699	25,673	01/13/2016	08/15/2027
199492HG7	COLUMBUS OHIO			2	1FE	1,245,000	105.9490	1,319,065	1,245,000	1,245,000					3.810	3.809	FA	17,920	47,435	02/12/2018	08/15/2024
199492JU4	COLUMBUS OHIO			2	1FE	370,276	110.7200	387,520	350,000	364,297		(3,210)			4.000	3.358	FA	5,289	14,000	02/12/2018	02/15/2028
199492MP1	COLUMBUS OHIO			2	1FE	520,238	112.0660	549,123	490,000	513,147		(3,809)			4.000	3.417	JJ	9,800	19,600	02/12/2018	07/01/2030
1995074N1	COLUMBUS OHIO CITY SCH DIST			2	1FE	271,181	112.6820	281,705	250,000	266,795		(2,354)			4.000	3.221	JD	833	10,000	02/12/2018	12/01/2030
205759KE2	COMSTOCK PARK MICH PUB SCHS				1FE	750,000	100.3390	752,543	750,000	750,000					2.350	2.349	MN	2,938	17,625	08/17/2017	05/01/2021
208418E74	CONROE TEX INDPT SCH DIST			2	1FE	825,863	113.5870	851,903	750,000	808,834		(7,359)			4.000	3.172	FA	11,333	30,000	08/23/2017	02/15/2032
208418YE7	CONROE TEX INDPT SCH DIST			2	1FE	473,067	111.6090	491,080	440,000	466,131		(4,681)			4.000	3.185	FA	6,649	17,600	02/12/2018	02/15/2029
224288KR0	CRANBERRY TWP PA			2	1FE	393,875	112.6570	416,831	370,000	388,486		(2,894)			4.000	3.302	AO	3,700	14,800	02/12/2018	10/01/2028
231871HB3	CUSTER S D SCH DIST NO 16-1			2	1FE	200,000	100.0000	200,000	200,000	200,000					5.500	5.500	JJ	20,625	11,000	02/12/2018	01/01/2024
246199FY4	DELAWARE OHIO CITY SCH DIST			2	1FE	740,926	111.8660	794,249	710,000	723,975		(3,698)			5.000	4.373	JD	2,958	35,500	02/12/2018	12/01/2028
2487752B3	DENTON CNTY TEX			2	1FE	787,048	110.8050	819,957	740,000	774,128		(6,938)			4.000	3.250	JJ	13,649	29,600	02/12/2018	07/15/2027
248866WN1	DENTON TEX			2	1FE	256,837	108.5780	271,445	250,000	254,403		(1,308)			4.000	3.633	FA	3,778	10,000	02/12/2018	02/15/2026
259363SN0	DOUGLAS CNTY NEB SCH DIST NO 066			2	1FE	265,391	112.5300	281,325	250,000	261,736		(1,963)			4.000	3.346	JD	833	10,000	02/12/2018	12/01/2028
269408MN7	EAGAN MINN			2	1FE	640,471	102.2920	664,898	650,000	645,442		827			2.850	3.000	FA	7,719	18,525	06/05/2013	02/01/2025
271515VF2	EAST CENTRAL TEX INDPT SCH DIST			2	1FE	974,966	105.2480	978,806	930,000	959,026		(4,754)			3.000	2.635	FA	10,540	27,900	07/20/2016	08/15/2030
278173EV7	EATON OHIO CITY SCH DIST			2	1FE	750,000	103.5700	776,775	750,000	750,000					5.909	5.908	JD	3,693	44,318	02/12/2018	12/01/2025
283497F67	EL PASO CNTY TEX				1FE	906,235	104.6720	942,048	900,000	903,480		(754)			3.371	3.270	FA	11,461	30,339	02/12/2018	02/15/2024
283734RA1	EL PASO TEX			2	1FE	389,381	106.6590	399,971	375,000	383,612		(3,099)			4.000	3.612	FA	5,667	15,000	02/12/2018	08/15/2028
311315TU9	FARMINGTON MINN INDPT SCH DIST NO 192				1FE	690,000	100.1030	690,711	690,000	690,000					2.750	2.749	FA	7,906	18,975	02/12/2018	02/01/2020
338158PG7	FITCHBURG WIS			2	1FE	99,998	100.1360	100,136	100,000	100,001		2			3.000	3.000	MS	1,000	3,000	02/12/2018	03/01/2026
338423PK6	FLAGSTAFF ARIZ			2	1FE	210,494	113.4580	226,916	200,000	207,636		(1,538)			4.500	3.917	JJ	4,500	9,000	02/12/2018	07/01/2028
34526PAS7	FORD CNTY KANS UNI SCH DIST NO 443			2	1FE	400,633	116.1100	429,607	370,000	394,907		(3,075)			4.000	3.048	MS	4,933	14,800	02/12/2018	03/01/2028
345766NB1	FOREST HILLS OHIO LOC SCH DIST			2	1FE	266,650	111.1960	277,990	250,000	262,356		(2,305)			4.000	3.354	JD	833	10,000	02/12/2018	12/01/2029
3494256A1	FORT WORTH TEX			2	1FE	443,901	111.5320	468,434	420,000	438,013		(3,164)			4.000	3.409	MS	5,600	16,800	02/12/2018	03/01/2029
367748LX6	GATEWAY PA SCH DIST ALLEGHENY CNTY				1FE	1,200,000	99.5580	1,194,696	1,200,000	1,200,000					1.664	1.664	JJ	9,207	19,968	09/28/2016	07/15/2021
372640GL0	GEORGETOWN CNTY S C SCH DIST			1	1FE	1,128,196	115.3550	1,211,228	1,050,000	1,089,971		(6,676)			5.375	4.540	MS	18,813	56,438	02/12/2018	03/01/2025
374816EJ1	GIBSON CNTY TENN SPL SCH DIST			2	1FE	250,000	104.6840	261,710	250,000	250,000					3.000	3.000	AO	1,875	7,500	02/12/2018	04/01/2029
382604M29	GOOSE CREEK TEX CONS INDPT SCH DIST			2	1FE	264,549	110.4130	276,033	250,000	260,940		(1,938)			4.000	3.438	FA	3,778	10,000	02/12/2018	02/15/2030
384514UB9	GRAFTON WIS			2	1FE	650,000	101.5750	660,238	650,000	650,000					3.200	3.200	JD	1,733	20,800	07/10/2015	06/01/2026
386138UR0	GRAND PRAIRIE TEX			2	1FE	440,110	110.7630	459,666	415,000	433,874		(3,348)			4.000	3.371	FA	6,271	16,600	02/12/2018	02/15/2029
392641XK7	GREEN BAY WIS			2	1FE	750,000	101.4690	761,018	750,000	750,000					2.950	2.949	AO	5,531	22,125	05/16/2012	04/01/2024
3960284J8	GREENVILLE CNTY S C				1FE	750,000	101.1320	758,490	750,000	750,000					2.250	2.249	AO	4,219	16,875	03/20/2013	04/01/2022
401784WX7	GUILFORD CNTY N C			1	1FE	1,000,000	104.1000	1,041,000	1,000,000	1,000,000					4.541	4.540	FA	18,921	45,410	02/12/2018	08/01/2021
414834LP4	HARRISBURG S D INDPT SCH DIST NO 41-2			2	1FE	346,883	103.7630	352,794	340,000	343,658		(1,729)			3.000	2.456	JJ	4,703	10,200	02/12/2018	07/15/2025
424898BM5	HENDERSON CNTY N C LTD OBLIG			2	1FE	300,684	112.4420	320,460	285,000	297,160		(1,893)			4.000	3.447	AO	2,850	11,400	02/12/2018	10/01/2029
435475SH2	HOLLIDAYSBURG PA AREA SCH DIST			2	1FE	457,738	110.2650	485,166	440,000	453,430		(2,315)			4.000	3.578	MS	5,182	17,600	02/12/2018	03/15/2029
442331SS4	HOUSTON TEX			1,2	1FE	1,043,278	100.6220	1,006,220	1,000,000	1,001,185		(7,006)			5.361	4.626	MS	17,870	53,610	02/12/2018	03/01/2024
442403KB6	HOUSTON TEX INDPT SCH DIST			2	1FE	263,409	109.9930	274,983	250,000	259,462		(2,119)			4.000	3.405	FA	3,778	10,000	02/12/2018	02/15/2028
447711JK9	HURON S D SCH DIST NO 02-2			2	1FE	389,940	108.3490	406,309	375,000	385,395		(2,442)			3.750	3.116	JD	625	14,063	02/12/2018	12/15/2024
46723MAN0	JACKSON COLLEGE MICH			2	1FE	289,604	110.2060	303,067	275,000	285,466		(2,222)			4.000	3.360	MN	1,833	11,000	02/12/2018	05/01/2027
479545CJ2	JOHNSTOWN-MONROE OHIO LOC SCH DIST			2	1FE	151,262	105.7930	153,400	145,000	148,238		(1,624)			4.000	3.511	JD	483	5,800	02/12/2018	12/01/2026
481305DR8	JUDSON TEX INDPT SCH DIST			2	1FE	302,683	111.4370	317,595	285,000	298,261		(2,373)			4.000	3.296	FA	4,750	11,400	02/12/2018	02/01/2028
494656L41	KING & SNOHOMISH CNTYS WASH SCH DIST NO			2	1FE	264,761	111.9990	279,998	250,000	260,626		(2,220)			4.000	3.258	JD	833	10,000	02/12/2018	12/01/2026
498098SJ2	KITSAP CNTY WASH SCH DIST NO 401 CENTRAL			2	1FE	272,552	114.3690	285,923	250,000	268,698		(2,069)			4.000	3.253	JD	833	10,000	02/12/2018	12/01/2032
501552JR5	KYLE TEX			2	1FE	451,050	110.5770	475,481	430,000	445,850		(2,793)			4.000	3.507	FA	6,498	17,200	02/12/2018	08/15/2029
510281FK9	LAKE OHIO LOC SCH DIST STARK CNTY			2	1FE	265,658	109.2110	273,028	250,000	259,780		(3,159)			4.500	3.951	JD	938	11,250	02/12/2018	12/01/2030
517138VK6	LARIMER CNTY COLO SCH DIST NO R 1 POUDRE			2	1FE	1,000,000	103.7200	1,037,200	1,000,000	1,000,000					5.603	5.601	JD	2,490	56,030	02/12/2018	12/15/2025
5176964N7	LAS VEGAS NEV			1,2	1FE	750,000	100.3320	752,490	750,000	750,000					2.700	2.700	JD	1,688	20,250	08/28/2015	06/01/2022
52850CLJ2	LEWISTON ME			2	1FE	450,165	102.4990	450,996	440,000	444,136		(3,230)			3.000	2.656	AO	3,300	13,200	02/12/2018	04/01/2024
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY GOVT KY			2	1FE	352,233	112.9030	372,580	330,000	347,208		(2,698)			4.000	3.204	AO	3,300	13,200	02/12/2018	10/01/2027
535358KD6	LINDEN MICH CMNTY SCH DIST			2	1FE	458,671	111.6880	491,427	440,000	454,224		(2,388)			4.000	3.474	MN	2,933	17,600	02/12/2018	05/01/2027
539107QA3	LIVINGSTON TEX INDPT SCH DIST			2	1FE	470,310	114.8170	505,195	440,000	465,004		(2,849)			4.000	3.379	FA	6,649	17,600	02/12/2018	08/15/2031
542264FJ0	LONE STAR COLLEGE SYS TEX			2	1FE	266,750	112.2260	280,565	250,000	262,579		(2,239)			4.000	3.244	FA	3,778	10,000	02/12/2018	02/15/2028
557259VS4	MADISON CNTY MISS				1FE	750,000	104.3530	782,648	750,000	750,000					3.185	3.185	JD	1,991	23,888	01/08/2015	06/01/2025
569203ME9	MARION & POLK CNTYS ORE SCH DIST NO 24J				1FE	750,000	104.3650	782,738	750,000	750,000					2.938	2.938	JD	61	22,035	01/16/2015	06/30/2024
581535DG3	MCKENZIE CNTY N D PUB SCH DIST NO 1			2	1FE	248,886	103.9450	259,863	250,000	249,065		98			3.000	3.050	FA	3,125	7,500	02/12/2018	08/01/2028
581664DX4	MC KINNEY TEX INDPT SCH DIST			2	1FE	262,020	109.5820	273,955	250,000	259,511		(1,691)			3.750	3.227	FA	3,542	9,375	02/12/2018	02/15/2029
586145F58	MEMPHIS TENN			1	1FE	750,000	102.6510	769,883	750,000	750,000					2.698	2.697	AO	5,059	20,235	04/16/2015	04/01/2023
590485F37	MESA ARIZ				1FE	750,000	100.4450	753,338	750,000	750,000					2.739	2.739	JJ	10,271	20,543	04/08/2016	07/01/2027
592112SN7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	269,226	116.1050	290,263	250,000	265,788		(1,847)			4.000	3.260	JJ	5,000	10,000	02/12/2018	07/01/2030
592112SP2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	268,168	115.3370	288,343	250,000	264,925		(1,742)			4.000	3.343	JJ	5,000	10,000	02/12/2018	07/01/2031

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
593881LD5	MIAMISBURG OHIO CITY SCH DIST			2	1FE	265,891	111.7830	279,458	250,000	262,390		(1,881)			4.000	3.413	JD	833	10,000	02/12/2018	12/01/2030
613579XQ9	MONTGOMERY CNTY PA			2	1FE	1,000,000	100.5830	1,005,830	1,000,000	1,000,000					5.050	5.044	MS	16,833	50,500	02/04/2010	09/01/2025
614121TQ4	MONTGOMERY TEX INDPT SCH DIST			2	1FE	260,325	110.8350	277,088	250,000	257,784		(1,365)			4.000	3.566	FA	3,778	10,000	02/12/2018	02/15/2029
616142FX8	MOORHEAD MINN			2	1FE	203,048	102.8550	210,853	205,000	203,417		200			3.000	3.122	FA	2,563	6,150	02/12/2018	02/01/2027
627627QU9	MUSKEGO-NORWAY WIS SCH DIST			2	1FE	1,110,530	106.9010	1,133,151	1,060,000	1,093,625		(4,861)			3.250	2.896	AO	8,613	34,450	05/26/2016	04/01/2031
631144AP7	NASH CNTY N C LTD OBLIG			2	1FE	1,162,117	102.8420	1,126,120	1,095,000	1,102,446		(9,574)			5.000	4.067	AO	13,688	54,750	02/12/2018	10/01/2024
6312943Y9	NASHUA N H			1	1FE	974,160	104.4700	1,044,700	1,000,000	988,725		2,561			3.347	3.650	JJ	15,433	33,470	09/25/2013	01/15/2024
64966KLZ4	NEW YORK N Y			2	1FE	5,000	100.3270	5,016	5,000	5,000					5.000	4.997	JD	21	250	02/12/2018	06/01/2020
659868QL0	NORTH HILLS PA SCH DIST			2	1FE	1,015,233	102.9770	1,029,770	1,000,000	1,001,804		(2,114)			5.484	5.247	AO	11,577	54,840	02/12/2018	10/15/2025
660631WN8	NORTH LITTLE ROCK ARK SCH DIST NO 1			2	1FE	250,648	100.7520	251,880	250,000	250,159		(262)			3.000	2.979	FA	3,125	7,500	02/12/2018	02/01/2028
676006QP7	ODESSA TEX			2	1FE	389,665	108.7980	402,553	370,000	382,653		(3,766)			4.000	3.201	MS	4,933	14,800	02/12/2018	03/01/2025
678519RB7	OKLAHOMA CITY OKLA			2	1FE	790,000	105.3160	831,996	790,000	790,000					3.500	3.499	MS	9,217	27,650	02/12/2018	03/01/2025
680616ZN2	OLENTANGY LOC SCH DIST OHIO			2	1FE	750,000	103.5570	776,678	750,000	750,000					3.150	3.150	JD	1,969	23,625	02/11/2015	12/01/2026
686033DN8	OREGON OHIO CITY SCH DIST			2	1FE	248,284	103.9540	259,885	250,000	248,666		207			3.000	3.099	JD	625	7,500	02/12/2018	12/01/2025
689861MK5	OUACHITA PARISH LA EAST OUACHITA PARISH				1FE	500,000	104.4500	522,250	500,000	500,000					3.466	3.465	MS	5,777	17,330	02/12/2018	03/01/2024
689861ML3	OUACHITA PARISH LA EAST OUACHITA PARISH				1FE	525,000	105.3150	552,904	525,000	525,000					3.616	3.615	MS	6,328	18,984	02/12/2018	03/01/2025
690887QQ0	OWENSBORO KY				1FE	756,615	103.4490	775,868	750,000	753,735		(610)			3.400	3.300	JJ	12,750	25,500	12/16/2014	07/01/2025
704083CH5	PAWNEE CNTY KANS UNI SCH DIST NO 495 FOR			2	1FE	333,882	108.4900	347,168	320,000	329,511		(2,348)			4.000	3.504	AO	3,200	12,800	02/12/2018	10/01/2027
707483NX7	PENN HILLS PA				1FE	1,000,000	108.0920	1,080,920	1,000,000	1,000,000					4.130	4.130	JD	3,442	41,300	02/12/2018	12/01/2025
715093HB9	PERRYSBURG OHIO EXMP VLG SCH DIST			2	1FE	269,555	112.1660	280,415	250,000	264,991		(2,817)			4.000	2.983	JD	833	10,000	02/12/2018	12/01/2026
716090VL6	PETERS TWP PA SCH DIST WASHINGTON CNTY			2	1FE	477,804	113.3260	498,634	440,000	471,161		(3,567)			4.000	3.316	MS	5,867	17,600	02/12/2018	09/01/2033
718814P42	PHOENIX ARIZ			2	1FE	265,408	111.7780	279,445	250,000	261,151		(2,286)			4.000	3.189	JJ	5,000	10,000	02/12/2018	07/01/2026
725277JM0	PITTSBURGH PA SCH DIST			2	1FE	265,671	109.7530	274,383	250,000	261,332		(2,904)			4.000	3.157	MS	3,333	10,000	02/12/2018	09/01/2026
741701H82	PRINCE GEORGES CNTY MD			1	1FE	1,006,051	113.6150	1,136,150	1,000,000	1,003,376		(403)			4.750	4.686	MS	15,833	47,500	02/12/2018	03/01/2026
743600YZ5	PROSPER TEX INDPT SCH DIST			2	1FE	266,055	113.3380	283,345	250,000	263,066		(1,605)			4.000	3.363	FA	3,778	10,000	02/12/2018	02/15/2030
744159NP5	PROVO UTAH CITY SCH DIST			2	1FE	260,630	109.1570	272,893	250,000	258,299		(1,543)			3.500	3.018	JD	389	8,750	02/12/2018	06/15/2028
774829HU2	ROCKY RIVER OHIO CITY SCH DIST			2	1FE	205,704	111.1400	216,723	195,000	202,422		(1,762)			4.000	2.963	JD	650	7,800	02/12/2018	12/01/2028
774829HV0	ROCKY RIVER OHIO CITY SCH DIST			2	1FE	522,171	110.1140	545,064	495,000	513,842		(4,473)			4.000	3.435	JD	1,650	19,800	02/12/2018	12/01/2028
791298UV2	ST LOUIS CNTY MO			2	1FE	251,399	100.1130	250,283	250,000	250,000		(122)			3.000	2.993	FA	3,125	7,500	02/12/2018	02/01/2027
792775QT8	ST MICHAEL MINN INDPT SCH DIST NO 885			2	1FE	469,837	111.8470	492,127	440,000	463,419		(3,445)			4.000	3.336	FA	7,333	17,600	02/12/2018	02/01/2030
794301EB3	SALEM N H SCH DIST			2	1FE	336,695	112.6660	354,898	315,000	331,904		(2,573)			4.000	3.265	JD	1,050	12,600	02/12/2018	12/01/2028
7962376X8	SAN ANTONIO TEX			2	1FE	1,095,756	114.1250	1,141,250	1,000,000	1,075,896		(8,812)			4.000	3.225	FA	16,667	40,000	02/12/2018	08/01/2032
806075YF8	SCARBOROUGH ME			2	1FE	210,423	108.7430	217,486	200,000	207,182		(1,740)			4.000	3.460	MN	1,333	8,000	02/12/2018	11/01/2028
809554VM7	SCOTT CNTY MINN			2	1FE	228,633	110.2100	236,952	215,000	224,440		(2,251)			4.000	3.291	JD	717	8,600	02/12/2018	12/01/2027
815662JE2	SEDGWICK CNTY KANS UNI SCH DIST NO 262			2	1FE	262,269	109.5990	273,998	250,000	258,995		(1,759)			4.000	3.513	MS	3,333	10,000	02/12/2018	09/01/2029
815666DJ8	SEDGWICK CNTY KANS UNI SCH DIST NO 264 C			2	1FE	353,149	112.7120	366,314	325,000	347,516		(3,025)			4.000	3.188	MS	4,333	13,000	02/12/2018	09/01/2030
818274WW8	SEVIERVILLE TENN			2	1FE	339,106	107.9940	350,981	325,000	334,351		(2,555)			4.000	3.575	JD	1,083	13,000	02/12/2018	06/01/2029
821023MB1	SHEBOYGAN WIS AREA SCH DIST			2	1FE	750,000	101.1980	758,985	750,000	750,000					3.050	3.049	AO	5,719	22,875	06/12/2013	04/01/2023
833068MR7	SNOHOMISH & ISLAND CNTYS WASH SCH DIST N			2	1FE	268,482	114.5380	286,345	250,000	265,154		(1,784)			4.000	3.387	JD	444	10,000	02/12/2018	12/15/2032
840658LL0	SOUTH-WESTERN CITY SCH DIST OHIO FRANKLI				1FE	750,000	116.2300	871,725	750,000	750,000					5.600	5.599	JD	3,500	42,000	02/12/2018	12/01/2025
849067T60	SPOKANE WASH			2	1FE	261,521	107.7740	269,435	250,000	258,539		(1,600)			3.500	3.023	JD	729	8,750	02/12/2018	12/01/2028
860758RM5	STILLWATER MINN INDPT SCH DIST NO 834			2	1FE	463,455	109.7400	482,856	440,000	456,502		(3,732)			4.000	3.407	FA	7,333	17,600	02/12/2018	02/01/2028
864813A26	SUFFOLK VA			2	1FE	489,566	111.1520	516,857	465,000	482,041		(4,042)			4.000	3.154	JD	1,550	18,600	02/12/2018	12/01/2024
866407H93	SUMNER CNTY TENN			2	1FE	253,591	103.6620	259,155	250,000	251,855		(931)			3.000	2.756	JD	625	7,500	02/12/2018	12/01/2023
866854RC8	SUN PRAIRIE WIS AREA SCH DIST			2	1FE	263,653	109.5220	273,805	250,000	260,293		(1,806)			4.000	3.537	MS	3,333	10,000	02/12/2018	03/01/2032
874091CJ8	TALAWANDA OHIO CITY SCH DIST			2	1FE		100.0120								5.625	5.436	JD	5,000		02/12/2018	12/01/2022
8827223F6	TEXAS ST			2	1FE	750,000	102.8760	771,570	750,000	750,000					3.106	3.106	FA	9,706	23,295	05/02/2012	08/01/2024
882723B24	TEXAS ST			2	1FE	744,960	104.0770	780,578	750,000	746,695		457			3.011	3.084	AO	5,646	22,583	11/19/2015	10/01/2026
889278VS3	TOLEDO OHIO			2	1FE	280,581	113.0020	299,455	265,000	277,156		(1,840)			4.000	3.311	JD	883	10,600	02/12/2018	12/01/2027
901561GH7	TWIN FALLS CNTY IDAHO SCH DIST NO 411			2	1FE	263,732	111.0140	277,535	250,000	260,082		(1,961)			4.000	3.412	MS	2,944	10,000	02/12/2018	09/15/2028
917151BX9	URBANA OHIO CITY SCH DIST			2	1FE	258,805	112.9770	271,145	240,000	254,416		(2,709)			4.000	2.981	JD	800	9,600	02/12/2018	12/01/2026
920307AR6	VALPARAISO IND REDEV DIST			2	1FE	265,225	100.2050	260,533	260,000	260,105		(2,747)			4.000	2.961	JJ	4,796	10,400	02/12/2018	01/15/2025
92209PBH2	VANTAGE CAREER CTR JT VOCATIONAL SCH DIS			2	1FE	277,313	105.7370	280,203	265,000	271,360		(3,195)			4.000	3.201	JD	883	10,600	02/12/2018	12/01/2023
935494EB6	WARREN OHIO LOC SCH DIST WASHINGTON CNTY			2	1FE	448,790	109.8080	461,194	420,000	442,432		(3,414)			4.000	3.468	JD	1,400	16,800	02/12/2018	12/01/2033
942170JV4	WATERTOWN S D SCH DIST NO 14-4			2	1FE	261,617	106.8320	272,422	255,000	258,858		(1,485)			4.000	3.352	JD	453	10,200	02/12/2018	12/15/2028
943080MM0	WAUKESHA WIS			2	1FE	325,587	111.5480	340,221	305,000	320,933		(2,498)			4.000	3.326	AO	3,050	12,200	02/12/2018	10/01/2029
944080E22	WAXAHACHIE TEX			2	1FE	1,100,030	113.8240	1,138,240	1,000,000	1,077,391		(8,994)			4.000	3.210	FA	16,667	40,000	06/06/2017	08/01/2032
969887X29	WILLIAMSON CNTY TEX			2	1FE	288,493	110.3660	297,988	270,000	284,733		(2,630)			4.000	3.304	FA	4,080	10,800	02/12/2018	02/15/2030
986370LR3	YORK CNTY PA			2	1FE	250,000	105.4850	263,713	250,000	250,000					3.000	3.000	JD	625	7,500	02/12/2018	06/01/2028
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						74,224,099	XXX	77,037,567	71,410,000	73,458,680		(360,791)			XXX	XXX	XXX	769,303	2,708,493	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						74,224,099	XXX	77,037,567	71,410,000	73,458,680		(360,791)			XXX	XXX	XXX	769,303	2,708,493	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
010079AM3	AKRON OHIO PKG FACS INCOME TAX REV			2	1FE	268,322	112.8040	282,010	250,000	264,268		(2,177)			4.000	3.148	JD	833	10,000	02/12/2018	12/01/2027
015086LY5	ALEXANDRIA LA UTILS REV				1FE	1,525,000	104.6750	1,596,294	1,525,000	1,525,000					4.077	4.076	MN	10,362	62,174	02/12/2018	05/01/2022
015086MC2	ALEXANDRIA LA UTILS REV			2	1FE	254,318	108.6380	271,595	250,000	252,857		(784)			4.000	3.739	MN	1,667	10,000	02/12/2018	05/01/2025
037777QQ5	APPALACHIAN ST UNIV N C REV			2	1FE	248,692	105.0150	262,538	250,000	249,246		422			4.000	4.181	AO	2,500	10,000	02/12/2018	10/01/2025
037777UA5	APPALACHIAN ST UNIV N C REV				1FE	900,609	103.7290	943,934	910,000	905,384		939			3.125	3.246	JJ	13,113	28,438	07/02/2014	07/15/2024
040654VL6	ARIZONA ST TRANSN BRD HWY REV			2	1FE	261,340	106.9550	267,388	250,000	256,637		(2,524)			4.000	3.542	JJ	5,000	10,000	02/12/2018	07/01/2028
04108N2B7	ARKANSAS ST DEV FIN AUTH ECONOMIC DEV RE				1FE	750,000	100.0930	750,698	750,000	750,000					2.276	2.275	AO	4,268	17,070	10/07/2015	10/01/2020
045142CD6	ASHWAUBENON WIS CMNTY DEV AUTH LEASE REV				1FE	1,000,000	100.4070	1,004,070	1,000,000	1,000,000					2.800	2.799	JD	2,333	28,000	02/12/2018	06/01/2020
047849GN8	ATLANTA GA TAX ALLOCATION				1FE	956,589	102.7110	955,212	930,000	941,301		(5,423)			3.381	2.752	JJ	15,722	31,443	02/10/2017	01/01/2022
051735DX3	AURORA IND SCH BLDG CORP				1FE	344,682	100.0800	335,268	335,000	335,194		(5,082)			3.750	2.208	JJ	5,793	12,563	02/12/2018	01/15/2020
082766KK1	BENTON ARK PUB UTILS REV			2	1FE	253,182	107.7400	263,963	245,000	249,938		(1,744)			4.000	3.363	MS	3,267	9,800	02/12/2018	09/01/2023
088518KQ7	BEXAR CNTY TEX REV			2	1FE	393,850	110.8360	410,093	370,000	387,400		(3,462)			4.000	3.161	FA	5,591	14,800	02/12/2018	08/15/2026
09160LCA6	BISMARCK N D LODGING & RESTAURANT TAX RE			2	1FE	347,967	104.8580	367,003	350,000	348,594		339			3.000	3.110	JD	875	10,500	02/12/2018	12/01/2023
100216FF2	BOSSIER CITY LA UTILS REV			2	1FE	265,394	111.8780	279,695	250,000	261,324		(2,185)			4.000	3.206	AO	2,500	10,000	02/12/2018	10/01/2026
117636BU3	BRYANT ARK SALES & USE TAX			2	1FE	1,807,478	111.7210	1,882,499	1,685,000	1,775,592		(11,668)			3.750	3.136	JD	5,266	63,188	02/12/2018	12/01/2030
123550GL3	BUTLER CNTY OHIO HOSP FACS REV			2	1FE	1,040,653	109.9250	1,099,250	1,000,000	1,030,148		(3,794)			4.000	3.667	MN	5,111	40,000	02/12/2018	11/15/2031
143321KB2	CARMEL IND WTRWKS REV			2	2FE	1,031,243	104.8300	1,048,300	1,000,000	1,017,806		(7,220)			4.000	3.481	MN	6,667	40,000	02/12/2018	05/01/2024
16166NCG8	CHASKA MINN ECONOMIC DEV AUTH LEASE REV				1FE	600,000	100.6730	604,038	600,000	600,000					2.670	2.669	FA	6,675	16,020	03/26/2015	02/01/2021
16166NCJ2	CHASKA MINN ECONOMIC DEV AUTH LEASE REV				1FE	600,000	102.4140	614,484	600,000	600,000					3.020	3.020	FA	7,550	18,120	03/26/2015	02/01/2023
181503FH1	CLARK-PLEASANT IND CMNTY SCH BLDG CORP			2	1FE	247,279	103.4670	258,668	250,000	247,919		339			3.250	3.416	JJ	3,747	8,125	02/12/2018	07/15/2025
181685HD3	CLARKE CNTY GA HOSP AUTH REV CTFS			2	1FE	257,420	105.6970	264,243	250,000	253,932		(1,875)			4.000	3.182	JJ	5,000	10,000	02/12/2018	01/01/2022
187145GX9	CLIFTON TEX HIGHER ED FIN CORP ED REV			2	1FE	274,161	114.1240	285,310	250,000	269,874		(2,300)			4.000	3.086	FA	3,778	10,000	02/12/2018	08/15/2030
190760HJ0	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL				1FE	750,000	103.7500	778,125	750,000	750,000					3.100	3.100	JJ	11,625	23,250	08/25/2015	01/01/2024
194284AJ4	COLLEGE PK BUSINESS & INDL DEV AUTH GA E				1FE	1,271,887	107.0480	1,284,576	1,200,000	1,238,384		(8,587)			4.250	3.404	FA	21,250	51,000	02/12/2018	02/01/2024
196707QE6	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	1,000,000	107.2430	1,072,430	1,000,000	1,000,000					5.251	5.250	MS	17,503	52,510	02/12/2018	03/01/2028
196707RJ4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	500,000	100.7850	503,925	500,000	500,000					2.688	2.687	MS	4,480	13,440	02/12/2018	03/01/2021
196707RL9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	350,000	102.8480	359,968	350,000	350,000					3.181	3.180	MS	3,711	11,134	03/20/2015	03/01/2023
199098BK9	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES			1	1FE	995,950	106.6240	1,066,240	1,000,000	998,419		438			4.250	4.298	FA	16,056	42,500	07/29/2013	08/15/2023
199098CL6	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES			2	1FE	1,500,000	99.9980	1,499,970	1,500,000	1,500,000					3.496	3.496	FA	19,811	52,440	02/12/2018	08/15/2026
207758KE2	CONNECTICUT ST SPL TAX OBLIG REV			1	1FE	1,000,000	108.0340	1,080,340	1,000,000	1,000,000					5.155	5.154	JD	4,296	51,550	02/12/2018	12/01/2022
212582CV0	CONWAY ARK ELEC REV			2	1FE	468,312	110.0250	484,110	440,000	460,825		(4,977)			4.000	3.157	JD	1,467	17,600	02/12/2018	12/01/2026
212610EC9	CONWAY ARK WASTEWATER REV			2	1FE	261,652	108.4670	271,168	250,000	258,310		(1,795)			4.000	3.575	AO	2,500	10,000	02/12/2018	10/01/2030
230228AM0	CULPEPER CNTY VA ECONOMIC DEV AUTH LEASE			2	1FE	265,687	111.6830	279,208	250,000	261,287		(2,363)			4.000	3.168	JD	833	10,000	02/12/2018	06/01/2026
230593AA3	CUMBERLAND CNTY N C LTD OBLIG			1,2	1FE	1,000,000	103.3480	1,033,480	1,000,000	1,000,000					6.100	6.098	MN	10,167	61,000	02/12/2018	11/01/2025
236572EB5	DANVILLE IND MULTI-SCH BLDG CORP			1	1FE	400,000	100.1210	400,484	400,000	400,000					5.250	5.248	JJ	9,683	21,000	02/12/2018	01/15/2020
270456FL5	EAST ALLEN MULTI SCH BLDG CORP IND			2	1FE	203,158	106.7240	208,112	195,000	200,166		(1,606)			3.750	3.063	JJ	3,372	7,313	02/12/2018	07/15/2024
29270CYN9	ENERGY NORTHWEST WASH ELEC REV			1	1FE	775,290	100.4210	753,158	750,000	751,862		(3,664)			2.653	2.151	JJ	9,949	19,898	03/14/2013	07/01/2020
299040BQ7	EVANGELINE PARISH LA RD & DRAIN SALES TA			2	1FE	1,056,025	111.1480	1,111,480	1,000,000	1,027,014		(6,277)			4.500	3.865	JD	3,750	45,000	02/12/2018	12/01/2024
299348BH4	EVANSVILLE IND LOC PUB IMPT BD BK			2	1FE	320,986	110.4600	342,426	310,000	317,694		(1,770)			4.000	3.387	JJ	6,200	12,400	02/12/2018	07/01/2024
30382LCW6	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			1,2	1FE	1,000,000	105.5040	1,055,040	1,000,000	1,000,000					3.830	3.829	AO	9,575	38,300	02/12/2018	10/01/2026
3130A82M4	FEDERAL HOME LOAN BANKS			2	1	800,000	100.0105	800,084	800,000	800,000					2.450	2.450	MN	2,341	19,600	05/10/2016	05/18/2026
3130ACMH4	FEDERAL HOME LOAN BANKS			2	1	1,060,000	100.5425	1,065,751	1,060,000	1,060,000					2.500	2.500	AO	5,521	26,500	10/11/2017	10/16/2024
3133ECE59	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1	1,400,000	99.9842	1,399,779	1,400,000	1,400,000					1.420	1.420	JJ	8,339	19,880	01/25/2013	01/30/2020
3133EF4A2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1	750,000	100.0050	750,038	750,000	750,000					1.920	1.920	AO	2,880	14,400	04/13/2016	04/19/2022
33803TCP9	FISHERS IND REDEV AUTH LEASE RENT REV			2	1FE	665,452	100.3140	652,041	650,000	650,089		(2,310)			5.000	4.747	JJ	30,861	32,500	02/12/2018	07/15/2020
33803TEK8	FISHERS IND REDEV AUTH LEASE RENT REV				1FE	1,000,723	104.9100	1,059,591	1,010,000	1,005,463		811			4.000	4.100	JJ	18,629	40,400	02/12/2018	01/15/2025
340118AH1	FLORENCE CNTY S C ACCOMMODATIONS FEE REV			2	1FE	291,571	110.0790	302,717	275,000	287,590		(2,137)			4.000	3.425	MN	1,833	11,000	02/12/2018	05/01/2030
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV			1	1FE	1,143,865	101.2260	1,143,854	1,130,000	1,135,245		(3,397)			2.638	2.321	JJ	14,905	29,809	05/31/2017	07/01/2021
348761DK0	FORT SMITH ARK SALES & USE TAX			2	1FE	229,275	104.6740	240,750	230,000	229,454		100			3.500	3.549	MN	1,342	8,050	02/12/2018	05/01/2025
349242CR6	FORT WAYNE IND CMNTY SCH BLDG CORP			2	1FE	457,087	107.7570	474,131	440,000	450,851		(3,352)			4.000	3.444	JJ	8,116	17,600	02/12/2018	07/15/2025
349242DF1	FORT WAYNE IND CMNTY SCH BLDG CORP				1FE	286,355	108.9090	294,054	270,000	281,421		(2,647)			3.750	2.639	JJ	4,669	10,125	02/12/2018	01/15/2024
34926LBX0	FORT WAYNE IND MUN BLDG CORP REV			2	1FE	1,000,000	100.2290	1,002,290	1,000,000	1,000,000					5.600	5.599	JD	2,489	56,000	02/12/2018	12/15/2024
36005FDV4	FULTON CNTY GA DEV AUTH REV			1	1FE	300,000	92.7270	278,181	300,000	300,000					3.235	3.235	AO	2,426	863	08/16/2019	10/01/2049
36609PAP8	GARLAND CNTY ARK SALES & USE TAX				1FE	1,000,000	99.9020	999,020	1,000,000	1,000,000					2.039	2.038	MN	3,398	20,390	10/25/2016	11/01/2020
373511GG3	GEORGIA ST HIGHER ED FACS AUTH REV			2	1FE	211,577	112.0390	229,680	205,000	210,044		(825)			4.000	3.639	JD	364	8,200	02/12/2018	06/15/2028
376852DQ9	GLASGOW KY INDPT SCH DIST FIN CORP SCH B			2	1FE	1,000,000	103.4740	1,034,740	1,000,000	1,000,000					5.250	5.249	AO	13,125	52,500	02/12/2018	04/01/2026
37855PJA1	GLENDALE WIS CMNTY DEV AUTH LEASE REV			2	1FE	700,000	100.4850	703,395	700,000	700,000					2.300	2.299	AO	4,025	16,100	02/12/2018	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
387883TE1	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			2	1FE	202,998	109.5320	219,064	200,000	202,015		(530)			4.000	3.791	JJ	4,000	8,000	02/12/2018	01/01/2026
399677AL7	GROVEPORT OHIO SPL OBLIG				1FE	259,419	106.9250	267,313	250,000	255,874		(1,903)			3.750	2.903	JD	781	9,375	02/12/2018	12/01/2022
407271GV1	HAMILTON CNTY OHIO ECONOMIC DEV REV			2	1FE	1,055,500	112.6240	1,126,240	1,000,000	1,032,357		(5,354)			4.000	3.479	JD	3,333	40,000	06/03/2015	06/01/2027
41978CBJ3	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1FE	600,000	94.0850	564,510	600,000	600,000					2.970	2.970	JJ	6,138		08/15/2019	07/01/2039
438701K86	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			2	1FE	264,020	111.8850	279,713	250,000	261,186		(1,523)			4.000	3.524	JJ	5,000	10,000	02/12/2018	07/01/2032
4424354H3	HOUSTON TEX UTIL SYS REV				1FE	343,951	109.3600	355,420	325,000	337,469		(3,479)			4.000	2.799	MN	1,661	13,000	02/12/2018	05/15/2023
44442ABE0	HUGHES CNTY S D			2	1FE	350,000	100.1000	350,350	350,000	350,000					2.750	2.750	JD	802	9,625	02/12/2018	12/01/2026
451152V25	IDAHO BD BK AUTH REV			2	1FE	347,684	114.3850	371,751	325,000	343,491		(2,252)			4.000	3.336	MS	3,828	13,000	02/12/2018	09/15/2030
4546247G6	INDIANA BD BK REV				1FE	750,000	100.0370	750,278	750,000	750,000					2.329	2.329	JJ	8,054	17,468	06/05/2013	01/15/2020
4550576A2	INDIANA ST FIN AUTH REV			2	1FE	232,724	102.7650	236,360	230,000	231,236		(798)			3.000	2.789	JJ	3,450	6,900	02/12/2018	07/01/2023
45506D4A0	INDIANA ST FIN AUTH REV				2FE	20,000	99.8270	19,965	20,000	20,000					2.632	2.632	MS	152		08/28/2019	09/15/2022
45528S8J8	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1FE	256,216	104.0310	260,078	250,000	252,361		(2,079)			5.000	4.565	FA	5,208	12,500	02/12/2018	08/01/2023
45528UDJ7	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1FE	353,226	103.5380	362,383	350,000	351,435		(963)			4.000	3.829	JD	1,167	14,000	02/12/2018	06/01/2023
46603ACJ8	IVY TECH CMNTY COLLEGE IND			2	1FE	1,000,000	100.2950	1,002,950	1,000,000	1,000,000					5.315	5.315	JJ	26,575	53,150	12/03/2009	07/01/2021
470572AM0	JAMESTOWN N D PK DIST SALES TAX REV			2	1FE	321,339	109.2090	327,627	300,000	315,422		(3,175)			4.000	3.297	JJ	6,000	12,000	02/12/2018	07/01/2029
472737EV3	JEFFERSON CNTY COLO SCH DIST NO R-1 CTFS				1FE	900,000	101.0440	909,396	900,000	900,000					2.600	2.600	JD	1,040	23,400	04/23/2015	12/15/2021
48526CAM9	KANSAS MUN ENERGY AGY PWR PROJ REV			2	1FE	1,042,448	111.4920	1,114,920	1,000,000	1,019,182		(4,965)			5.000	4.615	JJ	25,000	50,000	02/12/2018	07/01/2026
48542KQ69	KANSAS ST DEV FIN AUTH REV			2	1FE	247,643	100.1910	250,478	250,000	248,254		334			3.600	3.759	MN	1,500	9,000	02/12/2018	11/01/2024
486296NS1	KAUKAUNA WIS ELEC SYS REV			2	1FE	1,688,487	114.4820	1,860,333	1,625,000	1,675,107		(5,354)			4.000	3.685	JD	2,889	65,000	02/12/2018	12/15/2032
49130TSL1	KENTUCKY HSG CORP HSG REV				1FE	750,000	103.1480	773,610	750,000	750,000					3.128	3.128	JJ	11,730	23,460	05/30/2014	01/01/2023
500296GQ5	KOKOMO-CENTER IND SCH BLDG CORP			2	1FE	305,049	110.7130	315,532	285,000	299,528		(2,963)			4.000	2.885	JJ	5,257	11,400	02/12/2018	01/15/2025
507686NG4	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD			2	1FE	1,445,000	103.5820	1,496,760	1,445,000	1,445,000					4.550	4.550	JJ	30,317	65,748	02/12/2018	07/15/2025
507686QV8	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD			2	1FE	265,780	111.2600	278,150	250,000	261,446		(2,326)			4.000	3.064	JJ	4,611	10,000	02/12/2018	07/15/2025
51427CAP6	LANCASTER OHIO WASTEWATER REV			2	1FE	267,365	105.0440	273,114	260,000	263,822		(1,904)			4.000	3.637	JD	867	10,400	02/12/2018	12/01/2025
536045AY3	LINN-MAR IOWA CMNTY SCH DIST SCH INFRAST			2	1FE	1,298,814	107.4090	1,407,058	1,310,000	1,305,779		1,094			4.250	4.350	JJ	27,838	55,675	02/12/2018	07/01/2023
537363GG2	LITTLE ROCK ARK CAP IMPT REV			2	1FE	285,982	115.5380	300,399	260,000	281,434		(2,440)			4.000	3.063	AO	2,600	10,400	02/12/2018	10/01/2030
537374CN8	LITTLE ROCK ARK HOTEL & RESTAURANT GROSS			2	1FE	263,716	111.1530	277,883	250,000	259,936		(2,030)			4.000	3.179	JJ	5,000	10,000	02/12/2018	07/01/2025
543573DE6	LORAIN CNTY OHIO CMNTY COLLEGE DIST GEN			2	1FE	278,511	113.9770	296,340	260,000	275,176		(1,791)			4.000	3.332	JD	867	10,400	02/12/2018	12/01/2030
545904KD5	LOUDOUN CNTY VA SANTN AUTH WTR & SWR REV			2	1FE	247,399	101.7080	254,270	250,000	247,965		304			3.000	3.150	JJ	3,750	7,500	02/12/2018	01/01/2026
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	470,153	111.6990	491,476	440,000	463,453		(3,597)			4.000	3.345	MN	2,249	17,600	02/12/2018	05/15/2030
553543DS5	MSD WARREN TWP IND VISION 2005 SCH BLDG				1FE	750,000	100.0140	750,105	750,000	750,000					1.980	1.980	JJ	7,054	14,850	05/09/2013	01/10/2020
57419RYN9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1FE	850,000	101.0550	858,968	850,000	850,000					2.780	2.779	MS	7,877	23,630	02/12/2018	03/01/2021
57419RYR0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1FE	600,000	102.9940	617,964	600,000	600,000					3.180	3.179	MS	6,360	19,080	11/18/2015	09/01/2022
574204YC1	MARYLAND ST DEPT TRANSN CONS TRANSN			2	1FE	248,295	103.7090	259,273	250,000	248,672		205			3.250	3.350	JD	677	8,125	02/12/2018	12/01/2025
57420PGL4	MARYLAND ST ECONOMIC DEV CORP LEASE REV				1FE	758,618	100.2050	751,538	750,000	750,507		(1,199)			2.250	2.086	JD	1,406	16,875	10/31/2012	06/01/2020
57429KBN7	MARYLAND ST TRANSN AUTH LEASE REV			2	1FE	247,788	103.0060	257,515	250,000	248,140		189			3.000	3.100	JJ	3,750	7,500	02/12/2018	07/01/2028
574482AL9	MARYSVILLE OHIO SPL OBLIG REV			2	1FE	309,681	107.8640	318,199	295,000	304,152		(2,968)			4.000	3.330	JD	983	11,800	02/12/2018	12/01/2025
58400CAJ6	MECKLENBURG CNTY N C LTD OBLIG				1FE	750,000	101.4480	760,860	750,000	750,000					2.550	2.550	FA	7,969	19,125	03/01/2013	02/01/2022
58400CAL1	MECKLENBURG CNTY N C LTD OBLIG			2	1FE	945,903	102.5590	953,799	930,000	935,459		(1,660)			2.950	2.787	FA	11,431	27,435	03/27/2013	02/01/2024
586158QC4	MEMPHIS TENN ELEC SYS REV			2	1FE	1,044,930	109.2010	1,092,010	1,000,000	1,036,303		(4,000)			3.500	3.159	JD	2,917	35,000	02/12/2018	12/01/2033
586200QM2	MEMPHIS TENN SAN SEW SYS REV			2	1FE	254,426	102.1770	255,443	250,000	251,299		(1,682)			4.000	3.766	AO	2,500	10,000	02/12/2018	10/01/2024
59027BAX8	MERRILLVILLE IND REDEV AUTH LEASE RENT R			2	1FE	264,343	107.9530	269,883	250,000	259,688		(2,499)			4.000	3.177	FA	3,778	10,000	02/12/2018	08/15/2025
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1FE	737,595	101.6350	762,263	750,000	740,214		1,135			2.640	2.829	AO	4,950	19,800	08/16/2017	10/01/2027
593237ES5	MIAMI BEACH FLA REDEV AGY TAX INCREMENT				1FE	1,017,424	101.3530	1,013,530	1,000,000	1,004,389		(3,909)			3.365	2.951	FA	14,021	33,650	02/12/2018	02/01/2021
59333ND83	MIAMI-DADE CNTY FLA SPL OBLIG			2	1FE	471,495	110.6860	487,018	440,000	464,865		(3,559)			4.000	3.390	AO	4,400	17,600	02/12/2018	04/01/2032
59333P5J3	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	600,000	97.5380	585,228	600,000	600,000					2.649	2.649	AO	4,503		08/23/2019	10/01/2032
593791FL5	MIAMI UNIV OHIO GEN RCPTS			2	1FE	256,105	104.6630	261,658	250,000	252,953		(1,695)			4.000	3.455	MS	3,333	10,000	02/12/2018	09/01/2022
59455T3X8	MICHIGAN MUN BD AUTH REV			2	1FE	195,000	100.3220	195,628	195,000	195,000					5.000	4.998	AO	2,438	9,750	02/12/2018	10/01/2022
596232DF2	MIDDLEBURY IND SCHS BLDG CORP			2	1FE	265,112	112.9370	282,343	250,000	261,592		(1,891)			4.000	3.189	JJ	4,611	10,000	02/12/2018	07/15/2026
597163BB9	MIDDLETOWN OHIO NON TAX REV				1FE	390,000	103.9810	405,526	390,000	390,000					3.500	3.500	JD	1,138	14,613	05/21/2015	12/01/2025
603786HQ0	MINNEAPOLIS MINN REV			2	1FE	325,725	112.1150	341,951	305,000	320,378		(2,871)			4.000	3.222	JD	1,017	12,200	02/12/2018	12/01/2027
604146AP5	MINNESOTA ST GEN FD REV			2	1FE	260,915	105.9080	264,770	250,000	255,990		(2,646)			4.000	3.451	MS	3,333	10,000	02/12/2018	03/01/2026
60416SLU2	MINNESOTA ST HSG FIN AGY			2	1FE	330,306	109.9480	346,336	315,000	326,167		(2,222)			4.000	3.474	FA	5,250	12,600	02/12/2018	08/01/2028
604832LU7	MISHAWAKA IND SEW WKS REV			2	1FE	264,310	113.1120	282,780	250,000	261,049		(1,752)			4.000	3.280	MS	3,333	10,000	02/12/2018	03/01/2027
60534TC94	MISSISSIPPI DEV BK SPL OBLIG			2	1FE	346,036	109.9710	357,406	325,000	340,216		(3,123)			4.000	3.303	JJ	6,500	13,000	02/12/2018	07/01/2028
60534TRT4	MISSISSIPPI DEV BK SPL OBLIG				1FE	1,310,000	105.1050	1,376,876	1,310,000	1,310,000					4.073	4.072	MS	17,785	53,356	02/12/2018	03/01/2023
60534TYB5	MISSISSIPPI DEV BK SPL OBLIG			2	1FE	261,734	109.8650	274,663	250,000	258,368		(1,808)			4.000	3.274	AO	2,500	10,000	02/12/2018	04/01/2025
60534WHS0	MISSISSIPPI DEV BK SPL OBLIG			2	1FE	463,865	112.0180	492,879	440,000	459,467		(2,362)			4.000	3.418	MS	5,867	17,600	02/12/2018	03/01/2029
60534WLP1	MISSISSIPPI DEV BK SPL OBLIG			2	1FE	322,034	112.9110	338,733	300,000	318,063		(2,131)			3.750	2.998	JJ	5,625	11,250	02/12/2018	07/01/2029
606033BQ0	MISSOURI DEV FIN BRD ANNUAL APPROPRIATIO			2	1FE	600,750	107.2710	606,081	565,000	591,233		(5,105)			3.750	3.138	AO	5,297	21,188	02/12/2018	10/01/2029
606341GM1	MISSOURI ST BRD PUB BLDGS SPL OBLIG			2	1FE	262,878	107.4760	268,690	250,000	257,840		(2,705)			4.000	3.376	AO	2,500	10,000	02/12/2018	10/01/2026
606341JG1	MISSOURI ST BRD PUB BLDGS SPL OBLIG			2	1FE	266,777	110.0680	275,170	250,000	261,923		(2,605)			4.000	3.266	AO	2,500	10,000	02/12/2018	04/01/2028
606341JX4	MISSOURI ST BRD PUB BLDGS SPL OBLIG			2	1FE	448,898	103.9650	457,446	440,000	446,320		(1,380)			3.000	2.802	AO	3,300	13,200	02/12/2018	04/01/2029
60636ABD4	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1FE	1,000,000	107.8600	1,078,600	1,000,000	1,000,000					4.077	4.076	MN	5,210	40,770	02/12/2018	11/15/2023

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61336PDJ7	MONTGOMERY CNTY MD REV			2	1FE	1,000,000	103.1130	1,031,130	1,000,000	1,000,000					4.200	4.198	MN	7,000	42,000	02/12/2018	05/01/2022
613741EZ6	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV				1FE	795,690	103.6730	777,548	750,000	766,700		(6,617)			3.550	2.593	JD	2,219	26,625	05/29/2015	06/01/2022
613741GL5	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV				1FE	750,000	101.2720	759,540	750,000	750,000					2.532	2.532	JD	1,583	18,990	04/26/2017	06/01/2023
614091AL0	MONTGOMERY OHIO SPL OBLIG REV			2	1FE	1,143,308	104.4700	1,112,606	1,065,000	1,083,513		(12,526)			4.875	3.604	JD	4,327	51,919	02/12/2018	12/01/2025
63948WAH5	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1FE	350,000	101.7530	356,136	350,000	350,000					2.791	2.791	MN	1,628	9,769	07/15/2016	05/01/2024
63948WAJ1	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1FE	350,000	101.8240	356,384	350,000	350,000					2.941	2.941	MN	1,716	10,294	07/15/2016	05/01/2025
641480JE9	NEVADA ST HWY IMPT REV			2	1FE	467,005	113.6080	499,875	440,000	462,163		(2,601)			4.000	3.486	JD	1,467	17,600	02/12/2018	12/01/2032
641667PZ7	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP			2	1FE	265,623	109.9790	274,948	250,000	260,929		(2,519)			4.000	3.085	JJ	4,611	10,000	02/12/2018	07/15/2025
642577TK6	NEW BRAUNFELS TEX UTIL REV			2	1FE	267,581	110.3860	275,965	250,000	262,707		(2,615)			4.000	3.304	JJ	5,000	10,000	02/12/2018	07/01/2029
645913BW3	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				1FE	4,560,658	133.0230	4,522,782	3,400,000	4,529,980		(30,678)			7.398	3.185	FMAN	32,140	62,883	09/13/2019	02/15/2029
64972EGM5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1FE	1,090,867	101.5950	1,097,226	1,080,000	1,090,323		(544)			3.720	3.650	MN	6,696	13,838	07/08/2019	11/01/2039
649907XX5	NEW YORK STATE DORMITORY AUTHORITY			1	1FE	1,000,000	107.7370	1,077,370	1,000,000	1,000,000					3.892	3.892	JD	3,243	38,920	12/05/2013	12/01/2024
65081PAJ8	NEWBURGH HEIGHTS OHIO INCOME TAX REV			2	1FE	1,199,593	111.2860	1,268,660	1,140,000	1,175,343		(6,505)			4.000	3.618	JD	3,800	45,600	02/12/2018	12/01/2030
655164GH8	NOBLESVILLE IND REDEV AUTH LEASE RENT RE			2	1FE	255,311	109.8180	274,545	250,000	254,009		(699)			4.000	3.797	FA	4,167	10,000	02/12/2018	08/01/2030
65819WAM5	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1FE	767,805	100.4730	753,548	750,000	751,944		(3,819)			2.928	2.403	JJ	10,980	21,960	09/11/2015	07/01/2020
658207PP4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP				1FE	790,000	100.0000	790,000	790,000	790,000					2.874	2.874	JJ	11,352	22,705	02/12/2018	01/01/2020
658289B51	NORTH CAROLINA ST UNIV N C RALEIGH REV			1	1FE	1,267,980	102.6420	1,416,460	1,380,000	1,320,873		11,261			2.723	3.716	AO	9,394	37,577	02/12/2018	10/01/2024
65887PNP6	NORTH DAKOTA PUB FIN AUTH			2	1FE	263,044	110.5190	276,298	250,000	259,401		(1,957)			4.000	3.304	JD	833	10,000	02/12/2018	06/01/2026
659011CC2	NORTH DAKOTA ST UNIV REV			2	1FE	212,790	104.7650	225,245	215,000	213,119		180			3.000	3.110	AO	1,613	6,450	02/12/2018	04/01/2029
66283AEK8	NORTH TEX MUN WTR DIST TEX REGL WASTEWTR			2	1FE	469,891	110.8030	493,073	445,000	463,995		(3,168)			4.000	3.468	JD	1,483	17,800	02/12/2018	06/01/2030
664259CH9	NORTHEAST MET INTER SCH DIST NO 916 MINN			2	1FE	358,383	111.7290	374,292	335,000	352,554		(3,130)			4.250	3.517	FA	5,932	14,238	02/12/2018	02/01/2029
665250BT2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			9	1FE	1,023,829	100.0000	1,000,000	1,000,000	1,000,000					6.188	6.188	JJ	30,940	61,880	02/12/2018	01/01/2020
665304FH9	NORTHERN KY UNIV GEN RCPTS			2	1FE	1,091,779	107.6150	1,140,719	1,060,000	1,080,877		(3,063)			3.000	2.706	MS	10,600	31,800	04/28/2016	09/01/2027
667300DA2	NORTHWEST ALLEN CNTY IND MIDDLE SCH BLDG				1FE	371,166	105.3320	379,195	360,000	365,971		(2,793)			4.000	3.153	JJ	6,640	14,400	02/12/2018	01/15/2022
668204CU2	NORTHWESTERN OHIO WTR & SWR DIST WTR RES			1	1FE	105,000	102.1570	107,265	105,000	105,000					5.000	4.998	JD	438	7,750	02/12/2018	12/01/2020
673588EN5	OAKLAND UNIV MICH REV				1FE	1,000,000	102.7660	1,027,660	1,000,000	1,000,000					3.220	3.219	MN	4,114	32,200	02/12/2018	05/15/2023
67419AAB7	OAKWOOD VLG OHIO NAT GAS DISTR SYS REV			2	1FE	653,029	111.1350	705,707	635,000	648,127		(2,641)			5.800	5.479	AO	9,208	36,830	02/12/2018	04/01/2029
677555Q23	OHIO ST ECONOMIC DEV REV			2	1FE	755,000	105.4030	795,793	755,000	755,000					4.375	4.375	MS	2,753	33,797	02/12/2018	06/01/2027
67756A2M3	OHIO ST HIGHER EDL FAC COMMN REV			1	1FE	500,000	100.0000	500,000	500,000	500,000					3.549	3.549	JJ	8,873	17,745	02/12/2018	01/01/2020
67868UBZ5	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA				1FE	1,000,000	102.7580	1,027,580	1,000,000	1,000,000					6.400	6.393	MS	21,333	64,000	02/12/2018	09/01/2020
681725KS5	OMAHA NEB ARPT AUTH ARPT REV			2	1FE	1,048,582	112.9720	1,129,720	1,000,000	1,036,750		(4,609)			4.000	3.620	JD	1,778	40,000	02/12/2018	12/15/2032
68285TAG4	ONSLOW CNTY N C LTD OBLIG			2	1FE	299,056	107.9290	312,994	290,000	295,669		(1,821)			4.000	3.546	JD	967	11,600	02/12/2018	06/01/2025
704668DE9	PEACHTREE CITY GA WTR & SEW AUTH SWR SYS				1FE	750,000	100.0740	750,555	750,000	750,000					1.980	1.979	MS	4,950	14,850	01/30/2013	03/01/2020
708292GL5	PENNINGTON CNTY S D CTFS PARTN			2	1FE	293,913	108.7180	304,410	280,000	289,656		(2,286)			4.000	3.558	JD	933	11,200	02/12/2018	12/01/2030
715029FX7	PERRY TWP IND MULTI SCH BLDG CORP			2	1FE	778,388	105.1570	788,678	750,000	756,541		(3,036)			4.000	3.742	JJ	13,833	30,000	11/16/2011	07/15/2024
716418AN8	PETOSKEY MICH WTR SUPPLY & SEW DISP SYS			2	1FE	532,910	104.1060	520,530	500,000	504,399		(3,870)			5.000	4.630	FA	10,417	25,000	06/15/2011	02/01/2024
71884AWS4	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	871,692	103.3010	878,059	850,000	857,663		(2,892)			3.710	3.495	JJ	15,768	31,535	10/22/2014	07/01/2025
724795BD0	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1FE	1,365,000	105.2270	1,436,349	1,365,000	1,365,000					3.921	3.921	JD	2,379	53,522	02/12/2018	12/15/2025
73358WAH7	PORT AUTH N Y & N J				1FE	971,520	117.1970	1,084,072	925,000	947,515		(3,875)			5.859	5.290	JD	4,516	54,196	02/12/2018	12/01/2024
736746XS2	PORTLAND ORE URBAN RENEWAL & REDEV			1	1FE	813,038	102.4470	768,353	750,000	767,824		(11,981)			3.723	2.055	JD	1,241	27,923	02/10/2016	06/15/2021
74442PDZ5	PUBLIC FIN AUTH WIS REV			1	1FE	1,087,952	106.3460	1,127,268	1,060,000	1,083,113		(2,066)			3.340	3.074	JJ	17,702	35,404	08/10/2017	07/01/2029
751100JA7	RALEIGH N C COMB ENTERPRISE SYS REV				1FE	1,000,000	100.8570	1,008,570	1,000,000	1,000,000					2.140	2.140	MS	7,133	21,400	05/03/2013	03/01/2022
753385KE2	RAPID CITY S D SALES TAX REV			2	1FE	284,009	103.3500	289,380	280,000	282,070		(1,039)			3.000	2.777	JD	700	8,400	02/12/2018	06/01/2024
753387CH0	RAPID CITY S D WTR REV			2	1FE	265,665	113.3140	283,285	250,000	262,176		(1,873)			4.000	3.376	MN	1,667	10,000	02/12/2018	11/01/2029
756872GJ0	RED RIV ED FIN CORP TEX ED REV			2	1FE	254,047	100.7500	251,875	250,000	250,409		(1,967)			5.000	4.178	MS	3,681	12,500	02/12/2018	03/15/2026
767169DX0	RIO RANCHO N MEX GROSS RCPTS TAX REV				1FE	750,000	102.1250	765,938	750,000	750,000					3.050	3.050	JD	1,906	22,875	04/25/2013	06/01/2023
767175HE5	RIO RANCHO N MEX WTR & WASTEWTR SYS REV			2	1FE	266,401	111.7100	284,861	255,000	263,698		(1,453)			4.000	3.538	MN	1,303	10,200	02/12/2018	05/15/2029
773038DQ4	ROCKDALE CNTY GA WTR & SEW AUTH REV			2	1FE	1,000,000	102.9030	1,029,030	1,000,000	1,000,000					3.210	3.210	JJ	16,050	32,100	03/12/2013	07/01/2025
78764YDH7	ST CHARLES CNTY MO PUB WTR SUPPLY DIST N			2	1FE	253,661	110.4970	276,243	250,000	252,877		(421)			4.000	3.869	JD	833	10,000	02/12/2018	12/01/2031
790608ES8	ST JOSEPH CNTY IND ECONOMIC DEV REV			2	1FE	265,005	113.0420	282,605	250,000	262,263		(1,472)			4.000	3.305	AO	2,500	10,000	02/12/2018	04/01/2028
791023AK0	ST LANDRY PARISH LA RD DIST NO 1 SALES T				1FE	248,583	105.0440	262,610	250,000	249,113		270			3.000	3.119	MS	2,500	7,500	02/12/2018	03/01/2023
79165TRS2	ST LOUIS MO MUN FIN CORP LEASEHOLD REV			2	1FE	1,040,000	104.0280	1,081,891	1,040,000	1,040,000					4.072	4.071	AO	8,940	43,148	02/12/2018	04/15/2031
79467BAN5	SALES TAX SECURITIZATION CORP ILL			1	1FE	4,223,640	102.9620	4,118,480	4,000,000	4,219,893		(3,747)			3.422	2.877	JJ	68,440		09/26/2019	01/01/2032
79560CAE9	SALT LAKE CITY UTAH REDEV AGY TAX INCREM			1	1FE	1,847,834	100.4530	1,843,313	1,835,000	1,835,685		(2,636)			3.752	3.599	AO	17,212	68,849	02/12/2018	04/01/2020
79588VAM7	SAMPSON CNTY N C LTD OBLIG			2	1FE	265,353	113.0320	282,580	250,000	261,974		(1,815)			4.000	3.342	JD	833	10,000	02/12/2018	12/01/2028
80483CNQ0	SAVANNAH GA ECONOMIC DEV AUTH REV			2	1FE	310,683	111.4240	328,701	295,000	308,058		(1,793)			4.000	3.498	JD	524	11,800	02/12/2018	06/15/2031
805091CL7	SAVANNAH VALLEY TENN UTIL DIST HAMILTON			1	1FE	509,335	103.6680	518,340	500,000	503,220		(875)			3.250	3.050	JD	1,354	16,250	04/26/2012	06/01/2023
818614FC8	SEYMOUR IND SEW WKS REV			2	1FE	261,464	103.9640	270,306	260,000	260,923		(290)			3.000	2.938	JJ	3,900	7,800	02/12/2018	07/01/2027
820794CE3	SHAWNEE ST UNIV OHIO GEN RCPTS			2	2FE	355,313	107.9950	356,384	330,000	350,311		(2,863)			3.750	2.807	JD	1,031	12,375	02/12/2018	06/01/2027
837151FP9	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1FE	621,438	103.3050	630,161	610,000	613,564		(1,135)			3.572		JD	1,816	23,314	04/20/2012	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837545GC0	SOUTH DAKOTA CONSERVANCY DIST REV			1	1FE	1,000,000	104.1360	1,041,360	1,000,000	1,000,000					4.384	4.383	FA	18,267	43,840	02/12/2018	08/01/2021
837545JU7	SOUTH DAKOTA CONSERVANCY DIST REV			1	1FE	748,193	104.8140	786,105	750,000	749,014		172			3.083	3.109	FA	9,634	23,123	08/13/2014	08/01/2025
837549MF8	SOUTH DAKOTA ECONOMIC DEV FIN AUTH ECONO				1FE	405,000	100.3280	406,328	405,000	405,000					3.125	3.123	AO	3,164	12,656	02/12/2018	04/01/2020
83755LXE1	SOUTH DAKOTA ST BLDG AUTH REV			2	1FE	363,150	109.4350	383,023	350,000	359,501		(1,962)			4.000	3.620	JD	1,167	14,000	02/12/2018	06/01/2029
83755LYA8	SOUTH DAKOTA ST BLDG AUTH REV				1FE	500,000	100.2330	501,165	500,000	500,000					2.324	2.323	JD	968	11,620	05/13/2015	06/01/2020
83755LZX7	SOUTH DAKOTA ST BLDG AUTH REV			2	1FE	407,244	113.9250	432,915	380,000	402,335		(2,637)			4.000	3.349	JD	1,267	15,200	02/12/2018	06/01/2031
83755VPS7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			2	1FE	1,000,000	101.9530	1,019,530	1,000,000	1,000,000					5.300	5.299	FA	22,083	53,000	02/12/2018	08/01/2025
83756CHU2	SOUTH DAKOTA HSG DEV AUTH				1FE	935,000	104.1990	974,261	935,000	935,000					3.396	3.395	MN	5,292	31,753	02/12/2018	05/01/2024
847184TP3	SPARTANBURG S C WTRWKS REV			2	1FE	261,378	113.8900	284,725	250,000	258,893		(1,336)			4.000	3.508	JD	833	10,000	02/12/2018	12/01/2028
85732MK30	STATE PUB SCH BLDG AUTH PA COLLEGE REV			2	1FE	1,405,028	110.6760	1,527,329	1,380,000	1,395,827		(2,582)			4.000	3.853	MN	9,200	55,200	02/12/2018	05/01/2030
85732MLV7	STATE PUB SCH BLDG AUTH PA COLLEGE REV			2	1FE	1,048,486	104.8240	1,048,240	1,000,000	1,008,294		(6,723)			5.500	5.093	MS	18,333	55,000	02/12/2018	03/01/2023
880558FC0	TENNESSEE ST SCH BD AUTH			2	1FE	654,570	104.3000	677,950	650,000	652,371		(429)			3.262	3.191	MN	3,534	21,203	09/03/2014	11/01/2025
88213ABV6	TEXAS A & M UNIV REVS			1	1FE	750,000	103.1940	773,955	750,000	750,000					2.783	2.783	MN	2,667	20,873	01/07/2015	05/15/2024
88213ACN3	TEXAS A & M UNIV REVS			2	1FE	1,058,220	108.4190	1,084,190	1,000,000	1,034,018		(5,681)			4.000	3.386	MN	5,111	40,000	07/01/2015	05/15/2026
88213ADS1	TEXAS A & M UNIV REVS				1FE	750,000	102.8620	771,465	750,000	750,000					2.666	2.666	MN	2,555	19,995	03/22/2016	05/15/2025
882806EQ1	TEXAS TECH UNIV REVS				1FE	750,000	102.5950	769,463	750,000	750,000					2.761	2.761	FA	7,823	20,708	03/18/2015	02/15/2023
889379QP1	TOLEDO OHIO SEW SYS REV			2	1FE	246,935	109.6050	263,052	240,000	244,815		(1,139)			4.000	3.528	MN	1,227	9,600	02/12/2018	11/15/2024
890625AL0	TOPEKA KANS PUB BLDG COMMN LEASEHOLD REV			2	1FE	982,390	103.1360	1,031,360	1,000,000	990,485		1,450			3.250	3.429	JD	2,708	32,500	11/06/2013	12/01/2025
90470PAN6	UNIFIED FIRE SVC AREA UTAH LOC BLDG AUTH			2	1FE	924,012	105.6950	951,255	900,000	915,713		(2,480)			3.000	2.789	AO	6,750	27,000	07/21/2016	04/01/2030
914023LH7	UNIVERSITY AKRON OHIO GEN RCPTS			2	1FE	1,069,940	108.4450	1,084,450	1,000,000	1,047,104		(6,544)			3.500	2.965	JJ	17,500	35,000	05/20/2016	01/01/2031
914026QN2	UNIVERSITY ALA GEN REV			2	1FE	458,223	109.1680	480,339	440,000	452,490		(3,080)			4.000	3.600	AO	4,400	17,600	02/12/2018	10/01/2029
91417KE64	UNIVERSITY COLO ENTERPRISE SYS REV			2	1FE	264,965	111.0340	277,585	250,000	260,772		(2,252)			4.000	3.350	JD	833	10,000	02/12/2018	06/01/2028
914716VD4	UNIVERSITY N C CHARLOTTE REV			2	1FE	1,655,000	100.6810	1,666,271	1,655,000	1,655,000					4.832	4.829	AO	19,992	79,970	02/12/2018	04/01/2021
9147607L1	UNIVERSITY OKLA REVS			2	1FE	1,000,000	104.0950	1,040,950	1,000,000	1,000,000					5.044	5.044	JJ	25,220	50,440	02/12/2018	07/01/2026
91476PPJ1	UNIVERSITY OKLA REVS				1FE	750,000	102.0060	765,045	750,000	750,000					2.960	2.960	JJ	11,100	22,200	09/11/2015	07/01/2022
9151154Y2	UNIVERSITY TEX PERM UNIV FD			2	1FE	266,625	110.9230	277,308	250,000	262,887		(2,653)			4.000	3.295	JJ	5,000	10,000	02/12/2018	07/01/2029
9151158F9	UNIVERSITY TEX PERM UNIV FD			1,2	1FE	1,037,928	105.6260	1,172,449	1,110,000	1,039,144		1,216			3.376	3.750	JJ	18,737	18,737	03/11/2019	07/01/2047
917567EX3	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	220,000	101.5090	223,320	220,000	220,000					3.443	3.443	JD	736		11/07/2019	12/15/2042
92774GKU8	VIRGINIA BEACH VA DEV AUTH PUB FAC REV			2	1FE	266,486	113.4940	283,735	250,000	262,637		(2,067)			4.000	3.207	JJ	4,611	10,000	02/12/2018	07/15/2027
927781TJ3	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1FE	1,012,541	100.2400	1,002,400	1,000,000	1,000,163		(1,862)			4.875	4.802	FA	20,313	48,750	02/12/2018	02/01/2022
92778LBK5	VIRGINIA COMWLTH UNIV HEALTH SYS AUTH RE			1	1FE	803,220	106.2400	796,800	750,000	783,539		(7,843)			3.858	2.672	JJ	14,468	28,935	06/09/2017	01/01/2024
92778VEU8	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1FE	750,000	102.9510	772,133	750,000	750,000					2.720	2.720	FA	8,500	20,400	07/19/2017	02/01/2025
92812VBZ8	VIRGINIA ST HSG DEV AUTH			2	1FE	500,000	102.6570	513,285	500,000	500,000					3.296	3.295	MN	2,747	16,480	10/29/2014	11/01/2024
928172WD3	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1FE	953,811	111.6460	1,116,460	1,000,000	978,320		4,118			4.800	5.340	FA	20,000	48,000	02/12/2018	08/01/2024
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1FE	57,809	113.6480	62,506	55,000	57,080		(391)			4.000	3.150	MN	367	2,200	02/12/2018	11/01/2028
92818MQK9	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1FE	425,684	110.5270	447,634	405,000	420,317		(2,882)			4.000	3.457	MN	2,700	16,200	02/12/2018	11/01/2028
93638RFR1	WARSAW IND MULTI-SCH BLDG CORP			2	1FE	1,030,163	112.4950	1,124,950	1,000,000	1,022,679		(2,771)			4.000	3.726	JJ	18,444	40,000	02/12/2018	07/15/2030
946363LA4	WAYNE TWP IND MARION CNTY SCH BLDG CORP				1FE	402,222	112.0500	420,188	375,000	396,145		(2,881)			4.000	3.042	JJ	6,917	15,000	02/12/2018	07/15/2026
952718XF6	WEST FARGO N D			2	1FE	319,523	110.7600	332,280	300,000	313,964		(2,983)			4.000	3.131	MN	2,000	12,000	02/12/2018	05/01/2026
952753DV0	WEST FARGO N D WTR & SWR REV			2	1FE	294,269	104.5430	297,948	285,000	289,691		(2,457)			3.750	3.185	MN	1,781	10,688	02/12/2018	11/01/2023
95308RJH3	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	264,949	112.3120	280,780	250,000	261,677		(1,759)			4.000	3.408	JD	444	10,000	02/12/2018	12/15/2029
953699CU7	WEST LAFAYETTE IND REDEV AUTH			2	1FE	256,280	110.8450	266,028	240,000	252,989		(1,765)			3.750	3.114	FA	3,750	9,000	02/12/2018	08/01/2030
957897HK0	WESTERN CAROLINA UNIV N C REV			2	1FE	265,658	111.5770	278,943	250,000	262,127		(1,896)			4.000	3.416	AO	2,500	10,000	02/12/2018	10/01/2030
967338XE9	WICHITA KANS WTR & SWR UTIL REV			2	1FE	356,317	108.1890	373,252	345,000	353,327		(1,604)			3.500	3.181	AO	3,019	12,075	02/12/2018	10/01/2029
975680CD9	WINSTON-SALEM N C LTD OBLIG			2	1FE	169,988	108.1470	178,443	165,000	167,900		(1,125)			4.500	3.732	JD	619	7,425	02/12/2018	06/01/2022
975680CR8	WINSTON-SALEM N C LTD OBLIG				1FE	242,104	108.0770	253,981	235,000	239,130		(1,602)			4.500	3.732	JD	881	10,575	02/12/2018	06/01/2022
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						148,820,523	XXX	153,235,967	144,850,000	147,758,947		(396,903)			XXX	XXX	XXX	1,539,938	5,119,748	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
30711XEP5	CAS 17C01 1M2 - CMO			4	1	808,848	105.3661	790,246	750,000	796,227		(12,621)			5.342	3.542	MON	668	36,557	03/04/2019	07/25/2029
30711XUX0	CAS 17C07 1M2 - CMO			4	1	5,062,031	101.7037	5,085,187	5,000,000	5,055,332		(6,699)			4.192	3.693	MON	4,076	54,278	10/02/2019	05/25/2030
31335BQL3	FH G61359 - RMBS			4	1	1,843,449	105.3868	1,947,620	1,848,069	1,843,620		79			3.500	3.546	MON	5,390	64,682	04/20/2018	03/01/2048
3136B1UG7	FNR 1826B DH - CMO/RMBS			4	1	1,902,070	103.4039	1,957,029	1,892,607	1,899,019		(1,306)			3.500	3.383	MON	5,520	66,241	05/10/2018	06/25/2046
3138ERYX2	FN AL9725 - RMBS			4	1	2,429,304	106.5270	2,598,829	2,439,596	2,429,334		122			3.500	3.563	MON	7,115	85,386	04/25/2018	01/01/2047
3138WHNF5	FN AS7589 - RMBS			4	1	4,739,913	104.8441	4,934,822	4,706,818	4,739,503		(410)			3.500	3.338	MON	13,728	151,010	01/08/2019	07/01/2046
3140J76B6	FN BM3565 - RMBS			4	1	1,999,801	102.7270	2,117,446	2,061,235	2,000,041		806			3.000	3.501	MON	5,153	61,837	04/19/2018	10/01/2047
3140J86V0	FN BM4483 - RMBS			4	1	975,815	106.8802	1,011,349	946,245	974,107		(1,708)			4.000	3.245	MON	3,154	28,387	03/13/2019	09/01/2048
3140J9ME8	FN BM4856 - RMBS			4	1	1,458,065	107.6400	1,522,363	1,414,310	1,457,676		(389)			4.000	3.295	MON	4,714	42,429	03/13/2019	04/01/2047
3140Q94H3	FN CA2623 - RMBS			4	1	3,670,183	107.7831	3,873,523	3,593,815	3,658,481		(12,106)			4.000	3.376	MON	11,979	143,753	12/17/2018	11/01/2048
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						24,889,479	XXX	25,838,414	24,652,695	24,853,340		(34,232)			XXX	XXX	XXX	61,497	734,560	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
3136AY2H5	FNA 17M14A A2 - CMBS			4	1	1,710,454	102.7810	1,850,058	1,800,000	1,726,986		9,604			2.876	3.634	MON	4,314	52,489	07/25/2018	11/25/2027
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						1,710,454	XXX	1,850,058	1,800,000	1,726,986		9,604			XXX	XXX	XXX	4,314	52,489	XXX	XXX
U.S. Special Revenue, Special Assessment - Other Loan-Backed and Structured Securities																					
472737FF7	JEFFERSON CNTY COLO SCH DIST NO R-1 CTFS				1FE	600,000	100.1240	600,744	600,000	600,000					2.250	2.250	JD	600	13,500	04/23/2015	06/15/2020
2899999 Subtotal - U.S. Special Revenue, Special Assessment - Other Loan-Backed and Structured Securities						600,000	XXX	600,744	600,000	600,000					XXX	XXX	XXX	600	13,500	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						176,020,456	XXX	181,525,183	171,902,695	174,939,273		(421,531)			XXX	XXX	XXX	1,606,349	5,920,297	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055AL6	AFLAC INC			1	1FE	982,552	105.1895	1,051,895	1,000,000	992,274		2,072			3.625	3.866	JD	1,611	36,250	02/12/2018	06/15/2023
00185AAC8	AON PLC		C	1,2	2FE	167,808	107.4241	187,992	175,000	168,081		167			4.450	4.731	MN	800	7,788	04/20/2018	05/24/2043
00185AAD6	AON PLC		C	1,2	2FE	263,045	106.0572	275,749	260,000	262,201		(543)			4.000	3.762	MN	982	10,400	06/08/2018	11/27/2023
00206RAX0	AT&T INC			1	2FE	999,367	103.4068	1,034,068	1,000,000	999,905		113			4.450	4.457	MN	5,686	44,500	02/12/2018	05/15/2021
00206RBD3	AT&T INC			1	2FE	954,659	101.9044	1,019,044	1,000,000	985,303		6,569			3.000	3.727	FA	11,333	30,000	02/12/2018	02/15/2022
00206RCE0	AT&T INC			1,2	2FE	1,027,593	106.0309	1,060,309	1,000,000	1,014,618		(3,362)			3.900	3.517	MS	11,917	39,000	02/12/2018	03/11/2024
00206RDQ2	AT&T INC			1,2	2FE	556,123	109.6931	630,735	575,000	558,264		1,959			4.250	4.734	MS	8,146	24,438	11/26/2018	03/01/2027
00206RGL0	AT&T INC			1,2	2FE	342,045	108.6173	380,161	350,000	343,203		698			4.100	4.387	FA	5,421	14,350	04/20/2018	02/15/2028
002824BB5	ABBOTT LABORATORIES			1,2	1FE	967,805	103.7530	1,037,530	1,000,000	980,226		3,464			2.950	3.368	MS	8,686	29,500	02/12/2018	03/15/2025
002824BH2	ABBOTT LABORATORIES			1,2	1FE	1,120,569	130.8119	1,406,228	1,075,000	1,119,678		(814)			4.900	4.628	MN	4,536	52,675	11/26/2018	11/30/2046
002824BN9	ABBOTT LABORATORIES			1,2	1FE	155,667	125.8070	188,711	150,000	155,547		(120)			4.750	4.492	AO	1,504	7,125	01/23/2019	04/15/2043
00287YAP4	ABBVIE INC			1,2	2FE	507,187	102.8475	529,665	515,000	509,833		1,715			3.200	3.574	MN	2,518	16,480	06/08/2018	11/06/2022
00287YBC2	ABBVIE INC			1,2	2FE	194,750	105.2444	205,227	195,000	194,827		63			3.750	3.775	MN	955	8,450	09/13/2018	11/14/2023
00287YBD0	ABBVIE INC			1,2	2FE	2,226,218	115.0310	2,588,198	2,250,000	2,227,109		787			4.875	4.942	MN	14,320	126,750	09/13/2018	11/14/2048
00388WAH4	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C		1FE	200,000	102.6898	205,380	200,000	200,000					4.000	4.000	AO	1,956		09/26/2019	10/03/2049
00440EAW7	CHUBB INA HOLDINGS INC			1,2	1FE	182,898	120.3056	210,535	175,000	182,622		(161)			4.350	4.076	MN	1,226	7,613	04/20/2018	11/03/2045
00507UAS0	ALLERGAN FUNDING SCS		C	1,2	2FE	338,468	104.8113	366,840	350,000	341,013		1,531			3.800	4.357	MS	3,916	13,300	04/20/2018	03/15/2025
00774MAE5	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	397,148	103.5000	434,700	420,000	400,448		1,980			3.875	4.572	JJ	7,143	16,275	04/20/2018	01/23/2028
00912XAT1	AIR LEASE CORP			1,2	2FE	513,389	102.3811	552,858	540,000	520,741		4,766			3.000	4.047	MS	4,770	16,200	06/08/2018	09/15/2023
00912XBF0	AIR LEASE CORP			1,2	2FE	513,334	110.4066	574,114	520,000	514,076		582			4.625	4.786	AO	6,013	24,985	09/10/2018	10/01/2028
020002BG5	ALLSTATE CORP			1,2	1FE	139,024	111.3289	155,860	140,000	139,043		19			3.850	3.889	FA	3,009		06/05/2019	08/10/2049
02209SAU7	ALTRIA GROUP INC			1,2	2FE	318,777	98.8704	346,046	350,000	324,315		3,317			2.625	3.878	MS	2,680	9,188	04/20/2018	09/16/2026
023135BC9	AMAZON.COM INC			1,2	1FE	702,170	105.7368	740,158	700,000	701,757		(189)			3.150	3.113	FA	7,901	22,050	11/17/2017	08/22/2027
023135BJ4	AMAZON.COM INC			1,2	1FE	1,929,320	117.3598	2,347,196	2,000,000	1,930,777		1,383			4.050	4.264	FA	29,025	81,000	12/10/2018	08/22/2047
02376RAC6	AMERICAN AIRLINES GROUP INC			1	3FE	255,000	105.3181	268,561	255,000	255,000					5.000	4.999	JD	1,063	6,765	05/16/2019	06/01/2022
0258M0EL9	AMERICAN EXPRESS CREDIT CORP			2	1FE	336,032	106.4724	372,653	350,000	338,316		1,370			3.300	3.826	MN	1,861	11,550	04/20/2018	05/03/2027
026874DL8	AMERICAN INTERNATIONAL GROUP INC			1,2	2FE	1,152,738	119.8535	1,498,169	1,250,000	1,154,360		1,548			4.750	5.274	AO	14,844	59,375	12/12/2018	04/01/2048
03027XAB6	AMERICAN TOWER CORP			1	2FE	512,673	103.6437	538,947	520,000	515,006		1,511			3.500	3.833	JJ	7,634	18,200	06/08/2018	01/31/2023
03027XAR1	AMERICAN TOWER CORP			1,2	2FE	1,683,033	104.7894	1,912,407	1,825,000	1,697,151		12,891			3.600	4.655	JJ	30,295	65,700	11/26/2018	01/15/2028
031162BV1	AMGEN INC			1,2	2FE	750,793	105.6075	792,056	750,000	750,458		(74)			3.625	3.610	MN	2,945	27,188	02/12/2018	05/22/2024
031162CD0	AMGEN INC			1,2	2FE	1,698,282	115.5861	2,080,550	1,800,000	1,700,062		1,630			4.563	4.928	JD	3,650	82,134	11/26/2018	06/15/2048
03522AAJ9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	220,055	118.6218	249,106	210,000	219,753		(170)			4.900	4.593	FA	4,288	10,290	04/20/2018	02/01/2046
035242AL0	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2FE	1,343,471	103.5029	1,395,219	1,348,000	1,345,065		914			3.300	3.375	FA	18,535	44,484	03/19/2018	02/01/2023
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2FE	667,934	106.8808	694,725	650,000	663,606		(2,068)			3.650	3.266	FA	9,885	23,725	11/17/2017	02/01/2026
036752AB9	ANTHEM INC			1,2	2FE	998,000	105.5370	1,055,370	1,000,000	998,378		197			3.650	3.674	JD	3,042	36,500	02/12/2018	12/01/2027
036752AK9	ANTHEM INC			1,2	2FE	129,206	99.0829	128,808	130,000	129,211		5			3.700	3.734	MS	1,496		09/04/2019	09/15/2049
037833AK6	APPLE INC			1	1FE	1,939,300	101.6729	2,033,458	2,000,000	1,975,382		6,916			2.400	2.786	MN	7,733	48,000	04/09/2014	05/03/2023
037833BX7	APPLE INC			1,2	1FE	526,951	125.1145	613,061	490,000	525,694		(742)			4.650	4.189	FA	8,101	22,785	04/20/2018	02/23/2046
037833DQ0	APPLE INC			1,2	1FE	451,679	97.4021	443,180	455,000	451,700		21			2.950	2.987	MS	4,101		09/04/2019	09/11/2049
038222AH8	APPLIED MATERIALS INC			1,2	1FE	1,081,423	100.5195	1,065,507	1,060,000	1,064,585		(6,777)			2.625	1.998	AO	6,956	27,825	05/24/2017	10/01/2020
038522AK4	ARAMARK			1,2	3FE	159,968	102.6250	164,200	160,000	159,978		9			5.125	5.129	JJ	3,781	8,200	11/01/2018	01/15/2024
040555CR3	ARIZONA PUBLIC SERVICE CO			1	1FE	452,885	100.0013	450,006	450,000	450,000		(1,168)			2.200	1.946	JJ	4,565	11,715	06/07/2017	01/15/2020
05369AAC5	AVIATION CAPITAL GROUP LLC			1,2	2FE	996,090	103.2734	1,032,734	1,000,000	997,343		776			3.875	3.961	MN	6,458	38,750	05/01/2018	05/01/2023
05526DBB0	BAT CAPITAL CORP			1,2	2FE	1,279,453	101.8858	1,324,515	1,300,000	1,282,670		1,927			3.557	3.757	FA	17,469	46,241	04/20/2018	08/15/2027
05565EAH8	BMW US CAPITAL LLC			1,2	1FE	327,471	101.1459	354,011	350,000	331,739		2,556			2.800	3.741	AO	2,178	9,800	04/20/2018	04/11/2026
05565QDA3	BP CAPITAL MARKETS PLC		C	1	1FE	347,743	106.4682	372,639	350,000	348,259		313			3.506	3.612	MS	3,545	12,271	04/20/2018	03/17/2025
05583JAC6	BPCE SA		C		1FE	1,621,130	103.4632	1,810,606	1,750,000	1,636,994		11,968			3.500	4.490	AO	11,569	61,250	08/29/2018	10/23/2027
05583JAE2	BPCE SA		C		1FE	1,988,300	112.3878	2,247,756	2,000,000	1,989,670		1,074			4.625	4.698	MS	28,007	92,500	09/05/2018	09/12/2028
05964HAE5	BANCO SANTANDER SA		C		1FE	796,512	102.0780	816,624	800,000	797,864		657			3.125	3.215	FA	8,889	25,000	11/17/2017	02/23/2023
05964HAJ4	BANCO SANTANDER SA		C		1FE	1,544,944	109.2029	1,747,246	1,600,000	1,551,287		4,805			4.379	4.830	AO	15,375	70,064	08/29/2018	04/12/2028
06051GFC8	BANK OF AMERICA CORP				1FE	230,769	130.8046	274,690	210,000	229,999		(459)			5.000	4.357	JJ	4,667	10,500	04/20/2018	01/21/2044
06051GGC7	BANK OF AMERICA CORP			2	2FE	2,232,395	108.3006	2,517,989	2,325,000	2,241,814		8,620			4.183	4.731	MN	9,725	97,255	11/26/2018	11/25/2027
06051GGF0	BANK OF AMERICA CORP			1,2,5	1FE	668,525	107.2773	697,302	650,000	663,721		(1,682)			3.824	3.517	JJ	11,116	24,856	11/17/2017	01/20/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051GGG8	BANK OF AMERICA CORP			1,2,5	1FE	1,932,200	121.9484	2,438,968	2,000,000	1,933,451		1,185			4.443	4.657	JJ	39,740	88,860	12/10/2018	01/20/2048
06051GHG7	BANK OF AMERICA CORP			1,2,5	1FE	517,587	108.8100	571,253	525,000	518,567		597			3.970	4.133	MS	6,716	20,843	04/20/2018	03/05/2029
06406RAB3	BANK OF NEW YORK MELLON CORP			2,5	1FE	510,363	105.6840	554,841	525,000	512,546		1,310			3.442	3.786	FA	7,228	18,071	04/20/2018	02/07/2028
06738EBB0	BARCLAYS PLC		C	1,2,5	2FE	385,000	104.9311	403,985	385,000	385,000					4.338	4.339	MN	2,088	16,701	05/09/2018	05/16/2024
07274NAL7	BAYER US FINANCE II LLC			1,2	2FE	1,979,980	109.0815	2,181,630	2,000,000	1,982,137		1,632			4.375	4.497	JD	3,889	87,500	08/29/2018	12/15/2028
07274NAY9	BAYER US FINANCE II LLC			1	2FE	85,725	110.1894	84,846	77,000	85,490		(235)			5.500	3.332	FA	1,600		10/25/2019	08/15/2025
075887BW8	BECTON DICKINSON AND CO			1,2	2FE	1,883,840	106.3941	2,127,882	2,000,000	1,896,094		11,604			3.700	4.532	JD	5,139	74,000	12/10/2018	06/06/2027
075887BX6	BECTON DICKINSON AND CO			1,2	2FE	1,492,365	118.5866	1,778,799	1,500,000	1,492,588		179			4.669	4.701	JD	4,864	70,035	08/29/2018	06/06/2047
09659W2A1	BNP PARIBAS SA		C		1FE	1,468,980	101.8420	1,527,630	1,500,000	1,481,716		7,255			2.950	3.486	MN	4,671	44,250	03/19/2018	05/23/2022
09659W2F0	BNP PARIBAS SA		C		1FE	1,107,568	110.7734	1,218,507	1,100,000	1,106,984		(584)			4.400	4.311	FA	18,419	48,400	02/04/2019	08/14/2028
110122BG2	BRISTOL-MYERS SQUIBB CO			1	1FE	745,493	103.1123	773,342	750,000	748,696		502			3.250	3.319	FA	9,208	24,375	08/14/2012	08/15/2022
11134LAR0	BROADCOM CORP			1,2	2FE	2,137,314	101.0582	2,440,556	2,415,000	2,165,968		24,528			3.500	5.075	JJ	38,975	84,525	11/26/2018	01/15/2028
114259AN4	BROOKLYN UNION GAS CO			1,2	1FE	770,573	103.7088	777,816	750,000	765,232		(2,288)			3.407	3.042	MS	7,879	25,553	07/26/2017	03/10/2026
12189LAG6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	202,055	122.5054	226,635	185,000	201,620		(435)			4.950	4.308	MS	2,696	9,158	01/23/2019	09/15/2041
12189LAH4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	748,125	102.2172	766,629	750,000	749,553		215			3.050	3.078	MS	6,735	22,875	02/28/2012	03/15/2022
125523AK6	CIGNA CORP			1,2	2FE	1,820,894	118.8023	2,168,142	1,825,000	1,821,619		706			4.900	4.912	JD	3,974	111,284	09/06/2018	12/15/2048
12572QAG0	CME GROUP INC			1,2	1FE	806,800	103.5136	828,109	800,000	804,140		(745)			3.000	2.891	MS	7,067	24,000	03/23/2016	03/15/2025
126408GV9	CSX CORP			1,2	2FE	1,066,819	102.5548	1,025,548	1,000,000	1,017,349		(14,439)			4.250	2.878	JD	3,542	42,500	02/12/2018	06/01/2021
126408HN6	CSX CORP			1,2	2FE	2,374,056	121.1101	2,906,642	2,400,000	2,374,620		529			4.750	4.818	MN	14,567	114,000	11/29/2018	11/15/2048
126650BZ2	CVS CAREMARK CORP			1,2	2FE	748,958	101.6154	762,116	750,000	749,674		116			2.750	2.766	JD	1,719	20,625	11/26/2012	12/01/2022
126650CW8	CVS HEALTH CORP			1,2	2FE	4,455,945	107.2302	4,825,359	4,500,000	4,466,309		5,902			4.100	4.261	MS	49,200	184,500	03/06/2018	03/25/2025
126650CX6	CVS HEALTH CORP			1,2	2FE	183,309	109.0670	201,774	185,000	183,508		159			4.300	4.418	MS	2,121	7,955	09/20/2018	03/25/2028
126650CZ1	CVS HEALTH CORP			1,2	2FE	502,196	118.4796	580,550	490,000	501,901		(163)			5.050	4.890	MS	6,599	24,745	04/20/2018	03/25/2048
133131AX0	CAMDEN PROPERTY TRUST			1,2	1FE	3,220,125	104.1276	3,227,956	3,100,000	3,218,770		(1,355)			3.150	2.690	JJ	52,623		11/12/2019	07/01/2029
133434AA8	CAMERON LNG LLC			1,2	1FE	1,700,000	99.9745	1,699,567	1,700,000	1,700,000					2.902	2.902	JJ	2,467		12/05/2019	07/15/2031
133434AD2	CAMERON LNG LLC			1,2	1FE	55,000	102.2458	56,235	55,000	55,000					3.701	3.701	JJ	102		12/05/2019	01/15/2039
14040HBW4	CAPITAL ONE FINANCIAL CORP			2	2FE	333,484	107.4973	376,241	350,000	335,880		1,436			3.800	4.399	JJ	5,579	13,300	04/20/2018	01/31/2028
14042RNW7	CAPITAL ONE NA			2	2FE	249,885	100.1456	250,364	250,000	249,897		12			2.150	2.166	MS	1,717		09/03/2019	09/06/2022
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	6,793,608	100.2885	6,819,618	6,800,000	6,793,789		181			2.150	2.170	MN	21,524		11/04/2019	11/08/2024
15135BAQ4	CENTENE CORP			1,2	3FE	2,046,581	103.0000	2,121,800	2,060,000	2,046,684		103			4.250	4.347	JD	6,080		11/21/2019	12/15/2027
15723RAA2	CFX ESCROW CORP			1,2	3FE	500,000	106.3750	531,875	500,000	500,000					6.000	5.999	FA	11,333	15,833	02/05/2019	02/15/2024
161175AY0	CHARTER COMMUNICATIONS INC			1,2	2FE	214,496	110.0735	231,154	210,000	213,540		(570)			4.908	4.559	JJ	4,524	10,307	04/20/2018	07/23/2025
166754AS0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1FE	2,987,730	106.3644	3,190,932	3,000,000	2,989,673		1,100			3.700	3.748	JD	9,250	111,000	02/27/2018	06/01/2028
17252MAL4	CINTAS CORP NO 2			1,2	1FE	752,948	102.9182	771,887	750,000	750,753		(307)			3.250	3.205	JD	2,031	24,375	06/05/2012	06/01/2022
17275RAN2	CISCO SYSTEMS INC			1	1FE	1,011,543	106.8970	1,068,970	1,000,000	1,005,871		(1,254)			3.625	3.473	MS	11,781	36,250	02/12/2018	03/04/2024
17275RAW2	CISCO SYSTEMS INC			1	1FE	757,583	107.4591	805,943	750,000	754,489		(731)			3.500	3.379	JD	1,167	26,250	07/17/2015	06/15/2025
172967LD1	CITIGROUP INC			1,2,5	1FE	821,486	107.2493	900,894	840,000	824,226		1,643			3.887	4.166	JJ	15,509	32,651	04/20/2018	01/10/2028
172967MD0	CITIGROUP INC			1,2	1FE	3,187,175	124.9160	3,934,854	3,150,000	3,186,415		(534)			4.650	4.577	JJ	64,286	146,475	12/12/2018	07/23/2048
20030NBZ3	COMCAST CORP			1,2	1FE	138,024	109.6538	164,481	150,000	138,227		203			4.000	4.499	FA	2,267	6,000	01/23/2019	08/15/2047
20030NCS8	COMCAST CORP			1,2	1FE	1,038,714	109.0344	1,133,958	1,040,000	1,038,970		218			3.950	3.969	AO	8,672	42,221	10/04/2018	10/15/2025
200340AT4	COMERICA INC			2	1FE	2,988,750	108.6666	3,259,998	3,000,000	2,989,604		854			4.000	4.046	FA	50,000	60,000	02/01/2019	02/01/2029
20268JAC7	COMMONSPIRIT HEALTH			1,2	2FE	150,000	99.9180	149,877	150,000	150,000					4.187	4.187	AO	2,268		08/07/2019	10/01/2049
20338QAB9	COMMSCOPE FINANCE LLC			1,2	4FE	1,225,281	104.2500	1,277,063	1,225,000	1,225,243		(38)			5.500	5.494	MS	22,458	35,933	02/19/2019	03/01/2024
20369EAA0	COMMUNITY HEALTH NETWORK INC			1	1FE	1,019,376	107.2964	1,072,964	1,000,000	1,012,515		(2,027)			4.237	3.974	MN	7,062	42,370	02/12/2018	05/01/2025
21036PBC1	CONSTELLATION BRANDS INC			1,2	2FE	1,505,625	112.2679	1,684,019	1,500,000	1,505,251		(351)			4.650	4.601	MN	8,913	72,850	12/13/2018	11/15/2028
22160KAL9	COSTCO WHOLESALE CORP			1,2	1FE	756,473	103.1732	773,799	750,000	754,282		(936)			2.750	2.610	MN	2,464	20,625	08/02/2017	05/18/2024
22160KAM7	COSTCO WHOLESALE CORP			1,2	1FE	234,333	105.6024	258,726	245,000	236,083		1,047			3.000	3.565	MN	878	7,350	04/20/2018	05/18/2027
225401AM0	CREDIT SUISSE GROUP AG		C	1,2,5	2FE	340,000	100.2061	340,701	340,000	340,000					2.593	2.593	MS	2,694		09/04/2019	09/11/2025
225433AF8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2FE	2,288,595	125.8386	2,957,207	2,350,000	2,289,988		1,285			4.875	5.055	MN	14,639	114,563	11/26/2018	05/15/2045
22546QAP2	CREDIT SUISSE AG (NEW YORK BRANCH)				1FE	495,545	106.2125	531,063	500,000	496,646		665			3.625	3.783	MS	5,639	18,125	04/20/2018	09/09/2024
22822VAG6	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	333,431	102.9952	360,483	350,000	337,462		2,416			3.200	4.051	MS	3,733	11,200	04/20/2018	09/01/2024
22822VAK7	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	104,231	106.3325	116,966	110,000	104,886		516			3.800	4.489	FA	1,579	4,180	09/20/2018	02/15/2028
233851DL5	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	998,100	104.0807	1,040,807	1,000,000	998,723		390			3.700	3.741	MN	5,858	37,000	05/01/2018	05/04/2023
25156PBB8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	2,024,620	110.8403	2,216,806	2,000,000	2,021,780		(2,146)			4.375	4.220	JD	2,431	87,500	08/29/2018	06/21/2028
25272KAK9	DIAMOND 1 FINANCE CORP			1,2	2FE	187,143	115.1637	201,536	175,000	184,918		(1,332)			6.020	4.977	JD	468	10,535	04/20/2018	06/15/2026
26078JAD2	DOWDUPONT INC			1,2	2FE	1,950,000	113.5281	2,213,798	1,950,000	1,950,000					4.725	4.725	MN	11,773	88,810	11/14/2018	11/15/2028
26078JAF7	DOWDUPONT INC			1,2	2FE	2,067,340	123.3535	2,541,082	2,060,000	2,067,238		(102)			5.419	5.394	MN	14,264	107,600	01/23/2019	11/15/2048
26441CAT2	DUKE ENERGY CORP			1,2	2FE	863,060	102.3373	1,023,373	1,000,000	865,759		2,569			3.750	4.632	MS	12,500	37,500	12/12/2018	09/01/2046
26442CAN4	DUKE ENERGY CAROLINAS LLC			1,2	1FE	193,029	110.3324	204,115	185,000	192,906		(123)			4.000	3.720	MS	1,871	3,700	05/31/2019	09/30/2042
26442TAC1	DUKE UNIVERSITY			1	1FE	1,085,580	114.1197	1,141,197	1,000,000	1,084,332		(1,248)			4.077	3.601	AO	10,193	20,385	04/01/2019	10/01/2048
268648AQ5	EMC CORP			1	3FE	1,001,013	100.0000	1,000,000	1,000,000	988,110		27,689			2.650	5.593	JD	2,208	26,500	02/12/2018	06/01/2020
278062AE4	EATON CORP			1	2FE	156,071	111.1623	166,743	150,000	155,982		(89)			4.150	3.885	MN	1,020	3,113	05/31/2019	11/02/2042
278642AL7	EBAY INC			1,2	2FE	748,553	104.2306	781,730	750,000	749,289		156			3.450	3.473	FA	10,781	25,875	07/24/2014	08/01/2024
278865BD1	ECOLAB INC			1,2	1FE	996,965	105.3399	1,053,399	1,000,000	997,532		288			3.250	3.286	JD	2,708	32,500	02/12/2018	12/01/2027
291011BG8	EMERSON ELECTRIC CO			1,2	1FE	752,393	104.6547	784,910	750,000	751,387		(228)			3.150	3.112	JD	1,969	23,625	05/21/2015	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29273RBK4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	531,922	104.6665	575,666	550,000	534,225		1,819			4.200	4.669	AO	4,877	23,100	09/20/2018	04/15/2027
29364DAU4	ENTERGY ARKANSAS INC			1,2	1FE	1,083,405	105.1924	1,115,039	1,060,000	1,077,059		(2,505)			3.500	3.212	AO	9,275	37,100	05/09/2017	04/01/2026
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	108,759	115.9084	121,704	105,000	108,627		(76)			4.850	4.611	MS	1,499	5,093	04/20/2018	03/15/2044
30231GAR3	EXXON MOBIL CORP			1,2	1FE	754,403	102.4074	768,056	750,000	752,464		(763)			2.726	2.616	MS	6,815	20,445	05/11/2017	03/01/2023
31428XAV8	FEDEX CORP			1	2FE	734,903	101.5021	761,266	750,000	744,511		1,591			2.700	2.935	AO	4,275	20,250	05/22/2013	04/15/2023
31428XBB1	FEDEX CORP			1	2FE	229,499	96.3460	236,048	245,000	230,036		325			4.100	4.509	FA	4,185	10,045	04/20/2018	02/01/2045
31620MAK2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	508,387	104.1277	536,258	515,000	510,408		1,313			3.500	3.791	AO	3,805	18,025	06/08/2018	04/15/2023
337738AQ1	FISERV INC			1,2	2FE	279,871	105.4629	295,296	280,000	279,913		35			3.800	3.809	AO	2,660	10,817	09/20/2018	10/01/2023
337738AR9	FISERV INC			1,2	2FE	1,678,988	110.3171	1,875,391	1,700,000	1,681,017		1,862			4.200	4.355	AO	17,850	72,590	11/26/2018	10/01/2028
337932AF4	FIRSTENERGY CORP			1,2	2FE	259,457	105.4587	268,920	255,000	258,010		(932)			4.250	3.847	MS	3,191	10,838	06/08/2018	03/15/2023
345397WW9	FORD MOTOR CREDIT COMPANY LLC				2FE	478,890	100.1138	500,569	500,000	483,969		3,051			3.664	4.430	MS	5,750	18,320	04/20/2018	09/08/2024
345397ZB2	FORD MOTOR CREDIT COMPANY LLC			2	2FE	493,676	102.9540	514,770	500,000	495,434		1,357			4.140	4.457	FA	7,820	20,700	09/12/2018	02/15/2023
354613AK7	FRANKLIN RESOURCES INC			1	1FE	1,065,766	102.9944	1,091,741	1,060,000	1,063,562		(599)			2.850	2.781	MS	7,636	30,210	04/07/2016	03/30/2025
361448AW3	GATX CORP			1,2	2FE	264,186	102.8172	287,888	280,000	267,658		2,084			3.250	4.195	MS	2,300	9,100	04/20/2018	03/30/2025
361448BA0	GATX CORP			1,2	2FE	169,952	101.8898	188,496	185,000	171,639		1,330			3.500	4.566	MS	1,907	6,475	09/20/2018	03/15/2028
37045XBQ8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	336,567	104.6402	366,241	350,000	338,888		1,399			4.000	4.551	AO	3,306	14,000	04/20/2018	10/06/2026
37045XBT2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	215,620	105.3533	237,045	225,000	216,832		954			4.350	4.967	JJ	4,459	9,788	09/20/2018	01/17/2027
375558AZ6	GILEAD SCIENCES INC			1,2	1FE	1,005,040	106.1248	1,061,248	1,000,000	1,002,728		(483)			3.500	3.441	FA	14,583	35,000	11/13/2014	02/01/2025
375558BA0	GILEAD SCIENCES INC			1,2	1FE	71,047	115.6243	80,937	70,000	71,011		(20)			4.500	4.404	FA	1,313	3,150	04/20/2018	02/01/2045
375558BB8	GILEAD SCIENCES INC			1	1FE	519,950	100.4063	527,133	525,000	523,597		2,078			2.550	2.959	MS	4,463	13,388	03/20/2018	09/01/2020
378272AN8	GLENCORE FUNDING LLC			1,2	2FE	1,648,973	104.0650	1,821,138	1,750,000	1,662,279		10,058			4.000	4.829	MS	18,278	70,000	08/29/2018	03/27/2027
378272AT5	GLENCORE FUNDING LLC			1,2	2FE	696,689	104.4438	731,107	700,000	697,177		488			4.125	4.231	MS	8,743	14,438	03/12/2019	03/12/2024
38141GWZ3	GOLDMAN SACHS GROUP INC			1,2,5	1FE	1,035,000	109.9338	1,137,815	1,035,000	1,035,000					4.223	4.223	MN	7,285	43,708	04/18/2018	05/01/2029
38141GXD1	GOLDMAN SACHS GROUP INC			2	1FE	775,000	101.4097	785,925	775,000	775,000					3.080	3.123	FMAN	3,116	28,778	05/14/2018	05/15/2026
404280BB4	HSBC HOLDINGS PLC		C		1FE	519,923	106.5336	559,301	525,000	520,871		573			3.900	4.041	MN	2,048	20,475	04/20/2018	05/25/2026
404280BS7	HSBC HOLDINGS PLC		C	2,5	1FE	200,000	104.9151	209,830	200,000	200,000					3.950	3.951	MN	944	7,900	05/10/2018	05/18/2024
410345AJ1	HANESBRANDS INC			1,2	3FE	193,546	105.6250	211,250	200,000	194,766		1,053			4.625	5.304	MN	1,182	9,250	11/01/2018	05/15/2024
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	2,332,000	106.0000	2,332,000	2,200,000	2,330,730		(1,270)			4.875	4.145	JJ	56,902		11/13/2019	01/15/2030
436440AK7	HOLOGIC INC			1,2	3FE	141,375	103.2500	154,875	150,000	142,621		1,076			4.375	5.376	AO	1,385	6,563	11/01/2018	10/15/2025
437076BH4	HOME DEPOT INC			1,2	1FE	216,208	118.0203	247,843	210,000	216,001		(119)			4.250	4.072	AO	2,231	8,925	04/20/2018	04/01/2046
437076BW1	HOME DEPOT INC			1,2	1FE	2,029,620	111.6606	2,233,212	2,000,000	2,026,934		(2,540)			3.900	3.721	JD	5,417	78,000	12/10/2018	12/06/2028
443510AG7	HUBBELL INC			1,2	2FE	765,818	102.3447	767,585	750,000	760,925		(1,639)			3.350	3.087	MS	8,375	25,125	11/09/2016	03/01/2026
446150AJ3	HUNTINGTON BANCSHARES INC			2	2FE	798,424	101.0558	808,446	800,000	799,613		337			3.150	3.191	MS	7,490	25,200	03/09/2016	03/14/2021
446150AK0	HUNTINGTON BANCSHARES INC			2	2FE	1,058,399	100.3907	1,064,141	1,060,000	1,059,381		299			2.300	2.330	JJ	11,310	24,380	08/04/2016	01/14/2022
446438RQ8	HUNTINGTON NATIONAL BANK			2	1FE	995,800	100.5000	1,005,000	1,000,000	999,440		881			2.875	2.965	FA	10,462	28,750	08/17/2015	08/20/2020
44962LAF4	IHS MARKIT LTD		C	1,2	2FE	1,510,620	111.2500	1,668,750	1,500,000	1,509,492		(840)			4.750	4.660	FA	29,688	72,833	08/29/2018	08/01/2028
452308AT6	ILLINOIS TOOL WORKS INC			1,2	1FE	1,010,489	105.8933	1,058,933	1,000,000	1,005,278		(1,204)			3.500	3.362	MS	11,667	35,000	02/12/2018	03/01/2024
458140BH2	INTEL CORP			1,2	1FE	2,479,703	99.5000	2,462,625	2,475,000	2,479,677		(25)			2.450	2.428	MN	6,738		12/05/2019	11/15/2029
45866FAF1	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	803,168	104.7827	838,262	800,000	802,520		(272)			3.100	3.054	MS	7,302	24,800	08/18/2017	09/15/2027
459506AK7	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2FE	1,696,549	109.3459	1,858,880	1,700,000	1,696,961		384			4.450	4.475	MS	19,963	75,650	11/26/2018	09/26/2028
46132FAB6	INVESCO FINANCE PLC		C	1	1FE	1,037,612	105.9570	1,059,570	1,000,000	1,019,142		(4,282)			4.000	3.492	JJ	16,778	40,000	02/12/2018	01/30/2024
46266TAA6	IQVIA INC			1,2	3FE	1,000,000	105.7500	1,057,500	1,000,000	1,000,000					5.000	5.000	MN	6,389	25,694	05/10/2019	05/15/2027
46625HRL6	JPMORGAN CHASE & CO			2	1FE	1,445,295	101.8900	1,528,350	1,500,000	1,463,145		10,165			2.700	3.477	MN	4,838	40,500	03/19/2018	05/18/2023
46625HRY8	JPMORGAN CHASE & CO			1,2,5	1FE	668,818	107.4781	698,608	650,000	663,838		(1,683)			3.782	3.474	FA	10,243	24,583	11/17/2017	02/01/2028
46647PAL0	JPMORGAN CHASE & CO			1,2,5	1FE	992,937	112.3597	1,235,957	1,100,000	994,811		1,785			3.964	4.563	MN	5,572	43,604	12/12/2018	11/15/2048
46647PAR7	JPMORGAN CHASE & CO			1,2,5	1FE	1,365,000	109.5399	1,495,220	1,365,000	1,365,000					4.005	4.005	AO	10,326	54,668	04/16/2018	04/23/2029
478366AU1	JOHNSON CONTROLS INC		C	1	1FE	1,066,601	100.6963	1,006,963	1,000,000	1,002,657		(10,642)			5.000	3.892	MS	12,639	50,000	02/12/2018	03/30/2020
482480AG5	KLA-TENCOR CORP			1,2	2FE	182,125	109.5634	200,501	183,000	182,181		55			4.100	4.159	MS	2,209	3,647	03/20/2019	03/15/2029
48305QAA1	KAISER FOUNDATION HOSPITALS			1	1FE	1,561,620	103.3248	1,549,872	1,500,000	1,528,894		(12,306)			3.500	2.612	AO	13,125	52,500	04/12/2017	04/01/2022
49271VAD2	KEURIG DR PEPPER INC			1,2	2FE	1,696,975	120.8808	2,115,414	1,750,000	1,697,953		905			5.085	5.289	MN	8,899	88,988	11/26/2018	05/25/2048
49327M2U7	KEYBANK NA				1FE	6,498,830	103.9838	6,758,947	6,500,000	6,499,402		389			3.375	3.378	MS	69,469	219,375	02/28/2018	03/07/2023
49456BAP6	KINDER MORGAN INC			1,2	2FE	274,151	108.8983	304,915	280,000	274,996		512			4.300	4.565	MS	4,013	12,040	04/20/2018	03/01/2028
50247VAB5	LYB INTERNATIONAL FINANCE BV		C	1	2FE	1,657,639	117.6381	2,029,257	1,725,000	1,659,149		1,383			5.250	5.542	JJ	41,759	90,563	11/26/2018	07/15/2043
526057BZ6	LENNAR CORP			1,2	3FE	144,041	105.6250	158,438	150,000	145,176		981			4.500	5.342	AO	1,144	6,750	11/01/2018	04/30/2024
539830BB4	LOCKHEED MARTIN CORP			1	1FE	71,723	114.6182	85,964	75,000	71,801		78			4.070	4.366	JD	136	3,053	01/23/2019	12/15/2042
548661CT2	LOWES CO INC			1,2	2FE	999,665	101.7309	1,017,309	1,000,000	999,966		68			3.750	3.753	AO	7,917	37,500	02/12/2018	04/15/2021
55279HAK6	MANUFACTURERS AND TRADERS TRUST CO			2	1FE	719,805	102.8017	771,013	750,000	726,695		4,114			2.900	3.572	FA	8,760	21,750	04/20/2018	02/06/2025
552953CC3	MGM RESORTS INTERNATIONAL			1	3FE	209,982	109.8750	225,244	205,000	208,775		(1,038)			6.000	5.366	MS	3,622	12,300	11/01/2018	03/15/2023
55336VAK6	MPLX LP			1,2	2FE	365,494	104.7056	392,646	375,000	366,735		981			4.125	4.488	MS	5,156	15,469	09/20/2018	03/01/2027
55336VAN0	MPLX LP			1,2	2FE	1,640,135	100.9938	1,767,392	1,750,000	1,642,484		1,802			4.700	5.113	AO	17,364	82,250	08/29/2018	04/15/2048
55342UAJ3	MPT OPERATING PARTNERSHIP LP			1,2	3FE	2,544,995	103.2500	2,638,038	2,555,000	2,545,350		355			4.625	4.674	FA	50,878		07/18/2019	08/01/2029
571676AB1	MARS INC			1,2	1FE	2,462,541	105.5642	2,427,977	2,300,000	2,461,676		(865)			3.200	2.421	AO	18,400		12/05/2019	04/01/2030
575385AD1	MASONITE INTERNATIONAL CORP			1,2	3FE	700,000	105.7500	740,250	700,000	700,000					5.375	5.375	FA	16,304		07/11/2019	02/01/2028
57636QAJ3	MASTERCARD INC			1,2	1FE	244,750	108.2645	265,248	245,000	244,795		29			3.500	3.512	FA	2,977	8,575	04/20/2018	02/26/2028
58013MFA7	MCDONALD'S CORP			1,2	2FE	373,163	120.8130	422,846	350,000	372,391		(458)			4.875	4.456	JD	1,043	17,063	04/20/2018	12/09/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation and Admin-istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
582839AJ5	MEAD JOHNSON NUTRITION CO			1	1FE	767,048	100.8803	756,602	750,000	754,247		(4,771)			3.000	2.339	MN	2,875	22,500	04/05/2017	11/15/2020
585055BU9	MEDTRONIC INC			1	1FE	148,756	125.4543	175,636	140,000	148,454		(177)			4.625	4.233	MS	1,907	6,475	04/20/2018	03/15/2045
58933YAF2	MERCK & CO INC			1	1FE	752,408	103.0918	773,189	750,000	750,898		(238)			2.800	2.763	MN	2,508	21,000	05/15/2013	05/18/2023
58933YAQ8	MERCK & CO INC			1	1FE	754,185	101.2521	759,391	750,000	751,540		(697)			2.350	2.250	FA	6,903	17,625	02/09/2016	02/10/2022
594918BD5	MICROSOFT CORP			1,2	1FE	271,006	113.6922	318,338	280,000	271,349		208			3.750	3.945	FA	4,054	10,500	04/20/2018	02/12/2045
594918BY9	MICROSOFT CORP			1,2	1FE	567,408	106.8243	587,534	550,000	563,696		(1,771)			3.300	2.907	FA	7,310	18,150	11/17/2017	02/06/2027
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1FE	1,031,607	105.0900	1,082,427	1,030,000	1,031,216		(292)			3.761	3.725	JJ	16,679	38,738	09/04/2018	07/26/2023
615369AK1	MOODY'S CORP			1,2	2FE	355,367	101.5163	375,610	370,000	360,081		3,046			2.625	3.564	JJ	4,479	9,713	06/08/2018	01/15/2023
615394AM5	MOOG INC			1,2	3FE	395,000	101.7500	401,913	395,000	395,000					4.250	4.250	JD	839		12/06/2019	12/15/2027
6174468G7	MORGAN STANLEY			1,2,5	1FE	2,488,750	112.9307	2,484,475	2,200,000	2,487,248		(1,502)			4.431	2.924	JJ	42,784		12/05/2019	01/23/2030
61744YAH1	MORGAN STANLEY				1FE	1,460,100	101.7703	1,526,555	1,500,000	1,476,529		9,355			2.750	3.440	MN	4,813	41,250	03/19/2018	05/19/2022
61744YAR9	MORGAN STANLEY			1,2,5	1FE	620,000	117.8554	730,703	620,000	620,000					4.457	4.457	AO	5,296	27,633	04/19/2018	04/22/2039
61945CAA1	MOSAIC CO			1,2	2FE	977,914	102.3667	952,010	930,000	939,202		(5,419)			3.750	3.172	MN	4,456	34,875	02/02/2012	11/15/2021
61945CAG8	MOSAIC CO			1,2	2FE	2,111,447	103.6855	2,255,160	2,175,000	2,119,279		5,905			4.050	4.439	MN	11,256	88,088	08/28/2018	11/15/2027
620076BB4	MOTOROLA SOLUTIONS INC			1	2FE	876,997	103.2999	920,402	891,000	886,835		1,679			3.750	3.959	MN	4,269	33,413	02/12/2018	05/15/2022
62947QAZ1	NXP BV		C	1,2	2FE	369,893	108.6250	401,913	370,000	369,901		7			4.875	4.882	MS	6,013	13,278	12/03/2018	03/01/2024
62954HAB4	NXP BV		C	1,2	2FE	284,014	108.0000	307,800	285,000	284,057		43			4.300	4.343	JD	443	6,128	06/11/2019	06/18/2029
63938CAF5	NAVIENT CORP			1	3FE	225,256	108.5000	238,700	220,000	223,681		(1,355)			6.500	5.759	JD	636	14,300	11/01/2018	06/15/2022
641062AF1	NESTLE HOLDINGS INC			1,2	1FE	797,616	109.5381	876,305	800,000	797,864		238			3.625	3.661	MS	7,814	29,000	12/12/2018	09/24/2028
651639AN6	NEWMONT MINING CORP			1,2	2FE	988,710	102.6579	1,026,579	1,000,000	996,732		1,443			3.500	3.656	MS	10,306	35,000	02/12/2018	03/15/2022
655844BM9	NORFOLK SOUTHERN CORP			1,2	2FE	185,574	106.0908	196,268	185,000	185,572		(1)			3.950	3.929	AO	1,827	3,654	05/31/2019	10/01/2042
664397AK2	EVERSOURCE ENERGY			1,2	2FE	851,964	101.3840	861,764	850,000	850,722		(197)			2.800	2.773	MN	3,967	23,800	05/09/2013	05/01/2023
665859AP9	NORTHERN TRUST CORP				1FE	933,651	107.7082	969,374	900,000	919,320		(2,912)			3.950	3.539	AO	6,024	35,550	09/24/2014	10/30/2025
666807BP6	NORTHROP GRUMMAN CORP			1,2	2FE	1,604,189	111.3692	1,932,256	1,735,000	1,606,683		2,375			4.030	4.497	AO	14,761	66,193	05/31/2019	10/15/2047
667274AC8	NORTHWELL HEALTHCARE INC			1,2	1FE	984,450	107.1640	1,071,640	1,000,000	984,962		325			4.260	4.354	MN	7,100	42,600	04/17/2018	11/01/2047
67066GAE4	NVIDIA CORP			1,2	1FE	334,362	104.6222	366,178	350,000	337,148		1,671			3.200	3.826	MS	3,267	11,200	04/20/2018	09/16/2026
67080LAA3	NUVEEN LLC			1,2	1FE	2,035,880	111.0255	2,220,510	2,000,000	2,032,645		(3,056)			4.000	3.780	MN	13,333	82,000	12/10/2018	11/01/2028
674599CG8	OCCIDENTAL PETROLEUM CORP			1,2	2FE	1,032,910	103.1438	1,031,438	1,000,000	1,023,618		(4,127)			3.500	3.024	JD	1,556	35,000	08/24/2017	06/15/2025
680665AL0	OLIN CORP			1,2	3FE	2,000,000	105.6250	2,112,500	2,000,000	2,000,000					5.625	5.625	FA	51,563		07/11/2019	08/01/2029
68389XAW5	ORACLE CORP			1,2	1FE	220,105	118.1360	248,086	210,000	219,720		(229)			4.500	4.196	JJ	4,541	9,450	04/20/2018	07/08/2044
693475AW5	PNC FINANCIAL SERVICES GROUP INC			2	1FE	2,456,699	106.3398	2,445,815	2,300,000	2,455,773		(926)			3.450	2.625	AO	14,988		12/05/2019	04/23/2029
69353RFJ2	PNC BANK NA			2	1FE	716,108	105.0655	787,991	750,000	721,162		3,023			3.250	3.809	JJ	10,766	24,375	04/20/2018	01/22/2028
701094AN4	PARKER-HANNIFIN CORP			1,2	2FE	139,562	103.9751	145,565	140,000	139,582		21			3.250	3.287	JD	215	2,275	06/05/2019	06/14/2029
703481AB7	PATTERSON-UTI ENERGY INC			1,2	2FE	1,877,700	96.5918	1,931,836	2,000,000	1,892,010		10,788			3.950	4.763	FA	32,917	79,000	08/29/2018	02/01/2028
709599BB9	PENSKE TRUCK LEASING CO LP			1,2	2FE	997,960	105.1950	1,051,950	1,000,000	998,546		377			3.900	3.939	FA	16,250	39,000	05/07/2018	02/01/2024
713448CG1	PEPSICO INC			1	1FE	1,393,920	102.7350	1,438,290	1,400,000	1,397,959		637			2.750	2.798	MS	12,833	38,500	01/07/2015	03/01/2023
717081EA7	PFIZER INC			1	1FE	2,456,642	104.9249	2,439,504	2,325,000	2,455,544		(1,097)			3.000	2.127	JD	3,100	34,875	12/05/2019	12/15/2026
718172CE7	PHILIP MORRIS INTERNATIONAL INC			1,2	1FE	330,414	102.5961	359,086	350,000	333,301		1,730			3.125	3.810	MS	3,615	10,938	04/20/2018	03/02/2028
718546AC8	PHILLIPS 66			1	2FE	1,026,972	104.9100	1,049,100	1,000,000	1,008,994		(3,717)			4.300	3.878	AO	10,750	43,000	02/12/2018	04/01/2022
74005PBA1	PRAXAIR INCPXYUSUS			1,2	1FE	746,625	101.1908	758,931	750,000	749,144		399			2.450	2.506	FA	6,942	18,375	02/07/2013	02/15/2022
74005PBQ6	PRAXAIR INC			1,2	1FE	768,960	104.8548	786,411	750,000	763,932		(2,163)			3.200	2.863	JJ	10,067	24,000	07/28/2017	01/30/2026
740189AM7	PRECISION CASTPARTS CORP			1,2	1FE	988,280	105.4091	1,054,091	1,000,000	993,082		1,150			3.250	3.390	JD	1,444	32,500	07/17/2015	06/15/2025
74166MAB2	PRIME SECURITY SERVICES BORROWER LLC			1	3FE	3,000,000	105.7500	3,172,500	3,000,000	3,000,000					5.250	5.253	FA	59,500	57,312	04/04/2019	04/15/2024
74166MAC0	PRIME SECURITY SERVICES BORROWER LLC			1	3FE	2,550,000	108.3750	2,709,375	2,500,000	2,548,255		(1,745)			5.750	5.385	MS	42,326		09/13/2019	04/15/2026
743820AA0	PROVIDENCE ST JOSEPH HEALTH			1,2	1FE	3,400,000	97.9714	3,331,028	3,400,000	3,400,000					2.532	2.532	AO	21,522		09/24/2019	10/01/2029
74736KAF8	QORVO INC			1,2	3FE	1,852,375	106.2500	1,939,063	1,825,000	1,849,967		(2,408)			5.500	5.250	JJ	46,284	50,188	03/05/2019	07/15/2026
747525AU7	QUALCOMM INC			1,2	1FE	325,549	104.7788	366,726	350,000	329,462		2,345			3.250	4.182	MN	1,295	11,375	04/20/2018	05/20/2027
754730AE9	RAYMOND JAMES FINANCIAL INC			1	2FE	1,067,035	105.6725	1,120,129	1,060,000	1,064,943		(604)			3.625	3.546	MS	11,314	38,425	07/08/2016	09/15/2026
755111BX8	RAYTHEON CO			1,2	1FE	1,463,535	102.0244	1,530,366	1,500,000	1,476,675		7,465			2.500	3.055	JD	1,667	37,500	03/19/2018	12/15/2022
760759AM2	REPUBLIC SERVICES INC			1,2	2FE	388,426	107.7257	398,585	370,000	382,624		(3,746)			4.750	3.645	MN	2,246	17,575	06/08/2018	05/15/2023
761713AY2	REYNOLDS AMERICAN INC			1	2FE	511,981	108.2962	530,651	490,000	505,927		(3,911)			4.850	3.899	MS	6,997	23,765	06/08/2018	09/15/2023
771196BK7	ROCHE HOLDINGS INC			1,2	1FE	373,992	102.3055	409,222	400,000	378,878		2,921			2.625	3.559	MN	1,342	10,500	04/20/2018	05/15/2026
778296AA1	ROSS STORES INC			1,2	1FE	745,095	104.2147	781,610	750,000	747,505		509			3.375	3.452	MS	7,453	25,313	09/16/2014	09/15/2024
78012KC62	ROYAL BANK OF CANADA		C		1FE	1,059,237	100.0266	1,060,282	1,060,000	1,059,958		261			2.125	2.149	MS	7,446	22,525	02/28/2017	03/02/2020
78355HKG3	RYDER SYSTEM INC			1,2	2FE	485,673	103.1147	505,262	490,000	487,114		865			3.400	3.599	MS	5,553	16,660	04/20/2018	03/01/2023
785592AV8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	305,402	114.8750	321,650	280,000	300,507		(2,929)			5.875	4.545	JD	46	16,450	04/20/2018	06/30/2026
822582BD3	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	275,607	105.7173	296,008	280,000	276,575		581			3.250	3.502	MN	1,264	9,100	04/20/2018	05/11/2025
824348AX4	SHERWIN-WILLIAMS CO			1,2	2FE	967,810	113.7424	1,137,424	1,000,000	968,583		591			4.500	4.705	JD	3,750	45,000	08/29/2018	06/01/2047
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2FE	322,865	103.0080	360,528	350,000	327,599		2,842			3.200	4.306	MS	3,049	11,200	04/20/2018	09/23/2026
82967NAU2	SIRIUS XM RADIO INC			1,2	3FE	198,942	103.2500	206,500	200,000	199,123		158			5.375	5.472	AO	2,269	10,750	11/01/2018	04/15/2025
844895AV4	SOUTHWEST GAS CORP			1,2	1FE	999,844	103.2877	1,032,877	1,000,000	999,945		70			3.875	3.878	AO	9,688	38,750	02/12/2018	04/01/2022
855244AD1	STARBUCKS CORP			1,2	2FE	747,683	105.9814	794,861	750,000	749,056		265			3.850	3.886	AO	7,219	28,875	09/18/2013	10/01/2023
855244AS8	STARBUCKS CORP			1,2	2FE	1,748,635	115.0311	2,013,044	1,750,000	1,748,746		104			4.500	4.504	MN	10,063	78,750	08/29/2018	11/15/2048
857477AT0	STATE STREET CORP				1FE	348,492	107.5241	376,334	350,000	348,816		197			3.550	3.617	FA	4,590	12,425	04/20/2018	08/18/2025
863667AF8	STRYKER CORP			1,2	2FE	1,431,919	104.8216	1,467,502	1,400,000	1,416,284		(3,647)			3.375	3.084	MN	6,038	47,250	04/08/2015	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562MAY6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1FE	338,818	105.6424	369,748	350,000	340,479		994			3.544	3.942	JJ	5,651	12,404	04/20/2018	01/17/2028
86964WAH5	SUZANO AUSTRIA GMBH		C	1,2	2FE	394,132	104.9854	419,942	400,000	394,454		225			5.000	5.179	JJ	11,778		05/21/2019	01/15/2030
871503AK4	SYMANTEC CORP			1,2	3FE	1,023,980	101.7500	1,017,500	1,000,000	972,145		10,438			3.950	5.174	JD	1,756	39,500	05/29/2013	06/15/2022
87161CAM7	SYNOVUS FINANCIAL CORP			2	3FE	2,000,000	106.8750	2,137,500	2,000,000	2,000,000					5.900	5.899	FA	47,200	59,000	02/07/2019	02/07/2029
871829BF3	SYSCO CORP			1,2	2FE	1,698,491	104.6419	1,909,715	1,825,000	1,712,195		12,511			3.250	4.216	JJ	27,350	59,313	11/26/2018	07/15/2027
872539AA9	TJX COMPANIES INC			1,2	1FE	770,100	101.2358	759,269	750,000	755,404		(4,093)			2.750	2.217	JD	917	20,625	02/04/2016	06/15/2021
874060AW6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2FE	2,415,932	116.4432	2,794,637	2,400,000	2,414,662		(1,225)			5.000	4.914	MN	11,667	120,000	12/12/2018	11/26/2028
87938WAW3	TELEFONICA EMISIONES SAU		C	1	2FE	1,408,830	114.7216	1,720,824	1,500,000	1,410,684		1,467			4.895	5.305	MS	23,455	73,425	09/14/2018	03/06/2048
88167AAL5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3FE	303,495	100.8750	302,625	300,000	302,625	(203)	(571)			6.000	5.746	AO	3,800	18,000	11/01/2018	04/15/2024
882508BC7	TEXAS INSTRUMENTS INC			1,2	1FE	231,520	104.5086	256,046	245,000	233,606		1,248			2.900	3.586	MN	1,145	7,105	04/20/2018	11/03/2027
883556BM3	THERMO FISHER SCIENTIFIC INC			1,2	2FE	345,118	106.8848	374,097	350,000	346,086		581			3.650	3.862	JD	568	12,775	04/20/2018	12/15/2025
883556BY7	THERMO FISHER SCIENTIFIC INC			1,2	2FE	1,668,871	112.2858	2,049,216	1,825,000	1,671,900		2,773			4.100	4.642	FA	28,267	74,825	11/26/2018	08/15/2047
88579YAY7	3M CO			1,2	1FE	2,474,275	104.2138	2,475,078	2,375,000	2,473,553		(722)			2.875	2.290	AO	14,415		12/05/2019	10/15/2027
88947EAN0	TOLL BROTHERS FINANCE CORP			1,2	3FE	145,499	104.5000	156,750	150,000	146,591		943			4.375	5.136	AO	1,385	6,563	11/01/2018	04/15/2023
89114QC48	TORONTO-DOMINION BANK		C		1FE	1,997,280	105.3319	2,106,638	2,000,000	1,998,050		536			3.500	3.529	JJ	31,500	70,000	07/12/2018	07/19/2023
89153VAB5	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	755,511	102.0546	765,410	750,000	751,315		(578)			2.875	2.790	FA	8,026	21,563	02/23/2012	02/17/2022
89153VAU3	TOTAL CAPITAL INTERNATIONAL SA		C	1,2	1FE	500,000	105.3718	526,859	500,000	500,000					3.461	3.461	JJ	8,220		07/08/2019	07/12/2049
891906AE9	TOTAL SYSTEM SERVICES INC			1,2	2FE	449,622	105.3026	473,862	450,000	449,746		81			4.000	4.018	JD	1,500	18,000	05/09/2018	06/01/2023
89352HAW9	TRANSCANADA PIPELINES LTD		C	1,2	2FE	605,978	110.7041	680,830	615,000	606,956		807			4.250	4.439	MN	3,340	26,138	10/10/2018	05/15/2028
89417EAK5	TRAVELERS COMPANIES INC			1,2	1FE	179,905	117.2361	205,163	175,000	179,736		(98)			4.300	4.128	FA	2,634	7,525	04/20/2018	08/25/2045
898384AX0	TRUSTEES OF UNION COLLEGE			1	1FE	1,367,160	101.7100	1,398,513	1,375,000	1,369,756		622			3.625	3.686	JJ	24,922	49,844	02/12/2018	07/01/2025
902494BD4	TYSON FOODS INC			1,2	2FE	1,701,684	113.5716	2,044,289	1,800,000	1,703,930		1,707			4.550	4.906	JD	6,598	81,900	08/29/2018	06/02/2047
90352JAC7	UBS GROUP FUNDING SWITZERLAND AG		C	2	1FE	2,274,750	109.1350	2,455,538	2,250,000	2,272,456		(2,294)			4.253	4.107	MS	26,050	95,693	02/04/2019	03/23/2028
904764AM9	UNILEVER CAPITAL CORP			1	1FE	752,234	102.6716	718,701	700,000	715,745		(13,873)			4.250	2.185	FA	11,652	29,750	04/27/2017	02/10/2021
907818EW4	UNION PACIFIC CORP			1,2	2FE	183,738	116.7337	215,957	185,000	183,779		41			4.500	4.541	MS	2,567	10,453	01/23/2019	09/10/2048
911312AM8	UNITED PARCEL SERVICE INC			1	1FE	975,499	101.2849	1,012,849	1,000,000	996,490		3,279			3.125	3.472	JJ	14,410	31,250	02/12/2018	01/15/2021
91159HHC7	U.S. BANCORP			2	1FE	1,041,400	102.2970	1,022,970	1,000,000	1,010,941		(4,955)			3.000	2.480	MS	8,833	30,000	04/04/2013	03/15/2022
91159HHR4	U.S. BANCORP			2	1FE	498,288	104.7033	549,692	525,000	502,667		2,626			3.150	3.822	AO	2,940	16,538	04/20/2018	04/27/2027
913017DB2	UNITED TECHNOLOGIES CORP			1,2	2FE	1,499,865	105.3933	1,580,900	1,500,000	1,499,937		63			3.650	3.651	FA	20,531	54,750	08/13/2018	08/16/2023
91324PBZ4	UNITEDHEALTH GROUP INC			1,2	1FE	956,950	101.9081	1,019,081	1,000,000	983,373		5,000			2.750	3.315	FA	10,389	27,500	04/11/2014	02/15/2023
91324PCV2	UNITEDHEALTH GROUP INC			1	1FE	762,998	104.3673	782,755	750,000	758,533		(1,222)			3.100	2.898	MS	6,846	23,250	03/24/2016	03/15/2026
91324PCX8	UNITEDHEALTH GROUP INC			1,2	1FE	174,060	114.8040	200,907	175,000	174,093		20			4.200	4.232	JJ	3,389	7,350	04/20/2018	01/15/2047
92340LAC3	VEREIT OPERATING PARTNERSHIP LP			1,2	2FE	1,427,790	104.9593	1,574,390	1,500,000	1,436,856		6,843			3.950	4.611	FA	22,383	59,250	08/29/2018	08/15/2027
92343VCX0	VERIZON COMMUNICATIONS INC			1	2FE	2,399,484	119.6333	3,032,704	2,535,000	2,402,507		2,257			4.522	4.862	MS	33,753	114,633	01/23/2019	09/15/2048
92343VEP5	VERIZON COMMUNICATIONS INC			2	2FE	515,000	102.1236	525,937	515,000	515,000					3.010	3.052	FMAN	2,024	18,758	05/08/2018	05/15/2025
92343VER1	VERIZON COMMUNICATIONS INC			1	2FE	1,262,125	113.4392	1,417,990	1,250,000	1,260,963		(831)			4.329	4.208	MS	15,031	67,641	08/29/2018	09/21/2028
92343VEU4	VERIZON COMMUNICATIONS INC			1,2	2FE	707,133	111.4029	795,417	714,000	707,720		587			4.016	4.125	JD	2,230	21,904	02/28/2019	12/03/2029
925524BG4	VIACOM INC (NEW)			1	2FE	994,041	102.6927	1,026,927	1,000,000	997,659		1,977			4.500	4.709	MS	15,000	45,000	02/12/2018	03/01/2021
927804FL3	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	190,104	108.8967	201,459	185,000	190,030		(74)			4.000	3.821	JJ	3,412	3,700	05/31/2019	01/15/2043
92826CAF9	VISA INC			1,2	1FE	256,177	123.3693	302,255	245,000	255,779		(236)			4.300	4.025	JD	497	10,535	04/20/2018	12/14/2045
928668BB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2FE	449,721	102.4847	461,181	450,000	449,731		10			3.200	3.210	MS	3,800		09/19/2019	09/26/2026
931009AD6	WAKE FOREST UNIVERSITY			1	1FE	947,336	99.4585	910,045	915,000	937,525		(2,864)			3.104	2.717	JJ	13,096	28,402	06/16/2016	01/15/2027
931142DW0	WAL-MART STORES INC			1,2	1FE	231,927	110.9129	271,737	245,000	232,342		250			3.625	3.931	JD	395	8,881	04/20/2018	12/15/2047
931427AC2	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	171,467	101.9160	178,353	175,000	171,591		78			4.800	4.937	MN	1,003	8,400	04/20/2018	11/18/2044
94106LBC2	WASTE MANAGEMENT INC			1,2	2FE	194,454	112.4002	207,940	185,000	194,332		(122)			4.100	3.787	MS	2,528	3,793	05/31/2019	03/01/2045
94974BGK0	WELLS FARGO & CO				1FE	327,765	113.7506	398,127	350,000	328,552		478			3.900	4.299	MN	2,275	13,650	04/20/2018	05/01/2045
95709TAD2	WESTAR ENERGY, INC.			1	1FE	815,085	100.2111	751,583	750,000	762,143		(22,239)			5.100	2.058	JJ	17,638	38,250	08/01/2017	07/15/2020
96949LAD7	WILLIAMS PARTNERS LP			1,2	2FE	375,053	103.9772	410,710	395,000	377,902		1,908			3.750	4.438	JD	658	14,813	09/20/2018	06/15/2027
96949LAE5	WILLIAMS PARTNERS LP			1,2	2FE	1,715,280	109.8735	1,922,786	1,750,000	1,716,119		661			4.850	4.979	MS	28,292	84,875	08/29/2018	03/01/2048
96950FAL8	WILLIAMS PARTNERS LP			1,2	2FE	264,872	106.7781	277,623	260,000	263,520		(872)			4.500	4.113	MN	1,495	11,700	06/08/2018	11/15/2023
M0R52WAA1	ABU DHABI CRUDE OIL PIPELINE LLC		D	1	1FE	1,924,720	107.2540	2,102,178	1,960,000	1,927,212		2,492			3.650	3.856	MN	199	71,540	02/11/2019	11/02/2029
M0R52WAB9	ABU DHABI CRUDE OIL PIPELINE LLC		D	1	1FE	3,992,430	115.4760	4,780,706	4,140,000	3,995,110		2,491			4.600	4.828	JD	529	190,440	03/05/2019	11/02/2047
P6629MAC6	MEXICO CITY AIRPORT TRUST		C	1,2	2FE	1,158,036	102.4260	1,352,023	1,320,000	1,169,638		11,602			3.875	5.606	AO	8,667	51,150	03/04/2019	04/30/2028
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						299,026,683	XXX	322,889,298	300,993,000	298,978,942	(203)	183,566			XXX	XXX	XXX	2,931,194	9,797,570	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
12553HAA6	CIM 177 A - CMO/RMBS			4	1FE	2,451,329	100.5618	2,469,242	2,455,447	2,451,275		(53)			3.000	3.003	MON	6,139	42,970	05/28/2019	04/25/2057
12667GL84	CWALT 0527 1A2 - CMO/RMBS			4	5FE	897,005	98.5720	888,639	901,512	888,639	(6,552)	(1,827)			3.640	3.712	MON	2,735	34,198	11/06/2018	08/25/2035
12669WAE6	CWL 078 2A3 - RMBS			4	5FE	2,759,680	96.4412	2,688,352	2,787,555	2,688,352	(73,452)	629			1.982	2.789	MON	921	69,525	09/17/2018	12/25/2033
23245PAA9	CWALT 06OA22 A1 - RMBS			4	5FE	3,724,920	92.9136	3,701,560	3,983,872	3,701,560	(16,900)	(6,461)			1.952	3.496	MON	1,296	89,299	02/04/2019	02/25/2047
3137G0AY5	STACR 14DN2 M3 - CMO			4	1FE	3,004,172	106.1944	2,867,250	2,700,000	2,913,040		(67,818)			5.392	3.121	MON	2,426	160,690	09/05/2018	04/25/2024
3137G0EW5	STACR 15DNA1 M3 - CDO/CMO			4	1FE	1,208,324	106.6132	1,172,745	1,100,000	1,183,452		(22,874)			5.092	3.254	MON	934	62,120	12/06/2018	10/25/2027
3137G0HJ1	STACR 15HQA2 M3 - CMO			4	1FE	3,721,966	107.4003	3,415,443	3,180,106	3,604,482		(105,477)			6.592	3.318	MON	3,494	227,955	09/18/2018	05/25/2028
59981HAA9	MCMLT 171 A1 - CMO/RMBS			4	1FE	2,035,670	100.1917	2,074,458	2,070,489	2,040,203		4,533			2.750	3.444	MON	4,745	50,546	08/05/2019	11/25/2058
86359UAA7	SASC 06OPT1 A1 - RMBS			4	1FE	550,325	95.6179	535,923	560,484	551,523		928			1.972	2.859	MON	214	15,096	10/31/2018	04/25/2036

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89169EAA7	TPMT 175 A1 - CMO/RMBS			4	1FE	1,748,116	99.7824	1,754,042	1,757,866	1,734,038		(14,078)			2.392	2.461	MON	701	51,151	01/22/2019	02/26/2057
89172PAC3	TPMT 162 M1 - CMO/RMBS			4	1FE	1,562,074	95.9669	1,631,438	1,700,000	1,576,449		13,193			3.000	4.117	MON	4,250	51,000	11/26/2018	08/25/2055
89172YAC4	TPMT 163 M1 - CMO/RMBS			4	1FE	513,398	101.4610	507,305	500,000	512,513		(885)			3.500	3.039	MON	1,458	7,292	07/17/2019	04/25/2056
89173HAB2	TPMT 172 A2 - RMBS			4	1FE	5,862,341	98.8400	5,643,762	5,710,000	5,858,203		(4,138)			3.250	2.763	MON	15,465	30,929	10/25/2019	04/25/2057
89175JAA8	TPMT 176 A1 - CMO/RMBS			4	1FE	682,154	100.6765	683,351	678,760	682,135		(19)			2.750	2.437	MON	1,555	1,556	11/25/2019	10/25/2057
89175JAB6	TPMT 176 A2 - CMO/RMBS			4	1FE	4,678,906	98.6974	4,934,870	5,000,000	4,706,455		27,549			3.000	3.904	MON	12,500	125,000	02/22/2019	10/25/2057
89175VAA1	TPMT 182 A1 - RMBS			2	1FE	2,020,715	102.1354	2,032,375	1,989,882	2,020,103		(612)			3.250	2.337	MON	5,389	13,643	11/25/2019	03/25/2058
93362YAB8	WAMU 06AR5 12A - CMO/RMBS			4	4FE	3,387,313	99.0545	3,445,738	3,478,628	3,390,118		3,348			3.220		MON	9,334	117,037	11/26/2018	06/25/2046
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						40,808,408	XXX	40,446,493	40,554,601	40,502,540	(96,904)	(174,062)			XXX	XXX	XXX	73,556	1,150,007	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05359AAA1	AVMT 18AVM A - CMBS			4	1FE	494,612	110.5990	530,875	480,000	492,050		(1,242)			4.249	3.849	MON	1,700	20,013	06/01/2018	07/09/2040
05491UBC1	BBCMS 18C2 A4 - CMBS			4	1FE	5,428,347	109.2260	5,870,898	5,375,000	5,422,303		(5,384)			4.047	3.936	MON	18,127	217,526	12/04/2018	12/15/2051
056054AA7	BX 19XL A - CMBS			4	1FE	481,000	100.0530	481,255	481,000	481,000					2.685	2.725	MON	610	1,909	10/09/2019	10/15/2036
05606FAL7	BX 19OC11 D - CMBS			4	2FE	142,384	101.0330	141,446	140,000	142,381		(3)			4.075	3.959	N/A	475		12/06/2019	12/11/2041
05608FAA9	BX 19CALM A - CMBS			4,5	1FE	1,461,726	99.9998	1,461,997	1,462,000	1,461,695		(31)			2.626	2.667	N/A	2,133		11/22/2019	11/15/2032
06036FBC4	BANK 18BK15 A4 - CMBS			4	1FE	2,059,884	113.6630	2,273,260	2,000,000	2,053,136		(5,283)			4.407	4.057	MON	7,345	88,140	11/16/2018	11/18/2061
065404BB0	BANK 18BK10 A5 - CMBS			4	1FE	2,390,438	107.8450	2,593,672	2,405,000	2,392,104		996			3.688	3.774	MON	7,391	88,696	04/23/2018	02/17/2061
06540AAD3	BANK 19BN20 A3 - CMBS			4	1FE	3,138,867	102.9290	3,087,870	3,000,000	3,133,734		(5,133)			3.011	2.168	MON	7,528	22,583	10/09/2019	09/15/2062
06540BBD0	BANK 19BN21 A5 - CMBS			4	1FE	5,664,863	101.5720	5,586,460	5,500,000	5,661,982		(2,881)			2.851	2.508	MON	13,067	26,134	09/27/2019	10/18/2052
06540WBD4	BANK 19BN19 A3 - CMBS			4	1FE	6,179,796	104.3610	6,261,660	6,000,000	6,173,247		(6,549)			3.183	2.838	MON	15,915	63,660	07/23/2019	08/17/2061
08162TBA0	BMARK 18B7 A3 - CMBS			4	1FE	5,554,770	112.1480	6,168,140	5,500,000	5,548,039		(5,438)			4.241	4.133	MON	19,438	233,255	11/09/2018	05/16/2053
12515DAR5	CD 17CD4 A4 - CMBS			4	1FE	1,031,119	106.0110	1,097,214	1,035,000	1,031,417		299			3.514	3.581	MON	3,031	33,339	01/31/2019	05/12/2050
12528YAF0	CF 19CF2 A5 - CMBS			4	1FE	4,119,978	100.5040	4,020,160	4,000,000	4,117,698		(2,280)			2.874	2.531	MON	9,581	19,163	10/17/2019	11/15/2052
12528YAJ2	CF 2019-CF2 MORTGAGE TRUST - CMBS			4	1FE	5,085,742	101.3530	5,067,650	5,000,000	5,085,253		(489)			3.116	2.918	MON	12,985		12/05/2019	11/15/2052
12532CBA2	CFCRE 17C8 A4 - CMBS			4	1FE	4,091,352	106.1920	4,353,872	4,100,000	4,091,619		268			3.572	3.609	MON	12,204	109,836	03/07/2019	06/17/2050
12591KAD7	COMM 13CR12 A3 - CMBS			4	1FE	505,996	102.8710	514,355	500,000	503,664		(1,218)			3.765	3.513	MON	1,569	18,825	05/09/2018	10/15/2046
12596GAZ2	CSAIL 18C14 A4 - CMBS			4	1FE	5,561,995	112.3320	6,065,928	5,400,000	5,546,099		(14,589)			4.422	4.064	MON	19,897	238,766	11/20/2018	11/17/2051
12653VAA4	CSMC 19ICE4 A - CMBS			4	1FE	2,004,063	100.0420	2,000,840	2,000,000	2,004,012		(51)			2.720	2.744	MON	2,570	4,577	11/21/2019	05/15/2036
36252TAS4	GSMS 16GS2 AAB - CMBS			4	1FE	2,142,336	102.3950	2,252,690	2,200,000	2,158,131		10,016			2.922	3.474	MON	5,357	64,284	05/04/2018	05/12/2049
39152TAA8	GWT 19WOLF A - CMBS			4	1FE	3,992,500	99.7200	3,988,800	4,000,000	3,992,502		2				0.011	N/A			12/18/2019	12/15/2036
61691JAS3	MSC 17H1 ASB - CMBS			4	1FE	1,970,859	103.7370	2,074,740	2,000,000	1,980,893		5,979			3.304	3.686	MON	5,507	66,080	05/09/2018	06/17/2050
61691NAE5	MSC 17HR2 A4 - CMBS			4	1FE	1,819,504	107.1020	1,981,387	1,850,000	1,825,100		2,363			3.587	3.792	MON	5,530	66,360	04/23/2018	12/16/2050
61691QAE8	MSC 18L1 A4 - CMBS			4	1FE	422,273	112.5540	461,471	410,000	420,748		(1,086)			4.407	4.058	MON	1,506	18,069	10/12/2018	10/17/2051
61763MAE0	MSBAM 14C16 A4 - CMBS			4	1FE	1,998,084	104.2540	2,074,655	1,990,000	1,994,753		(1,957)			3.600	3.512	MON	5,970	71,640	05/10/2018	06/17/2047
61767CAU2	MSBAM 17C33 A4 - CMBS			4	1FE	716,557	103.6890	767,299	740,000	719,782		2,334			3.337	3.786	MON	2,058	24,694	04/23/2018	05/17/2050
61767EAE4	MSBAM 17C34 A4 - CMBS			4	1FE	5,423,864	106.1240	5,746,817	5,415,191	5,422,486		(1,378)			3.536	3.521	MON	15,957	159,568	02/25/2019	11/15/2052
61768HAV8	MSC 19L2 A3 - CMBS			4	1FE	6,716,332	107.9890	7,181,269	6,650,000	6,711,029		(5,303)			3.806	3.694	MON	21,092	189,824	03/12/2019	03/15/2052
903442AA9	US 18USDC A - CMBS			4	1FE	514,983	110.1300	550,650	500,000	510,467		(1,113)			4.106	3.824	MON	1,711	20,530	05/31/2018	05/14/2038
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						81,114,224	XXX	84,657,330	80,133,191	81,077,324		(39,151)			XXX	XXX	XXX	220,254	1,867,471	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00162LCS4	ALM 16R2 A2R - CDO		C	4	1FE	1,505,000	98.9213	1,488,766	1,505,000	1,505,000					3.501	3.522	JAJO	11,416	61,484	06/20/2018	07/15/2027
00163EBS0	ALM 6RRR A2 - CDO		D	4	1FE	275,000	98.6762	271,360	275,000	275,000					3.401	3.421	JAJO	2,026	10,956	05/30/2018	07/15/2026
00175MBF6	AMMC 15RR ARR - CDO			4	1FE	6,000,000	99.6611	5,979,667	6,000,000	6,000,000					3.261	3.274	JAJO	42,391	195,868	11/26/2018	01/15/2032
00190YAT2	ARES 27R BR - CDO			4	1FE	730,000	99.6580	727,503	730,000	730,000					3.956	3.652	JAJO	5,214	31,208	08/10/2018	07/30/2029
02014PDN1	ALM 17R A2R - CDO			4	1FE	1,500,000	99.2298	1,488,447	1,500,000	1,500,000					3.601	3.621	JAJO	11,703	62,801	07/02/2018	01/15/2028
02378MAA9	AAL 191 A - ABS			4	1FE	560,000	102.9613	576,583	560,000	560,000					3.500	3.500	FA	7,404		08/01/2019	08/15/2033
03328QAQ4	ANCHC 6R B1R - CDO		C	4	1FE	1,112,220	99.4464	1,103,855	1,110,000	1,108,636		(4,583)			3.751	3.794	JAJO	9,021	48,161	05/01/2018	07/15/2030
03330AAA0	ANCHC 3RR A - CDO		C	4	1FE	2,682,680	99.3855	2,663,533	2,680,000	2,673,403		(10,959)			2.986	3.085	JAJO	14,447	96,957	05/04/2018	01/28/2031
03330AAC6	ANCHC 3RR B - CDO		C	4	1FE	533,930	98.7498	528,311	535,000	532,617		(2,137)			3.436	3.556	JAJO	3,319	21,789	06/07/2018	01/28/2031
03765WBE7	APCF 4R A2R - CDO			4,5	1FE	1,500,000	98.7469	1,481,203	1,500,000	1,500,000					3.600	3.550	JAJO	11,700	62,801	06/12/2018	07/15/2030
04942VAC8	ATCLO 13 A1N - CDO		C	4	1FE	2,497,500	100.1281	2,503,203	2,500,000	2,491,407		(6,093)			3.920	3.483	JAJO	19,328	57,237	03/26/2019	04/22/2031
12481XAS9	CBAM 186R B1R - CDO			4,5	1FE	1,600,000	99.9593	1,599,349	1,600,000	1,600,000					3.846	3.902	JAJO	4,444		11/27/2019	01/15/2031
12554AAA0	CIFC 192 A - CDO		C	4	1FE	2,396,880	100.0757	2,401,816	2,400,000	2,392,681		(4,199)			3.252	3.358	JAJO	16,477	46,456	04/12/2019	04/17/2030
14686AAA7	CARVL 2 AN - CDO			4	1FE	8,000,000	100.1492	8,011,936	8,000,000	8,000,000					3.758	3.429	JAJO	60,122	203,288	03/05/2019	04/20/2032
197361AC2	CECLO 28 A1 - CDO			4	1FE	5,500,000	100.1211	5,506,663	5,500,000	5,500,000					3.154	3.166	FMAN	26,498	210,995	11/01/2018	11/07/2030
197361AJ7	CECLO 28 B - CDO			4	1FE	900,000	97.2679	875,411	900,000	900,000					4.194	4.216	FMAN	5,766	44,016	11/01/2018	11/07/2030
26244RAB7	DRSLF 54 B - CDO		C	4	1FE	1,111,388	99.3728	1,103,038	1,110,000	1,108,282		(5,022)			3.616	3.662	JAJO	8,027	47,237	05/01/2018	10/19/2029
26252WAA7	DRSLF 76 A1 - CDO		C	4,5	1FE	3,000,000	100.1003	3,003,009	3,000,000	3,000,000					3.264	3.303	JAJO	19,040		09/27/2019	10/20/2032
36321HAC2	GALXY 29 B - CDO			4	1FE	1,110,000	99.6337	1,105,935	1,110,000	1,110,000					3.310	3.319	FMAN	4,797	43,806	05/07/2018	11/16/2026
40436KAC9	HLM 156R A1R - CDO		C	4	1FE	498,750	99.2775	496,387	500,000	497,473		(2,141)			2.890	3.030	FMAN	2,288	17,948	04/25/2018	02/05/2031
44330QAC5	HLM 1812 A2 - CDO		C	4,5	1FE	1,500,000	98.8499	1,482,749	1,500,000	1,500,000					3.503	3.517	JAJO	10,948	79,357	05/16/2018	07/18/2031
44932BAA4	ICG 183 A1 - CDO			4	1FE	8,000,000	99.4998	7,959,987	8,000,000	8,000,000					3.186	3.223	JAJO	48,852	273,104	11/06/2018	01/26/2032
55819DAG1	MDPK 31 B - CDO			4	1FE	3,000,000	99.2148	2,976,444	3,000,000	3,000,000					3.634	3.653	JAJO	21,198	111,237	11/08/2018	01/23/2031

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55821TAA5	MDPK 30 A - CDO		C	4	1FE	4,528,480	99.1523	4,561,006	4,600,000	4,532,874		4,394			2.751	3.328	JAJO	27,417	115,489	02/12/2019	04/15/2029
55954PAC8	MAGNE 21 A - CDO			4	1FE	2,000,000	100.0508	2,001,017	2,000,000	2,000,000					3.246	3.228	JAJO	12,984	43,609	03/26/2019	04/20/2030
62481WAA5	MP8 8R AR - CDO		C	2	1FE	1,110,000	99.7038	1,106,712	1,110,000	1,110,000					2.846	2.855	JAJO	5,703	38,586	05/01/2018	10/28/2027
63170MAA1	NCC 181 A - CDO			4	1FE	3,148,000	97.8812	3,132,199	3,200,000	3,145,759		(2,241)			3.151	3.554	JAJO	21,846	90,046	02/11/2019	07/15/2031
64132MAE8	NEUB 30 B1 - CDO		C	4	1FE	1,900,000	100.0651	1,901,236	1,900,000	1,900,000					3.816	3.832	JAJO	14,500	63,040	12/07/2018	01/20/2031
67108FAQ9	OZLMF 4R A2R - CDO			4	1FE	740,740	98.3999	728,159	740,000	739,010		(3,479)			3.653	3.675	JAJO	5,332	31,687	05/01/2018	10/22/2030
67110DAN7	OCP 1611R 1AR - CDO		C	4	1FE	1,113,330	99.9975	1,109,972	1,110,000	1,109,016		(5,255)			3.206	3.242	JAJO	6,425	42,968	05/01/2018	10/26/2030
67110HAW8	OZLM 14R A2R - CDO		C	4	1FE	1,035,000	100.0004	1,035,004	1,035,000	1,035,000					3.701	3.719	JAJO	8,299	44,382	06/05/2018	01/15/2029
67590GBG3	OCT17 17RRR A1R - CDO			4	1FE	1,696,475	99.3003	1,693,070	1,705,000	1,696,480		5			2.940	3.067	JAJO	9,467		12/26/2019	01/27/2031
69700GAA0	PLMRS 191 A1 - CDO		C	4	1FE	4,500,000	99.8462	4,493,079	4,500,000	4,500,000					3.275	3.288	FMAN	27,834		09/27/2019	11/14/2032
69700GAC6	PLMRS 191 A2 - CDO		C	4	1FE	2,500,000	99.4382	2,485,955	2,500,000	2,500,000					3.785	3.803	FMAN	17,872		09/27/2019	11/14/2032
69916DAC3	PARL 182 A2 - CDO			4	1FE	3,450,000	98.7445	3,406,687	3,450,000	3,450,000					3.816	3.832	JAJO	26,330	132,879	11/02/2018	10/20/2031
72133JAA5	PIPK 2 A - CDO		C	4	1FE	3,493,000	99.6964	3,489,374	3,500,000	3,479,792		(13,322)			3.293	3.425	JAJO	24,013	114,065	11/16/2018	01/18/2032
77341DAE7	ROCKT 173 B - CDO		C	4	1FE	1,478,250	97.0421	1,455,632	1,500,000	1,476,648		(3,598)			3.436	3.739	JAJO	10,308	60,575	07/16/2018	10/21/2030
83610CAN1	SNDPT 12R AR - CDO			4	1FE	5,900,000	100.0417	5,902,461	5,900,000	5,900,000					3.256	3.264	JAJO	38,419	143,798	03/01/2019	10/20/2028
83610JAA4	SNDPT 19 A - CDO			4	1FE	6,810,300	98.5031	6,796,714	6,900,000	6,803,209		(11,017)			3.001	3.334	JAJO	44,863	246,908	11/27/2018	04/15/2031
87154EAW0	SYMP 15RR B1R - CDO			4	1FE	2,000,000	100.0528	2,001,056	2,000,000	2,000,000					4.253	3.975	JAJO	17,958	75,037	12/07/2018	01/17/2032
87241EAC9	TCW 191 A - CDO		C	4	1FE	3,700,000	99.9958	3,699,843	3,700,000	3,700,000					3.350	3.434	FMAN	16,182	105,140	02/28/2019	02/15/2029
89531MAC6	TREST 182A A2 - CDO		C	4	1FE	1,000,000	97.9969	979,969	1,000,000	1,000,000					3.610	3.625	JAJO	6,818	57,062	05/15/2018	07/25/2031
90932NAA1	UNITED AIRLINES CLASS B PASS THROUGH CER			1	2FE	551,299	103.1822	568,842	551,299	551,299					4.600	4.599	MS	8,453	25,360	05/09/2018	09/01/2027
92330EAP2	VENTR 19RR ARR - CDO			4	1FE	3,500,000	98.8154	3,458,538	3,500,000	3,500,000					3.261	3.274	JAJO	24,728	113,948	11/16/2018	01/15/2032
92330EAR8	VENTR 19RR BRR - CDO			4	1FE	4,000,000	99.0351	3,961,404	4,000,000	4,000,000					3.901	3.920	JAJO	33,808	152,129	11/16/2018	01/15/2032
92913UAS5	VOYA 153R A3R - CDO			4	1FE	3,000,000	99.3628	2,980,885	3,000,000	3,000,000					3.666	3.610	JAJO	21,995	119,559	11/02/2018	10/20/2031
92917JAA5	VOYA 182 A1 - CDO			4	1FE	1,696,475	99.3002	1,693,069	1,705,000	1,696,486		11			3.001	3.444	JAJO	11,086		12/26/2019	07/15/2031
98887YAE7	ZAIS 11 B - CDO			4	1FE	4,000,000	100.0511	4,002,045	4,000,000	4,000,000					4.216	4.236	JAJO	33,727	164,053	11/16/2018	01/20/2032
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						124,364,697	XXX	123,979,083	124,621,299	124,310,072		(69,636)			XXX	XXX	XXX	842,793	3,707,026	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						545,314,012	XXX	571,972,204	546,302,091	544,868,878	(97,107)	(99,283)			XXX	XXX	XXX	4,067,797	16,522,074	XXX	XXX
Hybrid Securities - Issuer Obligations																					
89356BAE8	TRANSCANADA TRUST		C	2,5	2FE	340,000	104.1068	353,963	340,000	340,000					5.500	5.500	MS	5,662		09/10/2019	09/15/2079
4299999 Subtotal - Hybrid Securities - Issuer Obligations						340,000	XXX	353,963	340,000	340,000					XXX	XXX	XXX	5,662		XXX	XXX
4899999 Subtotal - Hybrid Securities						340,000	XXX	353,963	340,000	340,000					XXX	XXX	XXX	5,662		XXX	XXX
7699999 Subtotals - Issuer Obligations						580,213,785	XXX	614,344,829	573,053,000	578,127,004	(203)	(630,766)			XXX	XXX	XXX	5,793,863	18,967,936	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						65,697,887	XXX	66,284,907	65,207,296	65,355,880	(96,904)	(208,294)			XXX	XXX	XXX	135,053	1,884,567	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						82,824,678	XXX	86,507,388	81,933,191	82,804,310		(29,547)			XXX	XXX	XXX	224,568	1,919,960	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						124,964,697	XXX	124,579,827	125,221,299	124,910,072		(69,636)			XXX	XXX	XXX	843,393	3,720,526	XXX	XXX
8399999 Grand Total - Bonds						853,701,047	XXX	891,716,951	845,414,786	851,197,266	(97,107)	(938,243)			XXX	XXX	XXX	6,996,877	26,492,989	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
42550U208	HENKEL AND ADR		C	35,890.000			924,006	25.745	924,006	900,965				23,041			23,041		2FE	12/20/2019
48128BAF8	JPMORGAN CHASE & CO			615,000.000	1,000.00		642,521	104.475	642,521	615,000				27,521			27,521		2FE	07/24/2019
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,566,527	XXX	1,566,527	1,515,965				50,562			50,562		XXX	XXX
8999999 Total Preferred Stocks							1,566,527	XXX	1,566,527	1,515,965				50,562			50,562		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	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00130H105	THE AES CORPORATION			12,665.000	252,034	19.900	252,034	144,666		6,915		68,898		68,898		04/11/2018	
00206R102	AT&T ORD			76,210.000	2,978,287	39.080	2,978,287	2,411,230		109,517		604,836		604,836		06/28/2019	
002824100	ABBOTT LABORATORIES ORD			18,105.000	1,572,600	86.860	1,572,600	1,077,380		22,976		260,665		260,665		03/12/2019	
00507V109	ACTIVISION BLIZZARD ORD			5,505.000	327,107	59.420	327,107	271,356				55,751		55,751		09/17/2019	
00846U101	AGILENT TECHNOLOGIES ORD			2,945.000	251,238	85.310	251,238	185,460	530	1,932		52,568		52,568		06/22/2018	
00847X104	AGIOS PHARMACEUTICALS ORD			340.000	16,235	47.750	16,235	12,691				3,544		3,544		09/17/2019	
009158106	AIR PRODUCTS AND CHEMICALS ORD			3,190.000	749,618	234.990	749,618	544,741	3,700	12,597		202,559		202,559		03/12/2019	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD			1,850.000	298,923	161.580	298,923	224,021	1,906	7,289		85,729		85,729		04/11/2018	
02043Q107	ALNYLAM PHARMACEUTICALS ORD			380.000	43,765	115.170	43,765	33,609				10,156		10,156		11/07/2019	
02209S103	ALTRIA GROUP ORD			74,082.000	3,697,433	49.910	3,697,433	3,727,057	62,229	127,991		197,206		197,206		11/07/2019	
025932104	AMERICAN FINANCIAL GROUP ORD			5,440.000	596,496	109.650	596,496	593,677		9,792		2,819		2,819		11/07/2019	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD			5,990.000	156,998	26.210	156,998	132,899	300	928		29,625		29,625		09/17/2019	
026874784	AMERICAN INTERNATIONAL GROUP ORD			86,705.000	4,450,568	51.330	4,450,568	4,453,439		92,720		758,049		758,049		12/19/2019	
03076C106	AMERIPRISE FINANCE ORD			1,270.000	211,557	166.580	211,557	148,142		4,839		63,414		63,414		01/22/2019	
031162100	AMGEN ORD			865.000	208,526	241.070	208,526	151,808		4,365		42,473		42,473		06/28/2019	
032654105	ANALOG DEVICES ORD			3,395.000	403,462	118.840	403,462	310,662		6,248		92,800		92,800		11/07/2019	
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD			6,005.000	56,567	9.420	56,567	52,167	1,501	1,501		4,400		4,400		09/17/2019	
036752103	ANTHEM ORD			16,585.000	5,009,168	302.030	5,009,168	4,076,714		44,456		538,089		538,089		12/20/2019	
03748R754	APARTMENT INVST MGT CL A REIT ORD			940.000	48,551	51.650	48,551	46,802		907		1,749		1,749		06/28/2019	
038222105	APPLIED MATERIAL ORD			2,880.000	175,795	61.040	175,795	135,188		998		40,607		40,607		09/17/2019	
039483102	ARCHER DANIELS MIDLAND ORD			1,295.000	60,023	46.350	60,023	52,839		907		7,184		7,184		06/28/2019	
046353108	ASTRAZENECA ADR REP 1.5 ORD		C	62,932.000	3,137,790	49.860	3,137,790	2,634,764		82,887		503,026		503,026		07/19/2019	
052769106	AUTODESK ORD			1,564.000	286,931	183.460	286,931	212,771				72,753		72,753		10/14/2019	
053484101	AVALONBAY COMMUNITIES REIT ORD			2,180.000	457,146	209.700	457,146	437,590	3,314	7,078		27,078		27,078		09/17/2019	
054561105	AXA EQUITABLE HOLDINGS ORD			74,485.000	1,845,738	24.780	1,845,738	1,472,954		41,825		553,350		553,350		07/19/2019	
05523R107	BAE SYSTEMS ADR		C	101,813.000	3,082,898	30.280	3,082,898	2,662,317		77,615		420,580		420,580		12/03/2019	
05534B760	BCE ORD		C	4,420.000	204,867	46.350	204,867	189,491	3,503	8,368		30,083		30,083		07/19/2019	
055622104	BP ADR EACH REPSTNG SIX ORD		C	106,632.000	4,024,292	37.740	4,024,292	4,561,586		195,137		(537,294)		(537,294)		04/01/2019	
05722G100	BAKER HUGHES CL A ORD			76,420.000	1,958,645	25.630	1,958,645	1,776,261		31,716		182,792		182,792		09/12/2019	
060505104	BANK OF AMERICA ORD			220,085.000	7,751,394	35.220	7,751,394	6,664,886		137,258		2,167,706		2,167,706		11/07/2019	
071813109	BAXTER INTERNATIONAL ORD			270.000	22,577	83.620	22,577	18,633	59	170		3,945		3,945		01/22/2019	
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR		C	119,889.000	2,431,349	20.280	2,431,349	2,112,852		23,535		318,497		318,497		08/07/2019	
075887109	BECTON DICKINSON ORD			1,375.000	373,959	271.970	373,959	335,277		3,031		38,682		38,682		09/17/2019	
084670702	BERKSHIRE HATHWAY CL B ORD			19,701.000	4,462,277	226.500	4,462,277	4,199,132				202,828		202,828		12/18/2019	
086516101	BEST BUY ORD			2,470.000	216,866	87.800	216,866	164,167	1,235	3,375		61,709		61,709		09/17/2019	
09062X103	BIOGEN ORD			345.000	102,372	296.730	102,372	85,180				17,192		17,192		11/07/2019	
09247X101	BLACKROCK ORD			685.000	344,350	502.700	344,350	311,602		5,924		43,594		43,594		11/07/2019	
093671105	H&R BLOCK ORD			4,790.000	112,469	23.480	112,469	121,234	1,245	578		(8,765)		(8,765)		11/07/2019	
101121101	BOSTON PROPERTIES REIT ORD			720.000	99,259	137.860	99,259	92,882	706	684		6,377		6,377		06/28/2019	
110122108	BRISTOL MYERS SQUIBB ORD			39,030.000	2,505,336	64.190	2,505,336	1,862,178		16,002		643,157		643,157		09/17/2019	
125269100	CF INDUSTRIES HOLDINGS ORD			3,250.000	155,155	47.740	155,155	136,425		2,487		8,487		8,487		11/07/2019	
12541W209	CH ROBINSON WORLDWIDE ORD			835.000	65,297	78.200	65,297	66,189		426		(892)		(892)		11/07/2019	
125523100	CIGNA ORD			525.000	107,357	204.490	107,357	86,094				21,263		21,263		11/07/2019	
12572Q105	CME GROUP CL A ORD			2,042.000	409,870	200.720	409,870	353,381	5,105	6,920		17,431		17,431		11/07/2019	
12626K203	CRH ADR REPSG 1 ORD		C	16,800.000	677,544	40.330	677,544	526,952		13,321		150,592		150,592		02/28/2019	
126408103	CSX ORD			2,950.000	213,462	72.360	213,462	196,909		2,108		16,553		16,553		11/07/2019	
126650100	CVS HEALTH ORD			54,271.000	4,031,793	74.290	4,031,793	3,931,470		82,968		738,185		738,185		09/17/2019	
133131102	CAMDEN PROPERTY REIT ORD			915.000	97,082	106.100	97,082	86,419	732	2,901		16,516		16,516		10/09/2018	
134429109	CAMPBELL SOUP ORD			1,035.000	51,150	49.420	51,150	37,046		1,087		14,104		14,104		03/12/2019	
14149Y108	CARDINAL HEALTH ORD			4,010.000	202,826	50.580	202,826	196,111	1,929	1,929		6,715		6,715		09/17/2019	
143658300	CARNIVAL ORD			10,365.000	526,853	50.830	526,853	482,510		5,183		44,343		44,343		11/07/2019	
149123101	CATERPILLAR ORD			6,360.000	939,245	147.680	939,245	864,686		12,618		74,559		74,559		09/17/2019	
150870103	CELANESE ORD			1,065.000	131,123	123.120	131,123	114,810		1,321		16,313		16,313		06/28/2019	
15189T107	CENTERPOINT ENERGY ORD			28,110.000	766,560	27.270	766,560	813,355		16,938		(46,795)		(46,795)		11/07/2019	
15677J108	CERIDIAN HCM HOLDING ORD			310.000	21,043	67.880	21,043	15,771				5,272		5,272		11/07/2019	
16119P108	CHARTER COMMUNICATIONS CL A ORD			40.000	19,403	485.080	19,403	16,943				2,460		2,460		10/14/2019	
163851108	CHEMOURS ORD			1,355.000	24,512	18.090	24,512	32,523		678		(8,011)		(8,011)		06/28/2019	
166764100	CHEVRON ORD			19,275.000	2,322,830	120.510	2,322,830	2,290,997		79,926		162,432		162,432		11/07/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
172062101	CINCINNATI FINANCIAL ORD			280.000	29,442	105.150	29,442	30,830	157			(1,388)		(1,388)		11/07/2019	
17275R102	CISCO SYSTEMS ORD			41,070.000	1,969,717	47.960	1,969,717	1,954,852		10,539		14,865		14,865		11/14/2019	
172967424	CITIGROUP ORD			107,566.000	8,593,448	79.890	8,593,448	7,444,620		195,247		2,700,427		2,700,427		09/17/2019	
174610105	CITIZENS FINANCIAL GROUP ORD			2,510.000	101,931	40.610	101,931	88,760		1,807		13,171		13,171		06/28/2019	
191216100	COCA-COLA ORD			11,805.000	653,407	55.350	653,407	551,197		15,432		102,210		102,210		11/07/2019	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			56,454.000	3,501,277	62.020	3,501,277	3,911,108		36,941		(247,228)		(247,228)		09/17/2019	
20030N101	COMCAST CL A ORD			116,118.000	5,221,826	44.970	5,221,826	4,062,929		85,330		1,124,184		1,124,184		12/04/2019	
200340107	COMERICA ORD			3,415.000	245,026	71.750	245,026	245,787	2,288			(761)		(761)		11/07/2019	
205887102	CONAGRA BRANDS ORD			43,172.000	1,478,209	34.240	1,478,209	1,016,748		26,861		461,461		461,461		08/07/2019	
20825C104	CONOCOPHILLIPS ORD			22,010.000	1,431,310	65.030	1,431,310	1,303,821		6,187		127,490		127,490		11/05/2019	
209115104	CONSOLIDATED EDISON ORD			2,030.000	183,654	90.470	183,654	178,530		1,502		5,124		5,124		11/07/2019	
21036P108	CONSTELLATION BRANDS CL A ORD			9,630.000	1,827,293	189.750	1,827,293	1,730,382		12,584		96,910		96,910		12/03/2019	
21037X100	CONSTELLATION SOFTWARE ORD		C	818.000	796,797	974.080	796,797	689,749	818	211		107,049		107,049		03/04/2019	
21870Q105	CORESITE REALTY REIT ORD			880.000	98,666	112.120	98,666	102,290	1,074	262		(3,624)		(3,624)		11/07/2019	
219350105	CORNING ORD			12,230.000	356,015	29.110	356,015	344,074		9,784		(12,578)		(12,578)		01/22/2019	
22052L104	CORTEVA ORD			37,998.997	1,123,250	29.560	1,123,250	1,146,624		9,810		(23,374)		(23,374)		09/17/2019	
222070203	COTY CL A ORD			9,666.000	108,743	11.250	108,743	87,167		3,268		21,576		21,576		11/07/2019	
229663109	CUBESMART REIT ORD			3,690.000	116,161	31.480	116,161	112,988	1,218	973		2,781		2,781		11/07/2019	
231021106	CUMMINS ORD			2,110.000	377,606	178.960	377,606	315,543		8,817		72,526		72,526		11/07/2019	
232806109	CYPRESS SEMICONDUCTOR ORD			7,270.000	169,609	23.330	169,609	104,051	800	2,800		69,774		69,774		03/12/2019	
23283R100	CYRUSONE REIT ORD			2,865.000	187,457	65.430	187,457	149,966	1,433	4,738		30,719		30,719		11/07/2019	
23331A109	D R HORTON ORD			710.000	37,453	52.750	37,453	36,537		124		916		916		11/07/2019	
233331107	DTE ENERGY ORD			785.000	101,948	129.870	101,948	97,016	795			4,932		4,932		11/07/2019	
23355L106	DXC TECHNOLOGY ORD			550.000	20,675	37.590	20,675	17,840	116			2,835		2,835		09/17/2019	
235851102	DANAHER ORD			1,405.000	215,639	153.480	215,639	196,090	239	273		19,549		19,549		10/14/2019	
244199105	DEERE ORD			2,010.000	348,253	173.260	348,253	327,266	1,528	1,528		20,986		20,986		09/17/2019	
247361702	Delta Air Lines, Inc.			985.000	57,603	58.480	57,603	58,535		396		(932)		(932)		09/17/2019	
253868103	DIGITAL REALTY REIT ORD			2,045.000	244,868	119.740	244,868	227,585	2,209	6,920		21,797		21,797		11/07/2019	
254687106	WALT DISNEY ORD			10,590.000	1,531,632	144.630	1,531,632	1,501,227	9,319	7,093		30,405		30,405		12/04/2019	
254709108	DISCOVER FINANCIAL SERVICES ORD			590.000	50,044	84.820	50,044	49,941		260		103		103		11/07/2019	
256677105	DOLLAR GENERAL ORD			16,797.000	2,619,996	155.980	2,619,996	1,896,444		16,346		694,187		694,187		08/08/2019	
25746U109	DOMINION ENERGY ORD			19,850.000	1,643,977	82.820	1,643,977	1,436,141		58,321		156,622		156,622		11/07/2019	
257559203	DOMTAR ORD			4,860.000	185,846	38.240	185,846	169,365	2,211	2,211		16,482		16,482		09/17/2019	
25960P109	DOUGLAS EMMETT REIT ORD			535.000	23,487	43.900	23,487	19,010	150	556		5,227		5,227		04/11/2018	
260003108	DOVER ORD			425.000	48,986	115.260	48,986	46,980		208		2,006		2,006		11/07/2019	
260557103	DOW ORD			13,370.000	731,740	54.730	731,740	673,674		9,359		58,066		58,066		11/07/2019	
264411505	DUKE REALTY REIT ORD			1,960.000	67,953	34.670	67,953	55,144		1,725		16,051		16,051		01/22/2019	
26441C204	DUKE ENERGY ORD			17,475.000	1,593,895	91.210	1,593,895	1,553,748		43,016		40,147		40,147		11/07/2019	
26614N102	DUPONT DE NEMOURS ORD			18,777.997	1,205,547	64.200	1,205,547	1,371,838		11,267		(166,290)		(166,290)		07/19/2019	
277432100	EASTMAN CHEMICAL ORD			980.000	77,675	79.260	77,675	80,414	647			(2,739)		(2,739)		11/07/2019	
278265103	EATON VANCE COM NON VTG ORD			2,305.000	107,620	46.690	107,620	99,420		1,671		8,200		8,200		06/28/2019	
291011104	EMERSON ELECTRIC ORD			4,410.000	336,307	76.260	336,307	294,246		4,366		42,060		42,060		06/28/2019	
29261A100	ENCOMPASS HEALTH ORD			470.000	32,557	69.270	32,557	30,031	132	132		2,525		2,525		09/17/2019	
29272W109	ENERGIZER HOLDINGS ORD			415.000	20,841	50.220	20,841	16,037		249		4,805		4,805		06/28/2019	
293792107	ENTERPRISE PRODUCTS PARTNERS UNT			99,908.000	2,813,409	28.160	2,813,409	2,835,608		174,841		316,307		316,307		07/19/2019	
29446M102	EQUINOR ASA		C	39,700.000	790,427	19.910	790,427	699,777		13,832		90,650		90,650		09/16/2019	
29476L107	EQUITY RESIDENTIAL REIT ORD			4,230.000	342,292	80.920	342,292	310,031	2,401	7,476		39,337		39,337		09/17/2019	
29530P102	ERIE INDEMNITY CL A ORD			370.000	61,420	166.000	61,420	44,549		1,332		12,095		12,095		06/22/2018	
297178105	ESSEX PROPERTY REIT ORD			945.000	284,313	300.860	284,313	278,526	1,843	4,418		11,329		11,329		09/17/2019	
29977A105	EVERCORE CL A ORD			775.000	57,939	74.760	57,939	61,449		450		(3,510)		(3,510)		11/07/2019	
30161N101	EXELON ORD			6,545.000	298,256	45.570	298,256	289,682		2,949		5,067		5,067		11/07/2019	
30231G102	EXXON MOBIL ORD			46,040.000	3,212,671	69.780	3,212,671	3,498,699		134,904		(20,178)		(20,178)		11/07/2019	
302491303	FMC ORD			600.000	59,892	99.820	59,892	54,393	264	240		5,499		5,499		09/17/2019	
302520101	FNB ORD			11,525.000	146,368	12.700	146,368	146,454		1,383		(86)		(86)		11/07/2019	
311900104	FASTENAL ORD			8,365.000	309,087	36.950	309,087	272,825		3,571		36,262		36,262		09/17/2019	
31428X106	FEDEX ORD			13,130.000	1,985,387	151.210	1,985,387	2,147,649	8,535	11,434		(162,262)		(162,262)		11/07/2019	
31502A303	FERGUSON ADR		C	159,680.000	1,462,669	9.160	1,462,669	1,178,831		19,976		283,838		283,838		09/10/2019	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD			1,925.000	267,748	139.090	267,748	258,467		674		9,281		9,281		11/07/2019	
31620R303	FIDELITY NATIONAL FINANCIAL ORD			6,380.000	289,333	45.350	289,333	223,035		8,039		66,298		66,298		03/12/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
316773100	FIFTH THIRD BANCORP ORD			7,225.000	222,097	30.740	222,097	192,288	1,734	5,058		29,808		29,808		03/12/2019	
31847R102	FIRST AMERICAN FINANCIAL ORD			2,030.000	118,390	58.320	118,390	111,579		2,251		11,043		11,043		11/07/2019	
320517105	FIRST HORIZON NATIONAL ORD			2,305.000	38,171	16.560	38,171	40,050	323			(1,879)		(1,879)		11/07/2019	
32051X108	FIRST HAWAIIAN ORD			6,050.000	174,543	28.850	174,543	173,072		1,573		1,471		1,471		11/07/2019	
337932107	FIRSTENERGY ORD			65,501.000	3,183,349	48.600	3,183,349	2,323,576		99,028		718,457		718,457		07/19/2019	
343498101	FLOWERS FOODS ORD			9,840.000	213,922	21.740	213,922	204,277		1,870		9,644		9,644		11/07/2019	
344849104	FOOT LOCKER ORD			1,525.000	59,460	38.990	59,460	63,932		1,159		(4,472)		(4,472)		06/28/2019	
345370860	FORD MOTOR ORD			93,760.000	871,968	9.300	871,968	834,440		31,314		37,528		37,528		09/17/2019	
34959J108	FORTIVE ORD			7,150.000	546,189	76.390	546,189	513,103				33,086		33,086		12/06/2019	
35137L105	FOX CL A ORD			58,810.000	2,180,087	37.070	2,180,087	1,945,004				235,082		235,082		12/03/2019	
35671D857	FREEPORT MCMORAN ORD			7,345.000	96,366	13.120	96,366	79,230		182		17,136		17,136		11/07/2019	
363576109	ARTHUR J GALLAGHER ORD			24,185.000	2,303,138	95.230	2,303,138	1,765,207		39,601		494,407		494,407		11/07/2019	
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD			515.000	22,171	43.050	22,171	17,408		1,411		5,531		5,531		04/11/2018	
364760108	GAP ORD			1,990.000	35,183	17.680	35,183	35,765		965		(582)		(582)		06/28/2019	
369550108	GENERAL DYNAMICS ORD			2,755.000	485,844	176.350	485,844	460,197		8,053		25,647		25,647		09/17/2019	
369604103	GENERAL ELECTRIC ORD			228,200.000	2,546,712	11.160	2,546,712	2,258,742	2,282	15,151		528,843		528,843		09/04/2019	
370334104	GENERAL MILLS ORD			15,610.000	836,072	53.560	836,072	723,127		22,947		112,945		112,945		03/12/2019	
37045V100	GENERAL MOTORS ORD			84,965.000	3,109,719	36.600	3,109,719	3,258,697		67,714		(148,978)		(148,978)		12/05/2019	
372460105	GENUINE PARTS ORD			695.000	73,830	106.230	73,830	70,708	530			3,122		3,122		11/07/2019	
375558103	GILEAD SCIENCES ORD			12,365.000	803,478	64.980	803,478	804,638		14,222		871		871		11/07/2019	
40412C101	HCA HEALTHCARE ORD			585.000	86,469	147.810	86,469	56,273		936		13,666		13,666		04/11/2018	
40434L105	HP ORD			15,155.000	311,435	20.550	311,435	292,337	2,670	2,821		19,099		19,099		11/07/2019	
410345102	HANESBRANDS ORD			8,455.000	125,557	14.850	125,557	138,959		1,577		(13,402)		(13,402)		11/07/2019	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD			1,955.000	118,805	60.770	118,805	119,550	587			(745)		(745)		11/07/2019	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD			3,150.000	95,382	30.280	95,382	84,288	992	3,922		15,656		15,656		11/29/2018	
42250P103	HCP REIT ORD			3,380.000	116,509	34.470	116,509	97,389		5,002		13,283		13,283		11/29/2018	
42809H107	HESS ORD			632.000	42,224	66.810	42,224	34,424		632		16,628		16,628		11/29/2018	
42824C109	HEWLETT PACKARD ENTERPRISE ORD			13,880.000	220,137	15.860	220,137	226,033	1,666	242		(5,896)		(5,896)		11/07/2019	
436106108	HOLLYFRONTIER ORD			240.000	12,170	50.710	12,170	11,108		163		1,063		1,063		06/28/2019	
437076102	HOME DEPOT ORD			3,895.000	850,590	218.380	850,590	902,775		5,297		(52,185)		(52,185)		11/07/2019	
438516106	HONEYWELL INTERNATIONAL ORD			1,605.000	284,085	177.000	284,085	271,976		2,564		12,109		12,109		11/07/2019	
444097109	HUDSON PACIFIC PROPERTIES REIT ORD			1,100.000	41,415	37.650	41,415	36,600		550		4,815		4,815		06/28/2019	
444859102	HUMANA ORD			8,854.000	3,245,168	366.520	3,245,168	2,578,042	4,870	15,032		745,552		745,552		09/17/2019	
446150104	HUNTINGTON BANCSHARES ORD			47,485.000	716,074	15.080	716,074	716,758	7,123			(684)		(684)		11/07/2019	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD			95.000	23,834	250.880	23,834	23,349		98		484		484		11/07/2019	
447011107	HUNTSMAN ORD			3,225.000	77,916	24.160	77,916	63,683		2,096		15,706		15,706		11/29/2018	
44980X109	IPG PHOTONICS ORD			345.000	49,997	144.920	49,997	42,512				7,485		7,485		08/13/2019	
45262P102	IMPERIAL BRANDS ADR		C			22.110			15,089							08/07/2019	
458140100	INTEL ORD			33,875.000	2,027,419	59.850	2,027,419	1,592,677		40,679		423,746		423,746		06/28/2019	
459200101	INTERNATIONAL BUSINESS MACHINES ORD			6,065.000	812,953	134.040	812,953	799,770		29,323		13,183		13,183		06/28/2019	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD			180.000	23,224	129.020	23,224	21,767	135	135		1,457		1,457		09/17/2019	
460146103	INTERNATIONAL PAPER ORD			9,880.000	454,974	46.050	454,974	443,743		5,064		11,231		11,231		11/07/2019	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD			19,760.000	456,456	23.100	456,456	437,437		4,644		19,019		19,019		11/07/2019	
46187W107	INVITATION HOMES ORD			430.000	12,887	29.970	12,887	8,917		224		3,970		3,970		01/22/2019	
46590V100	JBG SMITH PROPERTIES ORD			1,930.000	76,988	39.890	76,988	68,550	434	1,930		9,804		9,804		08/16/2018	
46625H100	JPMORGAN CHASE ORD			90,385.000	12,599,669	139.400	12,599,669	10,024,218		271,495		3,564,791		3,564,791		09/17/2019	
47233W109	JEFFERIES FINANCIAL GROUP ORD			5,115.000	109,308	21.370	109,308	98,374		7,489		10,933		10,933		06/28/2019	
478160104	JOHNSON & JOHNSON ORD			25,370.000	3,700,722	145.870	3,700,722	3,364,556		61,217		353,034		353,034		12/05/2019	
48203R104	JUNIPER NETWORKS ORD			5,610.000	138,174	24.630	138,174	138,525		4,264		(12,791)		(12,791)		04/11/2018	
487836108	KELLOGG ORD			21,034.000	1,454,711	69.160	1,454,711	1,315,335		39,876		230,428		230,428		11/07/2019	
493267108	KEYCORP ORD			25,965.000	525,532	20.240	525,532	493,365		7,068		32,166		32,166		11/07/2019	
494368103	KIMBERLY CLARK ORD			3,665.000	504,121	137.550	504,121	483,006	3,775			21,115		21,115		11/07/2019	
49456B101	KINDER MORGAN CL P ORD			36,100.000	764,237	21.170	764,237	676,721		24,383		122,789		122,789		09/17/2019	
500255104	KOHL'S ORD			5,950.000	303,153	50.950	303,153	325,766		3,987		(22,613)		(22,613)		11/07/2019	
500472303	KONINKLIJKE PHILIPS ADR		C	91,555.000	4,467,884	48.800	4,467,884	3,671,028		64,428		796,857		796,857		11/05/2019	
500688106	KOSMOS ENERGY ORD			11,180.000	63,726	5.700	63,726	79,163		505		(15,437)		(15,437)		11/07/2019	
500754106	KRAFT HEINZ ORD			9,185.000	295,114	32.130	295,114	272,413		3,674		22,701		22,701		11/07/2019	
501044101	KROGER ORD			5,265.000	152,632	28.990	152,632	125,961		1,345		26,671		26,671		11/07/2019	
502431109	L3HARRIS TECHNOLOGIES ORD			1,580.000	312,635	197.870	312,635	316,543		1,185		(3,908)		(3,908)		11/07/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
512807108	LAM RESEARCH ORD			1,205.000	352,342	292.400	352,342	270,087	1,386	1,386		82,255		82,255		09/17/2019	
517834107	LAS VEGAS SANDS ORD			7,320.000	505,373	69.040	505,373	435,177		20,744		71,848		71,848		11/07/2019	
524660107	LEGGETT & PLATT ORD			270.000	13,724	50.830	13,724	14,726	108			(1,002)		(1,002)		11/07/2019	
524901105	LEGG MASON ORD			20,790.000	746,569	35.910	746,569	574,737	8,316	23,714		171,967		171,967		03/12/2019	
525327102	LEIDOS HOLDINGS ORD			1,195.000	116,979	97.890	116,979	95,942		637		22,404		22,404		11/07/2019	
531172104	LIBERTY PROPERTY REIT ORD			255.000	15,313	60.050	15,313	11,194	105	416		4,633		4,633		08/16/2018	
539830109	LOCKHEED MARTIN ORD			3,450.000	1,343,361	389.380	1,343,361	1,057,546		31,006		421,595		421,595		07/19/2019	
548661107	LOWE'S COMPANIES ORD			16,314.000	1,953,765	119.760	1,953,765	1,505,742		27,415		422,895		422,895		09/10/2019	
552953101	MGM RESORTS INTERNATIONAL ORD			1,175.000	39,092	33.270	39,092	31,540		458		7,552		7,552		05/03/2019	
553530106	MSC INDUSTRIAL CL A ORD			5,785.000	453,949	78.470	453,949	422,285		7,241		31,664		31,664		09/17/2019	
56418H100	MANPOWERGROUP ORD			805.000	78,166	97.100	78,166	75,959		877		2,206		2,206		11/07/2019	
565849106	MARATHON OIL ORD			98,942.000	1,343,632	13.580	1,343,632	1,630,028		14,599		(69,655)		(69,655)		07/19/2019	
56585A102	MARATHON PETROLEUM ORD			61,579.000	3,710,135	60.250	3,710,135	3,212,280		92,746		312,038		312,038		08/21/2019	
57772K101	MAXIM INTEGRATED PRODUCTS ORD			6,100.000	375,211	61.510	375,211	362,439		4,118		12,772		12,772		11/07/2019	
580135101	MCDONALD'S ORD			5,600.000	1,106,616	197.610	1,106,616	976,771		22,434		91,763		91,763		11/07/2019	
58155Q103	MCKESSON ORD			4,397.000	608,193	138.320	608,193	539,751	1,803	6,577		117,250		117,250		11/07/2019	
58463J304	MEDICAL PROPERTIES REIT ORD			3,470.000	73,252	21.110	73,252	66,583	902			6,669		6,669		11/07/2019	
58933Y105	MERCK & CO ORD			3,728.000	339,062	90.950	339,062	307,945	2,274	1,317		31,117		31,117		11/07/2019	
589400100	MERCURY GENERAL ORD			9,460.000	460,986	48.730	460,986	463,507		22,723		(23,255)		(23,255)		11/07/2019	
59156R108	METLIFE ORD			70,892.000	3,613,365	50.970	3,613,365	3,324,455		123,034		699,148		699,148		07/19/2019	
594918104	MICROSOFT ORD			21,372.000	3,370,364	157.700	3,370,364	2,068,527		39,888		1,181,620		1,181,620		07/19/2019	
595017104	MICROCHIP TECHNOLOGY ORD			595.000	62,308	104.720	62,308	51,588		436		10,720		10,720		06/28/2019	
595112103	MICRON TECHNOLOGY ORD			7,280.000	391,518	53.780	391,518	280,953				110,565		110,565		06/28/2019	
59522J103	MID AMERICA APT COMMUNITI REIT ORD			845.000	111,422	131.860	111,422	104,331		1,286		7,766		7,766		09/17/2019	
60871R209	MOLSON COORS BEVERAGE CL B ORD			3,535.000	190,537	53.900	190,537	193,143		2,015		(2,606)		(2,606)		11/07/2019	
617446448	MORGAN STANLEY ORD			69,641.000	3,560,048	51.120	3,560,048	3,543,517		81,436		693,305		693,305		11/05/2019	
620076307	MOTOROLA SOLUTIONS ORD			11,789.000	1,899,679	161.140	1,899,679	1,381,116	7,545	23,128		546,000		546,000		07/19/2019	
626717102	MURPHY OIL ORD			9,430.000	252,724	26.800	252,724	232,710		4,381		20,014		20,014		11/07/2019	
637417106	NATIONAL RETAIL PROPERTIES REIT ORD			870.000	46,649	53.620	46,649	43,235		1,766		4,036		4,036		01/22/2019	
63938C108	NAVIENT ORD			17,215.000	235,501	13.680	235,501	217,429		7,070		32,669		32,669		11/07/2019	
640268108	NEKTAR THERAPEUTICS ORD			910.000	19,642	21.585	19,642	17,924				1,718		1,718		11/07/2019	
641069406	NESTLE ADR		C	23,214.000	2,513,148	108.260	2,513,148	2,107,924		47,182		405,224		405,224		03/11/2019	
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD			9,095.000	146,520	16.110	146,520	141,858	4,548	2,233		4,662		4,662		11/07/2019	
651229106	NEWELL BRANDS ORD			94,452.000	1,815,367	19.220	1,815,367	1,621,940		66,118		245,936		245,936		09/05/2019	
651639106	NEWMONT GOLDCORP ORD			5,970.000	259,397	43.450	259,397	181,218		6,169		61,720		61,720		05/03/2019	
65339F101	NEXTERA ENERGY ORD			7,193.000	1,741,857	242.160	1,741,857	1,324,723		30,509		413,817		413,817		11/07/2019	
655844108	NORFOLK SOUTHERN ORD			2,935.000	569,772	194.130	569,772	384,639		10,566		130,872		130,872		04/11/2018	
666807102	NORTHROP GRUMMAN ORD			2,904.000	998,889	343.970	998,889	766,017		14,959		286,918		286,918		07/19/2019	
668771108	NORTONLIFELOCK ORD			2,795.000	71,328	25.520	71,328	55,264		978		16,064		16,064		01/22/2019	
670346105	NUCOR ORD			245.000	13,789	56.280	13,789	12,878	99	98		911		911		09/17/2019	
680223104	OLD REPUBLIC INTERNATIONAL ORD			22,375.000	500,529	22.370	500,529	490,685		22,699		13,197		13,197		11/07/2019	
680665205	OLIN ORD			8,035.000	138,604	17.250	138,604	170,374		2,839		(31,770)		(31,770)		11/07/2019	
681919106	OMNICOM GROUP ORD			2,525.000	204,576	81.020	204,576	197,721	1,641	1,641		6,855		6,855		09/17/2019	
681936100	OMEGA HEALTHCARE REIT ORD			1,315.000	55,690	42.350	55,690	48,330		1,749		7,361		7,361		06/28/2019	
682680103	ONEOK ORD			7,305.000	552,769	75.670	552,769	518,211		11,094		34,559		34,559		09/17/2019	
68268W103	ONEMAIN HOLDINGS ORD			2,105.000	88,726	42.150	88,726	83,479		5,263		5,247		5,247		08/13/2019	
68389X105	ORACLE ORD			16,493.000	873,799	52.980	873,799	789,462		15,009		129,140		129,140		11/27/2018	
69007J106	OUTFRONT MEDIA ORD			1,355.000	36,341	26.820	36,341	34,030		488		2,311		2,311		11/07/2019	
69318G106	PBF ENERGY CL A ORD			1,865.000	58,505	31.370	58,505	59,838		1,241		(1,333)		(1,333)		06/28/2019	
693475105	PNC FINANCIAL SERVICES GROUP ORD			1,275.000	203,528	159.630	203,528	176,498		1,466		27,030		27,030		09/17/2019	
69351T106	PPL ORD			30,700.000	1,101,516	35.880	1,101,516	977,430	12,664	18,779		123,306		123,306		11/07/2019	
695156109	PACKAGING CORP OF AMERICA ORD			635.000	71,114	111.990	71,114	71,458	502			(344)		(344)		11/07/2019	
695263103	PACW PACWEST BANCORP ORD			22,485.000	860,501	38.270	860,501	872,525		47,622		(12,024)		(12,024)		06/28/2019	
712704105	PEOPLES UNITED FINANCIAL ORD			5,645.000	95,401	16.900	95,401	90,933		1,002		4,467		4,467		09/17/2019	
713448108	PEPSICO ORD			7,280.000	995,394	136.730	995,394	614,485	6,952	26,337		184,191		184,191		11/07/2019	
717081103	PFIZER ORD			111,097.000	4,352,780	39.180	4,352,780	4,209,675		151,595		(394,208)		(394,208)		09/17/2019	
718172109	PHILIP MORRIS INTERNATIONAL ORD			14,635.000	1,245,292	85.090	1,245,292	1,060,351	17,123	17,123		184,941		184,941		09/17/2019	
718546104	PHILLIPS 66 ORD			3,835.000	427,257	111.410	427,257	359,463		9,593		67,794		67,794		06/28/2019	
731068102	POLARIS INDUSTRIES ORD			220.000	22,374	101.700	22,374	22,714		134		(340)		(340)		11/07/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
74144T108	T ROWE PRICE GROUP ORD			3,000.000	365,520	121.840	365,520	322,982		5,951		42,538		42,538		11/07/2019	
74251V102	PRINCIPAL FINANCIAL GROUP ORD			8,665.000	476,142	54.950	476,142	452,306		14,415		58,618		58,618		11/07/2019	
742718109	PROCTER & GAMBLE ORD			20,520.000	2,562,948	124.900	2,562,948	1,729,745		55,892		625,574		625,574		09/17/2019	
74340W103	PROLOGIS REIT			8,332.000	742,714	89.140	742,714	203,767		17,664		253,459		253,459		08/21/2018	
744320102	PRUDENTIAL FINANCIAL ORD			8,055.000	755,076	93.740	755,076	755,247		18,895		(171)		(171)		11/07/2019	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD			12,989.000	767,000	59.050	767,000	711,125		20,551		64,509		64,509		11/07/2019	
74460D109	PUBLIC STORAGE REIT ORD			575.000	122,452	212.960	122,452	135,114		1,150		(12,662)		(12,662)		11/07/2019	
74834L100	QUEST DIAGNOSTICS ORD			6,630.000	708,018	106.790	708,018	571,016		9,439		137,001		137,001		04/22/2019	
749685103	RPM ORD			2,010.000	154,288	76.760	154,288	103,904		2,573		37,737		37,737		03/12/2019	
754730109	RAYMOND JAMES ORD			15,810.000	1,414,363	89.460	1,414,363	1,335,624	5,850	2,360		78,739		78,739		12/06/2019	
755111507	RAYTHEON ORD			3,545.000	778,978	219.740	778,978	697,056		4,029		81,923		81,923		09/17/2019	
756109104	REALTY INCOME REIT ORD			2,230.000	164,195	73.630	164,195	143,519	507	5,728		21,221		21,221		01/22/2019	
7591EP100	REGIONS FINANCIAL ORD			23,570.000	404,461	17.160	404,461	407,591	3,653			(3,130)		(3,130)		11/07/2019	
780287108	ROYAL GOLD ORD			415.000	50,734	122.250	50,734	30,712		440		15,189		15,189		11/29/2018	
783549108	RYDER SYSTEM ORD			8,400.000	456,204	54.310	456,204	477,470		10,672		(21,266)		(21,266)		11/07/2019	
80105N105	SANOFI ADR REP 1 1/2 ORD		C	44,500.000	2,233,455	50.190	2,233,455	2,098,824				134,631		134,631		12/16/2019	
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD			8,030.000	187,661	23.370	187,661	154,976		6,745		42,512		42,512		01/22/2019	
806857108	SCHLUMBERGER ORD			30,290.000	1,217,658	40.200	1,217,658	1,131,283	15,145			86,375		86,375		11/07/2019	
808513105	CHARLES SCHWAB ORD			35,609.000	1,693,564	47.560	1,693,564	1,436,783		12,511		284,845		284,845		11/05/2019	
816851109	SEMPRA ENERGY ORD			3,890.000	589,257	151.480	589,257	502,820	3,764	8,562		86,438		86,438		09/17/2019	
826197501	SIEMENS ADR		C	37,762.000	2,453,397	64.970	2,453,397	2,054,024				399,373		399,373		09/04/2019	
829226109	SINCLAIR BROADCAST GROUP CL A ORD			745.000	24,838	33.340	24,838	28,649		149		(3,811)		(3,811)		11/07/2019	
83088M102	SKYWORKS SOLUTIONS ORD			1,485.000	179,507	120.880	179,507	114,750		1,307		64,757		64,757		06/28/2019	
831865209	A O SMITH ORD			115.000	5,479	47.640	5,479	5,424		53		55		55		06/28/2019	
832696405	JM SMUCKER ORD			1,370.000	142,658	104.130	142,658	146,912		1,206		(4,254)		(4,254)		11/07/2019	
835699307	SONY ADR REP 1 ORD		C	44,210.000	3,006,280	68.000	3,006,280	2,352,391		6,240		653,889		653,889		07/19/2019	
842587107	SOUTHERN ORD			20,755.000	1,322,094	63.700	1,322,094	1,075,746		36,209		248,847		248,847		11/07/2019	
84265V105	SOUTHERN COPPER ORD			2,860.000	121,493	42.480	121,493	111,118		2,288		10,375		10,375		06/28/2019	
84790A105	SPECTRUM BRANDS HOLDINGS ORD			128.000	8,229	64.290	8,229	6,211		54		2,019		2,019		10/11/2019	
84860W300	SPIRIT REALTY CAPITAL REIT ORD			120.000	5,898	49.150	5,898	4,348	75	300		1,668		1,668		04/11/2018	
854502101	STANLEY BLACK AND DECKER ORD			805.000	133,421	165.740	133,421	128,768		555		4,653		4,653		11/07/2019	
85571B105	STARWOOD PROPERTY REIT			1,895.000	47,110	24.860	47,110	39,897	910	2,729		7,213		7,213		01/22/2019	
857477103	STATE STREET ORD			18,261.000	1,444,445	79.100	1,444,445	1,289,233	9,496	31,124		269,359		269,359		09/17/2019	
862121100	STORE CAPITAL ORD			5,490.000	204,448	37.240	204,448	139,577	1,922	7,357		49,026		49,026		05/16/2018	
866674104	SUN COMMUNITIES REIT ORD			2,740.000	411,274	150.100	411,274	256,653	2,055	8,110		132,589		132,589		10/09/2018	
87165B103	SYNCHRONY FINANCIAL ORD			5,440.000	195,894	36.010	195,894	142,699		4,678		53,195		53,195		01/22/2019	
872307103	TCF FINANCIAL ORD			840.000	39,312	46.800	39,312	36,246		294		3,066		3,066		11/07/2019	
87240R107	TFS FINANCIAL ORD			48,795.000	960,286	19.680	960,286	768,179		47,991		163,726		163,726		05/03/2019	
876030107	TAPESTRY ORD			4,671.000	125,790	26.930	125,790	132,946		2,364		(7,156)		(7,156)		09/17/2019	
87612E106	TARGET ORD			3,220.000	412,836	128.210	412,836	218,601		8,372		194,235		194,235		01/22/2019	
883556102	THERMO FISHER SCIENTIFIC ORD			795.000	258,272	324.870	258,272	197,334	151	470		71,360		71,360		10/14/2019	
88579Y101	3M ORD			1,965.000	346,665	176.420	346,665	341,107		2,830		5,558		5,558		11/07/2019	
886547108	TIFFANY ORD			685.000	91,550	133.650	91,550	65,215	397	397		26,335		26,335		09/17/2019	
89151E109	TOTAL ADR REP 1 ORD		C	21,659.000	1,197,743	55.300	1,197,743	1,279,371		30,549		47,430		47,430		07/19/2019	
89417E109	TRAVELERS COMPANIES ORD			15,339.000	2,100,676	136.950	2,100,676	2,039,287		46,216		244,876		244,876		11/07/2019	
896522109	TRINITY INDUSTRIES ORD			5,360.000	118,724	22.150	118,724	109,869		1,583		8,855		8,855		09/17/2019	
90214J101	2U ORD			845.000	20,272	23.990	20,272	17,462				2,810		2,810		11/07/2019	
902494103	TYSON FOODS CL A ORD			315.000	28,678	91.040	28,678	26,532		132		2,146		2,146		11/07/2019	
902653104	UDR REIT ORD			2,170.000	101,339	46.700	101,339	104,728		322		(3,389)		(3,389)		11/07/2019	
902973304	US BANCORP ORD			3,510.000	208,108	59.290	208,108	177,655	1,474	4,072		30,452		30,452		03/12/2019	
904214103	UMPQUA HOLDINGS ORD			2,600.000	46,020	17.700	46,020	43,482	546	546		2,538		2,538		09/17/2019	
904784709	UNILEVER ADR REP 1 ORD		C	43,144.000	2,479,054	57.460	2,479,054	2,471,009		44,789		38,534		38,534		12/19/2019	
907818108	UNION PACIFIC ORD			5,161.000	933,057	180.790	933,057	759,065		19,096		219,652		219,652		11/27/2018	
913017109	UNITED TECHNOLOGIES ORD			6,225.000	932,256	149.760	932,256	807,045		10,481		125,211		125,211		11/07/2019	
91324P102	UNITEDHEALTH GRP ORD			3,585.000	1,053,918	293.980	1,053,918	809,139		14,842		131,971		131,971		01/22/2019	
91913Y100	VALERO ENERGY ORD			7,685.000	719,700	93.650	719,700	634,354		16,592		85,346		85,346		09/17/2019	
92339V100	VEREIT ORD			1,535.000	14,183	9.240	14,183	11,843	211	633		2,340		2,340		01/22/2019	
92343V104	VERIZON COMMUNICATIONS ORD			174,016.000	10,684,582	61.400	10,684,582	8,961,663		407,552		892,837		892,837		07/19/2019	
92556H206	CBS CL B ORD			5,196.009	218,128	41.980	218,128	199,047				19,081		19,081		11/07/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
928254101	VIRTU FINANCIAL CL A ORD			11,895.000	190,201	15.990	190,201	200,751		2,855		(10,550)		(10,550)		11/07/2019	
931142103	WALMART ORD			9,705.000	1,153,342	118.840	1,153,342	900,780	5,144	19,843		244,046		244,046		03/12/2019	
931427108	WALGREEN BOOTS ALLIANCE ORD			6,075.000	358,182	58.960	358,182	334,106		6,521		24,076		24,076		11/07/2019	
942622200	WATSCO ORD			3,605.000	649,441	180.150	649,441	531,701		15,000		117,740		117,740		09/17/2019	
947890109	WEBSTER FINANCIAL ORD			5,625.000	300,150	53.360	300,150	268,720		4,500		31,430		31,430		06/28/2019	
949746101	WELLS FARGO ORD			166,893.000	8,978,843	53.800	8,978,843	8,323,428		283,697		1,221,974		1,221,974		07/19/2019	
95040Q104	WELLTOWER ORD			4,910.000	401,540	81.780	401,540	365,354		14,129		35,697		35,697		09/17/2019	
958102105	WESTERN DIGITAL ORD			5,405.000	343,055	63.470	343,055	307,002		4,748		36,053		36,053		09/17/2019	
959802109	WESTERN UNION ORD			4,020.000	107,656	26.780	107,656	97,093		1,647		10,563		10,563		11/07/2019	
96145D105	WESTROCK ORD			3,765.000	161,556	42.910	161,556	137,319		3,464		24,237		24,237		06/28/2019	
962166104	WEYERHAEUSER REIT			5,665.000	171,083	30.200	171,083	145,445		4,507		25,638		25,638		06/28/2019	
963320106	WHIRLPOOL ORD			835.000	123,188	147.530	123,188	113,602		2,780		9,726		9,726		11/07/2019	
969457100	WILLIAMS ORD			134,991.000	3,201,987	23.720	3,201,987	3,514,935		170,025		189,590		189,590		11/11/2019	
969904101	WILLIAMS SONOMA ORD			795.000	58,385	73.440	58,385	42,004		1,487		16,381		16,381		01/22/2019	
98310W108	WYNDHAM DESTINATIONS ORD			4,095.000	211,671	51.690	211,671	202,082		1,843		9,589		9,589		11/07/2019	
983134107	WYNN RESORTS ORD			605.000	84,016	138.870	84,016	75,403		1,075		8,613		8,613		11/07/2019	
98421M106	XEROX HOLDINGS ORD			3,950.000	145,637	36.870	145,637	104,649	988	3,950		67,585		67,585		11/29/2018	
98954M200	ZILLOW GROUP CL C ORD			1,145.000	52,601	45.940	52,601	37,047				15,554		15,554		09/17/2019	
G0177J108	ALLERGAN ORD		C	2,005.000	383,296	191.170	383,296	309,120		4,174		74,176		74,176		11/07/2019	
G16962105	BUNGE ORD			1,505.000	86,613	57.550	86,613	84,017		1,020		2,596		2,596		11/07/2019	
G29183103	EATON ORD		C	10,100.000	956,672	94.720	956,672	771,103		25,180		228,199		228,199		09/17/2019	
G4474Y214	JANUS HENDERSON GROUP ORD		D	18,900.000	462,105	24.450	462,105	404,507		13,608		57,598		57,598		06/28/2019	
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD		D	11,485.000	171,930	14.970	171,930	150,860		3,885		21,070		21,070		11/07/2019	
G491BT108	INVESCO ORD			63,665.000	1,144,697	17.980	1,144,697	1,234,210		59,101		(89,514)		(89,514)		11/07/2019	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD		D	6,580.000	267,872	40.680	267,872	232,159	4,477	5,490		41,683		41,683		03/12/2019	
G5494J103	LINDE ORD		D	2,525.000	537,573	212.900	537,573	459,712		4,104		77,621		77,621		09/17/2019	
G5876H105	MARVELL TECHNOLOGY GROUP ORD		C	3,945.000	104,779	26.560	104,779	86,542	237	560		18,102		18,102		09/17/2019	
G5960L103	MEDTRONIC ORD		C	59,780.000	6,782,041	113.450	6,782,041	5,097,586	32,281	108,340		1,315,957		1,315,957		09/17/2019	
G6518L108	NIELSEN HOLDINGS ORD			28,955.000	587,787	20.300	587,787	588,219		1,737		(432)		(432)		11/07/2019	
G6700G107	NVENT ELECTRIC ORD		D	1,630.000	41,695	25.580	41,695	35,783		285		5,912		5,912		09/17/2019	
G7S00T104	PENTAIR ORD		C	29,114.000	1,335,459	45.870	1,335,459	1,124,663		12,960		249,210		249,210		08/20/2019	
G8473T100	STERIS ORD		D	1,045.000	159,227	152.370	159,227	108,451		1,667		44,816		44,816		01/22/2019	
G96629103	WILLIS TOWERS WATSON ORD		D	13,040.000	2,633,298	201.940	2,633,298	2,174,135	8,476	24,076		459,163		459,163		04/22/2019	
H01301128	ALCON ORD		D	26,004.000	1,471,046	56.570	1,471,046	1,492,118				(21,072)		(21,072)		12/02/2019	
H1467J104	CHUBB ORD		D	1,010.000	157,217	155.660	157,217	159,830	758	758		(2,613)		(2,613)		09/17/2019	
H2906T109	GARMIN ORD		C	1,190.000	116,096	97.560	116,096	70,489		2,666		40,746		40,746		05/16/2018	
L0223L101	ARDAGH GROUP CL A ORD		D	2,445.000	47,873	19.580	47,873	28,065		1,164		19,808		19,808		01/22/2019	
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		D	6,380.000	602,782	94.480	602,782	581,914		11,729		20,868		20,868		11/07/2019	
N6596X109	NXP SEMICONDUCTORS ORD		C	7,650.000	973,539	127.260	973,539	764,973	2,869	2,438		208,566		208,566		08/15/2019	
P31076105	COPA HOLDINGS CL A ORD		C	480.000	51,878	108.080	51,878	51,246		312		633		633		11/07/2019	
V7780T103	ROYAL CARIBBEAN CRUISES ORD			2,430.000	324,429	133.510	324,429	275,998	1,895	3,712		60,965		60,965		09/17/2019	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					303,739,123	XXX	303,739,123	267,860,201	337,630	6,102,281		42,010,631		42,010,631		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
796050888	SAMSUNG ELECTRONICS 1 GDS REP 25 ORD		C	3,059.000	3,649,387	1,193.000	3,649,387	2,821,351		59,737		905,950		905,950		07/22/2019	
9199999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Other					3,649,387	XXX	3,649,387	2,821,351		59,737		905,950		905,950		XXX	XXX
Parent, Subsidiaries and Affiliates Other																	
01644@108	ALL AMERICA INSURANCE COMPANY INC			15,000.000	163,053,422	10,734.951	163,053,422	11,702,000				3,251,982		3,251,982		11/14/1986	
81415*109	SECURITY CENTRAL CORP., OHIO			21,000.000	2,142,563	102.027	2,142,563	2,100,000		91,166		(166,544)		(166,544)		08/01/2019	
9399999 Subtotal - Parent, Subsidiaries and Affiliates Other					165,195,985	XXX	165,195,985	13,802,000		91,166		3,085,438		3,085,438		XXX	XXX
Mutual Funds																	
922040100	VANGUARD INSTL INDX INST			220,229.004	63,917,064	290.230	63,917,064	22,560,134		1,222,337		13,803,954		13,803,954		05/17/2016	1
9499999 Subtotal - Mutual Funds					63,917,064	XXX	63,917,064	22,560,134		1,222,337		13,803,954		13,803,954		XXX	XXX
9799999 Total Common Stocks					536,501,559	XXX	536,501,559	307,043,686	337,630	7,475,521		59,805,973		59,805,973		XXX	XXX
9899999 Total Preferred and Common Stocks					538,068,086	XXX	538,068,086	308,559,651	337,630	7,475,521		59,856,535		59,856,535		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								
912810SA7	UNITED STATES TREASURY		03/28/2019	JP MORGAN CHASE INTL	XXX	14,460,967	14,460,000	28,944
0599999 Subtotal - Bonds - U.S. Governments						14,460,967	14,460,000	28,944
Bonds - All Other Governments								
168863BN7	CHILE, REPUBLIC OF (GOVERNMENT)	C	12/06/2019	VARIOUS	XXX	3,476,870	3,530,000	13,471
195325BK0	COLOMBIA (REPUBLIC OF)	C	03/05/2019	Unknown	XXX	580,051	460,000	15,737
195325BQ7	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	01/18/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	2,222,155	2,210,000	34,869
80413TAL3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	04/17/2019	Unknown	XXX	431,000	400,000	5,308
M0152WAF8	ABU DHABI, EMIRATE OF	D	12/06/2019	JP MORGAN SECURITIES LIMITED	XXX	3,536,688	3,550,000	14,668
M0153CAC8	ABU DHABI, EMIRATE OF	D	02/11/2019	Unknown	XXX	2,975,081	3,030,000	25,250
M0153CAE4	ABU DHABI, EMIRATE OF	D	03/05/2019	Unknown	XXX	583,363	590,000	6,248
M6417JAA6	KUWAIT, STATE OF (GOVERNMENT)	D	03/05/2019	Unknown	XXX	5,820,252	5,810,000	74,891
M6417JAB4	KUWAIT, STATE OF (GOVERNMENT)	D	12/06/2019	BANK OF AMERICA	XXX	2,136,750	2,100,000	12,833
M8489SAF4	QATAR, STATE OF (GOVERNMENT)	D	01/22/2019	Unknown	XXX	2,167,275	2,130,000	20,405
M8489SAG2	QATAR, STATE OF (GOVERNMENT)	D	03/06/2019	Unknown	XXX	862,967	800,000	15,082
1099999 Subtotal - Bonds - All Other Governments						24,792,450	24,610,000	238,764
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063A5E0	CALIFORNIA ST		09/25/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	4,971,850	3,250,000	119,167
20772GF45	CONNECTICUT ST		01/31/2019	Unknown	XXX	1,092,949	945,000	20,885
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						6,064,799	4,195,000	140,051
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
167486C98	CHICAGO ILL		02/11/2019	Unknown	XXX	2,554,562	2,025,000	16,017
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						2,554,562	2,025,000	16,017
Bonds - U.S. Special Revenue, Special Assessment								
30711XEP5	CAS 17C01 1M2 - CMO		03/04/2019	VARIOUS	XXX	808,848	750,000	881
30711XUX0	CAS 17C07 1M2 - CMO		10/02/2019	VARIOUS	XXX	5,062,031	5,000,000	4,541
3138WHNF5	FN AS7589 - RMBS		01/08/2019	JP MORGAN CHASE INTL	XXX	5,472,402	5,434,193	3,698
3140J86V0	FN BM4483 - RMBS		03/13/2019	JP MORGAN CHASE INTL	XXX	1,073,632	1,041,097	1,388
3140J9ME8	FN BM4856 - RMBS		03/13/2019	JP MORGAN CHASE INTL	XXX	1,656,554	1,606,843	2,142
36005FDV4	FULTON CNTY GA DEV AUTH REV		08/16/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	300,000	300,000	
41978CBJ3	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE		08/15/2019	Bank of America Securities	XXX	600,000	600,000	
45506D4A0	INDIANA ST FIN AUTH REV		08/28/2019	PERSHING LLC	XXX	20,000	20,000	
59333P5J3	MIAMI-DADE CNTY FLA AVIATION REV		08/23/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	600,000	600,000	
645913BW3	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		09/13/2019	Bank of America Securities	XXX	4,560,658	3,400,000	22,358
64972EGM5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		07/08/2019	VARIOUS	XXX	1,090,867	1,080,000	645
79467BAN5	SALES TAX SECURITIZATION CORP ILL		09/26/2019	RBC CAPITAL MARKETS	XXX	4,223,640	4,000,000	33,840
9151158F9	UNIVERSITY TEX PERM UNIV FD		03/11/2019	RAYMOND JAMES/FI	XXX	1,037,928	1,110,000	7,287
917567EX3	UTAH TRAN AUTH SALES TAX REV		11/07/2019	WELLS FARGO, N.A./SIG	XXX	220,000	220,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						26,726,560	25,162,133	76,780
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824BN9	ABBOTT LABORATORIES		01/23/2019	INVESTMENT TECHNOLOGY GROUP	XXX	155,667	150,000	1,940
00388WAH4	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	09/26/2019	JPMORGAN CHASE BANK/RBS SECURITIES	XXX	200,000	200,000	
020002BG5	ALLSTATE CORP		06/05/2019	MERRILL LYNCH PIERCE FENNER	XXX	139,024	140,000	
02376RAC6	AMERICAN AIRLINES GROUP INC		05/16/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	255,000	255,000	
02378MAA9	AAI 191 A - ABS		08/01/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	560,000	560,000	
036752AK9	ANTHEM INC		09/04/2019	Bank of America Securities	XXX	129,206	130,000	
037833DQ0	APPLE INC		09/04/2019	GOLDMAN	XXX	451,679	455,000	
04942VAC8	ATCLO 13 A1N - CDO	C	03/26/2019	JEFFRIES & CO	XXX	2,497,500	2,500,000	

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
056054AA7	BX 19XL A - CMBS		10/09/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	481,000	481,000	
05606FAL7	BX 19OC11 D - CMBS		12/06/2019	MORGAN STANLEY CO	XXX	142,384	140,000	174
05608FAA9	BX 19CALM A - CMBS		11/22/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	1,461,726	1,462,000	
06540AAD3	BANK 19BN20 A3 - CMBS		10/09/2019	Bank of America Securities	XXX	3,138,867	3,000,000	7,277
06540BBD0	BANK 19BN21 A5 - CMBS		09/27/2019	Bank of America Securities	XXX	5,664,863	5,500,000	9,583
06540WBD4	BANK 19BN19 A3 - CMBS		07/23/2019	WELLS FARGO SECURITIES	XXX	6,179,796	6,000,000	3,714
07274NAY9	BAYER US FINANCE II LLC		10/25/2019	BNP PARIBAS SECURITIES BOND	XXX	85,725	77,000	871
09659W2F0	BNP PARIBAS SA	C	02/04/2019	Merril Lynch Pierce Fenner Smith	XXX	1,107,568	1,100,000	22,856
12189LAG6	BURLINGTON NORTHERN SANTA FE LLC		01/23/2019	Merril Lynch Pierce Fenner Smith	XXX	202,055	185,000	3,256
12481XAS9	CBAM 186R B1R - CDO		11/27/2019	MORGAN STANLEY CO	XXX	1,600,000	1,600,000	
12515DAR5	CD 17CD4 A4 - CMBS		01/31/2019	GOLDMAN	XXX	1,031,119	1,035,000	3,031
12528YAF0	CF 19CF2 A5 - CMBS		10/17/2019	CANTOR FITZGERALD & CO. INC.	XXX	4,119,978	4,000,000	5,110
12528YAJ2	CF 2019-CF2 MORTGAGE TRUST - CMBS		12/05/2019	DEUTSCHE BANK SECURITIES, INC.	XXX	5,085,742	5,000,000	3,463
12532CBA2	CFCRE 17C8 A4 - CMBS		03/07/2019	CANTOR FITZGERALD DEBT CAP MKTS	XXX	4,091,352	4,100,000	2,441
12553HAA6	CIM 177 A - CMO/RMBS		05/28/2019	CREDIT SUISSE SECURITIES (USA)	XXX	2,885,494	2,890,342	6,503
12554AAA0	CIFC 192 A - CDO	C	04/12/2019	DEUTSCHE BANK SECURITIES, INC.	XXX	2,396,880	2,400,000	
12653VAA4	CSMC 19ICE4 A - CMBS		11/21/2019	MORGAN STANLEY CO	XXX	2,004,063	2,000,000	1,525
133131AX0	CAMDEN PROPERTY TRUST		11/12/2019	BNY/SUNTRUST CAPITAL MARKETS	XXX	3,220,125	3,100,000	39,874
133434AA8	CAMERON LNG LLC		12/05/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,700,000	1,700,000	
133434AD2	CAMERON LNG LLC		12/05/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	55,000	55,000	
14042RNW7	CAPITAL ONE NA		09/03/2019	MORGAN STANLEY CO	XXX	249,885	250,000	
14686AAA7	CARVL 2 AN - CDO		03/05/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	8,000,000	8,000,000	
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP		11/04/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	6,793,608	6,800,000	
15135BAQ4	CENTENE CORP		11/21/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	2,046,581	2,060,000	
15723RAA2	CFX ESCROW CORP		02/05/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	500,000	500,000	
20030NBZ3	COMCAST CORP		01/23/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	138,024	150,000	2,633
200340AT4	COMERICA INC		02/01/2019	MORGAN STANLEY & CO LLC	XXX	2,988,750	3,000,000	
20268JAC7	COMMONSPIRIT HEALTH		08/07/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	150,000	150,000	
20338QAB9	COMMSCOPE FINANCE LLC		02/19/2019	VARIOUS	XXX	1,225,281	1,225,000	
225401AM0	CREDIT SUISSE GROUP AG	C	09/04/2019	CREDIT SUISSE SECURITIES (USA)	XXX	340,000	340,000	
23245PAA9	CWALT 06OA22 A1 - RMBS		02/04/2019	MORGAN STANLEY & CO LLC	XXX	4,274,971	4,572,162	3,391
26078JAF7	DOWDUPONT INC		01/23/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	117,340	110,000	911
26252WAA7	DRSLF 76 A1 - CDO	C	09/27/2019	BNP PARIBAS SECURITIES BOND	XXX	3,000,000	3,000,000	
26442CAN4	DUKE ENERGY CAROLINAS LLC		05/31/2019	CITIGROUP GLOBAL MARKETS INC.	XXX	193,029	185,000	1,316
26442TAC1	DUKE UNIVERSITY		04/01/2019	GOLDMAN	XXX	1,085,580	1,000,000	
278062AE4	EATON CORP		05/31/2019	GOLDMAN	XXX	156,071	150,000	553
378272AT5	GLENCORE FUNDING LLC		03/12/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	696,689	700,000	
39152TAA8	GWT 19WOLF A - CMBS		12/18/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	3,992,500	4,000,000	
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC		11/13/2019	Unknown	XXX	2,332,000	2,200,000	42,602
458140BH2	INTEL CORP		12/05/2019	WELLS FARGO SECURITIES	XXX	2,479,703	2,475,000	3,032
46266TAA6	IQVIA INC		05/10/2019	Barclays Bank	XXX	1,000,000	1,000,000	
482480AG5	KLA-TENCOR CORP		03/20/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	182,125	183,000	
539830BB4	LOCKHEED MARTIN CORP		01/23/2019	INVESTMENT TECHNOLOGY GROUP	XXX	71,723	75,000	322
55342UAJ3	MPT OPERATING PARTNERSHIP LP		07/18/2019	VARIOUS	XXX	2,544,995	2,555,000	
55821TAA5	MDPK 30 A - CDO	C	02/12/2019	VARIOUS	XXX	4,528,480	4,600,000	10,867
55954PAC8	MAGNE 21 A - CDO		03/26/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	2,000,000	2,000,000	
571676AB1	MARS INC		12/05/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	2,462,541	2,300,000	13,902
575385AD1	MASONITE INTERNATIONAL CORP		07/11/2019	MERRILL LYNCH PIERCE FENNER	XXX	700,000	700,000	
59981HAA9	MCMLT 171 A1 - CMO/RMBS		08/05/2019	VARIOUS	XXX	2,692,118	2,738,561	655
615394AM5	MOOG INC		12/06/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	395,000	395,000	
6174468G7	MORGAN STANLEY		12/05/2019	MORGAN STANLEY CO	XXX	2,488,750	2,200,000	36,827
61767EAE4	MSBAM 17C34 A4 - CMBS		02/25/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	5,423,864	5,415,191	12,765
61768HAV8	MSC 19L2 A3 - CMBS		03/12/2019	MORGAN STANLEY & CO LLC	XXX	6,716,332	6,650,000	7,734
62954HAB4	NXP BV	C	06/11/2019	MERRILL LYNCH PIERCE FENNER	XXX	284,014	285,000	

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63170MAA1	NCC 181 A - CDO		02/11/2019	DEUTSCHE BANK SECURITIES, INC.	XXX	3,148,000	3,200,000	9,450
655844BM9	NORFOLK SOUTHERN CORP		05/31/2019	PERSHING LLC	XXX	185,574	185,000	1,279
666807BP6	NORTHROP GRUMMAN CORP		05/31/2019	PERSHING LLC	XXX	187,644	185,000	1,015
67590GBG3	OCT17 17RRR A1R - CDO		12/26/2019	RBC CAPITAL MARKETS	XXX	1,696,475	1,705,000	9,189
680665AL0	OLIN CORP		07/11/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,000,000	2,000,000	
693475AW5	PNC FINANCIAL SERVICES GROUP INC		12/05/2019	WELLS FARGO SECURITIES	XXX	2,456,699	2,300,000	10,139
69700GAA0	PLMRS A1 - CDO	C	09/27/2019	CREDIT SUISSE SECURITIES (USA)	XXX	4,500,000	4,500,000	
69700GAC6	PLMRS A2 - CDO	C	09/27/2019	CREDIT SUISSE SECURITIES (USA)	XXX	2,500,000	2,500,000	
701094AN4	PARKER-HANNIFIN CORP		06/05/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	139,562	140,000	
717081EA7	PFIZER INC		12/05/2019	US BANCORP INVESTMENTS INC.	XXX	2,456,642	2,325,000	33,713
74166MAB2	PRIME SECURITY SERVICES BORROWER LLC		04/04/2019	DEUTSCHE BANK SECURITIES, INC.	XXX	3,000,000	3,000,000	
74166MAC0	PRIME SECURITY SERVICES BORROWER LLC		09/13/2019	DEUTSCHE BANK SECURITIES, INC.	XXX	2,550,000	2,500,000	3,194
743820AA0	PROVIDENCE ST JOSEPH HEALTH		09/24/2019	MORGAN STANLEY CO	XXX	3,400,000	3,400,000	
74736KAE1	QORVO INC		03/05/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	1,852,375	1,825,000	13,941
83610CAN1	SNDPT 12R AR - CDO		03/01/2019	Credit Suisse Securities (Europe) LT	XXX	5,900,000	5,900,000	
86964WAH5	SUZANO AUSTRIA GMBH	C	08/14/2019	MERRILL LYNCH PIERCE FENNER	XXX	394,229	400,000	4,167
87161CAM7	SYNOVUS FINANCIAL CORP		02/07/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,000,000	2,000,000	
87241EAC9	TCWCLO 191 A - CDO	C	02/28/2019	MUFG SECURITIES AMERICAS INC.	XXX	3,700,000	3,700,000	
88579YAY7	3M CO		12/05/2019	CREDIT SUISSE SECURITIES (USA)	XXX	2,474,275	2,375,000	10,242
89153VAU3	TOTAL CAPITAL INTERNATIONAL SA	C	07/08/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	500,000	500,000	
89169EAA7	TPMT 175 A1 - CMO/RMBS		01/22/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,595,155	2,609,630	6,080
89172YAC4	TPMT 163 M1 - CMO/RMBS		07/17/2019	MORGAN STANLEY CO	XXX	513,398	500,000	875
89173HAB2	TPMT 172 A2 - RMBS		10/25/2019	WELLS FARGO SECURITIES	XXX	5,862,341	5,710,000	14,434
89175JAA8	TPMT 176 A1 - CMO/RMBS		11/25/2019	MORGAN STANLEY CO	XXX	689,054	685,626	681
89175JAB6	TPMT 176 A2 - CMO/RMBS		02/22/2019	PERSHING LLC	XXX	4,678,906	5,000,000	8,750
89175VAA1	TPMT 182 A1 - RMBS		11/25/2019	VARIOUS	XXX	2,115,653	2,083,907	3,312
90352JAC7	UBS GROUP FUNDING SWITZERLAND AG	C	02/04/2019	Merril Lynch Pierce Fenner Smith	XXX	2,274,750	2,250,000	34,821
907818EW4	UNION PACIFIC CORP		01/23/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	183,738	185,000	5,203
92343VCX0	VERIZON COMMUNICATIONS INC		01/23/2019	INVESTMENT TECHNOLOGY GROUP	XXX	178,523	185,000	2,974
92343VET7	VERIZON COMMUNICATIONS INC		02/28/2019	Unknown	XXX	707,570	714,441	7,963
927804FL3	VIRGINIA ELECTRIC AND POWER CO		05/31/2019	WELLS FARGO SECURITIES	XXX	190,104	185,000	2,857
928668BB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/19/2019	Bank of America Securities	XXX	449,721	450,000	
92917JAA5	VOYA 182 A1 - CDO		12/26/2019	MORGAN STANLEY CO	XXX	1,696,475	1,705,000	10,802
94106LBC2	WASTE MANAGEMENT INC		05/31/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	194,454	185,000	1,959
M0R52WAA1	ABU DHABI CRUDE OIL PIPELINE LLC	D	02/11/2019	Unknown	XXX	1,924,720	1,960,000	8,148
M0R52WAB9	ABU DHABI CRUDE OIL PIPELINE LLC	D	03/05/2019	Unknown	XXX	1,153,680	1,140,000	9,468
P6629MAC6	MEXICO CITY AIRPORT TRUST	C	03/04/2019	000486000	XXX	1,158,036	1,320,000	17,618
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						194,899,518	193,687,859	481,398
Bonds - Hybrid Securities								
89356BAE8	TRANSCANADA TRUST	C	09/10/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	340,000	340,000	
4899999 Subtotal - Bonds - Hybrid Securities						340,000	340,000	
8399997 Subtotal - Bonds - Part 3						269,838,857	264,479,992	981,955
8399998 Summary item from Part 5 for Bonds						4,190,247	4,195,716	1,472
8399999 Subtotal - Bonds						274,029,104	268,675,708	983,426
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
42550U208	HENKEL AND ADR	C	12/20/2019	Not Available	31,800.000	794,319		
48128BAF8	JPMORGAN CHASE & CO		07/24/2019	JP MORGAN SECS INC., - FIXED INCOME	615,000.000	615,000		
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,409,319	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
42550U208	HENKEL AND ADR	C	10/17/2019	Not Available	4,090.000	106,646		

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8599999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						106,646	XXX	
8999997 Subtotal - Preferred Stocks - Part 3						1,515,965	XXX	
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
8999999 Subtotal - Preferred Stocks						1,515,965	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00206R102	AT&T ORD		06/28/2019	UBS SECURITIES LLC	56,090.000	1,799,226	XXX	
002824100	ABBOTT LABORATORIES ORD		03/12/2019	UBS SECURITIES LLC	620.000	47,245	XXX	
00507V109	ACTIVISION BLIZZARD ORD		09/17/2019	VARIOUS	5,505.000	271,356	XXX	
00847X104	AGIOS PHARMACEUTICALS ORD		09/17/2019	JP MORGAN SECURITIES LLC	530.000	19,783	XXX	
009158106	AIR PRODUCTS AND CHEMICALS ORD		03/12/2019	UBS SECURITIES LLC	1,830.000	329,391	XXX	
02043Q107	ALNYLAM PHARMACEUTICALS ORD		11/07/2019	VARIOUS	380.000	33,609	XXX	
02209S103	ALTRIA GROUP ORD		11/07/2019	VARIOUS	44,675.000	2,047,814	XXX	
025932104	AMERICAN FINANCIAL GROUP ORD		11/07/2019	Bank of America Securities	5,440.000	593,677	XXX	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		09/17/2019	VARIOUS	1,815.000	44,499	XXX	
026874784	AMERICAN INTERNATIONAL GROUP ORD		12/19/2019	VARIOUS	42,864.000	1,981,760	XXX	
03076C106	AMERIPRISE FINANCE ORD		01/22/2019	Unknown	1,755.000	204,717	XXX	
031162100	AMGEN ORD		06/28/2019	UBS SECURITIES LLC	225.000	41,464	XXX	
032654105	ANALOG DEVICES ORD		11/07/2019	VARIOUS	3,395.000	310,662	XXX	
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	6,005.000	52,167	XXX	
036752103	ANTHEM ORD		12/20/2019	VARIOUS	5,790.000	1,635,988	XXX	
03748R754	APARTMENT INVST MGT CL A REIT ORD		06/28/2019	VARIOUS	1,075.000	53,474	XXX	
038222105	APPLIED MATERIAL ORD		09/17/2019	VARIOUS	2,880.000	135,188	XXX	
039483102	ARCHER DANIELS MIDLAND ORD		06/28/2019	UBS SECURITIES LLC	4,755.000	194,016	XXX	
046353108	ASTRAZENECA ADR REP 1.5 ORD	C	07/19/2019	VARIOUS	88,469.000	3,710,525	XXX	
052769106	AUTODESK ORD		10/14/2019	VARIOUS	405.000	65,119	XXX	
053484101	AVALONBAY COMMUNITIES REIT ORD		09/17/2019	VARIOUS	1,470.000	306,492	XXX	
054561105	AXA EQUITABLE HOLDINGS ORD		07/19/2019	VARIOUS	27,576.000	531,597	XXX	
05523R107	BAE SYSTEMS ADR	C	12/03/2019	VARIOUS	101,813.000	2,662,317	XXX	
05534B760	BCE ORD	C	07/19/2019	JEFFERIES & COMPANY, INC.	10.000	457	XXX	
055622104	BP ADR EACH REPSTNG SIX ORD	C	04/01/2019	VARIOUS	106,632.000	4,561,586	XXX	
05722G100	BAKER HUGHES CL A ORD		09/12/2019	VARIOUS	60,370.000	1,430,778	XXX	
060505104	BANK OF AMERICA ORD		11/07/2019	VARIOUS	21,535.000	691,416	XXX	
071813109	BAXTER INTERNATIONAL ORD		01/22/2019	Unknown	690.000	47,617	XXX	
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	08/07/2019	VARIOUS	146,159.000	2,635,378	XXX	
075887109	BECTON DICKINSON ORD		09/17/2019	VARIOUS	1,375.000	335,277	XXX	
084670702	BERKSHIRE HATHWAY CL B ORD		12/18/2019	VARIOUS	11,865.000	2,659,494	XXX	
086516101	BEST BUY ORD		09/17/2019	VARIOUS	1,695.000	114,113	XXX	
09062X103	BIOGEN ORD		11/07/2019	VARIOUS	345.000	85,180	XXX	
09247X101	BLACKROCK ORD		11/07/2019	Bank of America Securities	315.000	155,412	XXX	
093671105	H&R BLOCK ORD		11/07/2019	VARIOUS	4,790.000	121,234	XXX	
101121101	BOSTON PROPERTIES REIT ORD		06/28/2019	UBS SECURITIES LLC	1,430.000	184,474	XXX	
110122108	BRISTOL MYERS SQUIBB ORD		09/17/2019	VARIOUS	40,830.000	1,951,743	XXX	
124857202	CBS CL B ORD		12/04/2019	Bank of America Securities	5,196.319	199,059	XXX	
125269100	CF INDUSTRIES HOLDINGS ORD		11/07/2019	Bank of America Securities	1,570.000	73,572	XXX	
12541W209	CH ROBINSON WORLDWIDE ORD		11/07/2019	Bank of America Securities	835.000	66,189	XXX	
125523100	CIGNA ORD		11/07/2019	VARIOUS	525.000	86,094	XXX	
12572Q105	CME GROUP CL A ORD		11/07/2019	VARIOUS	695.000	139,042	XXX	
12626K203	CRH ADR REPSG 1 ORD	C	02/28/2019	VARIOUS	36,228.000	1,133,526	XXX	
126408103	CSX ORD		11/07/2019	VARIOUS	2,950.000	196,909	XXX	
126650100	CVS HEALTH ORD		09/17/2019	VARIOUS	30,620.000	1,743,970	XXX	
134429109	CAMPBELL SOUP ORD		03/12/2019	UBS SECURITIES LLC	5,225.000	187,018	XXX	
14149Y108	CARDINAL HEALTH ORD		09/17/2019	JP MORGAN SECURITIES LLC	7,270.000	355,543	XXX	

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143658300	CARNIVAL ORD		11/07/2019	VARIOUS	10,365.000	482,510	XXX	
149123101	CATERPILLAR ORD		09/17/2019	VARIOUS	6,380.000	867,412	XXX	
150870103	CELANESE ORD		06/28/2019	UBS SECURITIES LLC	1,065.000	114,810	XXX	
15189T107	CENTERPOINT ENERGY ORD		11/07/2019	VARIOUS	38,870.000	1,131,147	XXX	
15677J108	CERIDIAN HCM HOLDING ORD		11/07/2019	Bank of America Securities	310.000	15,771	XXX	
16119P108	CHARTER COMMUNICATIONS CL A ORD		10/14/2019	CITIGROUP GLOBAL MARKETS INC.	70.000	29,651	XXX	
163851108	CHEMOURS ORD		06/28/2019	Not Available	4,920.000	118,092	XXX	
166764100	CHEVRON ORD		11/07/2019	VARIOUS	8,795.000	1,020,280	XXX	
172062101	CINCINNATI FINANCIAL ORD		11/07/2019	Bank of America Securities	280.000	30,830	XXX	
17275R102	CISCO SYSTEMS ORD		11/14/2019	VARIOUS	41,070.000	1,954,852	XXX	
172967424	CITIGROUP ORD		09/17/2019	VARIOUS	23,155.000	1,511,817	XXX	
174610105	CITIZENS FINANCIAL GROUP ORD		06/28/2019	UBS SECURITIES LLC	10,820.000	382,622	XXX	
191216100	COCA-COLA ORD		11/07/2019	VARIOUS	13,295.000	617,908	XXX	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		09/17/2019	VARIOUS	39,390.000	2,665,341	XXX	
20030N101	COMCAST CL A ORD		12/04/2019	VARIOUS	15,960.000	687,263	XXX	
200340107	COMERICA ORD		11/07/2019	Bank of America Securities	3,415.000	245,787	XXX	
205887102	CONAGRA BRANDS ORD		08/07/2019	VARIOUS	44,511.000	1,045,483	XXX	
20825C104	CONOCOPHILLIPS ORD		11/05/2019	VARIOUS	25,855.000	1,540,692	XXX	
209115104	CONSOLIDATED EDISON ORD		11/07/2019	Bank of America Securities	2,030.000	178,530	XXX	
21036P108	CONSTELLATION BRANDS CL A ORD		12/03/2019	VARIOUS	11,982.000	2,116,906	XXX	
21037X100	CONSTELLATION SOFTWARE ORD	C	10/01/2019	VARIOUS	1,096.000	924,005	XXX	
21870Q105	CORESITE REALTY REIT ORD		11/07/2019	VARIOUS	880.000	102,290	XXX	
219350105	CORNING ORD		01/22/2019	Unknown	3,465.000	103,803	XXX	
22052L104	CORTEVA ORD		09/17/2019	VARIOUS	39,993.000	1,205,592	XXX	
222070203	COTY CL A ORD		11/07/2019	VARIOUS	10,606.770	93,990	XXX	
229663109	CUBESMART REIT ORD		11/07/2019	Bank of America Securities	2,930.000	91,576	XXX	
231021106	CUMMINS ORD		11/07/2019	VARIOUS	655.000	110,633	XXX	
232806109	CYPRESS SEMICONDUCTOR ORD		03/12/2019	UBS SECURITIES LLC	3,630.000	53,535	XXX	
23283R100	CYRUSONE REIT ORD		11/07/2019	Bank of America Securities	345.000	23,481	XXX	
23331A109	D R HORTON ORD		11/07/2019	Bank of America Securities	710.000	36,537	XXX	
233331107	DTE ENERGY ORD		11/07/2019	Bank of America Securities	785.000	97,016	XXX	
23355L106	DXC TECHNOLOGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	550.000	17,840	XXX	
235851102	DANAHER ORD		10/14/2019	VARIOUS	1,405.000	196,090	XXX	
244199105	DEERE ORD		09/17/2019	JP MORGAN SECURITIES LLC	2,010.000	327,266	XXX	
247361702	Delta Air Lines, Inc.		09/17/2019	JP MORGAN SECURITIES LLC	3,535.000	210,072	XXX	
253868103	DIGITAL REALTY REIT ORD		11/07/2019	VARIOUS	920.000	103,202	XXX	
254687106	WALT DISNEY ORD		12/04/2019	VARIOUS	11,995.000	1,697,425	XXX	
254709108	DISCOVER FINANCIAL SERVICES ORD		11/07/2019	Bank of America Securities	590.000	49,941	XXX	
256677105	DOLLAR GENERAL ORD		08/08/2019	VARIOUS	8,820.000	1,063,655	XXX	
25746U109	DOMINION ENERGY ORD		11/07/2019	VARIOUS	11,045.000	858,150	XXX	
257559203	DOMTAR ORD		09/17/2019	JP MORGAN SECURITIES LLC	7,455.000	259,797	XXX	
260003108	DOVER ORD		11/07/2019	Bank of America Securities	425.000	46,980	XXX	
260557103	DOW ORD		11/07/2019	VARIOUS	13,370.000	673,674	XXX	
264411505	DUKE REALTY REIT ORD		01/22/2019	Unknown	515.000	14,477	XXX	
26441C204	DUKE ENERGY ORD		11/07/2019	VARIOUS	20,540.000	1,815,338	XXX	
26614N102	DUPONT DE NEMOURS ORD		07/19/2019	VARIOUS	29,963.000	2,264,054	XXX	
277432100	EASTMAN CHEMICAL ORD		11/07/2019	Bank of America Securities	980.000	80,414	XXX	
278265103	EATON VANCE COM NON VTG ORD		06/28/2019	UBS SECURITIES LLC	2,485.000	107,184	XXX	
291011104	EMERSON ELECTRIC ORD		06/28/2019	UBS SECURITIES LLC	6,985.000	466,057	XXX	
29261A100	ENCOMPASS HEALTH ORD		09/17/2019	JP MORGAN SECURITIES LLC	470.000	30,031	XXX	
29272W109	ENERGIZER HOLDINGS ORD		06/28/2019	UBS SECURITIES LLC	2,270.000	87,718	XXX	
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		07/19/2019	VARIOUS	14,430.000	395,199	XXX	
29446M102	EQUINOR ASA	C	09/16/2019	Not Available	39,700.000	699,777	XXX	
29476L107	EQUITY RESIDENTIAL REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,200.000	102,944	XXX	

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297178105	ESSEX PROPERTY REIT ORD		09/17/2019	VARIOUS	525.000	169,996	XXX	
29977A105	EVERCORE CL A ORD		11/07/2019	Bank of America Securities	775.000	61,449	XXX	
30161N101	EXELON ORD		11/07/2019	Bank of America Securities	6,015.000	269,286	XXX	
30231G102	EXXON MOBIL ORD		11/07/2019	VARIOUS	20,865.000	1,516,166	XXX	
302491303	FMC ORD		09/17/2019	JP MORGAN SECURITIES LLC	600.000	54,393	XXX	
302520101	FNB ORD		11/07/2019	Bank of America Securities	11,525.000	146,454	XXX	
311900104	FASTENAL ORD		09/17/2019	VARIOUS	10,300.000	335,891	XXX	
31428X106	FEDEX ORD		11/07/2019	VARIOUS	13,210.000	2,160,784	XXX	
31502A303	FERGUSON ADR	C	09/10/2019	Not Available	159,680.000	1,178,831	XXX	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		11/07/2019	VARIOUS	1,925.000	258,467	XXX	
31620R303	FIDELITY NATIONAL FINANCIAL ORD		03/12/2019	UBS SECURITIES LLC	6,500.000	227,230	XXX	
316773100	FIFTH THIRD BANCORP ORD		03/12/2019	UBS SECURITIES LLC	7,250.000	192,954	XXX	
31847R102	FIRST AMERICAN FINANCIAL ORD		11/07/2019	Bank of America Securities	920.000	57,796	XXX	
320517105	FIRST HORIZON NATIONAL ORD		11/07/2019	Bank of America Securities	2,305.000	40,050	XXX	
32051X108	FIRST HAWAIIAN ORD		11/07/2019	Bank of America Securities	6,050.000	173,072	XXX	
337932107	FIRSTENERGY ORD		07/19/2019	VARIOUS	4,690.000	181,438	XXX	
343498101	FLOWERS FOODS ORD		11/07/2019	Bank of America Securities	9,840.000	204,277	XXX	
344849104	FOOT LOCKER ORD		06/28/2019	UBS SECURITIES LLC	3,555.000	149,034	XXX	
345370860	FORD MOTOR ORD		09/17/2019	VARIOUS	95,060.000	845,188	XXX	
34959J108	FORTIVE ORD		12/06/2019	VARIOUS	7,150.000	513,103	XXX	
35137L105	FOX CL A ORD		12/03/2019	VARIOUS	58,810.000	1,945,004	XXX	
35671D857	FREEPORT MCMORAN ORD		11/07/2019	VARIOUS	7,345.000	79,230	XXX	
363576109	ARTHUR J GALLAGHER ORD		11/07/2019	VARIOUS	5,075.000	400,323	XXX	
364760108	GAP ORD		06/28/2019	UBS SECURITIES LLC	22,425.000	403,033	XXX	
369550108	GENERAL DYNAMICS ORD		09/17/2019	VARIOUS	2,755.000	460,197	XXX	
369604103	GENERAL ELECTRIC ORD		09/04/2019	VARIOUS	170,690.000	1,582,518	XXX	
370334104	GENERAL MILLS ORD		03/12/2019	UBS SECURITIES LLC	18,475.000	855,847	XXX	
37045V100	GENERAL MOTORS ORD		12/05/2019	VARIOUS	85,740.000	3,288,001	XXX	
372460105	GENUINE PARTS ORD		11/07/2019	VARIOUS	695.000	70,708	XXX	
375558103	GILEAD SCIENCES ORD		11/07/2019	VARIOUS	12,065.000	783,841	XXX	
40434L105	HP ORD		11/07/2019	VARIOUS	15,155.000	292,337	XXX	
410345102	HANESBRANDS ORD		11/07/2019	VARIOUS	17,675.000	297,750	XXX	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		11/07/2019	Bank of America Securities	1,955.000	119,550	XXX	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		11/07/2019	VARIOUS	15,090.000	244,939	XXX	
436106108	HOLLYFRONTIER ORD		06/28/2019	UBS SECURITIES LLC	490.000	22,678	XXX	
437076102	HOME DEPOT ORD		11/07/2019	VARIOUS	3,895.000	902,775	XXX	
438516106	HONEYWELL INTERNATIONAL ORD		11/07/2019	VARIOUS	2,485.000	393,876	XXX	
444097109	HUDSON PACIFIC PROPERTIES REIT ORD		06/28/2019	UBS SECURITIES LLC	1,740.000	57,894	XXX	
444859102	HUMANA ORD		09/17/2019	VARIOUS	4,775.000	1,331,064	XXX	
446150104	HUNTINGTON BANCSHARES ORD		11/07/2019	Bank of America Securities	47,485.000	716,758	XXX	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		11/07/2019	Bank of America Securities	95.000	23,349	XXX	
44980X109	IPG PHOTONICS ORD		08/13/2019	UBS SECURITIES LLC	600.000	73,934	XXX	
45262P102	IMPERIAL BRANDS ADR	C	08/07/2019	Not Available	23,140.000	584,301	XXX	
458140100	INTEL ORD		06/28/2019	VARIOUS	8,755.000	424,791	XXX	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		06/28/2019	VARIOUS	8,515.000	1,097,164	XXX	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		09/17/2019	JP MORGAN SECURITIES LLC	180.000	21,767	XXX	
460146103	INTERNATIONAL PAPER ORD		11/07/2019	VARIOUS	9,880.000	443,743	XXX	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		11/07/2019	VARIOUS	19,760.000	437,437	XXX	
46187W107	INVITATION HOMES ORD		01/22/2019	Unknown	430.000	8,917	XXX	
46625H100	JPMORGAN CHASE ORD		09/17/2019	VARIOUS	16,890.000	1,860,296	XXX	
47233W109	JEFFERIES FINANCIAL GROUP ORD		06/28/2019	UBS SECURITIES LLC	7,945.000	152,802	XXX	
478160104	JOHNSON & JOHNSON ORD		12/05/2019	VARIOUS	13,045.000	1,757,147	XXX	
487836108	KELLOGG ORD		11/07/2019	VARIOUS	4,550.000	284,531	XXX	
493267108	KEYCORP ORD		11/07/2019	VARIOUS	26,165.000	496,889	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
494368103	KIMBERLY CLARK ORD		11/07/2019	VARIOUS	3,665.000	483,006	XXX	
49456B101	KINDER MORGAN CL P ORD		09/17/2019	VARIOUS	19,965.000	393,291	XXX	
500255104	KOHL'S ORD		11/07/2019	VARIOUS	5,950.000	325,766	XXX	
500472303	KONINKLIJKE PHILIPS ADR	C	11/05/2019	VARIOUS	108,975.000	4,358,522	XXX	
500688106	KOSMOS ENERGY ORD		11/07/2019	Bank of America Securities	11,180.000	79,163	XXX	
500754106	KRAFT HEINZ ORD		11/07/2019	VARIOUS	9,185.000	272,413	XXX	
501044101	KROGER ORD		11/07/2019	VARIOUS	6,975.000	163,089	XXX	
502431109	L3HARRIS TECHNOLOGIES ORD		11/07/2019	VARIOUS	1,580.000	316,543	XXX	
512807108	LAM RESEARCH ORD		09/17/2019	VARIOUS	1,205.000	270,087	XXX	
517834107	LAS VEGAS SANDS ORD		11/07/2019	VARIOUS	6,455.000	388,501	XXX	
524660107	LEGGETT & PLATT ORD		11/07/2019	Bank of America Securities	270.000	14,726	XXX	
524901105	LEGG MASON ORD		03/12/2019	UBS SECURITIES LLC	20,750.000	573,582	XXX	
525327102	LEIDOS HOLDINGS ORD		11/07/2019	Bank of America Securities	960.000	82,185	XXX	
539830109	LOCKHEED MARTIN ORD		07/19/2019	VARIOUS	620.000	180,759	XXX	
548661107	LOWE'S COMPANIES ORD		09/10/2019	VARIOUS	5,940.000	572,727	XXX	
552953101	MGM RESORTS INTERNATIONAL ORD		05/03/2019	Unknown	1,845.000	49,524	XXX	
553530106	MSC INDUSTRIAL CL A ORD		09/17/2019	VARIOUS	6,245.000	456,445	XXX	
56418H100	MANPOWERGROUP ORD		11/07/2019	Bank of America Securities	805.000	75,959	XXX	
565849106	MARATHON OIL ORD		07/19/2019	VARIOUS	63,640.000	907,057	XXX	
56585A102	MARATHON PETROLEUM ORD		08/21/2019	VARIOUS	42,814.000	2,300,655	XXX	
57772K101	MAXIM INTEGRATED PRODUCTS ORD		11/07/2019	VARIOUS	6,100.000	362,439	XXX	
580135101	MCDONALD'S ORD		11/07/2019	VARIOUS	1,505.000	287,703	XXX	
58155Q103	MCKESSON ORD		11/07/2019	VARIOUS	180.000	25,091	XXX	
58463J304	MEDICAL PROPERTIES REIT ORD		11/07/2019	VARIOUS	3,470.000	66,583	XXX	
58933Y105	MERCK & CO ORD		11/07/2019	VARIOUS	4,085.000	336,302	XXX	
589400100	MERCURY GENERAL ORD		11/07/2019	VARIOUS	5,085.000	258,010	XXX	
59156R108	METLIFE ORD		07/19/2019	JEFFERIES & COMPANY, INC.	370.000	18,583	XXX	
594918104	MICROSOFT ORD		07/19/2019	VARIOUS	957.000	115,193	XXX	
595017104	MICROCHIP TECHNOLOGY ORD		06/28/2019	UBS SECURITIES LLC	2,425.000	210,254	XXX	
595112103	MICRON TECHNOLOGY ORD		06/28/2019	UBS SECURITIES LLC	7,945.000	306,617	XXX	
59522J103	MID AMERICA APT COMMUNITI REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	680.000	87,866	XXX	
60871R209	MOLSON COORS BREWING ORD		11/07/2019	Bank of America Securities	3,535.000	193,143	XXX	
617446448	MORGAN STANLEY ORD		11/05/2019	VARIOUS	21,305.000	970,789	XXX	
620076307	MOTOROLA SOLUTIONS ORD		07/19/2019	VARIOUS	6,460.000	740,632	XXX	
626717102	MURPHY OIL ORD		11/07/2019	VARIOUS	9,575.000	236,285	XXX	
637417106	NATIONAL RETAIL PROPERTIES REIT ORD		01/22/2019	Unknown	255.000	12,780	XXX	
63938C108	NAVIENT ORD		11/07/2019	VARIOUS	11,400.000	151,602	XXX	
640268108	NEKTAR THERAPEUTICS ORD		11/07/2019	Bank of America Securities	910.000	17,924	XXX	
641069406	NESTLE ADR	C	03/11/2019	VARIOUS	25,939.000	2,356,607	XXX	
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD		11/07/2019	VARIOUS	9,095.000	141,858	XXX	
651229106	NEWELL BRANDS ORD		09/05/2019	VARIOUS	68,995.000	1,075,201	XXX	
651639106	NEWMONT GOLDCORP ORD		05/03/2019	Unknown	2,380.000	73,283	XXX	
65339F101	NEXTERA ENERGY ORD		11/07/2019	VARIOUS	1,915.000	410,651	XXX	
666807102	NORTHROP GRUMMAN ORD		07/19/2019	JEFFERIES & COMPANY, INC.	10.000	3,231	XXX	
670346105	NUCOR ORD		09/17/2019	JP MORGAN SECURITIES LLC	855.000	44,941	XXX	
680223104	OLD REPUBLIC INTERNATIONAL ORD		11/07/2019	VARIOUS	12,740.000	289,140	XXX	
680665205	OLIN ORD		11/07/2019	VARIOUS	10,955.000	234,358	XXX	
681919106	OMNICOM GROUP ORD		09/17/2019	JP MORGAN SECURITIES LLC	4,105.000	321,443	XXX	
681936100	OMEGA HEALTHCARE REIT ORD		06/28/2019	UBS SECURITIES LLC	1,475.000	54,210	XXX	
682680103	ONEOK ORD		09/17/2019	VARIOUS	10,025.000	701,996	XXX	
68268W103	ONEMAIN HOLDINGS ORD		08/13/2019	UBS SECURITIES LLC	8,540.000	338,675	XXX	
69007J106	OUTFRONT MEDIA ORD		11/07/2019	Bank of America Securities	1,355.000	34,030	XXX	
69318G106	PBF ENERGY CL A ORD		06/28/2019	VARIOUS	2,665.000	87,761	XXX	
693475105	PNC FINANCIAL SERVICES GROUP ORD		09/17/2019	JP MORGAN SECURITIES LLC	4,515.000	625,010	XXX	

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69351T106	PPL ORD		11/07/2019	VARIOUS	29,975.000	957,671	XXX	
695156109	PACKAGING CORP OF AMERICA ORD		11/07/2019	Bank of America Securities	635.000	71,458	XXX	
695263103	PACW PACWEST BANCORP ORD		06/28/2019	VARIOUS	28,010.000	1,082,600	XXX	
712704105	PEOPLES UNITED FINANCIAL ORD		09/17/2019	JP MORGAN SECURITIES LLC	11,670.000	187,987	XXX	
713448108	PEPSICO ORD		11/07/2019	VARIOUS	300.000	40,053	XXX	
717081103	PFIZER ORD		09/17/2019	VARIOUS	21,130.000	819,929	XXX	
718172109	PHILIP MORRIS INTERNATIONAL ORD		09/17/2019	JP MORGAN SECURITIES LLC	15,245.000	1,104,548	XXX	
718546104	PHILLIPS 66 ORD		06/28/2019	VARIOUS	4,405.000	412,579	XXX	
731068102	POLARIS INDUSTRIES ORD		11/07/2019	Bank of America Securities	220.000	22,714	XXX	
74144T108	T ROWE PRICE GROUP ORD		11/07/2019	VARIOUS	6,585.000	667,993	XXX	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		11/07/2019	Bank of America Securities	2,745.000	156,037	XXX	
742718109	PROCTER & GAMBLE ORD		09/17/2019	VARIOUS	4,595.000	473,548	XXX	
744320102	PRUDENTIAL FINANCIAL ORD		11/07/2019	VARIOUS	10,035.000	933,175	XXX	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		11/07/2019	VARIOUS	2,750.000	169,552	XXX	
74460D109	PUBLIC STORAGE REIT ORD		11/07/2019	VARIOUS	575.000	135,114	XXX	
74834L100	QUEST DIAGNOSTICS ORD		04/22/2019	VARIOUS	6,737.000	580,239	XXX	
749685103	RPM ORD		03/12/2019	UBS SECURITIES LLC	745.000	42,194	XXX	
754730109	RAYMOND JAMES ORD		12/06/2019	VARIOUS	15,810.000	1,335,624	XXX	
755111507	RAYTHEON ORD		09/17/2019	VARIOUS	3,545.000	697,056	XXX	
756109104	REALTY INCOME REIT ORD		01/22/2019	Unknown	1,430.000	92,542	XXX	
7591EP100	REGIONS FINANCIAL ORD		11/07/2019	Bank of America Securities	23,570.000	407,591	XXX	
783549108	RYDER SYSTEM ORD		11/07/2019	VARIOUS	9,620.000	541,773	XXX	
80105N105	SANOFI ADR REP 1 1/2 ORD	C	12/16/2019	Not Available	44,500.000	2,098,824	XXX	
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD		01/22/2019	Unknown	2,920.000	55,264	XXX	
806857108	SCHLUMBERGER ORD		11/07/2019	VARIOUS	30,290.000	1,131,283	XXX	
808513105	CHARLES SCHWAB ORD		11/05/2019	VARIOUS	27,870.000	1,087,319	XXX	
816851109	SEMPRA ENERGY ORD		09/17/2019	VARIOUS	4,715.000	603,004	XXX	
826197501	SIEMENS ADR	C	09/04/2019	VARIOUS	37,762.000	2,054,024	XXX	
829226109	SINCLAIR BROADCAST GROUP CL A ORD		11/07/2019	Bank of America Securities	745.000	28,649	XXX	
83088M102	SKYWORKS SOLUTIONS ORD		06/28/2019	UBS SECURITIES LLC	1,585.000	122,477	XXX	
831865209	A O SMITH ORD		06/28/2019	UBS SECURITIES LLC	735.000	34,664	XXX	
832696405	JM SMUCKER ORD		11/07/2019	Bank of America Securities	1,370.000	146,912	XXX	
835699307	SONY ADR REP 1 ORD	C	07/19/2019	Not Available	51,279.000	2,713,617	XXX	
842587107	SOUTHERN ORD		11/07/2019	VARIOUS	15,100.000	824,879	XXX	
84265V105	SOUTHERN COPPER ORD	C	06/28/2019	UBS SECURITIES LLC	9,135.000	354,918	XXX	
84790A105	SPECTRUM BRANDS HOLDINGS ORD		10/11/2019	Unknown	128.000	6,211	XXX	
854502101	STANLEY BLACK AND DECKER ORD		11/07/2019	Bank of America Securities	805.000	128,768	XXX	
85571B105	STARWOOD PROPERTY REIT		01/22/2019	Unknown	2,170.000	45,686	XXX	
857477103	STATE STREET ORD		09/17/2019	VARIOUS	6,375.000	425,437	XXX	
871503108	SYMANTEC ORD		01/22/2019	Unknown	2,940.000	58,131	XXX	
87165B103	SYNCHRONY FINANCIAL ORD		01/22/2019	Unknown	5,440.000	142,699	XXX	
872307103	TCF FINANCIAL ORD		11/07/2019	Not Available	840.000	36,246	XXX	
87240R107	TFS FINANCIAL ORD		05/03/2019	VARIOUS	17,015.000	283,948	XXX	
876030107	TAPESTRY ORD		09/17/2019	VARIOUS	6,725.000	201,631	XXX	
87612E106	TARGET ORD		01/22/2019	Unknown	6,680.000	453,495	XXX	
883556102	THERMO FISHER SCIENTIFIC ORD		10/14/2019	VARIOUS	375.000	92,920	XXX	
88579Y101	3M ORD		11/07/2019	VARIOUS	1,965.000	341,107	XXX	
886547108	TIFFANY ORD		09/17/2019	JP MORGAN SECURITIES LLC	685.000	65,215	XXX	
89151E109	TOTAL ADR REP 1 ORD	C	07/19/2019	Not Available	9,020.000	490,810	XXX	
89417E109	TRAVELERS COMPANIES ORD		11/07/2019	VARIOUS	1,395.000	186,006	XXX	
896522109	TRINITY INDUSTRIES ORD		09/17/2019	VARIOUS	6,365.000	130,726	XXX	
90214J101	2U ORD		11/07/2019	Bank of America Securities	845.000	17,462	XXX	
902494103	TYSON FOODS CL A ORD		11/07/2019	Bank of America Securities	315.000	26,532	XXX	
902653104	UDR REIT ORD		11/07/2019	VARIOUS	2,170.000	104,728	XXX	

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902973304	US BANCORP ORD		03/12/2019	UBS SECURITIES LLC	12,420.000	628,627	XXX	
904214103	UMPQUA HOLDINGS ORD		09/17/2019	JP MORGAN SECURITIES LLC	27,065.000	452,627	XXX	
904784709	UNILEVER ADR REP 1 ORD	C	12/19/2019	VARIOUS	23,160.000	1,365,381	XXX	
913017109	UNITED TECHNOLOGIES ORD		11/07/2019	VARIOUS	6,990.000	891,590	XXX	
91324P102	UNITEDHEALTH GRP ORD		01/22/2019	Credit Suisse Securities (Europe) LT	3,010.000	778,704	XXX	
91913Y100	VALERO ENERGY ORD		09/17/2019	VARIOUS	7,685.000	634,354	XXX	
92339V100	VEREIT ORD		01/22/2019	Unknown	1,535.000	11,843	XXX	
92343V104	VERIZON COMMUNICATIONS ORD		07/19/2019	VARIOUS	17,260.000	978,923	XXX	
928254101	VIRTU FINANCIAL CL A ORD		11/07/2019	VARIOUS	11,895.000	200,751	XXX	
931142103	WALMART ORD		03/12/2019	UBS SECURITIES LLC	1,220.000	118,919	XXX	
931427108	WALGREEN BOOTS ALLIANCE ORD		11/07/2019	VARIOUS	6,480.000	355,927	XXX	
942622200	WATSCO ORD		09/17/2019	VARIOUS	3,605.000	531,701	XXX	
947890109	WEBSTER FINANCIAL ORD		06/28/2019	UBS SECURITIES LLC	6,675.000	318,881	XXX	
949746101	WELLS FARGO ORD		07/19/2019	VARIOUS	58,065.000	2,769,025	XXX	
95040Q104	WELLTOWER ORD		09/17/2019	VARIOUS	2,935.000	228,758	XXX	
958102105	WESTERN DIGITAL ORD		09/17/2019	VARIOUS	6,150.000	341,943	XXX	
959802109	WESTERN UNION ORD		11/07/2019	VARIOUS	34,520.000	638,654	XXX	
96145D105	WESTROCK ORD		06/28/2019	UBS SECURITIES LLC	4,660.000	169,962	XXX	
962166104	WEYERHAEUSER REIT		06/28/2019	UBS SECURITIES LLC	6,525.000	166,408	XXX	
963320106	WHIRLPOOL ORD		11/07/2019	VARIOUS	795.000	109,187	XXX	
969457100	WILLIAMS ORD		11/11/2019	VARIOUS	38,390.000	882,344	XXX	
969904101	WILLIAMS SONOMA ORD		01/22/2019	Unknown	1,125.000	59,439	XXX	
98310W108	WYNDHAM DESTINATIONS ORD		11/07/2019	Not Available	4,095.000	202,082	XXX	
983134107	WYNN RESORTS ORD		11/07/2019	VARIOUS	605.000	75,403	XXX	
98954M200	ZILLOW GROUP CL C ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,145.000	37,047	XXX	
G0177J108	ALLERGAN ORD	C	11/07/2019	VARIOUS	2,750.000	423,086	XXX	
G16962105	BUNGE ORD		11/07/2019	VARIOUS	2,695.000	150,315	XXX	
G29183103	EATON ORD		09/17/2019	VARIOUS	5,145.000	388,263	XXX	
G4474Y214	JANUS HENDERSON GROUP ORD	D	06/28/2019	Not Available	30,415.000	650,957	XXX	
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	D	11/07/2019	VARIOUS	15,655.000	204,956	XXX	
G491BT108	INVESCO ORD		11/07/2019	VARIOUS	64,575.000	1,250,861	XXX	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	D	03/12/2019	UBS SECURITIES LLC	5,205.000	185,420	XXX	
G5494J103	LINDE ORD	D	09/17/2019	VARIOUS	2,135.000	399,096	XXX	
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	09/17/2019	VARIOUS	2,790.000	67,978	XXX	
G5960L103	MEDTRONIC ORD	C	09/17/2019	VARIOUS	19,515.000	1,803,579	XXX	
G6518L108	NIELSEN HOLDINGS ORD		11/07/2019	VARIOUS	28,955.000	588,219	XXX	
G6700G107	NVENT ELECTRIC ORD	D	09/17/2019	JP MORGAN SECURITIES LLC	3,250.000	71,347	XXX	
G7S00T104	PENTAIR ORD	C	08/20/2019	VARIOUS	23,730.000	882,841	XXX	
G84720104	STERIS ORD	D	01/22/2019	Unknown	590.000	65,794	XXX	
G96629103	WILLIS TOWERS WATSON ORD	D	04/22/2019	VARIOUS	13,040.000	2,174,135	XXX	
H01301128	ALCON ORD	D	12/02/2019	VARIOUS	30,140.000	1,733,237	XXX	
H1467J104	CHUBB ORD	D	09/17/2019	JP MORGAN SECURITIES LLC	2,450.000	387,706	XXX	
L0223L101	ARDAGH GROUP CL A ORD	D	01/22/2019	Unknown	3,380.000	38,798	XXX	
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	D	11/07/2019	VARIOUS	7,845.000	711,977	XXX	
N6596X109	NXP SEMICONDUCTORS ORD	C	08/15/2019	Not Available	7,650.000	764,973	XXX	
P31076105	COPA HOLDINGS CL A ORD	C	11/07/2019	Bank of America Securities	480.000	51,246	XXX	
V7780T103	ROYAL CARIBBEAN CRUISES ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,565.000	178,876	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						173,047,761	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
21037X100	CONSTELLATION SOFTWARE ORD		10/01/2019	Unknown	(250.000)	(192,723)	XXX	
796050888	SAMSUNG ELECTRONICS 1 GDS REP 25 ORD	C	07/22/2019	VARIOUS	1,624.000	1,499,292	XXX	
81415*109	SECURITY CENTRAL CORP., OHIO		08/01/2019	Unknown	2,500.000	250,000	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
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,556,569	XXX	
9799997 Subtotal - Common Stocks - Part 3						174,604,330	XXX	
9799998 Summary Item from Part 5 for Common Stocks						49,181,462	XXX	
9799999 Subtotal - Common Stocks						223,785,792	XXX	
9899999 Subtotal - Preferred and Common Stocks						225,301,757	XXX	
9999999 Totals						499,330,861	XXX	983,426

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
31331JAW3	FEDERAL FARM CREDIT BANKS		01/01/2019	Reclassification	XXX	250,031	(250,000)	251,649	250,031						250,031					01/07/2019
0599999 Subtotal - Bonds - U.S. Governments						250,031	(250,000)	251,649	250,031						250,031					XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
546415F88	LOUISIANA ST		07/15/2019	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				15,668	07/15/2019
882722FH9	TEXAS ST		07/29/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,061,140	1,005,339		(5,339)		(5,339)		1,000,000				50,000	08/01/2023
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,750,000	1,750,000	1,811,140	1,755,339		(5,339)		(5,339)		1,750,000				65,668	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
052403FS6	AUSTIN TEX CMNTY COLLEGE DIST		02/19/2019	STERNE, AGEE & LEACH, INC.	XXX	1,034,500	1,000,000	1,090,400	1,070,379		(1,113)		(1,113)		1,069,267		(34,767)	(34,767)	19,250	08/01/2031
05914FDZ0	BALTIMORE CNTY MD		10/29/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,015,160	1,001,935		(1,935)		(1,935)		1,000,000				49,500	11/01/2022
07539PBM0	BEAVERCREEK OHIO CITY SCH DIST		06/01/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,039,055	1,002,529		(2,529)		(2,529)		1,000,000				25,000	12/01/2022
15987EFW9	CHARLES STEWART MOTT CMNTY COLLEGE MICH		02/19/2019	National Fin. Services Corp.	XXX	678,041	650,000	678,763	671,622		(362)		(362)		671,260		6,781	6,781	5,850	05/01/2026
231871HB3	CUSTER S D SCH DIST NO 16-1		12/27/2019	Call @ 100.00	XXX	550,000	550,000	550,000	550,000						550,000				30,250	01/01/2024
2487752Z0	DENTON CNTY TEX		02/05/2019	PERSHING LLC	XXX	810,375	750,000	824,753	812,196		(843)		(843)		811,353		(978)	(978)	16,667	07/15/2030
2487753A4	DENTON CNTY TEX		02/06/2019	MORGAN STANLEY & CO LLC	XXX	772,253	750,000	788,078	777,835		(381)		(381)		777,453		(5,201)	(5,201)	14,656	07/15/2031
283734RA1	EL PASO TEX		02/06/2019	STERNE, AGEE & LEACH, INC.	XXX	967,850	915,000	972,663	943,575		(711)		(711)		942,865		24,986	24,986	17,385	08/15/2028
288713GG9	ELLIS CNTY TEX		02/13/2019	PERSHING LLC	XXX	1,071,660	1,060,000	1,089,712	1,083,428		(332)		(332)		1,083,097		(11,437)	(11,437)	18,373	02/01/2031
338158PG7	FITCHBURG WIS		03/01/2019	VARIOUS	XXX	1,229,664	1,230,000	1,229,966	1,229,979		28		28		1,230,007		(343)	(343)	17,950	03/01/2026
338423PK6	FLAGSTAFF ARIZ		03/01/2019	Unknown	XXX	503,415	450,000	485,582	470,642		(559)		(559)		470,083		33,332	33,332	13,500	07/01/2028
3494256A1	FORT WORTH TEX		02/06/2019	RBC CAPITAL MARKETS, LLC	XXX	1,189,331	1,100,000	1,181,983	1,155,463		(811)		(811)		1,154,652		34,679	34,679	18,944	03/01/2029
354730WB5	FRANKLIN TENN		06/11/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,014,416	1,000,411		(411)		(411)		1,000,000				38,913	03/01/2022
416489RX2	HARTFORD CNTY CONN MET DIST		02/05/2019	PERSHING LLC	XXX	1,374,204	1,300,000	1,418,118	1,379,501		(1,223)		(1,223)		1,378,279		(4,075)	(4,075)	12,729	11/01/2028
444197LG0	HUDSON WIS SCH DIST		03/11/2019	MERRILL LYNCH CANADA INC	XXX	1,039,430	1,000,000	1,080,810	1,061,238		(1,491)		(1,491)		1,059,747		(20,317)	(20,317)	18,472	03/01/2031
46723MAN0	JACKSON COLLEGE MICH		02/12/2019	PNC CAPITAL MKTS	XXX	703,034	650,000	701,903	679,990		(600)		(600)		679,389		23,644	23,644	7,294	05/01/2027
478164GZ3	JOHNSON & MIAMI CNTYS KANS UNI SCH DIST		03/04/2019	PERSHING LLC	XXX	780,330	750,000	798,780	787,284		(746)		(746)		786,538		(6,208)	(6,208)	13,344	09/01/2030
483270GR9	KALAMAZOO MICH PUB SCHS		02/26/2019	Barclays Bank	XXX	1,225,692	1,200,000	1,263,264	1,248,730		(939)		(939)		1,247,791		(22,099)	(22,099)	11,500	05/01/2029
495116JH9	KING CNTY WASH SCH DIST NO 406		03/11/2019	MORGAN STANLEY & CO LLC	XXX	1,043,860	1,000,000	1,086,020	1,065,634		(1,535)		(1,535)		1,064,099		(20,239)	(20,239)	9,722	12/01/2031
4952242Z9	KING CNTY WASH SCH DIST NO 411 ISSAQUAH		03/11/2019	PERSHING LLC	XXX	1,427,356	1,400,000	1,483,300	1,464,271		(1,513)		(1,513)		1,462,759		(35,403)	(35,403)	11,667	12/01/2030
510281FK9	LAKE OHIO LOC SCH DIST STARK CNTY		02/12/2019	PERSHING LLC	XXX	813,900	750,000	819,120	788,816		(1,084)		(1,084)		787,733		26,167	26,167	6,656	12/01/2030
539107QA3	LIVINGSTON TEX INDPT SCH DIST		02/13/2019	PERSHING LLC	XXX	1,157,562	1,060,000	1,139,458	1,127,101		(764)		(764)		1,126,337		31,226	31,226	20,964	08/15/2031
581535DG3	MCKENZIE CNTY N D PUB SCH DIST NO 1		02/12/2019	PERSHING LLC	XXX	761,250	750,000	745,710	746,900		44		44		746,944		14,306	14,306	11,938	08/01/2028
605128TE7	MISSION TEX		03/11/2019	SWS Group	XXX	1,034,930	1,000,000	1,074,490	1,054,928		(1,552)		(1,552)		1,053,377		(18,447)	(18,447)	20,028	02/15/2029
6095586E6	MONMOUTH CNTY N J		10/29/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,003,768	1,000,481		(481)		(481)		1,000,000				47,500	11/01/2021
6136643N9	MONTGOMERY CNTY TENN		04/01/2019	Maturity @ 100.00	XXX	255,000	255,000	257,541	255,569		(569)		(569)		255,000				5,100	04/01/2019
616142FX8	MOORHEAD MINN		02/12/2019	RBC CAPITAL MARKETS, LLC	XXX	560,082	550,000	543,125	545,217		68		68		545,285		14,796	14,796	8,754	02/01/2027
655867HZ5	NORFOLK VA		03/01/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,250	03/01/2019
662523WX3	NORTH SLOPE BORO ALASKA		06/30/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,130	06/30/2019
716090VL6	PETERS TWP PA SCH DIST WASHINGTON CNTY		02/12/2019	Unknown	XXX	1,135,451	1,060,000	1,154,944	1,143,664		(984)		(984)		1,142,680		(7,229)	(7,229)	18,962	09/01/2033
748233NH2	QUEEN ANNES CNTY MD		10/01/2019	Call @ 100.00	XXX	1,485,000	1,485,000	1,510,537	1,491,142		(6,142)		(6,142)		1,485,000				74,250	10/01/2020
829596LP8	SIOUX FALLS S D SCH DIST NO 49-5		07/01/2019	VARIOUS	XXX	990,000	990,000	990,000	990,000						990,000				40,230	07/01/2019
830235GU5	SKAGIT CNTY WASH PUB HOSP DIST NO 002		03/07/2019	VARIOUS	XXX	1,231,290	1,205,000	1,185,632	1,190,794		222		222		1,191,016		40,273	40,273	8,250	12/01/2026
833068MR7	SNOHOMISH & ISLAND CNTYS WASH SCH DIST N		02/12/2019	National Fin. Services Corp.	XXX	810,000	750,000	809,183	800,814		(613)		(613)		800,202		9,798	9,798	4,750	12/15/2032
874091CJ8	TALAWANDA OHIO CITY SCH DIST		12/30/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,012,833	1,001,828		(1,828)		(1,828)		1,000,000				56,250	12/01/2022

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
889855E73	TOMBALL TEX INDPT SCH DIST		03/11/2019	STERNE, AGEE & LEACH, INC.	XXX	779,085	750,000	807,683	795,115		(1,079)		(1,079)		794,036		(14,951)	(14,951)	15,021	02/15/2031
896858AX5	TRIVIEW COLO MET DIST		11/01/2019	VARIOUS	XXX	1,011,468	1,000,000	1,000,000	1,000,000						1,000,000		11,468	11,468	20,000	11/01/2019
921356DZ1	VAN WERT OHIO CITY SCH DIST		03/11/2019	PERSHING LLC	XXX	1,113,618	1,100,000	1,141,030	1,132,770		(708)		(708)		1,132,061		(18,443)	(18,443)	9,167	12/01/2030
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						36,539,629	35,460,000	36,987,776	36,521,781		(33,472)		(33,472)		36,488,309		51,321	51,321	787,167	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
010609DB8	ALABAMA ST PUB SCH & COLLEGE AUTH		03/11/2019	SWS Group	XXX	1,029,540	1,000,000	1,070,050	1,053,861		(1,262)		(1,262)		1,052,599		(23,059)	(23,059)	9,028	06/01/2030
015086MC2	ALEXANDRIA LA UTILS REV		03/01/2019	Unknown	XXX	807,585	750,000	772,013	760,924		(370)		(370)		760,554		47,031	47,031	10,000	05/01/2025
037777QQ5	APPALACHIAN ST UNIV N C REV		03/05/2019	RBC CAPITAL MARKETS, LLC	XXX	793,290	750,000	743,498	746,472		238		238		746,710		46,580	46,580	12,833	10/01/2025
047059GR5	ATHENS-CLARKE CNTY GA UNI GOVT DEV AUTH		03/11/2019	UBS	XXX	1,113,053	1,060,000	1,147,482	1,129,503		(1,572)		(1,572)		1,127,932		(14,879)	(14,879)	19,581	09/01/2030
047093AL3	ATHENS GA HSG AUTH REV		06/12/2019	VARIOUS	XXX	1,212,757	1,205,000	1,274,597	1,210,043		(2,818)		(2,818)		1,207,225		5,532	5,532	18,276	06/15/2021
04785RAV5	ATLANTA GA URBAN RESIDENTIAL FIN AUTH RE		12/01/2019	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				11,978	12/01/2019
071239CS4	BATON ROUGE LA		01/15/2019	VARIOUS	XXX	1,000,000	500,000	1,000,000	1,000,000						1,000,000				9,345	01/15/2019
083422AM7	BENTONVILLE ARK SALES & USE TAX		11/01/2019	Maturity @ 100.00	XXX	1,620,000	1,620,000	1,699,063	1,620,000						1,620,000				81,000	11/01/2019
134041EA6	CAMPBELL & KENTON CNTYS KY SANT DIST NO		09/16/2019	Call @ 100.00	XXX	1,465,000	1,465,000	1,478,626	1,466,324		(1,324)		(1,324)		1,465,000				95,469	08/01/2021
14329NDX9	CARMEL IND REDEV AUTH LEASE RENT REV		08/01/2019	Maturity @ 100.00	XXX	750,000	750,000	748,545	749,861		139		139		750,000				13,635	08/01/2019
186406HK3	CLEVELAND OHIO ST UNIV GEN RCPT		03/04/2019	National Fin. Services Corp.	XXX	1,317,188	1,250,000	1,345,650	1,319,699		(1,561)		(1,561)		1,318,138		(951)	(951)	12,109	06/01/2030
187145GX9	CLIFTON TEX HIGHER ED FIN CORP ED REV		02/26/2019	PERSHING LLC	XXX	818,025	750,000	825,675	816,522		(1,025)		(1,025)		815,497		2,528	2,528	15,917	08/15/2030
19648ADB8	COLORADO HEALTH FACS AUTH REV		08/16/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,057,130	1,000,000						1,000,000				48,611	09/01/2021
196558SF8	COLORADO RIVER TEX MUN WTR DIST WTR REV		02/05/2019	Merril Lynch Pierce Fenner Smith	XXX	582,300	500,000	600,495	585,551		(1,306)		(1,306)		584,245		(1,945)	(1,945)	14,861	01/01/2025
199098CS1	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES		08/15/2019	VARIOUS	XXX	1,000,000	1,000,000	999,810	999,979		17		17		999,996		4	4	15,991	08/15/2019
236572EB5	DANVILLE IND MULTI-SCH BLDG CORP		06/11/2019	Call @ 100.00	XXX	400,000	400,000	400,000	400,000						400,000				21,000	01/15/2020
312665AM4	FAYETTEVILLE ARK HOTEL MOTEL & RESTAURAN		03/07/2019	RAYMOND JAMES/FI	XXX	327,723	305,000	320,982	319,060		(394)		(394)		318,666		9,056	9,056	4,270	11/01/2029
31266WAL7	FAYETTEVILLE ARK LIBR IMPT		03/07/2019	VARIOUS	XXX	1,072,235	1,000,000	1,077,977	1,067,838		(1,012)		(1,012)		1,066,826		5,409	5,409	25,333	01/01/2032
3130A7D44	FEDERAL HOME LOAN BANKS		11/29/2019	Call @ 100.00	XXX	800,000	800,000	800,000	800,000						800,000				26,700	03/09/2026
3130A7RS6	FEDERAL HOME LOAN BANKS		12/23/2019	VARIOUS	XXX	800,000	800,000	800,000	800,000						800,000				24,174	04/27/2026
3130AAR75	FEDERAL HOME LOAN BANKS		12/02/2019	Call @ 100.00	XXX	800,000	800,000	800,000	800,000						800,000				27,004	02/14/2024
3130ABGG5	FEDERAL HOME LOAN BANKS		08/26/2019	Call @ 100.00	XXX	800,000	800,000	800,000	800,000						800,000				14,963	06/07/2024
31331JAW3	FEDERAL FARM CREDIT BANKS		01/07/2019	Maturity @ 100.00	XXX	750,000	750,000	788,738	750,093		(93)		(93)		750,000				15,563	01/07/2019
31335BQL3	FH G61359 - RMBS		12/01/2019	Paydown	XXX	213,531	213,531	212,997	213,007		523		523		213,531				4,593	03/01/2048
3133EFCZ8	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/21/2019	Call @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				16,388	09/14/2022
3133EGDB8	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/10/2019	Call @ 100.00	XXX	800,000	800,000	800,000	800,000						800,000				15,236	06/02/2025
3133EHCN1	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/30/2019	Call @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				15,560	03/16/2021
3136B1UG7	FNR 1826B DH - CMO/RMBS		12/01/2019	Paydown	XXX	164,816	164,816	165,641	165,489		(672)		(672)		164,816				3,382	06/25/2046
3137G0GW3	FHR 15DNA3 M3 - CMO		05/16/2019	NOMURA SECS	XXX	4,007,500	3,500,000	4,135,879	4,126,159		(58,882)		(58,882)		4,067,277		(59,777)	(59,777)	98,629	04/25/2028
3138ERYX2	FN AL9725 - RMBS		12/01/2019	Paydown	XXX	345,344	345,344	343,887	343,874		1,470		1,470		345,344				6,542	01/01/2047
3138WHNF5	FN AS7589 - RMBS		12/01/2019	Paydown	XXX	727,375	727,375	732,489			(5,114)		(5,114)		727,375				14,003	07/01/2046
3140J76B6	FN BM3565 - RMBS		12/01/2019	Paydown	XXX	268,260	268,260	260,265	260,191		8,069		8,069		268,260				4,475	10/01/2047
3140J86V0	FN BM4483 - RMBS		12/01/2019	Paydown	XXX	94,853	94,853	97,817			(2,964)		(2,964)		94,853				1,737	09/01/2048
3140J9ME8	FN BM4856 - RMBS		12/01/2019	Paydown	XXX	192,533	192,533	198,490			(5,957)		(5,957)		192,533				3,319	04/01/2047
3140Q94H3	FN CA2623 - RMBS		12/01/2019	Paydown	XXX	406,448	406,448	415,085	415,131		(8,683)		(8,683)		406,448				10,290	11/01/2048
33803TCP9	FISHERS IND REDEV AUTH LEASE RENT REV		12/18/2019	Call @ 100.00	XXX	635,000	635,000	649,994	637,344		(2,344)		(2,344)		635,000				31,750	07/15/2020
348761DK0	FORT SMITH ARK SALES & USE TAX		11/01/2019	Call @ 100.00	XXX	20,000	20,000	19,937	19,944		7		7		19,951		49	49	700	05/01/2025
387883TE1	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES		03/05/2019	Unknown	XXX	594,649	550,000	563,574	556,997		(251)		(251)		556,746		37,903	37,903	14,911	01/01/2026

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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
397337CQ7	GREENWOOD S C MET DIST SWR SYS REV		02/19/2019	Unknown	XXX	979,988	930,000	1,014,602	994,736		(1,021)		(1,021)		993,715		(13,728)	(13,728)	12,478	10/01/2029
40785EVQ6	HAMILTON SOUTHEASTERN IND CONS SCH BLDG		01/15/2019	VARIOUS	XXX	870,104	330,000	920,829	870,337		(232)		(232)		870,104				15,000	07/15/2022
41422EGE7	HARRIS CNTY TEX MET TRAN AUTH SALES & US		02/19/2019	National Fin. Services Corp.	XXX	1,249,956	1,200,000	1,310,316	1,284,663		(1,327)		(1,327)		1,283,336		(33,380)	(33,380)	12,600	11/01/2030
41981CJB7	HAWAII ST HWY REV		01/01/2019	VARIOUS	XXX	999,820	500,000	998,307	999,279						999,279		541	541	20,625	01/01/2023
44352TAA6	HUBER HEIGHTS OHIO CITY SCH DIST CTFS PA		11/26/2019	Call @ 100.00	XXX	360,000	360,000	360,000	360,000						360,000				24,300	12/01/2024
45129WJD3	IDAHO HSG & FIN ASSN		07/10/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,029,983	1,002,415		(2,415)		(2,415)		1,000,000				50,000	07/15/2022
4546248D2	INDIANA BD BK REV		01/15/2019	VARIOUS	XXX	1,000,000	500,000	1,000,000	1,000,000						1,000,000				9,878	01/15/2019
45528S8J8	INDIANAPOLIS IND LOC PUB IMPT BD BK		03/05/2019	PERSHING LLC	XXX	793,200	750,000	804,405	763,320		(1,036)		(1,036)		762,284		30,916	30,916	22,292	08/01/2023
45528UDJ7	INDIANAPOLIS IND LOC PUB IMPT BD BK		03/05/2019	PERSHING LLC	XXX	939,654	900,000	920,835	906,167		(420)		(420)		905,747		33,907	33,907	9,400	06/01/2023
458934BH8	INTERMEDIATE SCH DIST 287 MINN CTFS PART		03/11/2019	MORGAN STANLEY & CO LLC	XXX	560,516	550,000	580,404	572,715		(636)		(636)		572,079		(11,563)	(11,563)	5,958	05/01/2028
462590LA6	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		12/01/2019	Maturity @ 100.00	XXX	1,060,000	1,060,000	1,061,495	1,060,541		(541)		(541)		1,060,000				22,334	12/01/2019
46263RHC2	IPS MULTI-SCH BLDG CORP IND		07/10/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				49,000	07/15/2022
470572AM0	JAMESTOWN N D PK DIST SALES TAX REV		03/01/2019	MORGAN STANLEY & CO LLC	XXX	901,918	850,000	924,919	902,690		(1,456)		(1,456)		901,234		684	684	22,667	07/01/2029
485247AM2	KANSAS DEV FIN AUTH SALES TAX REV		09/16/2019	Call @ 100.00	XXX	1,000,000	1,000,000	998,780	999,344		146		146		999,490		510	510	57,750	09/01/2024
48542KQ69	KANSAS ST DEV FIN AUTH REV		03/01/2019	PERSHING LLC	XXX	758,393	750,000	736,470	743,762		171		171		743,933		14,459	14,459	9,000	11/01/2024
574295DT5	MARYLAND ST STAD AUTH LEASE REV		06/15/2019	VARIOUS	XXX	890,041	890,000	879,242	888,758		1,092		1,092		889,850		191	191	8,323	06/15/2019
574847AL3	MASON CITY IOWA CMNTY SCH DIST SCH INFRA		06/26/2019	VARIOUS	XXX	905,259	900,000	900,000	900,000						900,000		5,259	5,259	29,003	07/01/2023
586108AK8	MEMPHIS-SHELBY CNTY TENN INDL DEV BRD EC		11/01/2019	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				15,000	11/01/2019
586123CE9	MEMPHIS-SHELBY CNTY TENN SPORTS AUTH INC		11/01/2019	VARIOUS	XXX	1,016,545	1,000,000	1,080,931	1,008,434		(3,328)		(3,328)		1,005,106		11,439	11,439	25,000	11/01/2019
586123DG3	MEMPHIS-SHELBY CNTY TENN SPORTS AUTH INC		10/29/2019	Call @ 100.00	XXX	1,000,000	1,000,000	981,971	992,432		1,578		1,578		994,010		5,990	5,990	50,000	11/01/2022
590545WD7	MESA ARIZ UTIL SYS REV		02/26/2019	MORGAN STANLEY & CO LLC	XXX	1,081,230	1,000,000	1,092,630	1,078,388		(1,463)		(1,463)		1,076,926		4,304	4,304	26,111	07/01/2032
591840AQ6	METROPOLITAN CMNTY COLLEGE AREA NEB CTFS		03/11/2019	National Fin. Services Corp.	XXX	895,770	900,000	930,815	925,138		(603)		(603)		924,535		(28,765)	(28,765)	14,250	03/01/2031
59455TWV0	MICHIGAN MUN BD AUTH REV		05/01/2019	Maturity @ 100.00	XXX	1,640,000	1,640,000	1,680,478	1,642,141		(2,141)		(2,141)		1,640,000				41,000	05/01/2019
596232DV7	MIDDLEBURY IND SCHS BLDG CORP		02/05/2019	PERSHING LLC	XXX	408,768	400,000	428,136	421,824		(254)		(254)		421,570		(12,802)	(12,802)	7,222	01/15/2030
596232EG9	MIDDLEBURY IND SCHS BLDG CORP		02/19/2019	Unknown	XXX	774,953	750,000	806,190	793,560		(713)		(713)		792,846		(17,894)	(17,894)	14,490	07/15/2029
597163BB9	MIDDLETOWN OHIO NON TAX REV		11/04/2019	Call @ 100.00	XXX	55,000	55,000	55,000	55,000						55,000				963	12/01/2025
60416HQF4	MINNESOTA ST HIGHER ED FACS AUTH REV		10/01/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,012,612	1,001,453		(1,453)		(1,453)		1,000,000				45,000	10/01/2023
60534PMU4	MISSISSIPPI DEV BK SPL OBLIG		03/01/2019	Call @ 100.00	XXX	1,260,000	1,260,000	1,344,738	1,261,936		(1,936)		(1,936)		1,260,000				33,075	03/01/2019
60534RBQ1	MISSISSIPPI DEV BK SPL OBLIG		10/01/2019	Call @ 100.00	XXX	1,070,000	1,070,000	1,110,786	1,074,671		(4,671)		(4,671)		1,070,000				53,500	10/01/2022
60534RRD3	MISSISSIPPI DEV BK SPL OBLIG		06/26/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,050,030	1,003,123		(3,123)		(3,123)		1,000,000				50,000	07/01/2020
60534WHS0	MISSISSIPPI DEV BK SPL OBLIG		02/13/2019	MORGAN STANLEY & CO LLC	XXX	1,136,861	1,060,000	1,122,985	1,112,590		(657)		(657)		1,111,933		24,927	24,927	19,080	03/01/2029
60534WLP1	MISSISSIPPI DEV BK SPL OBLIG		02/26/2019	GOLDMAN	XXX	797,625	750,000	808,575	800,486		(818)		(818)		799,667		(2,042)	(2,042)	18,359	07/01/2029
606341GM1	MISSOURI ST BRD PUB BLDGS SPL OBLIG		03/01/2019	PERSHING LLC	XXX	723,722	675,000	733,428	703,471		(1,170)		(1,170)		702,301		21,421	21,421	11,250	10/01/2026
606341JX4	MISSOURI ST BRD PUB BLDGS SPL OBLIG		02/05/2019	PERSHING LLC	XXX	1,077,744	1,060,000	1,086,882	1,078,550		(312)		(312)		1,078,238		(493)	(493)	10,953	04/01/2029
621587KD5	MT HOOD ORE CMNTY COLLEGE DIST		02/05/2019	STERNE, AGEE & LEACH, INC.	XXX	784,058	750,000	817,313	802,922		(629)		(629)		802,293		(18,235)	(18,235)	4,667	06/01/2030
626207YM0	MUNICIPAL ELEC AUTH GA IAM COML PAPER NT		01/22/2019	RAYMOND JAMES/FI	XXX	1,121,720	1,000,000	1,239,910	1,234,768		(90)		(90)		1,234,678		(112,958)	(112,958)	20,520	04/01/2057
655164GH8	NOBLESVILLE IND REDEV AUTH LEASE RENT RE		03/01/2019	PERSHING LLC	XXX	800,430	750,000	771,053	764,124		(317)		(317)		763,807		36,623	36,623	17,500	08/01/2030
65887PNP6	NORTH DAKOTA PUB FIN AUTH		02/12/2019	National Fin. Services Corp.	XXX	814,845	750,000	809,520	784,074		(670)		(670)		783,403		31,442	31,442	5,917	06/01/2026
659011CC2	NORTH DAKOTA ST UNIV REV		02/12/2019	PERSHING LLC	XXX	405,064	400,000	394,988	396,166		43		43		396,209		8,855	8,855	4,367	04/01/2029

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion)	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
66328RCB0	NORTH WEST HENDRICKS MULTI-SCH BLDG CORP		02/05/2019	Barclays Bank	XXX	913,393	850,000	934,711	910,763		(824)		(824)		909,939		3,454	3,454	17,708	01/15/2027
668204CU2	NORTHWESTERN OHIO WTR & SWR DIST WTR RES		11/04/2019	Call @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				2,500	12/01/2020
677555Q23	OHIO ST ECONOMIC DEV REV		04/26/2019	Call @ 100.00	XXX	70,000	70,000	70,000	70,000						70,000				766	06/01/2027
677561GL0	OHIO ST HOSP FAC REV		01/01/2019	VARIOUS	XXX	1,500,000	620,000	1,500,744	1,500,000						1,500,000				26,500	01/01/2025
67868UBY8	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		09/01/2019	Maturity @ 100.00	XXX	990,000	990,000	990,000	990,000						990,000				62,370	09/01/2019
682852CT3	ONSLOW N C WTR & SWR AUTH COMBINED ENTER		02/26/2019	Barclays Bank	XXX	1,377,506	1,300,000	1,419,015	1,391,600		(1,619)		(1,619)		1,389,981		(12,475)	(12,475)	10,743	12/01/2029
68285TCR8	ONSLOW CNTY N C LTD OBLIG		03/11/2019	UBS	XXX	786,413	750,000	815,565	802,183		(1,158)		(1,158)		801,024		(14,612)	(14,612)	11,667	10/01/2030
708292GL5	PENNINGTON CNTY S D CTFS PARTN		02/13/2019	PERSHING LLC	XXX	902,360	850,000	907,630	886,253		(812)		(812)		885,442		16,918	16,918	6,800	12/01/2030
708292JH1	PENNINGTON CNTY S D CTFS PARTN		02/13/2019	National Fin. Services Corp.	XXX	1,060,290	1,000,000	1,074,930	1,061,970		(1,043)		(1,043)		1,060,927		(637)	(637)	8,000	06/01/2032
70917RXJ9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		02/01/2019	VARIOUS	XXX	1,000,159	500,000	1,046,376	1,000,637		(478)		(478)		1,000,159				18,750	08/01/2021
745392JB7	PULASKI CNTY ARK HOSP REV		02/19/2019	Unknown	XXX	1,030,360	1,000,000	1,087,380	1,068,078		(1,111)		(1,111)		1,066,967		(36,607)	(36,607)	15,167	03/01/2028
753387BQ1	RAPID CITY S D WTR REV		10/29/2019	Call @ 100.00	XXX	1,505,000	1,505,000	1,528,672	1,508,149		(3,149)		(3,149)		1,505,000				75,250	11/01/2023
753387CH0	RAPID CITY S D WTR REV		02/13/2019	PERSHING LLC	XXX	819,030	750,000	808,838	792,147		(657)		(657)		791,490		27,540	27,540	8,500	11/01/2029
756872GJ0	RED RIV ED FIN CORP TEX ED REV		03/05/2019	D. A. DAVIDSON & CO	XXX	774,705	750,000	800,288	757,130		(994)		(994)		756,136		18,569	18,569	17,708	03/15/2026
79165TRS2	ST LOUIS MO MUN FIN CORP LEASEHOLD REV		05/07/2019	Call @ 100.00	XXX	160,000	160,000	160,000	160,000						160,000				3,381	04/15/2031
800051AX2	SANDOVAL CNTY N MEX INCENTIVE PAYMENT RE		06/01/2019	Maturity @ 100.00	XXX	750,000	750,000	761,678	751,614		(1,614)		(1,614)		750,000				8,711	06/01/2019
837151FP9	SOUTH CAROLINA ST PUB SVC AUTH REV		10/17/2019	Call @ 105.57	XXX	147,795	140,000	142,625	141,078		(205)		(205)		140,873		6,922	6,922	2,850	12/01/2022
837542CC1	SOUTH DAKOTA BRD REGTS HSG & AUXILIARY F		04/01/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,011,398	1,000,466		(466)		(466)		1,000,000				26,250	04/01/2019
837549MF8	SOUTH DAKOTA ECONOMIC DEV FIN AUTH ECONO		04/01/2019	Call @ 100.00	XXX	395,000	395,000	395,000	395,000						395,000				6,172	04/01/2020
83755LZX7	SOUTH DAKOTA ST BLDG AUTH REV		02/12/2019	PERSHING LLC	XXX	1,005,330	930,000	1,001,405	991,115		(737)		(737)		990,379		14,952	14,952	7,337	06/01/2031
83755VUH5	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		04/02/2019	Merril Lynch Pierce Fenner Smith	XXX	251,323	250,000	254,194	251,531		(770)		(770)		250,761		561	561	7,528	07/01/2019
83755VXR0	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		02/26/2019	National Fin. Services Corp.	XXX	956,286	900,000	972,981	948,091		(1,001)		(1,001)		947,090		9,196	9,196	19,219	08/01/2029
875139AL1	TAMPA FLA NON-AD VALOREM REV		02/19/2019	Unknown	XXX	1,172,093	1,130,000	1,234,740	1,213,032		(1,313)		(1,313)		1,211,719		(39,627)	(39,627)	15,161	10/01/2031
89556GEL5	TRI-CREEK 2002 HIGH SCH BLDG CORP IND		02/05/2019	PERSHING LLC	XXX	1,045,170	1,000,000	1,078,790	1,059,304		(741)		(741)		1,058,564		(13,394)	(13,394)	19,444	01/15/2029
91336TCR9	UNIV SOUTHERN MISS EDL BLDG CORP REV		08/28/2019	VARIOUS	XXX	1,077,285	1,065,000	1,122,916	1,070,885		(2,802)		(2,802)		1,068,082		9,203	9,203	34,917	09/01/2021
914026FJ3	UNIVERSITY ALA GEN REV		07/01/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				46,400	07/01/2019
9140846L7	UNIVERSITY ARK UNIV REVS		10/29/2019	Call @ 100.00	XXX	250,000	250,000	253,925	251,933		(1,933)		(1,933)		250,000				11,250	11/01/2020
914805EQ5	UNIVERSITY PITTSBURGH PA HIGHER ED		09/15/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,290	09/15/2019
940093Z34	WASHINGTON ST UNIV REVS		10/01/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,830	10/01/2021
94216PDX2	WATERTOWN S D SALES TAX REV		02/05/2019	National Fin. Services Corp.	XXX	670,573	650,000	687,700	676,524		(628)		(628)		675,896		(5,324)	(5,324)	3,756	12/01/2026
971697DX2	WILMINGTON N C LTD OBLIG REV		03/11/2019	UBS	XXX	1,300,688	1,250,000	1,351,238	1,326,657		(1,788)		(1,788)		1,324,870		(24,182)	(24,182)	12,153	06/01/2031
975680CR8	WINSTON-SALEM N C LTD OBLIG		03/01/2019	PERSHING LLC	XXX	653,532	600,000	645,228	614,634		(653)		(653)		613,980		39,552	39,552	6,750	06/01/2022
985724BY8	YELLOWSTONE CNTY MONT HEALTH CARE LEASE		10/01/2019	Maturity @ 100.00	XXX	355,000	355,000	355,000	355,000						355,000				7,100	10/01/2019
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						92,881,474	86,773,160	94,458,905	91,963,615		(144,038)		(144,038)		92,848,373		33,101	33,101	2,249,912	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
035240AL4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/01/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	487,697	490,000	490,980	490,922		0		0		490,921		(3,224)	(3,224)	7,513	04/13/2028
035242AL0	ANHEUSER-BUSCH INBEV FINANCE INC		04/25/2019	Redemption @ 102.32	XXX	155,520	152,000	151,489	151,566		34		34		151,600		3,920	3,920	3,678	02/01/2023
037411BE4	APACHE CORP		03/06/2019	INVESTMENT TECHNOLOGY GROUP	XXX	182,971	185,000	181,159	181,244		70		70		181,314		1,656	1,656	4,339	10/15/2028
040555CR3	ARIZONA PUBLIC SERVICE CO		11/29/2019	Call @ 100.00	XXX	300,000	300,000	301,923	300,778		(778)		(778)		300,000				7,810	01/15/2020
046353AF5	ASTRAZENECA PLC	C	09/18/2019	Maturity @ 100.00	XXX	750,000	750,000	762,825	751,466		(1,466)		(1,466)		750,000				14,625	09/18/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
06741RHL8	BARCLAYS BANK PLC	C	09/25/2019	Call @ 100.00	XXX	1,060,000	1,060,000	1,060,000	1,060,000						1,060,000				29,150	09/30/2022
12189LAH4	BURLINGTON NORTHERN SANTA FE LLC		01/07/2019	PERSHING LLC	XXX	249,865	250,000	249,722	249,779		2		2		249,781		84	84	2,372	03/15/2022
12189TBC7	BURLINGTON NORTHERN SANTA FE CORP		10/01/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	998,601	999,839		161		161		1,000,000				47,000	10/01/2019
12481XAE0	CBAM 186 B1 - CDO		12/05/2019	Call @ 100.00	XXX	1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				94,547	07/15/2031
12553HAA6	CIM 177 A - CMO/RMBS		12/01/2019	Paydown	XXX	434,895	434,895	434,166			729		729		434,895				4,183	04/25/2057
12667GL84	CWALT 0527 1A2 - CMO/RMBS		12/01/2019	Paydown	XXX	182,631	182,631	181,718	181,720		910		910		182,631				4,597	08/25/2035
12669WAE6	CWL 078 2A3 - RMBS		12/26/2019	Paydown	XXX	877,517	877,517	868,742	869,213		8,304		8,304		877,517				13,558	12/25/2033
219350AU9	CORNING INC		12/18/2019	VARIOUS	XXX	1,117,125	1,100,000	1,126,052	1,106,807		(3,973)		(3,973)		1,102,834		(2,834)	(2,834)	79,848	08/15/2020
23245PAA9	CWALT 06OA22 A1 - RMBS		12/26/2019	Paydown	XXX	588,290	588,290	550,051			38,239		38,239		588,290				7,638	02/25/2047
25278XAE9	DIAMONDBACK ENERGY INC		12/17/2019	Call @ 103.56	XXX	2,174,823	2,100,000	2,108,900	2,108,322		(1,123)		(1,123)		2,107,198		67,625	67,625	113,327	11/01/2024
291011BA1	EMERSON ELECTRIC CO		04/15/2019	Maturity @ 100.00	XXX	1,300,000	1,300,000	1,376,700	1,311,920		(11,920)		(11,920)		1,300,000				32,500	04/15/2019
29157TAA4	EMORY UNIVERSITY		08/23/2019	Call @ 100.03	XXX	1,000,277	1,000,000	1,090,800	1,025,534		(25,117)		(25,117)		1,000,417		(140)	(140)	55,781	09/01/2019
3137G0JU4	STACR 16DNA2 M3 - CDO/CMO		05/16/2019	VARIOUS	XXX	3,339,640	3,000,000	3,377,344	3,375,565		(36,620)		(36,620)		3,338,946		694	694	71,533	10/25/2028
31677QBF5	FIFTH THIRD BANK (OHIO)		03/15/2019	VARIOUS	XXX	999,874	1,000,000	999,799	999,984		13		13		999,997		(123)	(123)	10,631	03/15/2019
32008DAA4	FIRST DATA CORP		07/31/2019	Call @ 102.50	XXX	112,750	110,000	109,175	109,198		87		87		109,285		3,465	3,465	5,775	01/15/2024
446150AJ3	HUNTINGTON BANCSHARES INC		01/07/2019	Unknown	XXX	198,912	200,000	199,750	199,819		2		2		199,821		(909)	(909)	1,978	03/14/2021
44644AAD9	HUNTINGTON NATIONAL BANK		01/07/2019	GOLDMAN	XXX	663,311	665,000	663,497	663,807		9		9		663,815		(505)	(505)	3,182	05/14/2021
459200HU8	INTERNATIONAL BUSINESS MACHINES CORP		01/07/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,992,580	2,000,000	2,013,739	2,011,887		(27)		(27)		2,011,860		(19,280)	(19,280)	29,201	02/12/2024
585055BG0	MEDTRONIC INC		10/01/2019	CORPORATE REORGANIZATIONS	XXX	750,000	750,000	760,583	753,187		(499)		(499)		752,688		(2,688)	(2,688)	9,167	03/15/2020
595620AJ4	MIDAMERICAN ENERGY CO		02/15/2019	Call @ 100.00	XXX	750,000	750,000	766,680	750,679		(679)		(679)		750,000				7,500	03/15/2019
59981HAA9	MCMLT 171 A1 - CMO/RMBS		12/01/2019	Paydown	XXX	668,072	668,072	656,448			11,624		11,624		668,072				9,587	11/25/2058
61945CAA1	MOSAIC CO		01/07/2019	Merril Lynch Pierce Fenner Smith	XXX	370,522	370,000	377,678	375,817		(35)		(35)		375,782		(5,260)	(5,260)	2,004	11/15/2021
620076BB4	MOTOROLA SOLUTIONS INC		05/24/2019	CORPORATE REORGANIZATIONS	XXX	112,519	109,000	108,112	108,285		83		83		108,368		4,151	4,151	2,146	05/15/2022
64952WBT9	NEW YORK LIFE GLOBAL FUNDING		06/18/2019	Maturity @ 100.00	XXX	750,000	750,000	754,545	750,632		(632)		(632)		750,000				8,063	06/18/2019
666807BA9	NORTHROP GRUMMAN CORP		08/01/2019	Maturity @ 100.00	XXX	750,000	750,000	820,470	762,273		(12,273)		(12,273)		750,000				37,875	08/01/2019
693506BH9	PPG INDUSTRIES INC		11/15/2019	Maturity @ 100.00	XXX	750,000	750,000	756,218	752,165		(2,165)		(2,165)		750,000				17,250	11/15/2019
749685AR4	RPM INTERNATIONAL INC		10/15/2019	Maturity @ 100.00	XXX	750,000	750,000	749,213	749,919		81		81		750,000				45,938	10/15/2019
86359UAA7	SASC 06OPT1 A1 - RMBS		12/26/2019	Paydown	XXX	60,454	60,454	59,358	59,387		1,067		1,067		60,454				839	04/25/2036
883556BC5	THERMO FISHER SCIENTIFIC INC		09/24/2019	Call @ 104.32	XXX	782,385	750,000	753,120	751,406		(253)		(253)		751,153		31,232	31,232	28,350	01/15/2023
89169EAA7	TPMT 175 A1 - CMO/RMBS		12/26/2019	Paydown	XXX	851,764	851,764	847,039			4,725		4,725		851,764				13,993	02/26/2057
89175JAA8	TPMT 176 A1 - CMO/RMBS		12/01/2019	Paydown	XXX	6,866	6,866	6,900			(34)		(34)		6,866				16	10/25/2057
89175VAA1	TPMT 182 A1 - RMBS		12/01/2019	Paydown	XXX	94,024	94,024	94,939			(914)		(914)		94,024				735	03/25/2058
904764AQ0	UNILEVER CAPITAL CORP		03/06/2019	Maturity @ 100.00	XXX	700,000	700,000	710,661	700,383		(383)		(383)		700,000				7,700	03/06/2019
90932NAA1	UNITED AIRLINES CLASS B PASS THROUGH CER		09/01/2019	Paydown	XXX	48,701	48,701	48,701	48,701		0		0		48,701				1,778	09/01/2027
911365BB9	UNITED RENTALS (NORTH AMERICA) INC		05/28/2019	VARIOUS	XXX	190,319	185,000	185,981	185,939		(43)		(43)		185,896		(896)	(896)	10,963	11/15/2024
92343VCR3	VERIZON COMMUNICATIONS INC		02/28/2019	Unknown	XXX	707,570	700,000	710,227	708,667		(219)		(219)		708,448		(879)	(879)	15,925	11/01/2024
92343VET7	VERIZON COMMUNICATIONS INC		02/28/2019	CORPORATE REORGANIZATIONS	XXX	441	441	437							437		4	4		12/03/2029
93362YAB8	WAMU 06AR5 12A - CMO/RMBS		12/01/2019	Paydown	XXX	759,812	759,812	739,867	739,748		20,064		20,064		759,812				14,125	06/25/2046
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,622,124	30,149,467	30,804,307	27,946,558		(12,949)		(12,949)		30,523,588		76,093	76,093	878,719	XXX
8399997 Subtotal - Bonds - Part 4						162,043,259	153,882,626	164,313,776	158,437,324		(195,798)		(195,798)		161,860,300		160,515	160,515	3,981,465	XXX
8399998 Summary Item from Part 5 for Bonds						4,189,945	4,195,716	4,190,247			(301)		(301)		4,189,945				49,859	XXX
8399999 Subtotal - Bonds						166,233,204	158,078,342	168,504,023	158,437,324		(196,100)		(196,100)		166,050,246		160,515	160,515	4,031,324	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R102	AT&T ORD		11/07/2019	VARIOUS	66,060.000	2,086,205	XXX	2,097,729	1,885,352	212,376			212,376		2,097,729		(11,524)	(11,524)	62,281	XXX
002824100	ABBOTT LABORATORIES ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,555.000	130,003	XXX	90,894	112,473	(21,580)			(21,580)		90,894		39,109	39,109	1,493	XXX
00846U101	AGILENT TECHNOLOGIES ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,590.000	121,528	XXX	100,129	107,261	(7,132)			(7,132)		100,129		21,399	21,399	782	XXX
00847X104	AGIOS PHARMACEUTICALS ORD		11/07/2019	Bank of America Securities	190.000	6,001	XXX	7,092							7,092		(1,092)	(1,092)		XXX
009158106	AIR PRODUCTS AND CHEMICALS ORD		09/17/2019	VARIOUS	2,995.000	508,057	XXX	474,199	479,350	(5,151)			(5,151)		474,199		33,858	33,858	4,895	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	115.000	17,691	XXX	13,926	13,253	673			673		13,926		3,765	3,765	338	XXX
02079K305	ALPHABET CL A ORD		02/28/2019	VARIOUS	1,600.000	1,760,693	XXX	629,298	1,671,936	(1,042,638)			(1,042,638)		629,298		1,131,395	1,131,395		XXX
02209S103	ALTRIA GROUP ORD		12/05/2019	VARIOUS	5,880.000	294,194	XXX	335,520	290,413	45,107			45,107		335,520		(41,326)	(41,326)	19,051	XXX
025816109	AMERICAN EXPRESS ORD		01/22/2019	Unknown	908.000	90,297	XXX	84,373	86,551	(2,178)			(2,178)		84,373		5,924	5,924	354	XXX
026874784	AMERICAN INTERNATIONAL GROUP ORD		10/24/2019	VARIOUS	26,195.000	1,322,310	XXX	1,254,849	761,007	205,489			205,489		1,254,849		67,461	67,461	13,493	XXX
03076C106	AMERIPRISE FINANCE ORD		09/17/2019	VARIOUS	485.000	67,199	XXX	56,574							56,574		10,625	10,625	1,077	XXX
031162100	AMGEN ORD		09/17/2019	JP MORGAN SECURITIES LLC	710.000	138,483	XXX	122,413	138,216	(15,803)			(15,803)		122,413		16,070	16,070	3,089	XXX
032511107	ANADARKO PETROLEUM ORD		08/08/2019	VARIOUS	18,307.000	1,184,750	XXX	1,229,835	802,579	427,256			427,256		1,229,835		(45,086)	(45,086)	6,457	XXX
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		06/28/2019	VARIOUS	8,775.000	81,738	XXX	87,801	86,171	1,630			1,630		87,801		(6,063)	(6,063)	6,601	XXX
036752103	ANTHEM ORD		09/17/2019	VARIOUS	965.000	254,343	XXX	213,871	253,438	(39,567)			(39,567)		213,871		40,471	40,471	2,148	XXX
037411105	APACHE ORD		05/03/2019	Unknown	330.000	10,801	XXX	13,082	8,663	4,420			4,420		13,082		(2,281)	(2,281)	1,626	XXX
03748R754	APARTMENT INVST MGT CL A REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	135.000	7,013	XXX	6,672							6,672		341	341	105	XXX
037833100	APPLE ORD		05/22/2019	VARIOUS	10,750.000	2,031,056	XXX	405,636	1,695,705	(1,290,069)			(1,290,069)		405,636		1,625,420	1,625,420	10,632	XXX
039483102	ARCHER DANIELS MIDLAND ORD		09/17/2019	JP MORGAN SECURITIES LLC	3,460.000	145,535	XXX	141,177							141,177		4,358	4,358	1,211	XXX
03965L100	ARCONIC ORD		03/12/2019	UBS SECURITIES LLC	612.000	11,323	XXX	10,609	10,318	291			291		10,609		713	713	37	XXX
046353108	ASTRAZENECA ADR REP 1.5 ORD	C	09/20/2019	VARIOUS	25,537.000	1,085,751	XXX	1,075,761							1,075,761		9,990	9,990	26,398	XXX
05351W103	AVANGRID ORD		01/22/2019	Unknown	1,150.000	56,331	XXX	56,754	57,604	(850)			(850)		56,754		(423)	(423)	506	XXX
054561105	AXA EQUITABLE HOLDINGS ORD		03/12/2019	UBS SECURITIES LLC	9,330.000	184,174	XXX	174,463							174,463		9,711	9,711	1,213	XXX
05534B760	BCE ORD	C	09/20/2019	VARIOUS	6,150.000	297,059	XXX	255,022	243,110	11,912			11,912		255,022		42,037	42,037	9,578	XXX
060505104	BANK OF AMERICA ORD		12/03/2019	VARIOUS	48,475.000	1,406,353	XXX	1,465,850	1,194,424	271,426			271,426		1,465,850		(59,497)	(59,497)	9,796	XXX
071813109	BAXTER INTERNATIONAL ORD		09/17/2019	VARIOUS	2,575.000	195,457	XXX	168,935	141,842	(1,891)			(1,891)		168,935		26,522	26,522	1,084	XXX
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	10/17/2019	Not Available	26,270.000	481,346	XXX	522,526							522,526		(41,180)	(41,180)	14,342	XXX
075887109	BECTON DICKINSON ORD		06/28/2019	UBS SECURITIES LLC	1,295.000	326,170	XXX	313,149	291,789	21,360			21,360		313,149		13,021	13,021	1,975	XXX
084670702	BERKSHIRE HATHWAY CL B ORD		09/17/2019	VARIOUS	260.000	52,470	XXX	50,758	53,087	(2,329)			(2,329)		50,758		1,712	1,712		XXX
086516101	BEST BUY ORD		01/22/2019	Unknown	775.000	43,944	XXX	50,053	41,044	9,009			9,009		50,053		(6,109)	(6,109)		XXX
09247X101	BLACKROCK ORD		09/17/2019	VARIOUS	1,650.000	678,650	XXX	696,525	648,153	48,372			48,372		696,525		(17,875)	(17,875)	1,106	XXX
093671105	H&R BLOCK ORD		05/03/2019	VARIOUS	4,635.000	120,283	XXX	126,839	117,590	9,249			9,249		126,839		(6,556)	(6,556)	1,770	XXX
101121101	BOSTON PROPERTIES REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,140.000	149,767	XXX	143,051	48,397	3,062			3,062		143,051		6,716	6,716	1,226	XXX
110122108	BRISTOL MYERS SQUIBB ORD		11/07/2019	VARIOUS	9,480.000	466,587	XXX	495,840	399,206	7,069			7,069		495,840		(29,253)	(29,253)	5,607	XXX
11135F101	BROADCOM ORD		06/28/2019	Not Available	2,320.000	667,816	XXX	489,345	589,930	(100,585)			(100,585)		489,345		178,471	178,471	12,296	XXX
11282X103	BROOKFIELD PROPERTY REIT CL A ORD		01/22/2019	Unknown	1,346.000	23,597	XXX	27,182	21,671	5,511			5,511		27,182		(3,585)	(3,585)		XXX
12514G108	CDW ORD		01/25/2019	VARIOUS	4,730.000	380,407	XXX	423,081	383,367	39,715			39,715		423,081		(42,674)	(42,674)		XXX
125269100	CF INDUSTRIES HOLDINGS ORD		09/17/2019	VARIOUS	2,670.000	133,853	XXX	99,891	116,172	(16,280)			(16,280)		99,891		33,962	33,962	2,301	XXX
12572Q105	CME GROUP CL A ORD		03/12/2019	UBS SECURITIES LLC	625.000	107,036	XXX	100,789	117,575	(16,786)			(16,786)		100,789		6,247	6,247	1,563	XXX
12626K203	CRH ADR REPSG 1 ORD	C	10/17/2019	Not Available	19,428.000	669,272	XXX	606,573							606,573		62,699	62,699	14,297	XXX
126408103	CSX ORD		03/12/2019	UBS SECURITIES LLC	1,115.000	79,114	XXX	80,258	69,275	10,984			10,984		80,258		(1,145)	(1,145)	268	XXX
126650100	CVS HEALTH ORD		11/07/2019	VARIOUS	11,625.000	626,961	XXX	786,697	761,539	25,051			25,051		786,697		(159,737)	(159,737)	6,794	XXX
134429109	CAMPBELL SOUP ORD		09/17/2019	VARIOUS	7,435.000	303,827	XXX	273,226	107,053	16,201			16,201		273,226		30,601	30,601	3,808	XXX
14149Y108	CARDINAL HEALTH ORD		11/07/2019	VARIOUS	11,475.000	570,812	XXX	607,932	366,389	82,111			82,111		607,932		(37,120)	(37,120)	6,491	XXX
143658300	CARNIVAL ORD		03/12/2019	UBS SECURITIES LLC	2,995.000	163,801	XXX	178,123	147,654	30,470			30,470		178,123		(14,322)	(14,322)	1,498	XXX
149123101	CATERPILLAR ORD		11/07/2019	VARIOUS	2,335.000	327,474	XXX	335,551	294,167	38,658			38,658		335,551		(8,077)	(8,077)	4,584	XXX
15189T107	CENTERPOINT ENERGY ORD		09/17/2019	VARIOUS	11,455.000	343,086	XXX	337,395	19,620	(17)			(17)		337,395		5,691	5,691	3,408	XXX
16119P108	CHARTER COMMUNICATIONS CL A ORD		11/07/2019	Bank of America Securities	30.000	14,068	XXX	12,707							12,707		1,361	1,361		XXX
163851108	CHEMOURS ORD		11/07/2019	Not Available	3,565.000	69,096	XXX	85,569							85,569		(16,473)	(16,473)	891	XXX
166764100	CHEVRON ORD		09/17/2019	VARIOUS	5,250.000	641,471	XXX	626,076	571,148	54,928			54,928		626,076		15,396	15,396	14,887	XXX
17243V102	CINEMARK HOLDINGS ORD		06/28/2019	UBS SECURITIES LLC	6,110.000	231,501	XXX	232,005	218,738	13,267			13,267		232,005		(504)	(504)	2,740	XXX
17275R102	CISCO SYSTEMS ORD		06/28/2019	VARIOUS	54,595.000	2,843,421	XXX	2,329,794	2,365,601	(35,807)			(35,807)		2,329,794		513,627	513,627	32,107	XXX
172967424	CITIGROUP ORD		12/03/2019	VARIOUS	9,570.000	605,851	XXX	675,320	426,371	163,873			163,873		675,320		(69,470)	(69,470)	6,379	XXX
174610105	CITIZENS FINANCIAL GROUP ORD		11/07/2019	Bank of America Securities	8,310.000	318,064	XXX	293,862							293,862		24,201	24,201	5,983	XXX
191216100	COCA-COLA ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,490.000	81,274	XXX	66,711							66,711		14,563	14,563	1,788	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		11/07/2019	Bank of America Securities	805.000	50,831	XXX	51,160							51,160		(329)	(329)		XXX
20030N101	COMCAST CL A ORD		09/17/2019	VARIOUS	16,015.000	689,787	XXX	540,156	545,311	(5,154)			(5,154)		540,156		149,631	149,631	7,768	XXX
200340107	COMERICA ORD		01/22/2019	Unknown	3,345.000	261,398	XXX	264,385	229,768	34,617			34,617		264,385		(2,988)	(2,988)	2,007	XXX
205887102	CONAGRA BRANDS ORD		12/20/2019	VARIOUS	1,340.000	36,402	XXX	28,820	21	64			64		28,820		7,582	7,582	527	XXX
20825C104	CONOCOPHILLIPS ORD		11/07/2019	VARIOUS	13,165.000	823,952	XXX	834,843	581,102	16,870			16,870		834,843		(10,892)	(10,892)	3,500	XXX
21036P108	CONSTELLATION BRANDS CL A ORD		09/17/2019	VARIOUS	2,352.000	485,049	XXX	386,524							386,524		98,525	98,525	4,560	XXX
21037X100	CONSTELLATION SOFTWARE ORD	C	12/01/2019	Adjustment	278.000	271,219	XXX	947,139							234,257		36,962	36,962	18,035	XXX
219350105	CORNING ORD		09/17/2019	JP MORGAN SECURITIES LLC	960.000	26,498	XXX	26,316	29,002	(2,686)			(2,686)		26,316		182	182	576	XXX
22052L104	CORTEVA ORD		11/07/2019	Bank of America Securities	1,994.003	52,453	XXX	58,968							58,968		(6,515)	(6,515)	259	XXX
222070203	COTY CL A ORD		09/30/2019	VARIOUS	4,935.770	53,712	XXX	51,499	26,207	18,469			18,469		51,499		2,213	2,213	889	XXX
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		06/28/2019	VARIOUS	3,195.000	413,151	XXX	331,191	347,073	(15,882)			(15,882)		331,191		81,960	81,960	6,863	XXX
229663109	CUBESMART REIT ORD		01/22/2019	Unknown	2,890.000	85,246	XXX	87,983	82,914	5,069			5,069		87,983		(2,737)	(2,737)	925	XXX
231021106	CUMMINS ORD		09/17/2019	JP MORGAN SECURITIES LLC	800.000	129,372	XXX	112,665	106,912	5,753			5,753		112,665		16,707	16,707	2,873	XXX
232806109	CYPRESS SEMICONDUCTOR ORD		09/17/2019	VARIOUS	11,255.000	190,861	XXX	156,199	143,164	13,036			13,036		156,199		34,662	34,662	2,205	XXX
23283R100	CYRUSONE REIT ORD		03/12/2019	UBS SECURITIES LLC	1,220.000	60,967	XXX	61,235	64,514	(3,279)			(3,279)		61,235		(268)	(268)	561	XXX
233331107	DTE ENERGY ORD		01/22/2019	Unknown	2,125.000	238,298	XXX	248,209	234,388	13,821			13,821		248,209		(9,910)	(9,910)	2,008	XXX
235851102	DANAHER ORD		01/22/2019	Merril Lynch Pierce Fenner Smith	15,837.000	1,671,083	XXX	1,300,284	1,633,111	(332,827)			(332,827)		1,300,284		370,798	370,798	2,534	XXX
237194105	DARDEN RESTAURANTS ORD		06/28/2019	VARIOUS	1,835.000	202,737	XXX	203,822	183,243	20,579			20,579		203,822		(1,086)	(1,086)	1,676	XXX
247361702	Delta Air Lines, Inc.		11/07/2019	VARIOUS	7,915.000	423,273	XXX	428,417	267,714	9,166			9,166		428,417		(5,143)	(5,143)	4,053	XXX
25179M103	DEVON ENERGY ORD		03/12/2019	VARIOUS	38,003.000	1,124,137	XXX	1,368,405	856,588	511,818			511,818		1,368,405		(244,268)	(244,268)		XXX
254687106	WALT DISNEY ORD		11/07/2019	VARIOUS	4,705.000	570,343	XXX	525,063	361,845	(32,980)			(32,980)		525,063		45,280	45,280	4,857	XXX
256677105	DOLLAR GENERAL ORD		12/04/2019	VARIOUS	5,050.000	788,571	XXX	529,008	545,804	(16,796)			(16,796)		529,008		259,564	259,564	6,001	XXX
25746U109	DOMINION ENERGY ORD		09/17/2019	VARIOUS	9,430.000	667,839	XXX	609,993	673,868	(63,874)			(63,874)		609,993		57,845	57,845	4,776	XXX
257559203	DOMTAR ORD		11/07/2019	VARIOUS	9,180.000	391,487	XXX	387,881	231,331	66,117			66,117		387,881		3,606	3,606	5,213	XXX
25960P109	DOUGLAS EMMETT REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	60.000	2,526	XXX	2,132	2,048	84			84		2,132		394	394	47	XXX
26078J100	DUPONT DE NEMOURS ORD		04/02/2019	VARIOUS	43,189.000	2,440,418	XXX	2,539,635	2,309,748	229,888			229,888		2,539,635		(99,217)	(99,217)	16,412	XXX
26441C204	DUKE ENERGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	5,440.000	508,937	XXX	456,936	204,963	(9,617)			(9,617)		456,936		52,001	52,001	15,232	XXX
26614N102	DUPONT DE NEMOURS ORD		11/07/2019	VARIOUS	11,185.003	824,383	XXX	892,216							892,216		(67,833)	(67,833)	763	XXX
277432100	EASTMAN CHEMICAL ORD		05/03/2019	Unknown	3,250.000	251,951	XXX	256,895	237,608	19,288			19,288		256,895		(4,944)	(4,944)	2,055	XXX
278265103	EATON VANCE COM NON VTG ORD		11/07/2019	Bank of America Securities	180.000	8,674	XXX	7,764							7,764		910	910	131	XXX
281020107	EDISON INTERNATIONAL ORD		05/03/2019	VARIOUS	7,913.000	432,910	XXX	470,825	449,221	21,604			21,604		470,825		(37,915)	(37,915)	5,275	XXX
291011104	EMERSON ELECTRIC ORD		09/17/2019	VARIOUS	6,135.000	401,424	XXX	410,624	212,710	26,104			26,104		410,624		(9,200)	(9,200)	3,006	XXX
29272W109	ENERGIZER HOLDINGS ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,855.000	82,087	XXX	71,682							71,682		10,405	10,405	557	XXX
29364G103	ENTERGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,495.000	171,775	XXX	117,286	128,675	(11,388)			(11,388)		117,286		54,488	54,488	4,081	XXX
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		11/07/2019	VARIOUS	7,910.000	209,688	XXX	224,831	194,507	30,324			30,324		224,831		(15,143)	(15,143)	13,882	XXX
30161N101	EXELON ORD		09/17/2019	JP MORGAN SECURITIES LLC	4,085.000	193,795	XXX	157,201	184,234	(27,032)			(27,032)		157,201		36,594	36,594	4,442	XXX
30231G102	EXXON MOBIL ORD		06/28/2019	UBS SECURITIES LLC	7,825.000	607,594	XXX	605,909	533,587	72,323			72,323		605,909		1,684	1,684	9,901	XXX
302520101	FNB ORD		03/12/2019	UBS SECURITIES LLC	23,835.000	276,404	XXX	290,542	234,536	56,005			56,005		290,542		(14,138)	(14,138)	2,860	XXX
311900104	FASTENAL ORD		11/07/2019	Bank of America Securities	1,935.000	72,573	XXX	63,066							63,066		9,506	9,506	851	XXX
31428X106	FEDEX ORD		09/17/2019	JP MORGAN SECURITIES LLC	80.000	13,742	XXX	13,135							13,135		606	606	52	XXX
31620R303	FIDELITY NATIONAL FINANCIAL ORD		09/17/2019	VARIOUS	8,880.000	347,430	XXX	297,622	275,414	18,012			18,012		297,622		49,808	49,808	4,534	XXX
316773100	FIFTH THIRD BANCORP ORD		06/28/2019	UBS SECURITIES LLC	25.000	697	XXX	665							665		32	32	12	XXX
31847R102	FIRST AMERICAN FINANCIAL ORD		09/17/2019	VARIOUS	3,290.000	162,675	XXX	167,189	146,866	20,323			20,323		167,189		(4,514)	(4,514)	886	XXX
337932107	FIRSTENERGY ORD		03/12/2019	UBS SECURITIES LLC	3,420.000	139,314	XXX	117,999	128,421	(10,422)			(10,422)		117,999		21,315	21,315	1,300	XXX
344849104	FOOT LOCKER ORD		11/07/2019	VARIOUS	2,365.000	106,544	XXX	101,669	17,822	(1,255)			(1,255)		101,669		4,875	4,875	1,820	XXX
345370860	FORD MOTOR ORD		11/07/2019	VARIOUS	78,535.000	690,198	XXX	717,100	590,848	115,505			115,505		717,100		(26,903)	(26,903)	35,142	XXX
354613101	FRANKLIN RESOURCES ORD		01/22/2019	Unknown	2,505.000	77,319	XXX	83,831	74,298	9,532			9,532		83,831		(6,511)	(6,511)	651	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
35671D857	FREEPORT MCMORAN ORD		06/28/2019	VARIOUS	7,750.000	91,013	XXX	103,201	79,903	23,299			23,299		103,201		(12,188)	(12,188)	645	XXX
363576109	ARTHUR J GALLAGHER ORD		01/22/2019	Unknown	1,040.000	76,381	XXX	74,813	76,648	(1,835)			(1,835)		74,813		1,568	1,568		XXX
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		09/17/2019	Not Available	55.000	2,107	XXX	1,859	1,777	82			82		1,859		248	248	112	XXX
364760108	GAP ORD		11/07/2019	VARIOUS	26,405.000	523,129	XXX	526,911	153,787	5,856			5,856		526,911		(3,782)	(3,782)	10,826	XXX
369550108	GENERAL DYNAMICS ORD		01/22/2019	Unknown	575.000	93,545	XXX	104,306	90,396	13,910			13,910		104,306		(10,762)	(10,762)	535	XXX
369604103	GENERAL ELECTRIC ORD		09/17/2019	VARIOUS	55,789.000	608,173	XXX	811,485	422,323	389,162			389,162		811,485		(203,311)	(203,311)	2,387	XXX
370334104	GENERAL MILLS ORD		11/07/2019	VARIOUS	29,300.000	1,335,402	XXX	1,245,028	1,029,379	82,929			82,929		1,245,028		90,374	90,374	23,934	XXX
37045V100	GENERAL MOTORS ORD		09/17/2019	VARIOUS	15,005.000	564,009	XXX	548,926	475,994	43,629			43,629		548,926		15,083	15,083	7,269	XXX
372460105	GENUINE PARTS ORD		03/12/2019	VARIOUS	3,065.000	297,515	XXX	297,479	294,301	3,178			3,178		297,479		36	36	2,512	XXX
375558103	GILEAD SCIENCES ORD		03/12/2019	VARIOUS	5,850.000	391,679	XXX	393,986	365,918	28,068			28,068		393,986		(2,307)	(2,307)		XXX
38141G104	GOLDMAN SACHS GROUP ORD		12/03/2019	VARIOUS	8,432.000	1,748,890	XXX	2,029,590	1,408,566	621,024			621,024		2,029,590		(280,700)	(280,700)	20,565	XXX
384313508	GRAFTECH INTERNATIONAL ORD		03/12/2019	VARIOUS	14,530.000	186,786	XXX	229,344	166,223	63,121			63,121		229,344		(42,559)	(42,559)	391	XXX
40412C101	HCA HEALTHCARE ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,495.000	190,452	XXX	143,808	186,053	(42,245)			(42,245)		143,808		46,644	46,644	1,794	XXX
40434L105	HP ORD		05/03/2019	Unknown	15,260.000	306,034	XXX	334,199	312,220	21,980			21,980		334,199		(28,166)	(28,166)	5,700	XXX
410345102	HANESBRANDS ORD		09/17/2019	JP MORGAN SECURITIES LLC	9,220.000	140,608	XXX	158,791							158,791		(18,184)	(18,184)	1,383	XXX
412822108	HARLEY DAVIDSON ORD		01/22/2019	Unknown	1,945.000	71,044	XXX	80,179	66,363	13,816			13,816		80,179		(9,136)	(9,136)		XXX
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		03/12/2019	VARIOUS	4,200.000	201,068	XXX	187,067	186,690	377			377		187,067		14,001	14,001	2,519	XXX
418056107	HASBRO ORD		03/12/2019	UBS SECURITIES LLC	175.000	15,228	XXX	15,283	14,219	1,064			1,064		15,283		(55)	(55)	110	XXX
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		01/22/2019	Unknown	35.000	931	XXX	920	886	34			34		920		10	10	11	XXX
423452101	HELMERICH AND PAYNE ORD		03/12/2019	UBS SECURITIES LLC	2,400.000	127,608	XXX	174,267	115,056	59,211			59,211		174,267		(46,658)	(46,658)	1,704	XXX
42809H107	HESS ORD		09/17/2019	VARIOUS	21,945.000	1,224,065	XXX	1,274,118	888,773	385,346			385,346		1,274,118		(50,053)	(50,053)	840	XXX
42824C109	HEWLETT PACKARD ENTERPRISE ORD		06/28/2019	VARIOUS	17,910.000	270,342	XXX	283,236	220,607	43,723			43,723		283,236		(12,894)	(12,894)	4,658	XXX
436106108	HOLLYFRONTIER ORD		09/17/2019	VARIOUS	2,215.000	108,027	XXX	118,806	100,451	6,784			6,784		118,806		(10,779)	(10,779)	731	XXX
437076102	HOME DEPOT ORD		01/22/2019	Merril Lynch Pierce Fenner Smith	3,008.000	523,046	XXX	401,909	516,835	(114,926)			(114,926)		401,909		121,137	121,137		XXX
438516106	HONEYWELL INTERNATIONAL ORD		09/17/2019	VARIOUS	13,163.000	2,059,301	XXX	1,958,994	1,622,830	214,263			214,263		1,958,994		100,307	100,307	9,659	XXX
44107P104	HOST HOTELS & RESORTS REIT ORD		11/07/2019	VARIOUS	10,465.000	182,103	XXX	193,419	174,452	18,968			18,968		193,419		(11,316)	(11,316)	5,856	XXX
444097109	HUDSON PACIFIC PROPERTIES REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	640.000	21,939	XXX	21,294							21,294		644	644		XXX
444859102	HUMANA ORD		12/20/2019	VARIOUS	6,539.000	1,977,559	XXX	1,999,270	1,873,293	125,977			125,977		1,999,270		(21,711)	(21,711)	4,639	XXX
446150104	HUNTINGTON BANCSHARES ORD		05/03/2019	Unknown	57,770.000	762,864	XXX	837,549	688,618	148,931			148,931		837,549		(74,686)	(74,686)	8,426	XXX
447011107	HUNTSMAN ORD		09/17/2019	VARIOUS	4,980.000	107,764	XXX	103,497	96,064	7,433			7,433		103,497		4,267	4,267	836	XXX
44980X109	IPG PHOTONICS ORD		09/17/2019	JP MORGAN SECURITIES LLC	255.000	36,419	XXX	31,422							31,422		4,997	4,997		XXX
45262P102	IMPERIAL BRANDS ADR	C	12/03/2019	Not Available	23,140.000	545,147	XXX	584,301							584,301		(39,154)	(39,154)	8,805	XXX
458140100	INTEL ORD		11/07/2019	VARIOUS	4,260.000	223,435	XXX	217,697	199,922	17,775			17,775		217,697		5,739	5,739	2,586	XXX
459200101	INTERNATIONAL BUSINESS MACHINES ORD		09/17/2019	VARIOUS	6,520.000	894,801	XXX	897,252	462,637	137,221			137,221		897,252		(2,451)	(2,451)	18,174	XXX
460146103	INTERNATIONAL PAPER ORD		12/19/2019	VARIOUS	17,615.000	784,481	XXX	890,790	710,941	179,848			179,848		890,790		(106,309)	(106,309)	23,648	XXX
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		06/28/2019	UBS SECURITIES LLC	11,265.000	253,278	XXX	261,265	232,397	28,868			28,868		261,265		(7,987)	(7,987)	4,272	XXX
46266C105	IQVIA HOLDINGS ORD		09/17/2019	Not Available	215.000	32,415	XXX	26,845	24,977	1,869			1,869		26,845		5,569	5,569		XXX
46590V100	JBG SMITH PROPERTIES ORD		09/17/2019	JP MORGAN SECURITIES LLC	2,865.000	112,629	XXX	98,191	99,731	(1,540)			(1,540)		98,191		14,438	14,438	2,220	XXX
46625H100	JPMORGAN CHASE ORD		06/28/2019	VARIOUS	16,595.000	1,783,062	XXX	1,835,780	1,620,004	215,776			215,776		1,835,780		(52,719)	(52,719)	20,252	XXX
47233W109	JEFFERIES FINANCIAL GROUP ORD		09/17/2019	JP MORGAN SECURITIES LLC	2,830.000	54,096	XXX	54,428							54,428		(332)	(332)	354	XXX
478160104	JOHNSON & JOHNSON ORD		09/17/2019	VARIOUS	690.000	93,824	XXX	89,446	89,045	402			402		89,446		4,378	4,378	1,110	XXX
48203R104	JUNIPER NETWORKS ORD		03/12/2019	UBS SECURITIES LLC	2,370.000	61,366	XXX	58,521	63,777	(5,255)			(5,255)		58,521		2,845	2,845	450	XXX
48238T109	KAR AUCTION SERVICES ORD		01/22/2019	Unknown	545.000	27,628	XXX	31,315	26,007	5,308			5,308		31,315		(3,687)	(3,687)	191	XXX
487836108	KELLOGG ORD		03/12/2019	VARIOUS	5,855.000	319,322	XXX	360,582	333,794	26,789			26,789		360,582		(41,261)	(41,261)	2,383	XXX
493267108	KEYCORP ORD		09/17/2019	JP MORGAN SECURITIES LLC	200.000	3,602	XXX	3,523							3,523		78	78	71	XXX
494368103	KIMBERLY CLARK ORD		10/01/2019	VARIOUS	4,660.000	532,482	XXX	533,725	530,960	2,764			2,764		533,725		(1,243)	(1,243)	5,098	XXX
49456B101	KINDER MORGAN CL P ORD		11/07/2019	Bank of America Securities	5,880.000	119,143	XXX	99,195	90,434	8,761			8,761		99,195		19,948	19,948	5,586	XXX
500255104	KOHL'S ORD		06/28/2019	VARIOUS	3,426.000	201,425	XXX	220,288	227,281	(6,993)			(6,993)		220,288		(18,863)	(18,863)	2,018	XXX
500472303	KONINKLIJKE PHILIPS ADR	C	08/20/2019	Not Available	17,420.000	771,322	XXX	687,494							687,494		83,828	83,828	14,233	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
500754106	KRAFT HEINZ ORD		03/12/2019	UBS SECURITIES LLC	1,480.000	47,255	XXX	84,267	63,699	20,568			20,568		84,267		(37,012)	(37,012)	592	XXX
501044101	KROGER ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,710.000	44,204	XXX	37,128							37,128		7,076	7,076	274	XXX
512816109	LAMAR ADVERTISING CL A REIT		06/28/2019	UBS SECURITIES LLC	585.000	47,213	XXX	37,295	40,470	(3,175)			(3,175)		37,295		9,918	9,918	1,123	XXX
517834107	LAS VEGAS SANDS ORD		09/17/2019	VARIOUS	8,775.000	499,677	XXX	476,040	456,739	19,302			19,302		476,040		23,637	23,637	10,626	XXX
524660107	LEGGETT & PLATT ORD		05/03/2019	Unknown	7,445.000	288,491	XXX	287,993	266,829	21,165			21,165		287,993		497	497	4,172	XXX
524901105	LEGG MASON ORD		09/17/2019	VARIOUS	22,190.000	692,476	XXX	641,056	566,067	74,989			74,989		641,056		51,421	51,421	12,110	XXX
525327102	LEIDOS HOLDINGS ORD		01/22/2019	Unknown	1,420.000	78,978	XXX	83,125	74,862	8,262			8,262		83,125		(4,147)	(4,147)		XXX
531172104	LIBERTY PROPERTY REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	720.000	37,132	XXX	30,717	30,154	564			564		30,717		6,414	6,414	878	XXX
539830109	LOCKHEED MARTIN ORD		06/28/2019	VARIOUS	3,230.000	970,598	XXX	996,588	845,743	150,845			150,845		996,588		(25,990)	(25,990)	5,434	XXX
54142L109	LOGMEIN ORD		03/12/2019	UBS SECURITIES LLC	410.000	32,874	XXX	33,901	33,444	457			457		33,901		(1,027)	(1,027)	133	XXX
548661107	LOWE'S COMPANIES ORD		05/21/2019	VARIOUS	3,430.000	368,481	XXX	287,077	316,795	(29,718)			(29,718)		287,077		81,404	81,404	2,467	XXX
552953101	MGM RESORTS INTERNATIONAL ORD		09/17/2019	JP MORGAN SECURITIES LLC	670.000	19,610	XXX	17,984							17,984		1,625	1,625	174	XXX
553530106	MSC INDUSTRIAL CL A ORD		11/07/2019	Bank of America Securities	460.000	35,141	XXX	34,161							34,161		980	980	345	XXX
55616P104	MACYS ORD		06/28/2019	VARIOUS	8,925.000	213,420	XXX	290,355	265,787	24,568			24,568		290,355		(76,935)	(76,935)	3,871	XXX
56418H100	MANPOWERGROUP ORD		01/22/2019	Unknown	2,420.000	174,138	XXX	194,701	156,816	37,885			37,885		194,701		(20,563)	(20,563)		XXX
56585A102	MARATHON PETROLEUM ORD		11/07/2019	VARIOUS	14,565.000	792,992	XXX	636,401	751,787	(232,961)			(232,961)		636,401		156,591	156,591	20,434	XXX
571748102	MARSH & MCLENNAN ORD		10/17/2019	VARIOUS	16,174.000	1,596,195	XXX	1,384,755	1,289,877	94,878			94,878		1,384,755		211,440	211,440	17,732	XXX
574599106	MASCO ORD		06/18/2019	VARIOUS	14,420.000	545,910	XXX	427,932	421,641	6,292			6,292		427,932		117,977	117,977	3,461	XXX
577081102	MATTEL ORD		12/19/2019	VARIOUS	41,277.000	547,568	XXX	536,964	412,357	124,607			124,607		536,964		10,604	10,604		XXX
580135101	MCDONALD'S ORD		09/17/2019	VARIOUS	605.000	116,072	XXX	99,665	107,430	(7,765)			(7,765)		99,665		16,407	16,407	1,282	XXX
58155Q103	MCKESSON ORD		09/24/2019	VARIOUS	6,800.000	971,084	XXX	987,421	751,196	236,225			236,225		987,421		(16,337)	(16,337)	8,290	XXX
58933Y105	MERCK & CO ORD		09/17/2019	VARIOUS	70,125.000	5,538,032	XXX	4,076,247	5,330,973	(1,283,083)			(1,283,083)		4,076,247		1,461,785	1,461,785	72,321	XXX
589400100	MERCURY GENERAL ORD		09/17/2019	VARIOUS	7,470.000	405,652	XXX	352,193	386,274	(34,081)			(34,081)		352,193		53,459	53,459	7,888	XXX
59156R108	METLIFE ORD		07/18/2019	VARIOUS	10,405.000	508,902	XXX	492,996	427,229	65,767			65,767		492,996		15,906	15,906	8,647	XXX
594918104	MICROSOFT ORD		08/20/2019	VARIOUS	19,125.000	2,513,964	XXX	1,133,896	1,942,526	(808,630)			(808,630)		1,133,896		1,380,068	1,380,068	18,752	XXX
595017104	MICROCHIP TECHNOLOGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,830.000	170,173	XXX	158,666							158,666		11,507	11,507	670	XXX
595112103	MICRON TECHNOLOGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	665.000	33,447	XXX	25,664							25,664		7,783	7,783		XXX
609207105	MONDELEZ INTERNATIONAL CL A ORD		10/22/2019	VARIOUS	17,080.000	881,584	XXX	737,842	683,712	54,129			54,129		737,842		143,742	143,742	11,983	XXX
617446448	MORGAN STANLEY ORD		11/07/2019	VARIOUS	5,685.000	273,685	XXX	251,972	36,082	5,993			5,993		251,972		21,714	21,714	1,944	XXX
620076307	MOTOROLA SOLUTIONS ORD		02/15/2019	VARIOUS	1,960.000	266,620	XXX	216,660	225,478	(8,818)			(8,818)		216,660		49,960	49,960	1,117	XXX
626717102	MURPHY OIL ORD		09/17/2019	VARIOUS	5,405.000	145,301	XXX	154,339	123,031	27,733			27,733		154,339		(9,039)	(9,039)	1,351	XXX
636518102	NATIONAL INSTRUMENTS ORD		03/12/2019	UBS SECURITIES LLC	95.000	4,223	XXX	4,364	4,311	53			53		4,364		(141)	(141)	24	XXX
637417106	NATIONAL RETAIL PROPERTIES REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	310.000	16,881	XXX	15,351	15,038	313			313		15,351		1,530	1,530	470	XXX
63938C108	NAVIENT ORD		09/17/2019	VARIOUS	29,575.000	343,772	XXX	381,574	260,556	121,018			121,018		381,574		(37,802)	(37,802)	4,553	XXX
641069406	NESTLE ADR	C	10/17/2019	Not Available	2,725.000	286,243	XXX	248,684							248,684		37,559	37,559	5,539	XXX
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD		06/28/2019	UBS SECURITIES LLC	12,740.000	196,852	XXX	207,057	181,035	26,021			26,021		207,057		(10,205)	(10,205)	18,340	XXX
651229106	NEWELL BRANDS ORD		10/29/2019	VARIOUS	23,450.000	444,820	XXX	505,414	339,918	90,463			90,463		505,414		(60,593)	(60,593)	14,556	XXX
65339F101	NEXTERA ENERGY ORD		09/20/2019	VARIOUS	2,845.000	553,048	XXX	458,038	490,172	(36,513)			(36,513)		458,038		95,010	95,010	5,094	XXX
666807102	NORTHROP GRUMMAN ORD		08/20/2019	VARIOUS	1,561.000	467,103	XXX	465,414	382,289	83,125			83,125		465,414		1,689	1,689	1,475	XXX
66987V109	NOVARTIS ADR REPSG 1 ORD	C	04/09/2019	VARIOUS	28,325.000	2,505,451	XXX	2,463,500	2,430,568	32,932			32,932		2,463,500		41,951	41,951	46,025	XXX
670100205	NOVO NORDISK ADR REPSG 1 ORD	C	12/19/2019	VARIOUS	28,112.000	1,498,331	XXX	1,313,050	1,295,120	17,930			17,930		1,313,050		185,281	185,281	16,891	XXX
670346105	NUCOR ORD		11/07/2019	VARIOUS	6,165.000	348,386	XXX	371,712	287,805	51,844			51,844		371,712		(23,326)	(23,326)	3,010	XXX
670837103	OGE ENERGY ORD		01/22/2019	Unknown	9,985.000	400,603	XXX	386,637	391,312	(4,675)			(4,675)		386,637		13,966	13,966	3,645	XXX
674599105	OCCIDENTAL PETROLEUM ORD		05/03/2019	Unknown	19,600.000	1,212,518	XXX	1,397,527	1,203,048	194,479			194,479		1,397,527		(185,009)	(185,009)	22,476	XXX
680223104	OLD REPUBLIC INTERNATIONAL ORD		09/17/2019	VARIOUS	17,565.000	376,562	XXX	366,338	361,312	5,026			5,026		366,338		10,224	10,224	13,593	XXX
680665205	OLIN ORD		09/17/2019	VARIOUS	4,230.000	86,028	XXX	96,748	26,344	6,420			6,420		96,748		(10,720)	(10,720)	846	XXX
681919106	OMNICOM GROUP ORD		11/07/2019	VARIOUS	3,360.000	258,134	XXX	246,865	130,367	(7,225)			(7,225)		246,865		11,269	11,269	2,095	XXX
681936100	OMEGA HEALTHCARE REIT ORD		09/17/2019	VARIOUS	650.000	24,095	XXX	24,128	17,224	1,024			1,024		24,128		(34)	(34)	429	XXX
682680103	ONEOK ORD		11/07/2019	VARIOUS	30,090.000	1,995,848	XXX	2,046,773	1,476,612	386,376			386,376		2,046,773		(50,924)	(50,924)	45,132	XXX
68268W103	ONEMAIN HOLDINGS ORD		11/07/2019	Bank of America Securities	6,435.000	270,707	XXX	255,196							255,196		15,511	15,511	14,479	XXX
68389X105	ORACLE ORD		11/05/2019	VARIOUS	97,949.000	5,358,396	XXX	4,497,790	4,422,397	75,393			75,393		4,497,790		860,606	860,606	48,169	XXX
69318G106	PBF ENERGY CL A ORD		11/07/2019	VARIOUS	3,670.000	110,974	XXX	128,552	93,763	6,866			6,866		128,552		(17,579)	(17,579)	1,377	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
69331C108	PG&E ORD		01/17/2019	Credit Suisse Securities (Europe) LT	39,644.000	238,178	XXX	1,825,836	941,545	884,291			884,291		1,825,836		(1,587,658)	(1,587,658)		XXX
693475105	PNC FINANCIAL SERVICES GROUP ORD		11/07/2019	VARIOUS	6,995.000	952,827	XXX	952,318	438,997	64,808			64,808		952,318		509	509	7,293	XXX
69351T106	PPL ORD		09/17/2019	VARIOUS	40,090.000	1,208,774	XXX	1,096,225	1,135,750	(39,524)			(39,524)		1,096,225		112,548	112,548	30,315	XXX
693718108	PACCAR ORD		09/17/2019	VARIOUS	6,400.000	433,579	XXX	377,457	365,696	11,761			11,761		377,457		56,122	56,122	15,853	XXX
695263103	PACW PACWEST BANCORP ORD		09/17/2019	VARIOUS	12,770.000	487,751	XXX	560,120	241,114	108,931			108,931		560,120		(72,369)	(72,369)	14,292	XXX
712704105	PEOPLES UNITED FINANCIAL ORD		11/07/2019	Bank of America Securities	6,025.000	102,370	XXX	97,054							97,054		5,316	5,316	1,069	XXX
713448108	PEPSICO ORD		09/30/2019	VARIOUS	17,575.000	2,119,469	XXX	1,191,195	1,941,686	(750,491)			(750,491)		1,191,195		928,274	928,274	34,537	XXX
717081103	PFIZER ORD		12/05/2019	VARIOUS	107,564.000	4,192,111	XXX	3,622,164	4,695,169	(1,073,004)			(1,073,004)		3,622,164		569,947	569,947	92,163	XXX
718172109	PHILIP MORRIS INTERNATIONAL ORD		11/07/2019	VARIOUS	13,315.000	1,049,718	XXX	1,089,128	848,186	196,746			196,746		1,089,128		(39,411)	(39,411)	43,811	XXX
718546104	PHILLIPS 66 ORD		09/17/2019	VARIOUS	3,010.000	288,743	XXX	306,843	210,206	43,520			43,520		306,843		(18,099)	(18,099)	3,434	XXX
74144T108	T ROWE PRICE GROUP ORD		09/17/2019	VARIOUS	10,265.000	1,072,648	XXX	1,046,911	616,698	85,202			85,202		1,046,911		25,737	25,737	10,898	XXX
74251V102	PRINCIPAL FINANCIAL GROUP ORD		09/17/2019	VARIOUS	15,325.000	795,720	XXX	816,129	676,905	139,224			139,224		816,129		(20,409)	(20,409)	12,576	XXX
742718109	PROCTER & GAMBLE ORD		11/15/2019	VARIOUS	15,730.000	1,757,476	XXX	1,461,739	1,445,902	15,837			15,837		1,461,739		295,738	295,738	29,019	XXX
74340W103	PROLOGIS REIT		09/17/2019	JP MORGAN SECURITIES LLC	2,080.000	178,893	XXX	131,395	122,138	9,257			9,257		131,395		47,498	47,498	2,205	XXX
744320102	PRUDENTIAL FINANCIAL ORD		09/17/2019	VARIOUS	4,410.000	411,030	XXX	416,381	198,167	40,286			40,286		416,381		(5,351)	(5,351)	9,715	XXX
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		07/01/2019	VARIOUS	24,040.000	1,308,503	XXX	1,244,246	1,251,282	(7,036)			(7,036)		1,244,246		64,257	64,257	6,027	XXX
747525103	QUALCOMM ORD		12/17/2019	VARIOUS	57,890.000	4,317,049	XXX	3,130,205	3,294,520	(164,315)			(164,315)		3,130,205		1,186,843	1,186,843	64,627	XXX
74834L100	QUEST DIAGNOSTICS ORD		11/08/2019	VARIOUS	1,562.000	142,226	XXX	137,504	121,158	7,124			7,124		137,504		4,722	4,722	1,808	XXX
749685103	RPM ORD		09/17/2019	JP MORGAN SECURITIES LLC	375.000	25,169	XXX	18,293	22,043	(3,749)			(3,749)		18,293		6,876	6,876	394	XXX
751212101	RALPH LAUREN CL A ORD		11/07/2019	Bank of America Securities	430.000	48,926	XXX	48,103	44,488	3,616			3,616		48,103		823	823	1,129	XXX
7591EP100	REGIONS FINANCIAL ORD		03/12/2019	VARIOUS	41,275.000	631,359	XXX	669,712	552,260	117,452			117,452		669,712		(38,352)	(38,352)	6,754	XXX
780287108	ROYAL GOLD ORD		01/22/2019	Unknown	35.000	2,891	XXX	2,590	2,998	(408)			(408)		2,590		301	301	9	XXX
783549108	RYDER SYSTEM ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,220.000	64,406	XXX	64,303							64,303		103	103	2,001	XXX
78573M104	SABRE ORD		01/22/2019	Unknown	1,975.000	44,616	XXX	51,206	42,739	8,467			8,467		51,206		(6,590)	(6,590)		XXX
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD		03/12/2019	UBS SECURITIES LLC	925.000	18,870	XXX	18,050	16,271	1,779			1,779		18,050		821	821	185	XXX
806857108	SCHLUMBERGER ORD		06/28/2019	VARIOUS	21,840.000	878,704	XXX	1,044,398	787,987	256,411			256,411		1,044,398		(165,694)	(165,694)	26,413	XXX
808513105	CHARLES SCHWAB ORD		12/05/2019	VARIOUS	8,130.000	397,194	XXX	396,996	337,639	59,357			59,357		396,996		198	198	5,528	XXX
816851109	SEMPRA ENERGY ORD		05/03/2019	Unknown	2,485.000	291,456	XXX	288,233	179,595	8,453			8,453		288,233		3,223	3,223	2,284	XXX
828806109	SIMON PROP GRP REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	215.000	33,059	XXX	33,027	36,118	(3,091)			(3,091)		33,027		32	32	1,333	XXX
83088M102	SKYWORKS SOLUTIONS ORD		09/17/2019	JP MORGAN SECURITIES LLC	100.000	8,014	XXX	7,727							7,727		286	286	44	XXX
831865209	A O SMITH ORD		11/07/2019	Bank of America Securities	620.000	32,387	XXX	29,241							29,241		3,146	3,146	285	XXX
835699307	SONY ADR REP 1 ORD	C	11/07/2019	Not Available	7,069.000	430,044	XXX	361,226							361,226		68,818	68,818	998	XXX
842587107	SOUTHERN ORD		09/17/2019	JP MORGAN SECURITIES LLC	15,140.000	915,451	XXX	673,314	664,949	8,365			8,365		673,314		242,138	242,138	27,858	XXX
84265V105	SOUTHERN COPPER ORD		11/07/2019	VARIOUS	6,275.000	233,277	XXX	243,799							243,799		(10,522)	(10,522)	4,660	XXX
84860W300	SPIRIT REALTY CAPITAL REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,530.000	72,700	XXX	55,441	53,933	1,509			1,509		55,441		17,258	17,258	2,869	XXX
85571B105	STARWOOD PROPERTY REIT		09/17/2019	JP MORGAN SECURITIES LLC	1,090.000	26,502	XXX	23,220	16,064	1,366			1,366		23,220		3,282	3,282	1,438	XXX
857477103	STATE STREET ORD		12/17/2019	VARIOUS	14,845.000	1,085,595	XXX	1,248,718	936,274	312,444			312,444		1,248,718		(163,123)	(163,123)	25,475	XXX
858119100	STEEL DYNAMICS ORD		01/22/2019	Unknown	965.000	32,095	XXX	33,554	28,989	4,565			4,565		33,554		(1,458)	(1,458)	181	XXX
867224107	SUNCOR ENERGY ORD	C	08/13/2019	VARIOUS	120,573.000	3,896,477	XXX	4,330,629	3,372,427	958,202			958,202		4,330,629		(434,152)	(434,152)	37,070	XXX
871503108	SYMANTEC ORD		09/17/2019	VARIOUS	2,990.000	65,009	XXX	64,642	53,756	8,019			8,019		64,642		367	367	246	XXX
87240R107	TFS FINANCIAL ORD		09/17/2019	JP MORGAN SECURITIES LLC	4,030.000	72,570	XXX	60,777	65,004	(4,227)			(4,227)		60,777		11,792	11,792	3,103	XXX
874039100	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	08/13/2019	Not Available	28,243.000	1,141,295	XXX	1,051,882	1,042,449	9,433			9,433		1,051,882		89,413	89,413	18,685	XXX
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		03/12/2019	VARIOUS	665.000	59,656	XXX	76,294	68,455	7,838			7,838		76,294		(16,637)	(16,637)		XXX
876030107	TAPESTRY ORD		11/07/2019	VARIOUS	2,865.000	82,988	XXX	105,388	27,371	9,331			9,331		105,388		(22,400)	(22,400)	1,528	XXX
87612E106	TARGET ORD		09/17/2019	VARIOUS	3,590.000	361,593	XXX	246,079	8,592	2,593			2,593		246,079		115,514	115,514	6,094	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
883556102	THERMO FISHER SCIENTIFIC ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,630.000	478,841	XXX	379,547	364,778	14,769			14,769		379,547		99,293	99,293	1,206	XXX
88579Y101	3M ORD		05/31/2019	VARIOUS	6,318.000	1,109,656	XXX	1,275,119	1,203,832	71,287			71,287		1,275,119		(165,463)	(165,463)	10,679	XXX
89417E109	TRAVELERS COMPANIES ORD		08/07/2019	VARIOUS	1,310.000	189,262	XXX	179,077	156,873	22,204			22,204		179,077		10,186	10,186	2,083	XXX
896522109	TRINITY INDUSTRIES ORD		11/07/2019	VARIOUS	2,050.000	44,840	XXX	45,182	21,517	2,809			2,809		45,182		(342)	(342)	478	XXX
90130A101	TWENTY FIRST CENTURY FOX CL A ORD		03/19/2019	Unknown	423.000	21,175	XXX	20,602	20,355	247			247		20,602		573	573		XXX
902973304	US BANCORP ORD		06/28/2019	VARIOUS	47,326.000	2,380,298	XXX	2,404,110	1,755,611	197,527			197,527		2,404,110		(23,811)	(23,811)	21,105	XXX
904214103	UMPQUA HOLDINGS ORD		11/07/2019	VARIOUS	55,665.000	965,825	XXX	1,008,073	496,080	102,848			102,848		1,008,073		(42,248)	(42,248)	13,502	XXX
907818108	UNION PACIFIC ORD		06/28/2019	UBS SECURITIES LLC	1,980.000	334,826	XXX	259,781	273,695	(13,914)			(13,914)		259,781		75,045	75,045	3,485	XXX
913017109	UNITED TECHNOLOGIES ORD		09/17/2019	VARIOUS	5,110.000	666,869	XXX	616,602	462,656	69,401			69,401		616,602		50,268	50,268	7,784	XXX
91324P102	UNITEDHEALTH GRP ORD		07/24/2019	VARIOUS	7,300.000	1,844,120	XXX	395,482	1,818,576	(1,423,094)			(1,423,094)		395,482		1,448,638	1,448,638	1,921	XXX
91325V108	UNITI GROUP ORD		03/12/2019	UBS SECURITIES LLC	3,610.000	29,259	XXX	65,032	56,208	8,824			8,824		65,032		(35,773)	(35,773)	2,166	XXX
918204108	VF ORD		05/23/2019	VARIOUS	3,435.000	268,919	XXX	270,129	245,053	25,076			25,076		270,129		(1,210)	(1,210)	1,295	XXX
91913Y100	VALERO ENERGY ORD		05/03/2019	Unknown	2,800.000	256,524	XXX	280,875	209,916	70,959			70,959		280,875		(24,351)	(24,351)	2,520	XXX
92276F100	VENTAS REIT ORD		05/03/2019	Unknown	1,255.000	76,728	XXX	77,945	73,530	4,415			4,415		77,945		(1,217)	(1,217)	1,989	XXX
92343V104	VERIZON COMMUNICATIONS ORD		07/22/2019	VARIOUS	3,380.000	188,144	XXX	163,288	190,024	(26,735)			(26,735)		163,288		24,856	24,856	6,109	XXX
92553P201	VIACOM CL B ORD		05/03/2019	VARIOUS	3,760.000	109,304	XXX	117,223	96,632	20,591			20,591		117,223		(7,919)	(7,919)	1,011	XXX
92556H206	CBS CL B ORD		12/05/2019	CORPORATE REORGANIZATIONS	0.310	13	XXX	12							12		1	1		XXX
925652109	VICI PPTYS ORD		09/17/2019	JP MORGAN SECURITIES LLC	9,610.000	214,028	XXX	174,638	180,476	(5,838)			(5,838)		174,638		39,390	39,390	8,289	XXX
931142103	WALMART ORD		09/17/2019	JP MORGAN SECURITIES LLC	910.000	105,582	XXX	78,180	84,767	(6,586)			(6,586)		78,180		27,402	27,402	1,920	XXX
931427108	WALGREEN BOOTS ALLIANCE ORD		09/17/2019	VARIOUS	5,400.000	323,467	XXX	366,195	341,308	3,066			3,066		366,195		(42,729)	(42,729)	2,561	XXX
942622200	WATSCO ORD		11/07/2019	VARIOUS	4,820.000	731,744	XXX	787,219	670,655	116,564			116,564		787,219		(55,474)	(55,474)	13,064	XXX
947890109	WEBSTER FINANCIAL ORD		11/07/2019	VARIOUS	1,050.000	50,747	XXX	50,161							50,161		585	585	420	XXX
949746101	WELLS FARGO ORD		11/07/2019	VARIOUS	43,075.000	2,138,166	XXX	2,189,494	1,539,533	177,648			177,648		2,189,494		(51,329)	(51,329)	32,995	XXX
958102105	WESTERN DIGITAL ORD		11/07/2019	VARIOUS	6,480.000	292,948	XXX	303,281	212,023	56,317			56,317		303,281		(10,333)	(10,333)	8,043	XXX
959802109	WESTERN UNION ORD		09/17/2019	VARIOUS	67,655.000	1,382,002	XXX	1,238,767	633,864	63,342			63,342		1,238,767		143,235	143,235	23,193	XXX
96145D105	WESTROCK ORD		11/07/2019	VARIOUS	3,810.000	143,020	XXX	165,216	110,070	22,503			22,503		165,216		(22,197)	(22,197)	4,386	XXX
962166104	WEYERHAEUSER REIT		09/17/2019	VARIOUS	3,840.000	98,945	XXX	100,257	65,143	14,151			14,151		100,257		(1,311)	(1,311)	1,533	XXX
963320106	WHIRLPOOL ORD		09/17/2019	JP MORGAN SECURITIES LLC	290.000	42,662	XXX	32,007	30,992	1,015			1,015		32,007		10,654	10,654	1,030	XXX
969457100	WILLIAMS ORD		06/28/2019	VARIOUS	18,025.000	474,678	XXX	475,120	397,451	77,668			77,668		475,120		(442)	(442)	3,405	XXX
969904101	WILLIAMS SONOMA ORD		09/17/2019	VARIOUS	370.000	24,388	XXX	19,442	2,018	(12)			(12)		19,442		4,946	4,946	476	XXX
984121608	XEROX ORD		01/22/2019	Unknown	2,540.000	58,270	XXX	67,070	50,190	16,879			16,879		67,070		(8,800)	(8,800)	635	XXX
98421M106	XEROX ORD		09/17/2019	JP MORGAN SECURITIES LLC	2,620.000	79,634	XXX	69,182	51,771	17,411			17,411		69,182		10,451	10,451	1,965	XXX
98954M200	ZILLOW GROUP CL C ORD		03/12/2019	UBS SECURITIES LLC	30.000	1,144	XXX	1,206	947	259			259		1,206		(62)	(62)		XXX
D0712D163	BAYER N ORD	B	02/28/2019	Unknown	17,397.000	1,378,220	XXX	1,758,996	1,206,906	495,600			495,600	56,490	1,758,996	(69,774)	(311,002)	(380,777)		XXX
D69671218	SIEMENS N ORD	B	02/28/2019	Unknown	6,200.000	679,144	XXX	730,593	691,631	32,507			32,507	6,455	730,593	(11,896)	(39,553)	(51,449)	19,835	XXX
G0177J108	ALLERGAN ORD	C	03/12/2019	UBS SECURITIES LLC	1,505.000	216,753	XXX	247,171	101,582	31,624			31,624		247,171		(30,419)	(30,419)	1,114	XXX
G0593M107	ASTRAZENECA ORD	B	02/28/2019	Unknown	43,142.000	3,572,658	XXX	2,988,806	3,233,092	(465,265)			(465,265)	220,978	2,988,806	(112,473)	696,326	583,853		XXX
G0692U109	AXIS CAPITAL HOLDINGS ORD	C	05/03/2019	Unknown	1,175.000	65,052	XXX	63,846	60,677	3,169			3,169		63,846		1,206	1,206	616	XXX
G06940103	BAE SYSTEMS ORD	B	02/28/2019	Unknown	65,369.000	405,261	XXX	455,676	383,029	62,604			62,604	10,043	455,676	7,463	(57,878)	(50,415)		XXX
G12793108	BP ORD	B	02/28/2019	Unknown	478,527.000	3,370,820	XXX	3,629,670	3,028,323	372,153			372,153	229,194	3,629,670	(95,641)	(163,210)	(258,851)	48,505	XXX
G16962105	BUNGE ORD		09/17/2019	JP MORGAN SECURITIES LLC	1,190.000	67,925	XXX	66,298							66,298		1,627	1,627	595	XXX
G25508105	CRH ORD	B	02/28/2019	Unknown	28,125.000	873,682	XXX	869,959	667,246	173,393			173,393	29,321	869,959	82,696	(78,973)	3,723		XXX
G29183103	EATON ORD	C	11/07/2019	Bank of America Securities	780.000	71,769	XXX	59,824	53,555	6,269			6,269		59,824		11,945	11,945	2,215	XXX
G42089113	DIAGEO ORD	B	02/28/2019	Unknown	42,511.000	1,634,504	XXX	1,477,065	1,516,146	(148,751)			(148,751)	109,671	1,477,065	(60,009)	217,448	157,439		XXX
G4474Y214	JANUS HENDERSON GROUP ORD	D	11/07/2019	Not Available	11,515.000	266,237	XXX	246,450							246,450		19,787	19,787	6,005	XXX
G47791101	INGERSOLL RAND ORD		01/22/2019	Unknown	675.000	63,414	XXX	69,183	61,580	7,602			7,602		69,183		(5,768)	(5,768)		XXX
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	D	09/17/2019	VARIOUS	14,150.000	200,016	XXX	223,698	146,007	23,596			23,596		223,698		(23,682)	(23,682)	1,989	XXX
G491BT108	INVESCO ORD		09/17/2019	VARIOUS	23,355.000	426,599	XXX	514,353	375,729	121,973			121,973		514,353		(87,754)	(87,754)	9,220	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	D	12/17/2019	VARIOUS	55,025.000	2,210,216	XXX	1,999,033	1,631,491	367,542			367,542		1,999,033		211,183	211,183	44,641	XXX
G5960L103	MEDTRONIC ORD	C	08/21/2019	VARIOUS	3,325.000	325,181	XXX	260,394	302,442	(42,048)			(42,048)		260,394		64,787	64,787	3,458	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G6359F103	NABORS INDUSTRIES ORD	C	01/22/2019	Unknown	55,245.000	149,082	XXX	273,757	110,490	163,267			163,267		273,757		(124,674)	(124,674)		XXX
G6518L108	NIELSEN HOLDINGS ORD		06/28/2019	UBS SECURITIES LLC	9,770.000	233,900	XXX	265,029	227,934	37,095			37,095		265,029		(31,129)	(31,129)	5,406	XXX
G6700G107	NVENT ELECTRIC ORD	D	11/07/2019	VARIOUS	2,730.000	66,180	XXX	65,465	24,931	4,970			4,970		65,465		715	715	672	XXX
G7S00T104	PENTAIR ORD	C	12/20/2019	VARIOUS	4,680.000	209,307	XXX	210,136	176,810	33,326			33,326		210,136		(830)	(830)	3,419	XXX
G8473T100	STERIS ORD	D	09/17/2019	JP MORGAN SECURITIES LLC	495.000	71,989	XXX	46,407	52,891	(6,483)			(6,483)		46,407		25,582	25,582	337	XXX
H01301128	ALCON ORD	D	09/10/2019	VARIOUS	4,136.000	246,731	XXX	241,119							241,119		5,612	5,612		XXX
H1467J104	CHUBB ORD	D	11/07/2019	Bank of America Securities	1,440.000	219,773	XXX	227,876							227,876		(8,103)	(8,103)	1,080	XXX
H2906T109	GARMIN ORD	C	09/17/2019	VARIOUS	2,635.000	180,915	XXX	156,155	166,848	(10,693)			(10,693)		156,155		24,759	24,759	434	XXX
H57312649	NESTLE N ORD	B	02/28/2019	Unknown	16,890.000	1,529,118	XXX	1,401,316	1,370,662	44,115			44,115	(13,462)	1,401,316	(7,551)	135,354	127,803		XXX
L0223L101	ARDAGH GROUP CL A ORD	D	09/17/2019	JP MORGAN SECURITIES LLC	935.000	16,090	XXX	10,733							10,733		5,357	5,357	334	XXX
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	D	06/28/2019	VARIOUS	4,375.000	372,248	XXX	456,381	241,996	84,322			84,322		456,381		(84,133)	(84,133)	2,297	XXX
N6596X109	NXP SEMICONDUCTORS ORD	C	06/28/2019	VARIOUS	270.000	25,276	XXX	22,612	19,786	2,826			2,826		22,612		2,664	2,664	149	XXX
N7637U112	PHILIPS KON ORD	B	02/28/2019	Unknown	77,262.000	3,045,043	XXX	3,194,996	2,737,532	324,625			324,625	132,839	3,194,996	(156,068)	6,115	(149,953)		XXX
P31076105	COPA HOLDINGS CL A ORD	C	05/03/2019	VARIOUS	690.000	56,787	XXX	56,823	54,310	2,513			2,513		56,823		(37)	(37)	449	XXX
V7780T103	ROYAL CARIBBEAN CRUISES ORD		11/07/2019	VARIOUS	930.000	103,353	XXX	103,654	90,945	12,709			12,709		103,654		(300)	(300)	1,730	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						168,910,045	XXX	158,787,200	134,897,924	5,130,108			5,130,108	781,529	158,074,318	(423,254)	11,258,981	10,835,727	2,146,641	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
21037X100	CONSTELLATION SOFTWARE ORD		10/01/2019	Unknown			XXX		160,113	25,461			25,461	7,149						XXX
796050888	SAMSUNG ELECTRONICS 1 GDS REP 25 ORD	C	04/29/2019	VARIOUS	200.000	195,937	XXX	194,903	173,400	21,503			21,503		194,903		1,034	1,034	2,359	XXX
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						195,937	XXX	194,903	333,513	46,964			46,964	7,149	194,903		1,034	1,034	2,359	XXX
Common Stocks - Mutual Funds																				
922040100	VANGUARD INSTL INDX INST		12/23/2019	Unknown		598,825	XXX										598,825	598,825		XXX
9499999 Subtotal - Common Stocks - Mutual Funds						598,825	XXX										598,825	598,825		XXX
9799997 Subtotal - Common Stocks - Part 4						169,704,807	XXX	158,982,104	135,231,438	5,177,072			5,177,072	788,678	158,269,222	(423,254)	11,858,839	11,435,585	2,149,000	XXX
9799998 Summary Item from Part 5 for Common Stocks						50,453,106	XXX	49,181,462							49,181,462	5,132	1,266,511	1,271,643	579,941	XXX
9799999 Subtotal - Common Stocks						220,157,912	XXX	208,163,566	135,231,438	5,177,072			5,177,072	788,678	207,450,684	(418,122)	13,125,350	12,707,228	2,728,941	XXX
9899999 Subtotal - Preferred and Common Stocks						220,157,912	XXX	208,163,566	135,231,438	5,177,072			5,177,072	788,678	207,450,684	(418,122)	13,125,350	12,707,228	2,728,941	XXX
9999999 Totals						386,391,117	XXX	376,667,589	293,668,762	5,177,072	(196,100)		4,980,972	788,678	373,500,930	(418,122)	13,285,865	12,867,743	6,760,266	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
432833AE1	HILTON DOMESTIC OPERATING COMPANY INC		06/10/2019	MERRILL LYNCH PIERCE FENNER	11/13/2019	Unknown	2,200,000	2,200,000	2,200,000	2,200,000									42,602	
67109BCC6	OHALF 151R AR - CDO		11/21/2019	MORGAN STANLEY CO	12/06/2019	Paydown	1,595,716	1,596,115	1,595,716	1,595,716		(399)		(399)					3,090	1,472
86964WAG7	SUZANO AUSTRIA GMBH	C	05/21/2019	MERRILL LYNCH PIERCE FENNER	08/14/2019	Unknown	400,000	394,132	394,229	394,229		97		97					4,167	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,195,716	4,190,247	4,189,945	4,189,945		(301)		(301)					49,859	1,472
8399998 Subtotal - Bonds							4,195,716	4,190,247	4,189,945	4,189,945		(301)		(301)					49,859	1,472
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
018802108	ALLIANT ENERGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	6,925.000	364,603	364,138	364,603							(465)	(465)	2,458	
020002101	ALLSTATE ORD		01/22/2019	Unknown	09/17/2019	VARIOUS	1,340.000	113,248	126,402	113,248							13,154	13,154	805	
02005N100	ALLY FINANCIAL ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	1,655.000	42,405	42,947	42,405							543	543	281	
02209S103	ALTRIA GROUP ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	14,100.000	667,670	588,329	667,670							(79,342)	(79,342)	11,844	
02376R102	AMERICAN AIRLINES GROUP ORD		06/28/2019	UBS SECURITIES LLC	11/07/2019	VARIOUS	3,510.000	114,470	106,020	114,470							(8,450)	(8,450)	541	
025537101	AMERICAN ELECTRIC POWER ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	935.000	70,979	76,163	70,979							5,184	5,184	626	
025816109	AMERICAN EXPRESS ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	840.000	99,726	101,812	99,726							2,086	2,086	361	
032511107	ANADARKO PETROLEUM ORD		03/12/2019	VARIOUS	08/08/2019	VARIOUS	25,070.000	1,090,695	1,775,247	1,090,695							684,552	684,552	9,095	
037411105	APACHE ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	16,550.000	479,918	438,190	479,918							(41,727)	(41,727)	4,138	
039483102	ARCHER DANIELS MIDLAND ORD		05/03/2019	Unknown	09/17/2019	VARIOUS	6,600.000	286,672	277,366	286,672							(9,307)	(9,307)	2,706	
045487105	ASSOCIATED BANCORP ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	2,900.000	60,756	65,103	60,756							4,347	4,347	493	
04621X108	ASSURANT ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	575.000	54,070	57,312	54,070							3,242	3,242	345	
053807103	AVNET ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	510.000	21,168	21,325	21,168							157	157		
054937107	BB AND T ORD		06/28/2019	VARIOUS	09/17/2019	VARIOUS	18,105.000	869,586	917,201	869,586							47,615	47,615	7,701	
05722G100	BAKER HUGHES CL A ORD		06/28/2019	VARIOUS	11/07/2019	Bank of America Securities	4,740.000	114,360	104,977	114,360							(9,382)	(9,382)	2,219	
062540109	BANK OF HAWAII ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	745.000	55,114	60,529	55,114							5,415	5,415	462	
064058100	BANK OF NEW YORK MELLON ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	5,760.000	277,416	290,609	277,416							13,193	13,193	1,695	
09609G100	BLUEBIRD BIO ORD		09/17/2019	VARIOUS	11/07/2019	Bank of America Securities	350.000	40,380	27,686	40,380							(12,694)	(12,694)		
101137107	BOSTON SCIENTIFIC ORD		01/22/2019	Unknown	06/28/2019	UBS SECURITIES LLC	3,370.000	123,536	140,283	123,536							16,747	16,747		
110122108	BRISTOL MYERS SQUIBB ORD		06/11/2019	UBS SECURITIES LLC	06/28/2019	VARIOUS	6,455.000	319,111	296,457	319,111							(22,654)	(22,654)	1,956	
11135F101	BROADCOM ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	Not Available	965.000	254,270	277,777	254,270							23,507	23,507	5,115	
116794108	BRUKER ORD		01/22/2019	Unknown	06/28/2019	UBS SECURITIES LLC	545.000	18,518	27,221	18,518							8,703	8,703	44	
117043109	BRUNSWICK ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	1,455.000	66,774	78,005	66,774							11,232	11,232	306	
125523100	CIGNA ORD		06/11/2019	VARIOUS	06/28/2019	UBS SECURITIES LLC	2,475.000	446,096	400,851	446,096							(45,245)	(45,245)	71	
125896100	CMS ENERGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	3,310.000	205,957	201,255	205,957							(4,701)	(4,701)	1,266	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
126117100	CNA FINANCIAL ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	585.000	26,572	25,152	26,572							(1,420)	(1,420)	1,375	
126650100	CVS HEALTH ORD		01/22/2019	Unknown	11/07/2019	Bank of America Securities	870.000	55,149	62,287	55,149							7,138	7,138	1,740	
127055101	CABOT ORD		06/28/2019	VARIOUS	09/17/2019	VARIOUS	2,350.000	108,887	103,418	108,887							(5,470)	(5,470)	784	
14149Y108	CARDINAL HEALTH ORD		03/12/2019	VARIOUS	06/28/2019	VARIOUS	25,740.000	1,241,492	1,274,392	1,241,492							32,900	32,900	9,560	
143658300	CARNIVAL ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	7,710.000	413,319	358,874	413,319							(54,445)	(54,445)	6,673	
149123101	CATERPILLAR ORD		03/12/2019	UBS SECURITIES LLC	11/07/2019	Bank of America Securities	1,910.000	249,809	282,734	249,809							32,924	32,924	5,577	
150870103	CELANESE ORD		01/22/2019	Unknown	11/07/2019	VARIOUS	890.000	83,839	98,346	83,839							14,508	14,508	1,178	
172062101	CINCINNATI FINANCIAL ORD		03/12/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	280.000	23,584	31,725	23,584							8,141	8,141	470	
17243V102	CINEMARK HOLDINGS ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	2,905.000	120,279	104,861	120,279							(15,418)	(15,418)	1,425	
17275R102	CISCO SYSTEMS ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	3,035.000	154,395	166,095	154,395							11,699	11,699	1,062	
174610105	CITIZENS FINANCIAL GROUP ORD		01/22/2019	Unknown	11/07/2019	VARIOUS	2,085.000	70,155	78,659	70,155							8,504	8,504	2,518	
189054109	CLOROX ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	1,255.000	193,947	188,748	193,947							(5,199)	(5,199)	1,456	
191216100	COCA-COLA ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	10,385.000	488,013	566,466	488,013							78,453	78,453	12,462	
194162103	COLGATE PALMOLIVE ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	7,050.000	463,028	465,771	463,028							2,744	2,744	7,725	
200340107	COMERICA ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	3,045.000	251,244	240,110	251,244							(11,134)	(11,134)	2,040	
205887102	CONAGRA BRANDS ORD		02/07/2019	VARIOUS	12/20/2019	Not Available	5,830.000	128,847	196,301	128,847							67,454	67,454	3,717	
20825C104	CONOCOPHILLIPS ORD		06/28/2019	UBS SECURITIES LLC	11/07/2019	Bank of America Securities	2,390.000	145,796	140,132	145,796							(5,664)	(5,664)	1,733	
209115104	CONSOLIDATED EDISON ORD		01/22/2019	Unknown	09/17/2019	VARIOUS	3,460.000	265,472	304,612	265,472							39,140	39,140	5,757	
21036P108	CONSTELLATION BRANDS CL A ORD		10/14/2019	VARIOUS	11/07/2019	VARIOUS	583.000	98,556	118,699	98,556							20,143	20,143	433	
22052L104	CORTEVA ORD		06/03/2019	Unknown	11/07/2019	VARIOUS	2,361.667	78,117	62,107	78,117							(16,010)	(16,010)	307	
229899109	CULLEN FROST BANKERS ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	165.000	16,054	16,570	16,054							516	516	111	
233331107	DTE ENERGY ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	VARIOUS	710.000	87,139	90,252	87,139							3,112	3,112	1,181	
23355L106	DXC TECHNOLOGY ORD		08/13/2019	VARIOUS	11/07/2019	VARIOUS	1,745.000	69,774	63,265	69,774							(6,509)	(6,509)	298	
235851102	DANAHER ORD		03/05/2019	VARIOUS	03/12/2019	UBS SECURITIES LLC	1,795.000	213,842	222,649	213,842							8,807	8,807		
237194105	DARDEN RESTAURANTS ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	805.000	86,372	97,989	86,372							11,617	11,617	604	
247361702	Delta Air Lines, Inc.		06/28/2019	UBS SECURITIES LLC	11/07/2019	Bank of America Securities	2,735.000	155,218	159,244	155,218							4,026	4,026	2,202	
25243Q205	DIAGEO ADR REP 4 ORD	C	02/28/2019	JP MORGAN SECURITIES INC.	08/07/2019	Not Available	8,598.000	1,343,298	1,436,627	1,343,298							93,329	93,329	11,642	
25278X109	DIAMONDBACK ENERGY ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	130.000	13,637	12,331	13,637							(1,307)	(1,307)	16	
254687106	WALT DISNEY ORD		05/03/2019	Unknown	11/07/2019	Bank of America Securities	1,035.583	135,039	136,850	135,039							1,811	1,811	911	
254709108	DISCOVER FINANCIAL SERVICES ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	1,600.000	102,626	111,341	102,626							8,715	8,715	640	
257559203	DOMTAR ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	1,090.000	54,232	48,534	54,232							(5,698)	(5,698)	474	
260003108	DOVER ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	1,325.000	103,803	130,224	103,803							26,421	26,421	1,921	
260557103	DOW ORD		07/19/2019	VARIOUS	11/25/2019	VARIOUS	26,771.333	1,481,624	1,365,347	1,481,624							(116,278)	(116,278)	28,503	
26078J100	DUPONT DE NEMOURS ORD		05/20/2019	VARIOUS	06/03/2019	Unknown	122,394.000	4,978,890	4,979,747	4,978,890							857	857	11,038	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26614N102	DUPONT DE NEMOURS ORD		06/03/2019	Unknown	11/07/2019	VARIOUS	2,361.667	187,081	168,271	187,081							(18,811)	(18,811)	708	
26875P101	EOG RESOURCES ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	245.000	20,007	18,065	20,007							(1,942)	(1,942)	70	
277432100	EASTMAN CHEMICAL ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	VARIOUS	3,750.000	295,791	296,062	295,791							270	270	2,551	
278642103	EBAY ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	570.000	20,424	22,513	20,424							2,089	2,089	80	
281020107	EDISON INTERNATIONAL ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	7,380.000	496,455	471,035	496,455							(25,420)	(25,420)	5,310	
28414H103	ELANCO ANIMAL HEALTH ORD		03/08/2019	Unknown	09/17/2019	VARIOUS	1,525.090	39,624	42,977	39,624							3,353	3,353		
291011104	EMERSON ELECTRIC ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	3,045.000	185,813	196,296	185,813							10,484	10,484	4,476	
29272W109	ENERGIZER HOLDINGS ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	780.000	36,507	34,640	36,507							(1,867)	(1,867)	234	
29364G103	ENTERGY ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	4,440.000	383,426	510,154	383,426							126,728	126,728	12,121	
294600101	EQUITRANS MIDSTREAM ORD		05/03/2019	Unknown	09/17/2019	Not Available	23,520.000	492,949	373,140	492,949							(119,809)	(119,809)	17,190	
30040W108	EVERSOURCE ENERGY ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	4,590.000	381,724	369,247	381,724							(12,476)	(12,476)	2,456	
30225T102	EXTRA SPACE STORAGE REIT ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	480.000	56,591	51,978	56,591							(4,613)	(4,613)		
302520101	FNB ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	5,145.000	61,483	60,290	61,483							(1,193)	(1,193)	617	
313747206	FEDERAL REIT ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	205.000	26,396	27,740	26,396							1,344	1,344		
320517105	FIRST HORIZON NATIONAL ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	15,575.000	229,865	232,491	229,865							2,626	2,626	4,361	
32051X108	FIRST HAWAIIAN ORD		01/22/2019	Unknown	09/17/2019	VARIOUS	5,080.000	126,131	133,831	126,131							7,701	7,701	2,275	
337932107	FIRSTENERGY ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	11,970.000	505,643	551,921	505,643							46,277	46,277	11,195	
343412102	FLUOR ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	2,120.000	57,434	54,459	57,434							(2,975)	(2,975)	170	
343498101	FLOWERS FOODS ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	2,165.000	41,885	43,651	41,885							1,766	1,766	390	
35137L105	FOX CL A ORD		03/19/2019	Unknown	05/03/2019	Unknown	271.000	10,932	10,563	10,932							(369)	(369)		
354613101	FRANKLIN RESOURCES ORD		09/17/2019	VARIOUS	11/07/2019	Bank of America Securities	10,825.000	332,186	314,053	332,186							(18,133)	(18,133)	7,482	
364760108	GAP ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	2,970.000	77,437	76,294	77,437							(1,143)	(1,143)	720	
38141G104	GOLDMAN SACHS GROUP ORD		08/13/2019	VARIOUS	12/03/2019	MORGAN STANLEY CO	530.000	108,208	111,934	108,208							3,727	3,727	1,325	
382550101	GOODYEAR TIRE AND RUBBER ORD		06/28/2019	UBS SECURITIES LLC	11/07/2019	VARIOUS	6,245.000	95,564	97,745	95,564							2,181	2,181	1,606	
412822108	HARLEY DAVIDSON ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	VARIOUS	2,365.000	88,284	86,513	88,284							(1,771)	(1,771)	1,247	
418056107	HASBRO ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	1,235.000	109,331	107,466	109,331							(1,866)	(1,866)	778	
423452101	HELMERICH AND PAYNE ORD		06/28/2019	VARIOUS	09/17/2019	JP MORGAN SECURITIES LLC	13,865.000	722,479	632,022	722,479							(90,457)	(90,457)	16,916	
436106108	HOLLYFRONTIER ORD		05/03/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	650.000	31,544	34,311	31,544							2,767	2,767	429	
44107P104	HOST HOTELS & RESORTS REIT ORD		06/28/2019	UBS SECURITIES LLC	11/07/2019	Bank of America Securities	2,705.000	49,292	47,428	49,292							(1,864)	(1,864)	541	
443510607	HUBBELL ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	150.000	15,761	19,665	15,761							3,904	3,904	378	
446150104	HUNTINGTON BANCSHARES ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	63,115.000	867,358	872,073	867,358							4,716	4,716	17,672	
449253103	IAA ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	1,865.000	55,400	81,651	55,400							26,251	26,251		
460146103	INTERNATIONAL PAPER ORD		07/19/2019	VARIOUS	12/19/2019	VARIOUS	3,685.000	162,226	160,064	162,226							(2,162)	(2,162)	3,687	

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	10,490.000	235,319	236,938	235,319							1,619	1,619	4,242	
46266C105	IQVIA HOLDINGS ORD		10/14/2019	VARIOUS	11/07/2019	VARIOUS	965.000	128,746	143,335	128,746							14,589	14,589		
47233W109	JEFFERIES FINANCIAL GROUP ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	3,340.000	66,066	62,543	66,066							(3,523)	(3,523)	418	
48238T109	KAR AUCTION SERVICES ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	8,545.000	248,694	237,372	248,694							(11,322)	(11,322)	2,220	
487836108	KELLOGG ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	2,065.000	121,386	112,391	121,386							(8,995)	(8,995)	1,156	
49271V100	KEURIG DR PEPPER ORD		09/17/2019	Not Available	11/07/2019	Not Available	4,925.000	135,517	153,492	135,517							17,976	17,976	739	
493267108	KEYCORP ORD		01/22/2019	Unknown	09/17/2019	VARIOUS	40,460.000	654,153	711,399	654,153							57,246	57,246	16,674	
500255104	KOHL'S ORD		03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	2,500.000	168,310	118,866	168,310							(49,443)	(49,443)	3,350	
50050N103	KONTOOR BRANDS ORD		05/23/2019	Unknown	09/17/2019	VARIOUS	292.143	9,538	8,192	9,538							(1,346)	(1,346)	1	
500688106	KOSMOS ENERGY ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	3,730.000	25,206	23,377	25,206							(1,829)	(1,829)	169	
500754106	KRAFT HEINZ ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	22,200.000	947,037	702,965	947,037							(244,071)	(244,071)	8,880	
501044101	KROGER ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	2,700.000	77,959	67,161	77,959							(10,798)	(10,798)	378	
524660107	LEGGETT & PLATT ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	2,870.000	126,943	112,269	126,943							(14,674)	(14,674)	1,091	
530307305	LIBERTY BROADBAND SRS C ORD		06/11/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	545.000	55,692	56,797	55,692							1,105	1,105		
532457108	ELI LILLY ORD		01/22/2019	Unknown	06/28/2019	VARIOUS	2,485.000	291,320	282,333	291,320							(8,986)	(8,986)	2,465	
539830109	LOCKHEED MARTIN ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	340.000	114,372	123,600	114,372							9,228	9,228	748	
54142L109	LOGMEIN ORD		06/28/2019	UBS SECURITIES LLC	11/07/2019	Bank of America Securities	470.000	34,631	32,978	34,631							(1,652)	(1,652)	153	
553530106	MSC INDUSTRIAL CL A ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	1,225.000	101,282	102,442	101,282							1,160	1,160	772	
554382101	MACERICH REIT ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	400.000	13,397	13,252	13,397							(145)	(145)	300	
55616P104	MACYS ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	13,270.000	299,649	273,031	299,649							(26,618)	(26,618)	4,102	
56418H100	MANPOWERGROUP ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	745.000	71,761	71,964	71,761							203	203	812	
565849106	MARATHON OIL ORD		01/22/2019	Unknown	06/28/2019	UBS SECURITIES LLC	1,565.000	24,105	22,643	24,105							(1,463)	(1,463)	146	
56585A102	MARATHON PETROLEUM ORD		01/04/2019	UBS SECURITIES LLC	05/03/2019	Unknown	1,315.000	77,036	81,018	77,036							3,983	3,983	697	
571748102	MARSH & MCLENNAN ORD		09/17/2019	VARIOUS	12/05/2019	VARIOUS	5,945.000	565,679	621,330	565,679							55,652	55,652	5,640	
574599106	MASCO ORD		09/06/2019	VARIOUS	12/17/2019	VARIOUS	7,520.000	283,312	329,510	283,312							46,198	46,198	1,305	
577081102	MATTEL ORD		07/19/2019	JEFFERIES & COMPANY, INC.	12/19/2019	WELLS FARGO SECURITIES	80.000	970	1,042	970							72	72		
59156R108	METLIFE ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	20,195.000	924,751	973,905	924,751							49,154	49,154	20,192	
594918104	MICROSOFT ORD		01/22/2019	Unknown	06/28/2019	UBS SECURITIES LLC	2,475.000	261,060	331,538	261,060							70,478	70,478	2,277	
609207105	MONDELEZ INTERNATIONAL CL A ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	8,085.000	428,162	420,772	428,162							(7,390)	(7,390)	3,160	
617446448	MORGAN STANLEY ORD		06/28/2019	VARIOUS	11/07/2019	VARIOUS	13,860.000	593,481	618,990	593,481							25,509	25,509	6,496	
626717102	MURPHY OIL ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	2,080.000	57,297	47,964	57,297							(9,333)	(9,333)	1,560	
629377508	NRG ENERGY ORD		03/05/2019	Merril Lynch Pierce Fenner Smith	03/12/2019	UBS SECURITIES LLC	760.000	32,049	31,288	32,049							(761)	(761)		
636180101	NATL FUEL GAS ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	600.000	29,231	27,801	29,231							(1,430)	(1,430)	261	
636518102	NATIONAL INSTRUMENTS ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	355.000	16,468	15,780	16,468							(687)	(687)	89	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
651229106	NEWELL BRANDS ORD		01/22/2019	Unknown	06/28/2019	UBS SECURITIES LLC	10,140.000	208,587	156,961	208,587							(51,626)	(51,626)	2,807	
65473P105	NISOURCE ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	8,535.000	247,873	230,644	247,873							(17,229)	(17,229)	1,707	
655044105	NOBLE ENERGY ORD		06/28/2019	VARIOUS	11/07/2019	VARIOUS	1,720.000	39,107	36,695	39,107							(2,411)	(2,411)	259	
66987V109	NOVARTIS ADR REPSG 1 ORD	C	07/19/2019	VARIOUS	08/07/2019	VARIOUS	23,211.000	1,819,130	1,963,052	1,819,130							143,922	143,922	13,974	
670346105	NUCOR ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	1,975.000	114,269	112,080	114,269							(2,189)	(2,189)	790	
670837103	OGE ENERGY ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	16,595.000	722,953	707,956	722,953							(14,997)	(14,997)	6,291	
674599105	OCCIDENTAL PETROLEUM ORD		08/08/2019	VARIOUS	11/07/2019	VARIOUS	11,132.601	607,483	449,363	607,483							(158,120)	(158,120)	12,289	
680665205	OLIN ORD		01/22/2019	Unknown	05/03/2019	Unknown	4,365.000	98,909	94,774	98,909							(4,135)	(4,135)	873	
681936100	OMEGA HEALTHCARE REIT ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	810.000	30,855	28,886	30,855							(1,969)	(1,969)	535	
68268W103	ONEMAIN HOLDINGS ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	855.000	29,597	28,905	29,597							(692)	(692)	214	
693475105	PNC FINANCIAL SERVICES GROUP ORD		03/12/2019	UBS SECURITIES LLC	11/07/2019	Bank of America Securities	945.000	118,943	145,084	118,943							26,141	26,141	3,071	
701094104	PARKER HANNIFIN ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	555.000	94,357	97,906	94,357							3,550	3,550	488	
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD		06/28/2019	VARIOUS	09/17/2019	VARIOUS	1,830.000	85,241	80,788	85,241							(4,453)	(4,453)	713	
712704105	PEOPLES UNITED FINANCIAL ORD		06/28/2019	VARIOUS	11/07/2019	VARIOUS	58,760.000	947,209	998,556	947,209							51,347	51,347	33,360	
714046109	PERKINELMER ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	335.000	27,916	28,877	27,916							961	961	47	
718172109	PHILIP MORRIS INTERNATIONAL ORD		09/20/2019	VARIOUS	12/16/2019	VARIOUS	3,975.000	309,629	333,562	309,629							23,934	23,934	5,620	
723484101	PINNACLE WEST ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	5,830.000	550,236	515,362	550,236							(34,874)	(34,874)	4,562	
72941B106	PLURALSIGHT CL A ORD		06/11/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	1,240.000	38,702	37,593	38,702							(1,109)	(1,109)		
742718109	PROCTER & GAMBLE ORD		07/19/2019	JEFFERIES & COMPANY, INC.	10/18/2019	CITIGROUP GLOBAL MARKETS INC.	30.000	3,463	3,517	3,463							54	54	22	
747525103	QUALCOMM ORD		07/19/2019	VARIOUS	12/17/2019	UBS SECURITIES LLC	670.000	37,288	51,804	37,288							14,516	14,516	459	
74834L100	QUEST DIAGNOSTICS ORD		09/17/2019	VARIOUS	11/08/2019	VARIOUS	3,798.000	351,136	380,913	351,136							29,777	29,777	3,998	
751212101	RALPH LAUREN CL A ORD		09/17/2019	VARIOUS	11/07/2019	Bank of America Securities	410.000	44,249	46,650	44,249							2,401	2,401	282	
7591EP100	REGIONS FINANCIAL ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	20,625.000	322,744	308,080	322,744							(14,665)	(14,665)	2,888	
759509102	RELIANCE STEEL ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	1,465.000	112,124	149,045	112,124							36,921	36,921	2,417	
760759100	REPUBLIC SERVICES ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	1,590.000	135,783	136,844	135,783							1,062	1,062	644	
78573M104	SABRE ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	3,840.000	85,916	83,913	85,916							(2,003)	(2,003)	538	
806857108	SCHLUMBERGER ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	6,270.000	268,041	249,149	268,041							(18,892)	(18,892)	3,135	
810186106	SCOTTS MIRACLE GRO ORD		01/22/2019	Unknown	06/28/2019	UBS SECURITIES LLC	1,270.000	86,048	125,089	86,048							39,042	39,042	1,397	
828806109	SIMON PROP GRP REIT ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	215.000	34,349	33,059	34,349							(1,290)	(1,290)	452	
83001A102	SIX FLAGS ENTERTAINMENT ORD		09/17/2019	Not Available	11/07/2019	Not Available	5,810.000	294,721	255,743	294,721							(38,979)	(38,979)	3,727	
83088M102	SKYWORKS SOLUTIONS ORD		01/22/2019	Unknown	10/01/2019	JP MORGAN SECURITIES LLC	290.000	19,693	23,240	19,693							3,547	3,547	348	
832696405	JM SMUCKER ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	610.000	62,862	62,200	62,862							(662)	(662)	519	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
835495102	SONOCO PRODUCTS ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	1,175.000	64,068	68,085	64,068							4,016	4,016	482	
835699307	SONY ADR REP 1 ORD	C	06/14/2019	Not Available	11/05/2019	Not Available	2,791.000	141,707	166,124	141,707							24,417	24,417	394	
84790A105	SPECTRUM BRANDS HOLDINGS ORD		06/28/2019	VARIOUS	09/17/2019	VARIOUS	1,645.000	87,367	90,399	87,367							3,032	3,032	691	
857477103	STATE STREET ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	3,235.000	219,276	219,722	219,276							446	446	1,520	
858119100	STEEL DYNAMICS ORD		09/17/2019	VARIOUS	11/07/2019	VARIOUS	3,180.000	109,411	100,319	109,411							(9,092)	(9,092)	763	
867224107	SUNCOR ENERGY ORD	C	07/19/2019	JEFFERIES & COMPANY, INC.	08/13/2019	MORGAN STANLEY CO	50.000	1,560	1,428	1,560							(133)	(133)		
867914103	SUNTRUST BANKS ORD		01/22/2019	Unknown	09/17/2019	VARIOUS	5,570.000	319,289	372,392	319,289							53,102	53,102	7,613	
87161C501	SYNOVUS FINANCIAL ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	705.000	26,612	26,225	26,612							(387)	(387)	212	
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		10/14/2019	VARIOUS	11/07/2019	Bank of America Securities	530.000	65,870	61,325	65,870							(4,545)	(4,545)		
88579Y101	3M ORD		01/22/2019	Unknown	06/28/2019	UBS SECURITIES LLC	1,715.000	325,054	297,268	325,054							(27,786)	(27,786)	4,939	
887389104	TIMKEN ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	625.000	26,329	26,497	26,329							168	168	175	
893641100	TRANSDIGM GROUP ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	1,181.000	619,953	636,412	619,953							16,460	16,460		
896522109	TRINITY INDUSTRIES ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	1,070.000	23,983	23,155	23,983							(828)	(828)	182	
90130A101	TWENTY FIRST CENTURY FOX CL A ORD		01/22/2019	Unknown	03/19/2019	Unknown	390.000	18,881	19,523	18,881							642	642		
90130A101	TFCF CORPORATION		03/19/2019	Unknown	03/20/2019	Unknown	599.032	29,766	29,766	29,766										
904214103	UMPQUA HOLDINGS ORD		03/12/2019	UBS SECURITIES LLC	05/03/2019	Unknown	40,740.000	720,682	707,016	720,682							(13,667)	(13,667)	8,555	
91529Y106	UNUM ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	2,485.000	73,016	74,980	73,016							1,964	1,964	708	
918204108	VF ORD		05/23/2019	Unknown	06/28/2019	UBS SECURITIES LLC	2,045.000	152,807	178,622	152,807							25,815	25,815	1,043	
91879Q109	VAIL RESORTS ORD		09/17/2019	JP MORGAN SECURITIES LLC	11/07/2019	Bank of America Securities	1,125.000	268,784	267,801	268,784							(984)	(984)	1,980	
92276F100	VENTAS REIT ORD		09/17/2019	VARIOUS	11/07/2019	Bank of America Securities	2,000.000	141,539	118,988	141,539							(22,551)	(22,551)	1,957	
92553P201	VIACOM CL B ORD		11/07/2019	Bank of America Securities	12/04/2019	Unknown	8,715.000	199,059	199,059	199,059										
929042109	VORNADO REALTY REIT ORD		06/28/2019	UBS SECURITIES LLC	09/17/2019	JP MORGAN SECURITIES LLC	2,835.000	181,731	180,272	181,731							(1,459)	(1,459)	1,871	
92939U106	WEC ENERGY GROUP ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	3,245.000	229,149	248,902	229,149							19,752	19,752	1,915	
929740108	WABTEC ORD		02/26/2019	VARIOUS	09/17/2019	VARIOUS	390.500	11,238	28,140	11,238							16,902	16,902	0	
931427108	WALGREEN BOOTS ALLIANCE ORD		01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	1,385.000	99,058	75,992	99,058							(23,065)	(23,065)	1,852	
96145D105	WESTROCK ORD		05/03/2019	VARIOUS	11/07/2019	VARIOUS	10,100.000	386,086	382,038	386,086							(4,048)	(4,048)	9,191	
968223206	JOHN WILEY SONS CL A ORD		09/17/2019	VARIOUS	11/07/2019	Bank of America Securities	1,905.000	86,196	92,722	86,196							6,527	6,527	1,167	
969457100	WILLIAMS ORD		05/03/2019	VARIOUS	11/07/2019	VARIOUS	12,470.000	354,316	321,136	354,316							(33,180)	(33,180)	7,218	
981558109	WORLDPAY CL A ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	675.000	55,449	64,776	55,449							9,327	9,327		
988498101	YUM BRANDS ORD		01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	595.000	53,545	57,157	53,545							3,611	3,611	250	
98850P109	YUM CHINA ORD	C	01/22/2019	Unknown	09/17/2019	JP MORGAN SECURITIES LLC	755.000	26,359	35,108	26,359							8,749	8,749	272	
98954M101	ZILLOW GROUP CL A ORD		01/22/2019	Unknown	05/03/2019	VARIOUS	465.000	15,471	15,979	15,471							508	508		
98954M200	ZILLOW GROUP CL C ORD		01/22/2019	Unknown	05/03/2019	Unknown	1,050.000	35,188	35,045	35,188							(143)	(143)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G0692U109	AXIS CAPITAL HOLDINGS ORD	C	09/17/2019	VARIOUS	11/07/2019	VARIOUS	3,885.000	241,742	227,770	241,742							(13,972)	(13,972)	1,554	
G16962105	BUNGE ORD		05/03/2019	Unknown	09/17/2019	VARIOUS	3,385.000	177,811	176,261	177,811							(1,550)	(1,550)	2,153	
G3223R108	EVEREST RE GROUP ORD	C	01/22/2019	Unknown	03/12/2019	UBS SECURITIES LLC	235.000	49,956	50,973	49,956							1,017	1,017	329	
G54050102	LAZARD CL A ORD	C	01/22/2019	Unknown	03/06/2019	Merril Lynch Pierce Fenner Smith	5,785.000	224,157	217,748	224,157							(6,409)	(6,409)	5,438	
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	07/19/2019	VARIOUS	12/19/2019	VARIOUS	53,860.000	920,488	1,319,755	920,488							399,266	399,266	7,080	
G6518L108	NIELSEN HOLDINGS ORD		05/03/2019	Unknown	06/28/2019	UBS SECURITIES LLC	11,760.000	297,055	265,741	297,055							(31,314)	(31,314)	6,622	
G6700G107	NVENT ELECTRIC ORD	D	03/12/2019	VARIOUS	06/28/2019	UBS SECURITIES LLC	1,495.000	37,446	37,057	37,446							(390)	(390)	403	
G96629103	WILLIS TOWERS WATSON ORD	D	09/17/2019	Not Available	11/07/2019	Not Available	255.000	50,118	47,793	50,118							(2,326)	(2,326)	166	
H01301128	ALCON ORD	D	04/09/2019	Unknown	05/21/2019	VARIOUS	4,634.200	211,363	275,743	211,363							64,380	64,380		
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	D	03/12/2019	UBS SECURITIES LLC	06/28/2019	UBS SECURITIES LLC	2,575.000	223,620	221,774	223,620							(1,846)	(1,846)	2,704	
N59465109	MYLAN ORD	C	03/05/2019	Merril Lynch Pierce Fenner Smith	03/12/2019	UBS SECURITIES LLC	1,210.000	32,391	32,277	32,391							(114)	(114)		
N6596X109	NXP SEMICONDUCTORS ORD	C	03/05/2019	Merril Lynch Pierce Fenner Smith	06/28/2019	Not Available	735.000	68,094	71,740	68,094							3,646	3,646	312	
P31076105	COPA HOLDINGS CL A ORD	C	01/22/2019	Unknown	05/03/2019	Unknown	415.000	36,412	34,559	36,412							(1,853)	(1,853)	270	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								49,040,215	50,242,337	49,040,215							1,202,122	1,202,122	579,941	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
21037X100	CONSTELLATION SOFTWARE ORD		10/01/2019	Unknown	10/01/2019	Adjustment	250.000	141,247	210,769	141,247						5,132	64,389	69,521		
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								141,247	210,769	141,247						5,132	64,389	69,521		
9799998 Subtotal - Common Stocks								49,181,462	50,453,106	49,181,462						5,132	1,266,511	1,271,643	579,941	
9899999 Subtotal - Preferred and Common Stocks								49,181,462	50,453,106	49,181,462						5,132	1,266,511	1,271,643	579,941	
9999999 Totals								53,371,709	54,643,051	53,371,407		(301)		(301)		5,132	1,266,511	1,271,643	629,800	1,472

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer											
01644@108	ALL AMERICA INSURANCE COMPANY		20222		4CIB1	No		163,053,422		15,000.000	100.000
1199999 Subtotal - Common Stocks - U.S. Property & Casualty Insurer								163,053,422		XXX	XXX
Common Stocks - Other Affiliates											
81415*109	SECURITY CENTRAL CORP.				4CIB3	No		2,142,563	2,142,563	21,000.000	100.000
1799999 Subtotal - Common Stocks - Other Affiliates								2,142,563	2,142,563	XXX	XXX
1899999 Subtotal - Common Stocks								165,195,985	2,142,563	XXX	XXX
1999999 Total - Preferred and Common Stocks								165,195,985	2,142,563	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: $..............0.
2. Total amount of intangible assets nonadmitted $..............0.

SCHEDULE D - PART 6 - SECTION 2

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

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

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

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . . NONE

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

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

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

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

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

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees . . . . NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
JP Morgan - General					9,752		(12,868,222)	X X X
JP Morgan - Custody							56,356,711	X X X
US Bank					402		301,881	X X X
0199998 Deposits in ....4 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X	7		6,083	X X X
0199999 Totals - Open Depositories				X X X	10,161		43,796,453	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	10,161		43,796,453	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X	10,161		43,796,453	X X X

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

1. January	98,258,999	4. April	77,509,422	7. July	99,396,377	10. October	33,728,631
2. February	97,820,472	5. May	83,396,819	8. August	100,950,994	11. November	55,096,689
3. March	81,516,587	6. June	97,769,619	9. September	78,633,196	12. December	43,796,453

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								
31846V419	FIRST AMER:TRS OBG V		09/04/2019	1.350	X X X	3		
94975H296	WELLSFARGO:TRS+ MM I		09/04/2019	1.430	X X X	0		
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						3		
All Other Money Market Mutual Funds								
38141W232	GOLDMAN:FS MM INST		12/31/2019	1.740	X X X	38,341,550		34,847
922906300	VANGUARD FED MM INV		12/31/2019	1.540	X X X	5,186,178		82,291
8699999 Subtotal - All Other Money Market Mutual Funds						43,527,727		117,138
8899999 Total Cash Equivalents						43,527,731		117,138

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)	B	Workers' Compensation				
4. Arkansas (AR)	B	Multiple Purposes	103,707	103,469	51,853	51,734
5. California (CA)	B	Workers' Compensation			760,237	769,922
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)	B	FL Policyholders	654,675	655,383		
11. Georgia (GA)	B	GA Policyholders	150,556	151,242		
12. Hawaii (HI)						
13. Idaho (ID)	B	Workers' Compensation			253,984	258,672
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)	B	Multiple Purposes	50,185	50,414	100,371	100,828
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)	B	Multiple Purposes	203,715	208,625	101,857	104,313
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)	B	NM Policyholders	351,666	352,078		
33. New York (NY)						
34. North Carolina (NC)	B	Multiple Purposes	1,105,236	1,106,531		
35. North Dakota (ND)						
36. Ohio (OH)	B	Multiple Purposes	1,604,774	1,612,090	304,613	310,406
37. Oklahoma (OK)						
38. Oregon (OR)	B	Multiple Purposes			409,503	412,000
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)	B	SC POLICYHOLDERS				
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)	B	VA Policyholders	200,741	201,656		
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX	101,525	101,988		
59. TOTAL	XXX	XXX	4,526,780	4,543,477	1,982,418	2,007,875
DETAILS OF WRITE-INS						
5801. OHIO	B	SURETY COVERAGE	101,525	101,988		
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX	101,525	101,988		

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