



QUARTERLY STATEMENT
AS OF JUNE 30, 2020
OF THE CONDITION AND AFFAIRS OF THE
CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036, 0036, 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, VAN WERT, OH, US 45891-2357
Main Administrative Office 800 SOUTH WASHINGTON STREET, VAN WERT, OH, US 45891-2357
Mail Address P.O. BOX 351, VAN WERT, OH, US 45891-0351
Primary Location of Books and Records 800 SOUTH WASHINGTON STREET, VAN WERT, OH, US 45891-2357
Internet Web Site Address WWW.CENTRAL-INSURANCE.COM
Statutory Statement Contact DENISE R GUTIERREZ, DGUTIERREZ@CENTRAL-INSURANCE.COM

OFFICERS

Name Title
EVAN PENNINGTON PURMORT PRESIDENT
BENJAMIN SCOTT FAUROTE SECRETARY
KEITH ALLEN GOAD CHIEF FINANCIAL OFFICER

OTHERS

PAUL JOSEPH EDWARDS, VICE PRESIDENT
THAD RYAN EIKENBARY, TREASURER
MATTHEW PAUL KORTE, VICE PRESIDENT
TIMOTHY LEE RAUCH, VICE PRESIDENT

ANGELA MARIE GIBSON, VICE PRESIDENT
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
DAVID T LEE, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT

TRINTIN CHAD GLENN, CHIEF ACTUARY
PATRICK JOHN JACKSON, VICE PRESIDENT
JOCELYN LEIGH PFEIFER, 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
CYNTHIA MARIE HURLESS #

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 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)
EVAN PENNINGTON PURMORT
(Printed Name)
1.
PRESIDENT
(Title)

(Signature)
KEITH ALLEN GOAD
(Printed Name)
2.
CHIEF FINANCIAL OFFICER
(Title)

(Signature)
BENJAMIN SCOTT FAUROTE
(Printed Name)
3.
SECRETARY
(Title)

Subscribed and sworn to before me this
day of , 2020

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

Yes[X] No[]

(Notary Public Signature)

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	869,957,747		869,957,747	851,197,266
2. Stocks:				
2.1 Preferred stocks .....	1,645,900		1,645,900	1,566,527
2.2 Common stocks .....	460,114,367	2,018,593	458,095,774	534,358,996
3. Mortgage loans on real estate:				
3.1 First liens .....				
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances) .....	38,213,086	591,690	37,621,395	38,371,760
4.2 Properties held for the production of income (less \$.....0 encumbrances) .....	292,897		292,897	297,801
4.3 Properties held for sale (less \$.....0 encumbrances) .....				
5. Cash (\$.....24,980,450), cash equivalents (\$.....100,561,620) and short-term investments (\$.....3,495,269) .....	129,037,340		129,037,340	87,324,184
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....				
9. Receivables for securities .....				2,103,715
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	(761)		(761)	
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	1,499,260,575	2,610,283	1,496,650,292	1,515,220,249
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	7,357,165		7,357,165	7,334,487
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	33,860,811		33,860,811	32,290,319
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....391,801 earned but unbilled premiums) .....	164,533,955	656,966	163,876,988	163,825,658
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	34,199,515		34,199,515	33,123,714
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....				
18.2 Net deferred tax asset .....	43,088,804	22,286,953	20,801,851	20,311,496
19. Guaranty funds receivable or on deposit .....	86,469		86,469	98,318
20. Electronic data processing equipment and software .....	13,010,480	12,950,959	59,521	99,391
21. Furniture and equipment, including health care delivery assets (\$.....0) .....	2,315,959	2,315,959		
22. Net adjustments in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....				
24. Health care (\$.....0) and other amounts receivable .....				
25. Aggregate write-ins for other-than-invested assets .....	3,486,829	2,173	3,484,656	2,884,106
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,801,200,562	40,823,293	1,760,377,269	1,775,187,737
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	1,801,200,562	40,823,293	1,760,377,269	1,775,187,737
<b>DETAILS OF WRITE-INS</b>				
1101. Suspense - Investments for Late Adjustments .....	(761)		(761)	
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....	(761)		(761)	
2501. PREPAID PENSION BENEFIT COSTS .....	30,808,042		30,808,042	33,114,722
2502. OVERFUNDED PENSION ASSETS .....	(30,808,042)		(30,808,042)	(33,114,722)
2503. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS .....	3,500,941		3,500,941	2,900,390
2598. Summary of remaining write-ins for Line 25 from overflow page .....	(14,112)	2,173	(16,285)	(16,285)
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	3,486,829	2,173	3,484,656	2,884,106

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....131,252,944) .....	375,652,877	335,321,230
2. Reinsurance payable on paid losses and loss adjustment expenses .....		
3. Loss adjustment expenses .....	123,518,423	115,715,713
4. Commissions payable, contingent commissions and other similar charges .....	13,296,464	16,914,348
5. Other expenses (excluding taxes, licenses and fees) .....	15,510,889	16,272,476
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	5,080,245	4,550,014
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) .....	9,796,616	1,412,024
7.2 Net deferred tax liability .....		
8. Borrowed money \$.....0 and interest thereon \$.....0 .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....67,785,206 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act) .....	320,061,167	320,461,537
10. Advance premium .....	5,628,651	4,884,010
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....	280,617	197,469
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	6,316,084	5,546,550
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	20,186,471	19,901,946
15. Remittances and items not allocated .....		
16. Provision for reinsurance (including \$.....0 certified) .....	5,839,000	5,839,000
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....		
19. Payable to parent, subsidiaries and affiliates .....	1,247,551	4,151,939
20. Derivatives .....		
21. Payable for securities .....	8,403,100	
22. Payable for securities lending .....		
23. Liability for amounts held under uninsured plans .....		
24. Capital notes \$.....0 and interest thereon \$.....0 .....		
25. Aggregate write-ins for liabilities .....	27,957,677	27,171,153
26. TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25) .....	938,775,831	878,339,408
27. Protected cell liabilities .....		
28. TOTAL liabilities (Lines 26 and 27) .....	938,775,831	878,339,408
29. Aggregate write-ins for special surplus funds .....		
30. Common capital stock .....		
31. Preferred capital stock .....		
32. Aggregate write-ins for other-than-special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....		
35. Unassigned funds (surplus) .....	821,601,441	896,848,323
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$.....0) .....		
36.2 .....0 shares preferred (value included in Line 31 \$.....0) .....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	821,601,441	896,848,323
38. TOTALS (Page 2, Line 28, Col. 3) .....	1,760,377,272	1,775,187,731
<b>DETAILS OF WRITE-INS</b>		
2501. Reserve - Pension Plan Benefits .....	25,971,095	25,038,236
2502. Reserve for Investment Expenses .....	580,227	455,692
2503. Reserve for Escheats .....	1,282,727	1,493,654
2598. Summary of remaining write-ins for Line 25 from overflow page .....	123,629	183,570
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	27,957,677	27,171,153
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....		
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....		
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....		
3299. TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above) .....		

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned			
1.1 Direct (written \$.....355,823,073)	360,506,265	362,217,803	728,359,466
1.2 Assumed (written \$.....32,428,386)	28,551,635	26,411,207	53,816,005
1.3 Ceded (written \$.....89,066,168)	89,553,789	87,995,530	176,788,375
1.4 Net (written \$.....299,185,291)	299,504,111	300,633,480	605,387,096
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$.....209,084,788)			
2.1 Direct	255,262,273	263,904,806	461,279,030
2.2 Assumed	13,589,418	15,288,168	30,136,826
2.3 Ceded	71,390,295	68,587,903	108,049,805
2.4 Net	197,461,396	210,605,071	383,366,051
3. Loss adjustment expenses incurred	29,882,281	27,132,126	55,678,973
4. Other underwriting expenses incurred	100,170,557	91,347,254	183,914,566
5. Aggregate write-ins for underwriting deductions			
6. TOTAL underwriting deductions (Lines 2 through 5)	327,514,234	329,084,451	622,959,590
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(28,010,123)	(28,450,971)	(17,572,494)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	18,591,475	19,022,554	35,398,353
10. Net realized capital gains (losses) less capital gains tax of \$.....9,862,412	37,101,453	2,322,116	10,116,882
11. Net investment gain (loss) (Lines 9 + 10)	55,692,928	21,344,670	45,515,235
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....354,698)	(354,698)	(269,057)	(571,451)
13. Finance and service charges not included in premiums	828,549	926,562	1,788,515
14. Aggregate write-ins for miscellaneous income	188,561	270,885	535,781
15. TOTAL other income (Lines 12 through 14)	662,411	928,390	1,752,845
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	28,345,216	(6,177,911)	29,695,587
17. Dividends to policyholders	183,189	153,145	301,220
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	28,162,027	(6,331,056)	29,394,367
19. Federal and foreign income taxes incurred	(1,477,820)	(608,420)	2,178,863
20. Net income (Line 18 minus Line 19) (to Line 22)	29,639,847	(5,722,636)	27,215,504
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	896,848,105	808,624,786	808,624,786
22. Net income (from Line 20)	29,639,847	(5,722,636)	27,215,504
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(22,506,694)	(84,668,038)	32,226,167	51,922,306
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	270,614	1,022,564	1,558,052
27. Change in nonadmitted assets	(21,863,132)	7,622,527	7,934,539
28. Change in provision for reinsurance			(5,839,000)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from Protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	1,373,822	2,078,641	5,431,917
38. Change in surplus as regards policyholders (Lines 22 through 37)	(75,246,887)	37,227,263	88,223,319
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	821,601,218	845,852,049	896,848,105
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Miscellaneous Income	188,561	270,885	535,781
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	188,561	270,885	535,781
3701. Gains and Losses in Surplus (SSAP's 92 & 102)	1,373,822	2,078,641	5,431,917
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	1,373,822	2,078,641	5,431,917

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	298,744,302	299,162,535	599,240,184
2. Net investment income .....	20,395,275	18,548,221	37,996,371
3. Miscellaneous income .....	662,412	928,390	1,752,845
4. TOTAL (Lines 1 to 3) .....	319,801,988	318,639,146	638,989,400
5. Benefit and loss related payments .....	158,201,804	185,032,497	333,570,458
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	126,101,381	124,185,968	235,386,234
8. Dividends paid to policyholders .....	100,041	173,806	312,330
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....		4,254,488	1,545,705
10. TOTAL (Lines 5 through 9) .....	284,403,225	313,646,759	570,814,727
11. Net cash from operations (Line 4 minus Line 10) .....	35,398,763	4,992,387	68,174,673
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	61,502,912	108,291,605	166,233,204
12.2 Stocks .....	268,908,330	136,324,701	220,157,912
12.3 Mortgage loans .....			
12.4 Real estate .....			
12.5 Other invested assets .....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	8,403,100	18,342,848	(1,975,577)
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) .....	338,814,342	262,959,154	384,415,539
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	82,900,244	141,715,169	274,029,103
13.2 Stocks .....	250,614,989	139,392,451	225,301,757
13.3 Mortgage loans .....			
13.4 Real estate .....	116,142	402,317	1,199,786
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....	(2,185,000)	20,059,636	2,125,765
13.7 TOTAL investments acquired (Lines 13.1 to 13.6) .....	331,446,375	301,569,573	502,656,412
14. Net increase (or decrease) in contract loans and premium notes .....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	7,367,967	(38,610,419)	(118,240,873)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(1,053,573)	9,593,859	11,549,440
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	(1,053,573)	9,593,859	11,549,440
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	41,713,157	(24,024,173)	(38,516,760)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	87,324,184	125,840,944	125,840,944
19.2 End of period (Line 18 plus Line 19.1) .....	129,037,341	101,816,771	87,324,184

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

20.0001				
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## Notes to Financial Statement

**NOTES TO FINANCIAL STATEMENTS****1. Summary of Significant Accounting Policies****A. Accounting Practices**

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

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

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

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

**C. Accounting Policy**

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

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

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

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

**D. Going Concern**

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

## Notes to Financial Statement

### 5. Investments

#### D. Loan-Backed Securities

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

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

F. N/A

G. N/A

H. N/A

I. N/A

M. Working Capital Finance Investments – NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

### 8. Derivative Instruments

#### A. Derivatives under SSAP No. 86 – Derivatives:

Central Mutual Insurance Company has no such derivative transactions.

#### B. Derivatives under SSAP No. 108 – Derivative Hedging Variable Annuity Guarantees

Central Mutual Insurance Company has no such derivative transactions.

### 11. Debt

Central Mutual Insurance Company has no debt obligations.

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

#### A. Defined Benefit Plan

(4) Components of net periodic benefit cost		Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
		2019	2020	2019	2020	2019	2020
a.	Service cost	\$ 6,447,591	\$ 8,915,819	\$ 712,335	\$ 726,237	\$ -	\$ -
b.	Interest cost	7,065,857	7,220,280	2,633,445	1,682,511	-	-
c.	Expected return on plan asset	(13,199,361)	(14,270,382)	(1,460,308)	(1,583,788)	-	-
d.	Transition asset or obligation	-	-	4,531,848	-	-	-
e.	Gains and losses	2,213,750	2,747,643	2,006,972	210	-	-
f.	Prior service cost or credit	-	-	(4,595,289)	(2,305,767)	-	-
g.	Gain or loss recongnized due to a settlement or curtailment or measurement date adjustment						
h.	Total net periodic benefit cost	\$ 2,527,837	\$ 4,613,360	\$ 3,829,003	\$ (1,480,597)	\$ -	\$ -

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

B. Transfer and Servicing of Financial Assets – NONE

## Notes to Financial Statement

### 20. Fair Value Measurements

A.

1) Assets Measured at Fair Value on a Recurring Basis as of March 31, 2020:

		LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
<b>a. Assets at fair value</b>					
	Preferred stocks	1,645,900			1,645,900
	Common stocks	296,801,022		163,313,345	460,114,367
	Bonds	935,181,918			935,181,918
	<b>Total at Fair Value</b>	<b>1,233,628,840</b>	-	<b>163,313,345</b>	<b>1,396,942,185</b>
<b>b. Liabilities at fair value</b>					
	Derivative liabilities	-			-
	<b>Total at Fair Value</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

2) Assets Measured at Fair Value on a Recurring Basis using Significant Unobservable Inputs (LEVEL 3) as of March 31, 2020:

	Balance at 01/01/2020	Realized Gain/Loss	Unrealized Gain/Loss	Purchases, Issuances, Sales	Transfers into Level 3	Transfers out of Level 3	Balance as of 06/30/2020	Total Gain/Loss Included in Net Income
Equity	165,195,985		(1,882,640)				163,313,345	
Derivative assets								
Derivative liabilities								
<b>Total</b>	<b>165,195,985</b>	<b>-</b>	<b>(1,882,640)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>163,313,345</b>	<b>-</b>

3) Assets Measured at Fair Value on a Nonrecurring Basis - NONE

### 23. Reinsurance

As of December 31, 2019, the Companies have recorded approximately \$36 million of reinsurance recoverable on paid losses from two reinsurers related to one claim for which the reinsurers have disputed the full recovery amount. The matter has entered arbitration subsequent to year end. No allowance has been recorded on these amounts based on the Companies' belief that the entire balance is fully collectible. A Schedule F penalty related to these disputed recoverables totaling \$6,951,000 was recorded as of December 31, 2019. On July 15, 2020, Central entered into a settlement agreement with one reinsurer for the full payment of their portion of half of the \$36 million reinsurance recoverable.

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk-Sharing Provisions of the Affordable Care Act – NONE

### 25. Change to Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were \$438.3 million. As of June 30, 2020, \$88.5 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$331.9 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on CMP, Personal Auto, Work Comp, and Homeowners lines of insurance. Therefore, there has been a (\$17.8) million unfavorable (favorable) prior-year development since December 31, 2019 to June 30, 2020. The increase (decrease) is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this increase (decrease), the Company experienced \$0 million of unfavorable (favorable) prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

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

### 36. Financial Guaranty Insurance

Central Mutual does not write Financial Guaranty insurance.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]
  
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
- 2.2 If yes, date of change: .....
  
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[ ] No[X]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes: Yes[ ] No[X]
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. Yes[ ] No[X]
  
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]  
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[ ] N/A[X]  
If yes, attach an explanation. .....
  
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2016 .....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2016 .....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 04/18/2018 .....
- 6.4 By what department or departments?  
OHIO
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[ ] No[ ] N/A[X]
  
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
- 7.2 If yes, give full information Yes[ ] No[X]
  
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company. Yes[ ] No[X]
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator. Yes[ ] No[X]

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

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

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[ ] No[X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ ..... 0

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
- 11.2 If yes, give full and complete information relating thereto:
  
- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ ..... 0
- 13. Amount of real estate and mortgages held in short-term investments: \$ ..... 0
  
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]

## GENERAL INTERROGATORIES (Continued)

### INVESTMENT

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....		
14.22 Preferred Stock .....		
14.23 Common Stock .....	165,195,985	163,313,346
14.24 Short-Term Investments .....		
14.25 Mortgages Loans on Real Estate .....		
14.26 All Other .....		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	165,195,985	163,313,346
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....		

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

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

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

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[ ] No[X]

17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
GOLDMAN SACHS ASSET MANAGEMENT, LP .....	U .....
.....	.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes[X] No[ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes[X] No[ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
177038 .....	GOLDMAN SACHS ASSET MANAGEMENT, LP .....	CF5M58QA35CFPUX70H17 ...	SEC .....	NO .....
.....	.....	.....	.....	.....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

**GENERAL INTERROGATORIES (Continued)**

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes[ ] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes[ ] No[X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes[ ] No[X]

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  
If yes, attach an explanation. Yes[ ] No[ ] N/A[X]
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?  
If yes, attach an explanation. Yes[ ] No[X]
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[ ] No[X]
- 3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[ ] No[X]
- 4.2 If yes, complete the following schedule:

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

5. Operating Percentages:
- 5.1 A&H loss percent ..... 0.000%
- 5.2 A&H cost containment percent ..... 0.000%
- 5.3 A&H expense percent excluding cost containment expenses ..... 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ ..... 0
- 6.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ ..... 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

## SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>Affiliates</b>						
30058 .....	75-1444207 .....	SCOR REINS CO .....	NY .....	Authorized .....	.....	.....
00000 .....	AA-1120191 .....	Convex Ins UK Ltd .....	GBR .....	Unauthorized .....	.....	.....
00000 .....	AA-1127084 .....	LLOYD'S SYNDICATE NUMBER 1084 .....	GBR .....	Authorized .....	.....	.....
00000 .....	AA-1120171 .....	Lloyd's Syndicate Number 1856 .....	GBR .....	Authorized .....	.....	.....
00000 .....	AA-1120184 .....	LLOYD'S SYNDICATE NUMBER 3268 .....	GBR .....	Authorized .....	.....	.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN****Current Year to Date - Allocated by States and Territories**

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama (AL)	N						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	14,552,326	16,047,811	5,986,229	9,066,060	16,763,426	16,076,014
4. Arkansas (AR)	L						
5. California (CA)	L			1,575	301	893,784	1,476,836
6. Colorado (CO)	L	7,296,382	7,912,145	3,081,014	4,489,884	8,735,074	9,437,368
7. Connecticut (CT)	L	20,175,030	20,870,154	7,829,495	9,074,459	23,999,627	21,327,654
8. Delaware (DE)	L						
9. District of Columbia (DC)	N						
10. Florida (FL)	N			3,933	3,300	672,175	688,701
11. Georgia (GA)	L	47,271,238	48,031,764	23,881,763	27,529,330	48,467,181	40,516,432
12. Hawaii (HI)	N						
13. Idaho (ID)	L	1,872,102	1,097,483	515,367	253,349	703,369	312,510
14. Illinois (IL)	L	8,031,270	9,047,652	4,367,779	6,682,074	18,991,469	16,634,680
15. Indiana (IN)	L	15,255,759	16,247,772	9,218,502	7,443,637	17,194,114	14,870,003
16. Iowa (IA)	L						
17. Kansas (KS)	N						
18. Kentucky (KY)	L	4,752,030	4,154,664	2,271,657	1,641,106	5,090,175	3,142,398
19. Louisiana (LA)	N						
20. Maine (ME)	L						
21. Maryland (MD)	L	671,526	368,442	254,918	171,455	1,514,154	399,120
22. Massachusetts (MA)	L	8,568,194	6,908,660	1,971,324	1,422,554	13,110,897	11,804,926
23. Michigan (MI)	L	11,072,635	12,383,949	4,814,017	7,912,395	19,092,093	14,742,561
24. Minnesota (MN)	L						
25. Mississippi (MS)	L						
26. Missouri (MO)	N						
27. Montana (MT)	L						
28. Nebraska (NE)	N						
29. Nevada (NV)	L	2,821,277	1,641,959	792,032	187,768	2,245,197	990,979
30. New Hampshire (NH)	L	8,412,189	7,845,775	8,080,646	4,705,381	7,174,807	7,982,273
31. New Jersey (NJ)	L			308,604	347,835	13,599,554	16,119,190
32. New Mexico (NM)	L	10,547,338	10,809,544	6,738,770	5,742,500	13,520,293	13,103,205
33. New York (NY)	L	12,485,238	12,389,228	4,268,943	7,891,356	17,550,420	19,639,102
34. North Carolina (NC)	L	36,774,369	37,679,838	18,010,641	23,155,501	41,337,067	38,267,262
35. North Dakota (ND)	N						
36. Ohio (OH)	L	39,736,017	41,579,312	19,446,999	21,989,755	52,987,896	36,275,505
37. Oklahoma (OK)	L	4,642,331	4,708,623	5,984,267	12,915,164	22,091,769	26,286,449
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	109,845	104,469	1,467	95,910	90,077	60,419
40. Rhode Island (RI)	N						
41. South Carolina (SC)	L	9,738,759	8,879,592	4,157,222	5,267,549	9,398,591	7,711,221
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	12,890,214	12,158,975	33,870,092	8,200,643	13,675,471	12,563,276
44. Texas (TX)	L	63,361,264	69,476,889	41,474,550	50,357,972	91,786,563	81,126,013
45. Utah (UT)	L	1,032,926	352,799	185,820	28,886	796,936	223,335
46. Vermont (VT)	L					227,910	251,054
47. Virginia (VA)	L	13,503,504	13,474,642	4,232,366	7,064,485	13,860,246	12,677,692
48. Washington (WA)	L						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L	249,308	1,212	58,093		93,206	115
51. Wyoming (WY)	N						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	X X X						
59. Totals	X X X	355,823,071	364,173,353	211,808,085	223,640,609	475,663,541	424,706,293
<b>DETAILS OF WRITE-INS</b>							
58001	X X X						
58002	X X X						
58003	X X X						
58998 Summary of remaining write-ins for Line 58 from overflow page	X X X						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X						

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG

E Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile See DSLI)

D Domestic Surplus Lines Insurer (DSLII) Reporting entities authorized to write surplus lines in the state of domicile.

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R Registered - Non-domiciled RRGs

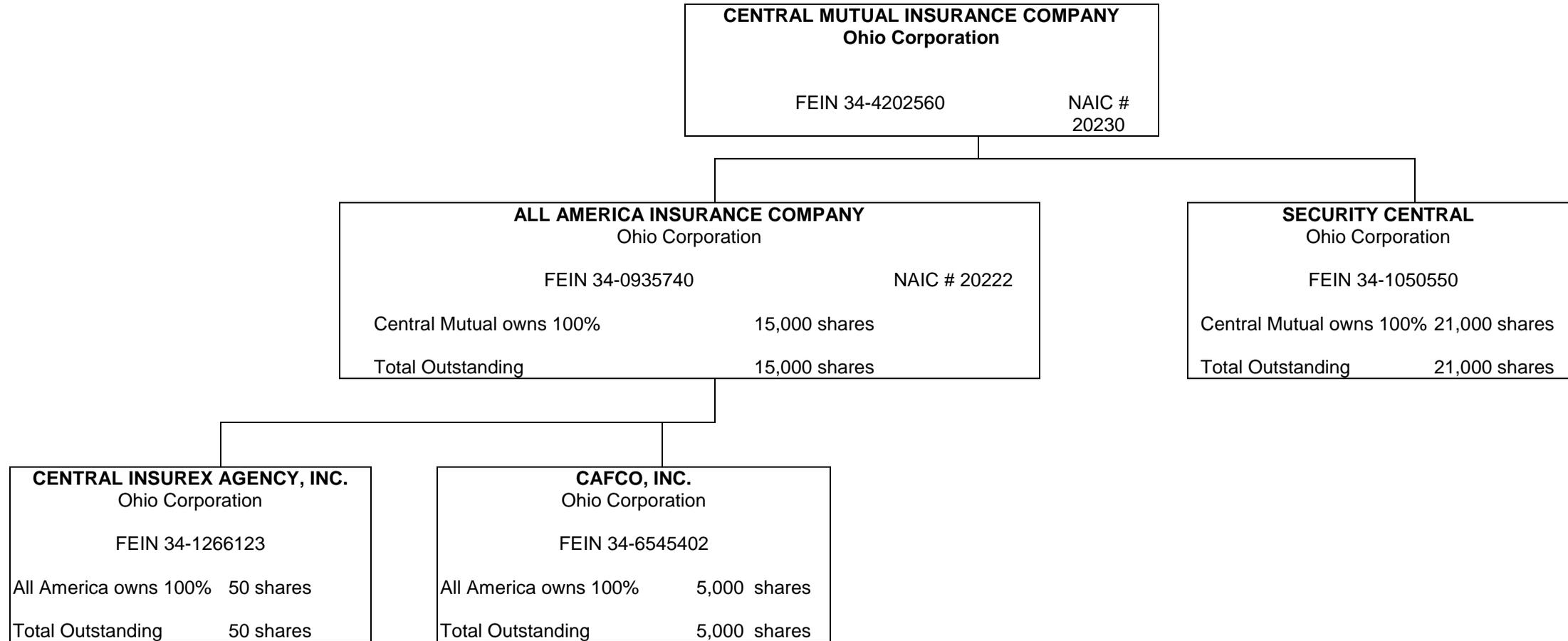
Q Qualified - Qualified or accredited reinsurer

N None of the above Not allowed to write business in the state

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**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER**  
**MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

Q11



## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	3,492,529	733,234	20.994	34.324
2. Allied lines	5,122,571	4,355,537	85.026	77.455
3. Farmowners multiple peril				
4. Homeowners multiple peril	81,687,795	62,840,068	76.927	75.114
5. Commercial multiple peril	66,476,198	60,265,138	90.657	83.009
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	9,499,932	2,520,881	26.536	31.297
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake	1,069,922			0.071
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	4,225,287	(1,653,906)	(39.143)	188.149
17.1 Other liability - occurrence	23,311,496	12,643,908	54.239	38.840
17.2 Other liability - claims made				
17.3 Excess Workers' Compensation				
18.1 Products liability - occurrence	8,724,384	3,041,152	34.858	17.803
18.2 Products liability - claims made				
19.1 19.2 Private passenger auto liability	60,541,228	40,053,969	66.160	75.824
19.3 19.4 Commercial auto liability	35,430,372	29,923,212	84.456	88.600
21. Auto physical damage	60,697,738	40,432,797	66.613	69.989
22. Aircraft (all perils)				
23. Fidelity	6,122			
24. Surety	729			
26. Burglary and theft	9,506			
27. Boiler and machinery	210,456	106,283	50.501	0.847
28. Credit				
29. International				
30. Warranty				
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business				
35. TOTALS	360,506,265	255,262,273	70.807	72.858
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	1,832,724	3,313,263	3,325,949
2. Allied lines	2,675,946	4,964,002	4,928,885
3. Farmowners multiple peril			
4. Homeowners multiple peril	43,194,667	77,708,083	81,604,195
5. Commercial multiple peril	36,245,298	69,933,565	63,810,173
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	5,096,714	9,578,528	9,646,430
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	571,102	997,210	1,158,061
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	2,300,021	4,622,820	4,122,445
17.1 Other liability - occurrence	12,784,510	24,709,564	22,925,402
17.2 Other liability - claims made			
17.3 Excess Workers' Compensation			
18.1 Products liability - occurrence	4,327,705	9,419,381	9,040,677
18.2 Products liability - claims made			
19.1 19.2 Private passenger auto liability	30,182,241	56,660,228	62,307,437
19.3 19.4 Commercial auto liability	17,008,873	36,738,194	37,727,359
21. Auto physical damage	29,204,446	56,970,919	63,389,126
22. Aircraft (all perils)			
23. Fidelity	3,707	6,759	8,130
24. Surety	100	715	1,047
26. Burglary and theft	4,298	7,974	9,510
27. Boiler and machinery	106,599	191,868	168,525
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business			
35. TOTALS	185,538,951	355,823,073	364,173,351
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2017 + Prior .....	94,940	54,717	149,657	8,982	1,694	10,676	100,811	127,520	(94,206)	134,126	14,854	(19,709)	(4,855)
2. 2018 .....	61,211	31,421	92,633	19,760	2,274	22,034	54,405	17,997	157	72,559	12,954	(10,994)	1,960
3. Subtotals 2018 + Prior .....	156,151	86,138	242,289	28,742	3,968	32,710	155,217	145,517	(94,049)	206,684	27,808	(30,703)	(2,895)
4. 2019 .....	98,007	110,741	208,748	42,827	15,550	58,377	109,505	35,606	(3,767)	141,343	54,324	(63,352)	(9,027)
5. Subtotals 2019 + Prior .....	254,158	196,879	451,037	71,569	19,518	91,087	264,721	181,123	(97,816)	348,028	82,133	(94,055)	(11,922)
6. 2020 .....	X X X	X X X	X X X	X X X	88,122	88,122	X X X	63,316	87,827	151,144	X X X	X X X	X X X
7. Totals .....	254,158	196,879	451,037	71,569	107,640	179,209	264,721	244,439	(9,989)	499,171	82,133	(94,055)	(11,922)
8. Prior Year-End Surplus As Regards Policyholders .....	896,848										Col. 11, Line 7 As % of Col. 1 Line 7 1..... 32.316	Col. 12, Line 7 As % of Col. 2 Line 7 2..... (47.773)	Col. 13, Line 7 As % of Col. 3 Line 7 3..... (2.643)
													Col. 13, Line 7 Line 8 4..... (1.329)

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

**RESPONSES**

No  
No  
No  
No

Explanations:

Bar Codes:

Trusteed Surplus Statement



20230202049000002

2020

Document Code: 490

Supplement A to Schedule T



20230202045500002

2020

Document Code: 455

Medicare Part D Coverage Supplement



20230202036500002

2020

Document Code: 365

Director and Officer Supplement



20230202050500002

2020

Document Code: 505

**OVERFLOW PAGE FOR WRITE-INS****ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196) .....				
2504. ENSERVIO PREFUND .....	(46,785)		(46,785)	(46,785)
2505. PREPAID LICENSE FEES .....	5,500		5,500	5,500
2506. VANGUARD RECOVERABLE .....	2,173	2,173	0	
2507. IDAHO INTERMOUNTAIN CLAIMS .....	25,000		25,000	25,000
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596) .....	(14,112)	2,173	(16,285)	(16,285)

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
2504. Reserve for Bad Faith Claims .....	100,097	100,097
2505. Corporate Credit Card Payable .....	25,751	83,934
2506. Reserve for Police Reports/Tele-Interpreter .....	(2,219)	(461)
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596) .....	123,629	183,570
2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996) .....		
3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296) .....		

STATEMENT AS OF **June 30, 2020** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

**Real Estate**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	39,229,279	39,783,527
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	119,113	1,184,210
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		(68,980)
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other-than-temporary impairment recognized .....		
8. Deduct current year's depreciation .....	843,376	1,669,478
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....	38,505,016	39,229,279
10. Deduct total nonadmitted amounts .....	591,690	563,656
11. Statement value at end of current period (Line 9 minus Line 10) .....	37,913,326	38,665,623

**SCHEDULE B - VERIFICATION**

**Mortgage Loans**

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

**NONE**

**SCHEDULE BA - VERIFICATION**

**Other Long-Term Invested Assets**

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

**NONE**

**SCHEDULE D - VERIFICATION**

**Bonds and Stocks**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	1,389,265,331	1,198,844,577
2. Cost of bonds and stocks acquired .....	333,515,233	499,330,861
3. Accrual of discount .....	130,736	561,409
4. Unrealized valuation increase (decrease) .....	(107,175,069)	64,936,500
5. Total gain (loss) on disposals .....	46,951,272	12,867,743
6. Deduct consideration for bonds and stocks disposed of .....	330,411,242	386,391,117
7. Deduct amortization of premium .....	989,305	1,695,764
8. Total foreign exchange change in book/adjusted carrying value .....		788,678
9. Deduct current year's other-than-temporary impairment recognized .....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	431,058	22,443
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....	1,331,718,014	1,389,265,331
12. Deduct total nonadmitted amounts .....	2,018,593	2,142,563
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,329,699,421	1,387,122,768

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	685,688,470	33,800,254	23,487,193	(5,862,162)	685,688,470	690,139,369		686,153,319
2. NAIC 2 (a) .....	129,875,483	11,030,161	4,392,311	5,398,780	129,875,483	141,912,112		128,295,453
3. NAIC 3 (a) .....	27,511,052	2,920,945	1,274,538	2,114,096	27,511,052	31,271,556		24,854,577
4. NAIC 4 (a) .....	4,158,308		118,168	65,244	4,158,308	4,105,384		4,615,361
5. NAIC 5 (a) .....	6,441,725		433,046	15,917	6,441,725	6,024,595		7,278,551
6. NAIC 6 (a) .....								
7. Total Bonds .....	853,675,037	47,751,360	29,705,256	1,731,875	853,675,037	873,453,016		851,197,261
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	867,877	1,091,638	2,179,997	220,482	867,877	0		1,566,527
9. NAIC 2 .....	1,290,294			36,106	1,290,294	1,326,400		
10. NAIC 3 .....	311,400			8,100	311,400	319,500		
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....	2,469,571	1,091,638	2,179,997	264,688	2,469,571	1,645,900		1,566,527
15. Total Bonds & Preferred Stock .....	856,144,607	48,842,998	31,885,253	1,996,563	856,144,607	875,098,916		852,763,788

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....3,495,269; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

**SCHEDULE DA - PART 1****Short - Term Investments**

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals .....	3,495,269	X X X	3,558,130		5,589

**SCHEDULE DA - Verification****Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of short-term investments acquired .....	3,558,130	57,889,695
3. Accrual of discount .....		138,239
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		8,630
6. Deduct consideration received on disposals .....		58,036,270
7. Deduct amortization of premium .....	62,861	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) .....	3,495,269	0
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	3,495,269	0

**SI04 Schedule DB - Part A Verification ..... NONE**

**SI04 Schedule DB - Part B Verification ..... NONE**

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

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

**SI07 Schedule DB - Verification ..... NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year .....	43,527,731	3,282,726
2.	Cost of cash equivalents acquired .....	166,088,677	113,714,418
3.	Accrual of discount .....		
4.	Unrealized valuation increase (decrease) .....	336	(738)
5.	Total gain (loss) on disposals .....	12,647	(2,112)
6.	Deduct consideration received on disposals .....	109,067,770	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) .....	100,561,620	43,527,731
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	100,561,620	43,527,731

### SCHEDULE A - PART 2

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

1 Description of Property	Location		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
	2 City	3 State						
<b>Acquired by Purchase</b>								
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500 .....	ALPHARETTA .....	GA .....	05/01/2020 .....	1ELECTRIC .....	18,906 .....		18,906 .....	
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500 .....	ALPHARETTA .....	GA .....	05/01/2020 .....	ANIXTER .....	3,938 .....		3,938 .....	
0199999 Subtotal - Acquired by Purchase .....					22,844 .....		22,844 .....	
0399999 Totals .....					22,844 .....		22,844 .....	

### SCHEDULE A - PART 3

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

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

QE01

**E02 Schedule B Part 2 ..... NONE**

**E02 Schedule B Part 3 ..... NONE**

**E03 Schedule BA Part 2 ..... NONE**

**E03 Schedule BA Part 3 ..... NONE**

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. States, Territories and Possessions</b>									
6775224L5	OHIO ST		06/18/2020	PERSHING LLC	X X X	2,075,000	2,075,000		1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	2,075,000	2,075,000		X X X
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
246199LG6	DELAWARE OHIO CITY SCH DIST		01/08/2020	Unknown	X X X	713,706	700,000	3,597	Z
64966HTX8	NEW YORK N Y		06/16/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,560,974	1,850,000	5,229	1FE
796720NW6	SAN BERNARDINO CALIF CMNTY COLLEGE DIST		06/17/2020	PERSHING LLC	X X X	1,660,000	1,660,000		1FE
938429W60	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		06/18/2020	PERSHING LLC	X X X	1,250,000	1,250,000		1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	6,184,680	5,460,000	8,826	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
283062DV6	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS INC	X X X	640,000	640,000		1FE
59447TXW8	MICHIGAN FIN AUTH REV		06/15/2020	MORGAN STANLEY CO	X X X	2,698,150	2,500,000	3,427	1FE
650036BC9	NEW YORK ST URBAN DEV CORP REV		06/18/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,690,000	1,690,000		1FE
682832GC8	ONONDAGA N Y CIVIC DEV CORP REV		06/17/2020	Bank of America Securities	X X X	1,925,000	1,925,000		1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	6,953,150	6,755,000	3,427	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
002824BP4	ABBOTT LABORATORIES		06/22/2020	MORGAN STANLEY CO	X X X	1,987,400	2,000,000		1FE
00724PAA7	ADOBE INC		01/22/2020	Bank of America Securities	X X X	1,298,219	1,300,000		1FE
026874DQ7	AMERICAN INTERNATIONAL GROUP INC		05/06/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,698,164	1,700,000		2FE
037833DT4	APPLE INC		05/04/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,946,510	1,950,000		1FE
052528AL0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/14/2020	GOLDMAN	X X X	345,000	345,000		2FE
05565ALQ4	BNP PARIBAS SA	C	02/18/2020	BNP PARIBAS SECURITIES BOND	X X X	375,000	375,000		2FE
05583JAG7	BPCE SA	C	01/06/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	248,505	250,000		1FE
05968LAM4	BANCOLOMBIA SA	C	01/23/2020	CITIGROUP GLOBAL MARKETS INC	X X X	287,950	290,000		2FE
09659W2K9	BNP PARIBAS SA	C	01/06/2020	BNP PARIBAS SECURITIES BOND	X X X	345,000	345,000		1FE
11135FAU5	BROADCOM INC		05/05/2020	HSBC SECURITIES INC	X X X	1,924,808	1,925,000		2FE
14040HCD5	CAPITAL ONE FINANCIAL CORP		05/06/2020	MORGAN STANLEY CO	X X X	1,699,269	1,700,000		2FE
142339AJ9	CARLISLE COMPANIES INC		02/13/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	113,569	115,000		2FE
225401AN8	CREDIT SUISSE GROUP AG	C	01/21/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	458,460	450,000		3FE
27409LAE3	EAST OHIO GAS CO		06/11/2020	MORGAN STANLEY CO	X X X	997,950	1,000,000		1FE
29449WAA5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		06/29/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,046,249	2,050,000		Z
29717PAV9	ESSEX PORTFOLIO LP		02/04/2020	WELLS FARGO SECURITIES	X X X	90,661	91,000		2FE
316773CZ1	FIFTH THIRD BANCORP		04/30/2020	MORGAN STANLEY CO	X X X	1,923,768	1,925,000		2FE
31677QBS7	FIFTH THIRD BANK NA (OHIO)		01/28/2020	MORGAN STANLEY CO	X X X	3,297,228	3,300,000		1FE
345397A45	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN	X X X	200,000	200,000		2FE
345397A60	FORD MOTOR CREDIT COMPANY LLC		06/16/2020	Various	X X X	2,920,945	2,917,000		3FE
35671DCE3	FREEMONT-MCMORAN INC		02/19/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	255,000	255,000		3FE
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC		01/01/2020	Adjustment	X X X	(2,332,000)	(2,200,000)	(42,602)	3FE
456837AU7	ING GROEP NV	C	06/24/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	4,696,851	4,700,000		1FE
46124HAB2	INTUIT INC		06/25/2020	Bank of America Securities	X X X	1,898,499	1,900,000		1FE
46625HQJ2	JPMORGAN CHASE & CO		01/13/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	3,551,508	3,525,000	33,458	1FE
55608PBE3	MACQUARIE BANK LTD	C	01/14/2020	CITIGROUP GLOBAL MARKETS INC	X X X	4,845,005	4,850,000		1FE
606822AA2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	01/13/2020	HSBC SECURITIES INC	X X X	3,566,066	3,525,000	38,706	1FE
609207AU9	MONDELEZ INTERNATIONAL INC		04/30/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	2,784,992	2,800,000		2FE
61747WAF6	MORGAN STANLEY		01/13/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	3,558,130	3,425,000	92,998	1FE
62954HAE8	NXP BV	C	04/29/2020	DEUTSCHE BANK SECURITIES, INC	X X X	999,160	1,000,000		2FE
63946BAE0	NBCUNIVERSAL MEDIA LLC		01/13/2020	Bank of America Securities	X X X	7,113,279	6,900,000	87,208	1FE
64110LAV8	NETFLIX INC		01/29/2020	GOLDMAN	X X X	576,802	550,000	7,150	3FE
67066GAH7	NVIDIA CORP		06/11/2020	RBC CAPITAL MARKETS	X X X	394,300	350,000	2,552	1FE
713448EY0	PEPSICO INC		04/29/2020	MORGAN STANLEY CO	X X X	2,744,555	2,750,000		1FE
78015K7D0	ROYAL BANK OF CANADA	C	01/13/2020	RBC CAPITAL MARKETS	X X X	5,121,874	5,125,000		1FE
78200JAA0	RUSH SYSTEM FOR HEALTH		06/16/2020	CITIGROUP GLOBAL MARKETS INC	X X X	2,588,818	2,315,000	8,323	1FE

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
87901JAE5	TEGNA INC		01/07/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	325,000	325,000		3FE
92343VFF6	VERIZON COMMUNICATIONS INC		03/17/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	154,923	155,000		2FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	67,047,414	66,478,000	227,794	X X X
<b>Bonds - Hybrid Securities</b>									
38144GAC5	GOLDMAN SACHS GROUP INC		01/23/2020	GOLDMAN	X X X	575,000	575,000		3FE
854502AM3	STANLEY BLACK & DECKER INC		02/03/2020	WELLS FARGO SECURITIES	X X X	65,000	65,000		2FE
4899999	Subtotal - Bonds - Hybrid Securities				X X X	640,000	640,000		X X X
8399997	Subtotal - Bonds - Part 3				X X X	82,900,244	81,408,000	240,046	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	82,900,244	81,408,000	240,046	X X X
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
42550U208	HENKEL AND ADR	C	04/28/2020	Not Available	59,020.000	1,279,032			Z
48128BAG6	JPMORGAN CHASE & CO		01/15/2020	JP MORGAN SECS INC., - FIXED INCOME	250,000.000	250,000			2FE
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	1,529,032	X X X		X X X
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>									
060505FQ2	BANK OF AMERICA CORP		01/21/2020	Bank of America Securities	575,000.000	575,000			2FE
172967MK4	CITIGROUP INC		01/15/2020	CITIGROUP GLOBAL MARKETS INC.	360,000.000	360,000			3FE
8599999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				X X X	935,000	X X X		X X X
8999997	Subtotal - Preferred Stocks - Part 3				X X X	2,464,032	X X X		X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	2,464,032	X X X		X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
001055102	AFLAC ORD		04/13/2020	JP MORGAN SECURITIES LLC	2,551.000	103,744	X X X		
00206R102	AT&T ORD		06/01/2020	Various	137,255.000	4,168,290	X X X		
002824100	ABBOTT LABORATORIES ORD		05/11/2020	Various	15,376.000	1,412,978	X X X		
00287Y109	ABBVIE ORD		06/01/2020	Various	38,824.752	3,541,827	X X X		
00507V109	ACTIVISION BLIZZARD ORD		05/04/2020	Various	7,462.000	468,545	X X X		
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		06/09/2020	Various	4,441.000	170,838	X X X		
00846U101	AGILENT TECHNOLOGIES ORD		05/11/2020	Various	6,465.000	513,279	X X X		
00847X104	AGIOS PHARMACEUTICALS ORD		05/11/2020	Various	2,337.000	104,389	X X X		
009158106	AIR PRODUCTS AND CHEMICALS ORD		05/21/2020	Various	3,064.000	669,363	X X X		
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		06/01/2020	Various	14,260.000	2,176,980	X X X		
020002101	ALLSTATE ORD		05/13/2020	Various	14,533.000	1,429,564	X X X		
02043Q107	ALNYLAM PHARMACEUTICALS ORD		06/09/2020	Various	2,332.000	295,888	X X X		
02209S103	ALTRIA GROUP ORD		03/09/2020	Various	27,935.000	1,198,509	X X X		
023608102	AMEREN ORD		06/01/2020	Bank of America Securities	1,725.000	127,713	X X X		
024835100	AMERICAN CAMPUS COMM REIT ORD		05/21/2020	INSTINET	2,520.000	81,453	X X X		
025537101	AMERICAN ELECTRIC POWER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,925.000	186,958	X X X		
025816109	AMERICAN EXPRESS ORD		05/18/2020	Various	11,845.000	1,061,148	X X X		
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		05/21/2020	Various	22,076.000	527,140	X X X		
026874784	AMERICAN INTERNATIONAL GROUP ORD		04/16/2020	Various	37,820.000	953,009	X X X		
03076C106	AMERIPRISE FINANCE ORD		05/11/2020	Bank of America Securities	315.000	39,020	X X X		
031162100	AMGEN ORD		05/11/2020	Various	4,975.000	1,095,541	X X X		
032654105	ANALOG DEVICES ORD		05/21/2020	Various	6,368.000	706,241	X X X		
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		04/13/2020	JP MORGAN SECURITIES LLC	2,206.000	13,418	X X X		
036752103	ANTHEM ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,767.000	472,355	X X X		
037411105	APACHE ORD		03/09/2020	Various	7,060.000	134,780	X X X		
03748R754	APARTMENT INVST MGT CL A REIT ORD		03/09/2020	UBS SECURITIES LLC	475.000	22,674	X X X		
038222105	APPLIED MATERIAL ORD		05/11/2020	Various	4,286.000	238,958	X X X		

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
039483102	ARCHER DANIELS MIDLAND ORD		05/11/2020	Various	9,635.000	404,076	X X X		
045487105	ASSOCIATED BANCORP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	980.000	20,515	X X X		
04621X108	ASSURANT ORD		04/13/2020	JP MORGAN SECURITIES LLC	706.000	76,652	X X X		
049560105	ATMOS ENERGY ORD		04/20/2020	MORGAN STANLEY CO	243.000	24,915	X X X		
052769106	AUTODESK ORD		04/20/2020	MORGAN STANLEY CO	305.000	54,251	X X X		
05523R107	BAE SYSTEMS ADR	C	04/08/2020	Not Available	5,780.000	149,933	X X X		
055622104	BP ADR EACH REPSTNG SIX ORD	C	01/13/2020	Not Available	8,850.000	341,055	X X X		
05722G100	BAKER HUGHES CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	5,180.000	122,290	X X X		
060505104	BANK OF AMERICA ORD		04/20/2020	Various	99,355.000	2,296,006	X X X		
062540109	BANK OF HAWAII ORD		02/07/2020	JP MORGAN SECURITIES LLC	870.000	78,846	X X X		
064058100	BANK OF NEW YORK MELLON ORD		04/13/2020	Various	5,000.000	176,989	X X X		
06417N103	BANK OZK ORD		04/02/2020	Not Available	11,100.000	183,351	X X X		
071813109	BAXTER INTERNATIONAL ORD		05/11/2020	Various	5,055.000	448,148	X X X		
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	04/09/2020	Not Available	61,040.000	905,698	X X X		
075887109	BECTON DICKINSON ORD		04/27/2020	Various	2,599.000	686,345	X X X		
084670702	BERKSHIRE HATHWAY CL B ORD		06/01/2020	Various	13,841.000	2,540,235	X X X		
086516101	BEST BUY ORD		06/01/2020	Various	11,340.000	883,953	X X X		
08862E109	BEYOND MEAT ORD		05/18/2020	Various	921.000	98,436	X X X		
090572207	BIO RAD LABORATORIES CL A ORD		06/09/2020	Various	1,925.000	874,568	X X X		
09062X103	BIOGEN ORD		04/27/2020	JP MORGAN SECURITIES LLC	785.000	252,252	X X X		
09247X101	BLACKROCK ORD		05/11/2020	Various	911.000	487,699	X X X		
093671105	H&R BLOCK ORD		06/01/2020	Various	85,635.000	1,445,079	X X X		
09609G100	BLUEBIRD BIO ORD		03/09/2020	Various	695.000	53,481	X X X		
101121101	BOSTON PROPERTIES REIT ORD		03/09/2020	UBS SECURITIES LLC	880.000	109,314	X X X		
110122108	BRISTOL MYERS SQUIBB ORD		05/21/2020	Various	49,465.000	3,047,426	X X X		
110448107	BRITISH AMERICAN TOBACCO ADR REP ORD	C	04/14/2020	Not Available	11,177.000	374,939	X X X		
115236101	BROWN & BROWN ORD		04/13/2020	Various	7,078.000	265,589	X X X		
12503M108	CBOE GLOBAL MARKETS ORD		04/13/2020	Not Available	1,196.000	123,473	X X X		
12504L109	CBRE GROUP CL A ORD		05/18/2020	CITIGROUP GLOBAL MARKETS INC.	634.000	24,785	X X X		
12541W209	CH ROBINSON WORLDWIDE ORD		05/21/2020	Various	4,890.000	372,492	X X X		
125523100	CIGNA ORD		05/18/2020	Various	2,539.000	485,762	X X X		
12572Q105	CME GROUP CL A ORD		05/11/2020	Various	10,390.000	1,883,968	X X X		
126117100	CNA FINANCIAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,245.000	191,995	X X X		
126408103	CSX ORD		05/18/2020	CITIGROUP GLOBAL MARKETS INC.	1,122.000	74,492	X X X		
126650100	CVS HEALTH ORD		05/11/2020	Various	17,782.000	1,105,227	X X X		
127097103	CABOT OIL & GAS ORD		05/04/2020	Various	4,261.000	83,768	X X X		
133131102	CAMDEN PROPERTY REIT ORD		05/21/2020	Various	3,055.000	305,570	X X X		
134429109	CAMPBELL SOUP ORD		06/01/2020	Bank of America Securities	3,205.000	162,235	X X X		
14149Y108	CARDINAL HEALTH ORD		06/01/2020	Various	17,675.000	925,318	X X X		
14448C104	CARRIER GLOBAL ORD		04/03/2020	Various	9,010.000	206,746	X X X		
148806102	CATALENT ORD		03/09/2020	UBS SECURITIES LLC	260.000	11,506	X X X		
149123101	CATERPILLAR ORD		06/01/2020	Various	10,850.000	1,242,163	X X X		
15135B101	CENTENE ORD		05/04/2020	Various	3,120.000	195,439	X X X		
15189T107	CENTERPOINT ENERGY ORD		02/07/2020	JP MORGAN SECURITIES LLC	8,795.000	234,943	X X X		
15677J108	CERIDIAN HCM HOLDING ORD		03/09/2020	UBS SECURITIES LLC	190.000	11,855	X X X		
15912K100	CHANGE HEALTHCARE ORD		03/13/2020	Bank of America Securities	1,061.000	12,948	X X X		
16119P108	CHARTER COMMUNICATIONS CL A ORD		05/04/2020	Various	1,066.000	520,441	X X X		
163851108	CHEMOURS ORD		01/16/2020	Not Available	3,435.000	61,885	X X X		
16411R208	CHENIERE ENERGY ORD		05/04/2020	Various	1,907.000	81,067	X X X		
166764100	CHEVRON ORD		06/01/2020	Various	11,370.000	1,092,415	X X X		
171779309	CIENA ORD		05/18/2020	Various	1,461.000	72,309	X X X		
172062101	CINCINNATI FINANCIAL ORD		06/01/2020	Various	6,730.000	458,586	X X X		
17243V102	CINEMARK HOLDINGS ORD		05/11/2020	Various	21,220.000	464,714	X X X		
17275R102	CISCO SYSTEMS ORD		02/28/2020	Various	28,780.000	1,352,176	X X X		
172967424	CITIGROUP ORD		04/20/2020	Various	25,330.000	1,075,778	X X X		

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
174610105	CITIZENS FINANCIAL GROUP ORD		03/09/2020	UBS SECURITIES LLC	4,225.000	96,311	X X X		
191216100	COCA-COLA ORD		04/27/2020	Various	18,655.000	923,005	X X X		
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		04/15/2020	Various	6,850.000	353,562	X X X		
194162103	COLGATE PALMOLIVE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,285.000	304,142	X X X		
20030N101	COMCAST CL A ORD		04/27/2020	Various	11,685.000	443,060	X X X		
200340107	COMERICA ORD		05/11/2020	Bank of America Securities	3,580.000	115,213	X X X		
200525103	COMMERCE BANCSHARES ORD		05/04/2020	JP MORGAN SECURITIES LLC	739.000	43,174	X X X		
205887102	CONAGRA BRANDS ORD		04/20/2020	Not Available	3,451.000	116,929	X X X		
20605P101	CONCHO RESOURCES ORD		06/01/2020	Various	5,171.000	283,787	X X X		
20825C104	CONOCOPHILLIPS ORD		05/18/2020	Various	25,605.000	970,133	X X X		
209115104	CONSOLIDATED EDISON ORD		02/07/2020	Various	7,780.000	707,965	X X X		
21036P108	CONSTELLATION BRANDS CL A ORD		04/20/2020	Various	10,701.000	1,526,087	X X X		
21870Q105	CORESITE REALTY REIT ORD		06/01/2020	Bank of America Securities	855.000	106,369	X X X		
21871D103	CORELOGIC ORD		05/21/2020	INSTINET	880.000	39,941	X X X		
219350105	CORNING ORD		05/21/2020	Various	60,805.000	1,341,034	X X X		
22052L104	CORTEVA ORD		02/07/2020	Various	2,910.000	85,492	X X X		
222070203	COTY CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	3,585.000	40,877	X X X		
222795502	COUSINS PROPERTIES REIT ORD		06/01/2020	Bank of America Securities	2,185.000	69,271	X X X		
224399105	CRANE ORD		05/21/2020	INSTINET	1,725.000	90,675	X X X		
225310101	CREDIT ACCEPTANCE ORD		04/13/2020	JP MORGAN SECURITIES LLC	48.000	14,003	X X X		
225447101	CREE ORD		04/06/2020	Various	1,423.000	55,199	X X X		
229663109	CUBESMART REIT ORD		06/01/2020	Various	4,865.000	130,690	X X X		
231021106	CUMMINS ORD		05/21/2020	Various	1,095.000	175,476	X X X		
232806109	CYPRESS SEMICONDUCTOR ORD		03/09/2020	UBS SECURITIES LLC	3,655.000	57,041	X X X		
23283R100	CYRUSONE REIT ORD		06/09/2020	Various	17,808.000	1,278,619	X X X		
23331A109	D R HORTON ORD		04/13/2020	Various	3,250.000	130,992	X X X		
233331107	DTE ENERGY ORD		06/01/2020	Various	16,115.000	1,693,373	X X X		
23355L106	DXC TECHNOLOGY ORD		05/21/2020	Various	12,675.000	246,656	X X X		
235851102	DANAHER ORD		06/09/2020	Various	12,354.000	1,989,367	X X X		
244199105	DEERE ORD		05/21/2020	Various	5,475.000	790,267	X X X		
247361702	DELTA AIR LINES ORD		04/13/2020	Various	4,495.000	225,557	X X X		
25179M103	DEVON ENERGY ORD		05/11/2020	Bank of America Securities	3,895.000	48,541	X X X		
25278X109	DIAMONDBACK ENERGY ORD		05/18/2020	Various	1,958.000	78,639	X X X		
253868103	DIGITAL REALTY REIT ORD		06/09/2020	Various	12,934.000	1,800,376	X X X		
254687106	WALT DISNEY ORD		05/21/2020	Various	8,881.000	1,003,124	X X X		
254709108	DISCOVER FINANCIAL SERVICES ORD		02/07/2020	JP MORGAN SECURITIES LLC	3,925.000	294,115	X X X		
25746U109	DOMINION ENERGY ORD		05/21/2020	Various	52,570.000	4,106,211	X X X		
257559203	DOMTAR ORD		03/23/2020	Various	11,960.000	257,431	X X X		
260003108	DOVER ORD		05/21/2020	Various	6,565.000	605,321	X X X		
260557103	DOW ORD		05/21/2020	Various	44,835.000	1,644,864	X X X		
26441C204	DUKE ENERGY ORD		04/27/2020	Various	16,845.000	1,354,761	X X X		
26614N102	DUPONT DE NEMOURS ORD		04/20/2020	Not Available	19,958.000	872,428	X X X		
268150109	DYNATRACE ORD		06/09/2020	JP MORGAN SECURITIES LLC	6,942.000	258,646	X X X		
26875P101	EOG RESOURCES ORD		05/18/2020	Various	3,393.000	157,187	X X X		
277432100	EASTMAN CHEMICAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	700.000	50,753	X X X		
278265103	EATON VANCE COM NON VTG ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,610.000	124,297	X X X		
281020107	EDISON INTERNATIONAL ORD		05/11/2020	Various	30,115.000	1,791,428	X X X		
291011104	EMERSON ELECTRIC ORD		02/07/2020	JP MORGAN SECURITIES LLC	3,910.000	290,063	X X X		
29261A100	ENCOMPASS HEALTH ORD		05/11/2020	Bank of America Securities	290.000	19,825	X X X		
29272W109	ENERGIZER HOLDINGS ORD		02/07/2020	JP MORGAN SECURITIES LLC	350.000	18,238	X X X		
29364G103	ENERGY ORD		04/27/2020	Various	4,735.000	562,661	X X X		
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		04/28/2020	CITIGROUP GLOBAL MARKETS INC	10,385.000	168,605	X X X		
29446M102	EQUINOR ASA	C	04/08/2020	Not Available	30,610.000	464,940	X X X		
29452E101	EQUITABLE HOLDINGS ORD		05/18/2020	Various	6,425.000	107,722	X X X		
29476L107	EQUITY RESIDENTIAL REIT ORD		05/21/2020	Various	2,710.000	186,438	X X X		

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
29530P102	ERIE INDEMNITY CL A ORD		03/09/2020	UBS SECURITIES LLC	345,000	51,602	X X X		
297178105	ESSEX PROPERTY REIT ORD		06/01/2020	Various	3,050,000	752,094	X X X		
30040W108	EVERSOURCE ENERGY ORD		04/20/2020	Various	2,691,000	239,802	X X X		
30161Q104	EXELIXIS ORD		03/09/2020	UBS SECURITIES LLC	1,145,000	20,637	X X X		
30225T102	EXTRA SPACE STORAGE REIT ORD		05/21/2020	Various	1,925,000	176,199	X X X		
30231G102	EXXON MOBIL ORD		05/21/2020	INSTINET	685,000	31,085	X X X		
302491303	FMC ORD		05/11/2020	Bank of America Securities	325,000	29,738	X X X		
302520101	FNB ORD		05/11/2020	Various	42,650,000	328,746	X X X		
311900104	FASTENAL ORD		05/21/2020	Various	39,500,000	1,498,859	X X X		
31428X106	FEDEX ORD		02/07/2020	JP MORGAN SECURITIES LLC	890,000	130,567	X X X		
31502A303	FERGUSON ADR	C	04/28/2020	Not Available	60,840,000	402,155	X X X		
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		06/09/2020	JP MORGAN SECURITIES LLC	3,795,000	551,230	X X X		
31620R303	FIDELITY NATIONAL FINANCIAL ORD		05/06/2020	Various	13,650,000	416,221	X X X		
316773100	FIFTH THIRD BANCORP ORD		05/11/2020	Various	4,690,000	82,402	X X X		
31847R102	FIRST AMERICAN FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,600,000	157,312	X X X		
32051X108	FIRST HAWAIIAN ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,300,000	66,295	X X X		
33616C100	FIRST REPUBLIC BANK ORD		05/04/2020	JP MORGAN SECURITIES LLC	593,000	56,825	X X X		
336433107	FIRST SOLAR ORD		04/20/2020	Various	1,089,000	44,139	X X X		
337932107	FIRSTENERGY ORD		04/29/2020	Various	39,451,000	1,677,899	X X X		
343498101	FLOWERS FOODS ORD		05/21/2020	Various	16,335,000	369,556	X X X		
34354P105	FLOWERVE ORD		05/21/2020	INSTINET	2,500,000	63,034	X X X		
344849104	FOOT LOCKER ORD		03/09/2020	UBS SECURITIES LLC	870,000	25,272	X X X		
345370860	FORD MOTOR ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	42,260,000	389,215	X X X		
34959J108	FORTIVE ORD		04/20/2020	MORGAN STANLEY CO	253,000	14,852	X X X		
35137L105	FOX CL A ORD		02/07/2020	Various	3,770,000	139,956	X X X		
35137L204	FOX CORPORATION ORD		02/26/2020	Various	5,140,000	172,563	X X X		
354613101	FRANKLIN RESOURCES ORD		06/01/2020	Various	31,340,000	611,349	X X X		
363576109	ARTHUR J GALLAGHER ORD		05/11/2020	Various	5,106,000	448,536	X X X		
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		06/26/2020	CORPORATE REORGANIZATIONS	11,830,300	422,950	X X X		
364760108	GAP ORD		03/23/2020	Various	34,535,000	314,685	X X X		
369550108	GENERAL DYNAMICS ORD		05/21/2020	Various	3,240,000	466,586	X X X		
369604103	GENERAL ELECTRIC ORD		04/29/2020	Various	117,308,000	824,004	X X X		
370334104	GENERAL MILLS ORD		06/01/2020	Various	50,625,000	3,114,587	X X X		
37045V100	GENERAL MOTORS ORD		04/27/2020	Various	39,930,000	1,076,764	X X X		
372460105	GENUINE PARTS ORD		05/21/2020	Various	14,975,000	1,169,163	X X X		
375558103	GILEAD SCIENCES ORD		05/21/2020	Various	38,155,000	2,881,143	X X X		
382550101	GOODYEAR TIRE AND RUBBER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	5,830,000	87,372	X X X		
40412C101	HCA HEALTHCARE ORD		04/20/2020	MORGAN STANLEY CO	834,000	92,101	X X X		
40434L105	HP ORD		06/01/2020	Various	39,595,000	665,739	X X X		
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		04/20/2020	Various	2,197,000	122,794	X X X		
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		05/21/2020	INSTINET	6,205,000	165,803	X X X		
42250P103	HEALTHPEAK PROPERTIES ORD		06/01/2020	Various	11,105,000	293,290	X X X		
427866108	HERSHEY FOODS ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,530,000	210,365	X X X		
42809H107	HESS ORD		05/18/2020	Various	3,922,000	176,838	X X X		
42824C109	HEWLETT PACKARD ENTERPRISE ORD		06/01/2020	Various	86,480,000	975,220	X X X		
431475102	HILL ROM HOLDINGS ORD		03/09/2020	UBS SECURITIES LLC	275,000	24,639	X X X		
437076102	HOME DEPOT ORD		05/21/2020	Various	15,200,000	3,568,782	X X X		
438516106	HONEYWELL INTERNATIONAL ORD		05/21/2020	Various	3,508,000	575,435	X X X		
440452100	HORMEL FOODS ORD		06/01/2020	Various	15,545,000	745,085	X X X		
44107P104	HOST HOTELS & RESORTS REIT ORD		05/21/2020	INSTINET	12,595,000	145,443	X X X		
443510607	HUBBELL ORD		05/21/2020	Various	3,420,000	448,524	X X X		
444859102	HUMANA ORD		05/18/2020	Various	896,000	325,618	X X X		
445658107	JB HUNT TRANSPORT SERVICES ORD		04/20/2020	MORGAN STANLEY CO	379,000	38,238	X X X		
446150104	HUNTINGTON BANCSHARES ORD		05/11/2020	Various	42,785,000	563,559	X X X		
45687V106	INGERSOLL RAND ORD		04/20/2020	JP MORGAN SECURITIES LLC	5,193,484	138,208	X X X		

## SCHEDULE D - PART 3

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

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458140100	INTEL ORD		06/01/2020	Various	65,241.000	3,953,825	X X X		
45866F104	INTERCONTINENTAL EXCHANGE ORD		05/04/2020	Various	3,463.000	317,279	X X X		
459200101	INTERNATIONAL BUSINESS MACHINES ORD		06/01/2020	Various	15,500.000	1,773,570	X X X		
460146103	INTERNATIONAL PAPER ORD		05/21/2020	Various	64,240.000	2,158,204	X X X		
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		05/21/2020	Various	88,755.000	1,461,188	X X X		
46266C105	IQVIA HOLDINGS ORD		04/13/2020	JP MORGAN SECURITIES LLC	211.000	26,331	X X X		
46625H100	JPMORGAN CHASE ORD		05/18/2020	Various	13,205.000	1,211,141	X X X		
469814107	JACOBS ENGINEERING GROUP ORD		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	954.000	79,585	X X X		
47233W109	JEFFERIES FINANCIAL GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	16,835.000	215,867	X X X		
478160104	JOHNSON & JOHNSON ORD		05/21/2020	Various	63,790.000	9,456,530	X X X		
48203R104	JUNIPER NETWORKS ORD		05/21/2020	Various	23,470.000	553,894	X X X		
48238T109	KAR AUCTION SERVICES ORD		02/07/2020	JP MORGAN SECURITIES LLC	13,245.000	296,997	X X X		
485170302	KANSAS CITY SOUTHERN ORD		05/18/2020	Various	1,409.000	190,939	X X X		
487836108	KELLOGG ORD		05/21/2020	Various	28,695.000	1,783,213	X X X		
49271V100	KEURIG DR PEPPER ORD		03/09/2020	Not Available	4,475.000	110,522	X X X		
493267108	KEYCORP ORD		05/11/2020	Various	24,200.000	421,198	X X X		
49427F108	KILROY REALTY REIT ORD		03/09/2020	UBS SECURITIES LLC	775.000	53,247	X X X		
494368103	KIMBERLY CLARK ORD		05/21/2020	Various	17,530.000	2,432,122	X X X		
49456B101	KINDER MORGAN CL P ORD		06/01/2020	Bank of America Securities	13,280.000	209,379	X X X		
499049104	KNIGHT SWIFT TRANSPRTATN CL A ORD		05/04/2020	Various	2,751.000	100,732	X X X		
500255104	KOHL'S ORD		03/09/2020	Various	11,750.000	440,298	X X X		
500472303	KONINKLIJKE PHILIPS ADR	C	03/03/2020	Not Available	2,830.000	123,243	X X X		
500754106	KRAFT HEINZ ORD		05/21/2020	Various	45,960.000	1,329,384	X X X		
501044101	KROGER ORD		05/11/2020	Various	6,024.000	198,234	X X X		
502431109	L3HARRIS TECHNOLOGIES ORD		05/21/2020	Various	4,995.000	929,087	X X X		
512807108	LAM RESEARCH ORD		06/01/2020	Various	5,322.000	1,438,774	X X X		
517834107	LAS VEGAS SANDS ORD		02/07/2020	JP MORGAN SECURITIES LLC	980.000	66,092	X X X		
521865204	LEAR ORD		04/21/2020	JEFFERIES & COMPANY, INC.	940.000	77,769	X X X		
524660107	LEGETT & PLATT ORD		06/01/2020	Various	22,885.000	779,007	X X X		
525327102	LEIDOS HOLDINGS ORD		05/04/2020	JP MORGAN SECURITIES LLC	511.000	50,544	X X X		
530307305	LIBERTY BROADBAND SRS C ORD		04/20/2020	Various	724.000	87,832	X X X		
53223X107	LIFE STORAGE ORD		05/21/2020	Various	1,530.000	157,408	X X X		
548661107	LOWE'S COMPANIES ORD		04/08/2020	Various	4,700.000	344,417	X X X		
55087P104	LYFT CL A ORD		05/04/2020	Various	2,439.000	83,436	X X X		
553530106	MSC INDUSTRIAL CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	9,300.000	726,744	X X X		
56418H100	MANPOWERGROUP ORD		05/21/2020	INSTINET	485.000	34,994	X X X		
565849106	MARATHON OIL ORD		02/04/2020	Various	38,600.000	486,465	X X X		
56585A102	MARATHON PETROLEUM ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	610.000	35,256	X X X		
571748102	MARSH & MCLENNAN ORD		03/09/2020	UBS SECURITIES LLC	1,025.000	102,500	X X X		
574599106	MASCO ORD		03/09/2020	UBS SECURITIES LLC	770.000	30,247	X X X		
57772K101	MAXIM INTEGRATED PRODUCTS ORD		05/21/2020	Various	26,365.000	1,486,684	X X X		
580135101	MCDONALD'S ORD		05/18/2020	Various	2,963.000	527,412	X X X		
58155Q103	MCKESSON ORD		04/15/2020	Various	5,340.000	728,308	X X X		
58463J304	MEDICAL PROPERTIES REIT ORD		05/21/2020	Various	13,830.000	265,551	X X X		
58933Y105	MERCK & CO ORD		05/21/2020	Various	10,810.000	866,472	X X X		
589400100	MERCURY GENERAL ORD		06/01/2020	Various	32,260.000	1,301,116	X X X		
59156R108	METLIFE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	7,295.000	380,144	X X X		
595017104	MICROCHIP TECHNOLOGY ORD		04/13/2020	JP MORGAN SECURITIES LLC	1,186.000	111,821	X X X		
595112103	MICRON TECHNOLOGY ORD		05/18/2020	Various	10,556.000	486,782	X X X		
59522J103	MID AMERICA APT COMMUNITI REIT ORD		06/01/2020	Various	5,750.000	691,461	X X X		
60770K107	MODERNA ORD		06/09/2020	Various	7,118.000	399,604	X X X		
60855R100	MOLINA HEALTHCARE ORD		05/04/2020	JP MORGAN SECURITIES LLC	102.000	18,188	X X X		
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		05/21/2020	INSTINET	5,565.000	209,770	X X X		
609207105	MONDELEZ INTERNATIONAL CL A ORD		05/11/2020	Various	6,755.000	376,144	X X X		
617446448	MORGAN STANLEY ORD		04/20/2020	Various	8,100.000	288,501	X X X		

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## SCHEDULE D - PART 3

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

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620076307	MOTOROLA SOLUTIONS ORD		05/04/2020	Various	1,144.000	192,002	X X X		
629377508	NRG ENERGY ORD		03/09/2020	UBS SECURITIES LLC	555.000	16,675	X X X		
631103108	NASDAQ ORD		04/20/2020	Various	784.000	84,082	X X X		
636180101	NATL FUEL GAS ORD		05/21/2020	Various	7,575.000	312,891	X X X		
636518102	NATIONAL INSTRUMENTS ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,485.000	113,227	X X X		
637417106	NATIONAL RETAIL PROPERTIES REIT ORD		05/21/2020	Various	5,270.000	220,766	X X X		
63938C108	NAVIENT ORD		06/01/2020	Various	40,230.000	303,596	X X X		
640268108	NEKTAR THERAPEUTICS ORD		04/20/2020	MORGAN STANLEY CO	978.000	19,670	X X X		
649445103	NEW YORK COMMUNITY BANCORP ORD		06/01/2020	Various	133,653.000	1,322,504	X X X		
651229106	NEWELL BRANDS ORD		05/21/2020	Various	56,525.000	804,407	X X X		
651639106	NEWMONT ORD		06/01/2020	Various	23,520.000	1,465,369	X X X		
65336K103	NEXSTAR MEDIA GROUP CL A ORD		02/07/2020	JP MORGAN SECURITIES LLC	640.000	79,015	X X X		
65339F101	NEXTERA ENERGY ORD		05/21/2020	Various	3,493.000	852,501	X X X		
65473P105	NISOURCE ORD		04/08/2020	Various	13,690.000	331,684	X X X		
655044105	NOBLE ENERGY ORD		05/11/2020	Various	6,970.000	94,352	X X X		
655844108	NORFOLK SOUTHERN ORD		05/21/2020	Various	6,512.000	1,061,505	X X X		
665859104	NORTHERN TRUST ORD		05/11/2020	Various	4,050.000	391,096	X X X		
668771108	NORTONLIFLOCK ORD		05/21/2020	Various	51,775.000	1,374,127	X X X		
67018T105	NU SKIN ENTERPRISES CL A ORD		02/07/2020	Various	1,540.000	59,269	X X X		
670346105	NUCOR ORD		05/21/2020	Various	14,320.000	579,540	X X X		
670837103	OGE ENERGY ORD		06/01/2020	Various	14,190.000	467,818	X X X		
674599105	OCCIDENTAL PETROLEUM ORD		06/09/2020	Various	18,291.000	333,242	X X X		
679580100	OLD DOMINION FREIGHT LINE ORD		06/09/2020	Various	3,670.000	572,196	X X X		
680223104	OLD REPUBLIC INTERNATIONAL ORD		06/01/2020	Various	79,810.000	1,310,125	X X X		
681919106	OMNICOM GROUP ORD		06/01/2020	Various	14,620.000	814,712	X X X		
681936100	OMEGA HEALTHCARE REIT ORD		05/21/2020	Various	6,380.000	211,680	X X X		
682680103	ONEOK ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,225.000	94,049	X X X		
68268W103	ONEMAIN HOLDINGS ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,420.000	29,170	X X X		
68902V107	OTIS WORLDWIDE ORD		04/03/2020	Various	4,505.000	315,357	X X X		
69007J106	OUTFRONT MEDIA ORD		05/21/2020	INSTINET	1,960.000	29,152	X X X		
693475105	PNC FINANCIAL SERVICES GROUP ORD		04/13/2020	Various	1,738.000	174,195	X X X		
69351T106	PPL ORD		05/21/2020	Various	117,275.000	3,104,143	X X X		
693718108	PACCAR ORD		04/20/2020	MORGAN STANLEY CO	667.000	44,824	X X X		
695156109	PACKAGING CORP OF AMERICA ORD		05/21/2020	Various	1,915.000	182,400	X X X		
695263103	PACW PACWEST BANCORP ORD		04/27/2020	JP MORGAN SECURITIES LLC	6,660.000	198,282	X X X		
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,680.000	129,985	X X X		
713448108	PEPSICO ORD		06/01/2020	Various	10,490.000	1,423,652	X X X		
717081103	PFIZER ORD		04/27/2020	Various	40,290.000	1,447,716	X X X		
718172109	PHILIP MORRIS INTERNATIONAL ORD		05/11/2020	Various	6,268.000	470,077	X X X		
718546104	PHILLIPS 66 ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	150.000	15,702	X X X		
723787107	PIONEER NATURAL RESOURCE ORD		05/18/2020	Various	17,493.000	1,203,714	X X X		
731068102	POLARIS INDUSTRIES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	290.000	27,552	X X X		
74144T108	T ROWE PRICE GROUP ORD		04/27/2020	Various	5,435.000	575,877	X X X		
74251V102	PRINCIPAL FINANCIAL GROUP ORD		04/27/2020	Various	3,630.000	181,027	X X X		
742718109	PROCTER & GAMBLE ORD		06/01/2020	Various	50,523.000	5,782,947	X X X		
743315103	PROGRESSIVE ORD		05/18/2020	Various	11,503.000	869,315	X X X		
74340W103	PROLOGIS REIT		06/09/2020	Various	41,934.125	3,691,818	X X X		
744320102	PRUDENTIAL FINANCIAL ORD		05/11/2020	Various	7,640.000	515,193	X X X		
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/06/2020	Various	30,228.000	1,501,511	X X X		
74460D109	PUBLIC STORAGE REIT ORD		03/09/2020	UBS SECURITIES LLC	315.000	70,923	X X X		
745867101	PULTEGROUP ORD		03/09/2020	UBS SECURITIES LLC	1,090.000	42,546	X X X		
74736K101	QORVO ORD		03/09/2020	UBS SECURITIES LLC	430.000	39,217	X X X		
74834L100	QUEST DIAGNOSTICS ORD		03/23/2020	Various	2,440.000	243,018	X X X		
754730109	RAYMOND JAMES ORD		04/22/2020	Various	13,830.000	988,591	X X X		
755111507	RAYTHEON ORD		03/09/2020	Various	610.000	111,969	X X X		

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## SCHEDULE D - PART 3

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
75513E101	RAYTHEON TECHNOLOGIES ORD		05/21/2020	Various	34,468.410	2,385,867	X X X		
756109104	REALTY INCOME REIT ORD		06/01/2020	Various	8,815.000	515,060	X X X		
75886F107	REGENERON PHARMACEUTICALS ORD		05/18/2020	Various	1,194.000	627,289	X X X		
7591EP100	REGIONS FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	8,515.000	138,350	X X X		
759509102	RELIANCE STEEL ORD		05/21/2020	INSTINET	555.000	50,858	X X X		
760759100	REPUBLIC SERVICES ORD		03/09/2020	UBS SECURITIES LLC	1,855.000	171,652	X X X		
780287108	ROYAL GOLD ORD		04/27/2020	Various	3,480.000	331,621	X X X		
78573M104	SABRE ORD		03/09/2020	UBS SECURITIES LLC	8,475.000	76,816	X X X		
80105N105	SANOFI ADR REP 1 1/2 ORD	C	04/08/2020	Not Available	42,250.000	1,973,813	X X X		
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD		04/13/2020	Various	5,355.000	79,211	X X X		
806857108	SCHLUMBERGER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	890.000	34,413	X X X		
808513105	CHARLES SCHWAB ORD		04/16/2020	Various	27,800.000	1,006,419	X X X		
816851109	SEMPRA ENERGY ORD		06/01/2020	Various	14,495.000	1,833,177	X X X		
826197501	SIEMENS ADR	C	04/08/2020	Not Available	10,800.000	493,134	X X X		
829226109	SINCLAIR BROADCAST GROUP CL A ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,570.000	47,102	X X X		
83088M102	SKYWORKS SOLUTIONS ORD		05/11/2020	Bank of America Securities	1,355.000	149,609	X X X		
832696405	JM SMUCKER ORD		04/20/2020	MORGAN STANLEY CO	325.000	39,527	X X X		
833034101	SNAP ON ORD		02/07/2020	Various	500.000	79,855	X X X		
835495102	SONOCO PRODUCTS ORD		04/20/2020	MORGAN STANLEY CO	369.000	17,492	X X X		
842587107	SOUTHERN ORD		06/01/2020	Various	16,895.000	998,273	X X X		
84860W300	SPIRIT REALTY CAPITAL REIT ORD		05/21/2020	Various	6,215.000	202,018	X X X		
854502101	STANLEY BLACK AND DECKER ORD		05/21/2020	Various	5,425.000	734,352	X X X		
858119100	STEEL DYNAMICS ORD		05/21/2020	INSTINET	5,235.000	130,512	X X X		
862121100	STORE CAPITAL ORD		03/09/2020	UBS SECURITIES LLC	3,990.000	119,433	X X X		
866674104	SUN COMMUNITIES REIT ORD		06/01/2020	Various	10,515.000	1,433,487	X X X		
87165B103	SYNCHRONY FINANCIAL ORD		03/23/2020	JP MORGAN SECURITIES LLC	5,355.000	70,411	X X X		
872307103	TCF FINANCIAL ORD		01/16/2020	Not Available	550.000	25,096	X X X		
87240R107	TFS FINANCIAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,405.000	27,699	X X X		
872590104	T MOBILE US ORD		05/18/2020	Various	3,530.000	316,146	X X X		
876030107	TAPESTRY ORD		02/07/2020	Not Available	4,805.000	135,097	X X X		
87612E106	TARGET ORD		06/01/2020	Various	10,596.000	1,202,692	X X X		
87612G101	TARGA RESOURCES ORD		05/11/2020	Bank of America Securities	2,425.000	32,453	X X X		
879360105	TELEDYNE TECH ORD		04/13/2020	JP MORGAN SECURITIES LLC	38.000	12,125	X X X		
879433829	TELEPHONE AND DATA SYSTEMS ORD		05/21/2020	Various	6,045.000	125,183	X X X		
883556102	THERMO FISHER SCIENTIFIC ORD		05/11/2020	Various	2,888.000	928,670	X X X		
88579Y101	3M ORD		04/27/2020	JP MORGAN SECURITIES LLC	3,060.000	470,177	X X X		
886547108	TIFFANY ORD		06/01/2020	Various	12,149.000	1,555,289	X X X		
893641100	TRANSDIGM GROUP ORD		04/13/2020	JP MORGAN SECURITIES LLC	220.000	68,993	X X X		
89417E109	TRAVELERS COMPANIES ORD		04/08/2020	MORGAN STANLEY CO	450.000	46,671	X X X		
896522109	TRINITY INDUSTRIES ORD		03/09/2020	UBS SECURITIES LLC	1,565.000	27,136	X X X		
89832Q109	TRUIST FINANCIAL ORD		05/11/2020	Various	20,640.000	1,132,094	X X X		
90214J101	2U ORD		03/09/2020	UBS SECURITIES LLC	545.000	14,615	X X X		
902494103	TYSON FOODS CL A ORD		05/21/2020	Various	6,496.000	420,745	X X X		
902653104	UDR REIT ORD		03/09/2020	UBS SECURITIES LLC	3,520.000	162,404	X X X		
902681105	UGI ORD		05/21/2020	INSTINET	5,530.000	174,045	X X X		
902973304	US BANCORP ORD		05/11/2020	Various	24,125.000	856,276	X X X		
90353T100	UBER TECHNOLOGIES ORD		05/04/2020	Various	10,180.000	328,354	X X X		
904214103	UMPQUA HOLDINGS ORD		05/11/2020	Various	41,025.000	452,352	X X X		
904784709	UNILEVER ADR REP 1 ORD	C	04/29/2020	Not Available	30,100.000	1,536,068	X X X		
907818108	UNION PACIFIC ORD		03/19/2020	Various	3,069.000	379,449	X X X		
913017109	UNITED TECHNOLOGIES ORD		02/07/2020	Various	2,785.000	434,828	X X X		
91324P102	UNITEDHEALTH GRP ORD		04/08/2020	Various	7,600.000	1,774,259	X X X		
91529Y106	UNUM ORD		03/23/2020	JP MORGAN SECURITIES LLC	7,935.000	83,513	X X X		
91879Q109	VAIL RESORTS ORD		02/07/2020	JP MORGAN SECURITIES LLC	550.000	129,711	X X X		
92276F100	VENTAS REIT ORD		05/21/2020	Various	5,915.000	199,413	X X X		

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
92339V100	VEREIT ORD		03/09/2020	Various	20,310.000	181,804	X X X		
92343V104	VERIZON COMMUNICATIONS ORD		05/11/2020	Various	32,060.000	1,802,305	X X X		
92556H206	VIACOMCBS CL B ORD		05/21/2020	Not Available	27,565.000	518,596	X X X		
928254101	VIRTU FINANCIAL CL A ORD		05/11/2020	Various	9,229.000	194,122	X X X		
92826C839	VISA CL A ORD		04/27/2020	Various	11,461.000	1,964,626	X X X		
929042109	VORNADO REALTY REIT ORD		05/21/2020	INSTINET	1,040.000	38,334	X X X		
92936U109	W P CAREY REIT ORD		05/21/2020	INSTINET	1,885.000	117,093	X X X		
92939U106	WEC ENERGY GROUP ORD		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	297.000	27,111	X X X		
931142103	WALMART ORD		06/01/2020	Various	20,476.000	2,537,104	X X X		
931427108	WALGREEN BOOTS ALLIANCE ORD		05/11/2020	Various	7,720.000	343,719	X X X		
94106L109	WASTE MANAGEMENT ORD		05/21/2020	Various	3,355.000	372,907	X X X		
942622200	WATSCO ORD		06/01/2020	Various	13,155.000	2,242,510	X X X		
949746101	WELLS FARGO ORD		04/27/2020	Various	65,090.000	1,943,102	X X X		
95040Q104	WELLTOWER ORD		06/01/2020	Not Available	9,345.000	469,501	X X X		
955306105	WEST PHARM SVC ORD		06/09/2020	Various	927.000	182,316	X X X		
958102105	WESTERN DIGITAL ORD		04/27/2020	JP MORGAN SECURITIES LLC	2,580.000	111,179	X X X		
959802109	WESTERN UNION ORD		05/21/2020	Various	90,525.000	1,856,816	X X X		
96145D105	WESTROCK ORD		04/27/2020	Various	12,830.000	408,205	X X X		
963320106	WHIRLPOOL ORD		04/27/2020	Various	450.000	55,117	X X X		
969457100	WILLIAMS ORD		05/18/2020	Various	41,355.000	704,192	X X X		
969904101	WILLIAMS SONOMA ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,280.000	97,184	X X X		
980745103	WOODWARD ORD		04/13/2020	JP MORGAN SECURITIES LLC	776.000	48,207	X X X		
98212B103	WPX ENERGY ORD		05/11/2020	Bank of America Securities	4,375.000	25,692	X X X		
98310W108	WYNDHAM DESTINATIONS ORD		03/09/2020	Not Available	1,595.000	67,622	X X X		
983793100	XPO LOGISTICS ORD		04/20/2020	MORGAN STANLEY CO	364.000	21,360	X X X		
98389B100	XCEL ENERGY ORD		06/01/2020	Various	24,390.000	1,575,004	X X X		
98421M106	XEROX HOLDINGS ORD		06/01/2020	Various	43,555.000	780,545	X X X		
98954M101	ZILLOW GROUP CL A ORD		06/01/2020	Various	1,495.000	79,242	X X X		
98954M200	ZILLOW GROUP CL C ORD		06/09/2020	Various	9,368.000	516,746	X X X		
98956P102	ZIMMER BIOMET HOLDINGS ORD		05/11/2020	Various	3,525.000	427,388	X X X		
98986T108	ZYNGA CL A ORD		05/18/2020	Various	24,670.000	185,934	X X X		
G0177J108	ALLERGAN ORD	C	04/13/2020	JP MORGAN SECURITIES LLC	1,007.000	185,119	X X X		
G02602103	AMDOCS ORD		03/09/2020	Not Available	720.000	45,696	X X X		
G0692U109	AXIS CAPITAL HOLDINGS ORD	C	05/11/2020	Various	810.000	34,637	X X X		
G16962105	BUNGE ORD		05/21/2020	Various	9,315.000	394,025	X X X		
G29183103	EATON ORD	C	05/21/2020	Various	15,910.000	1,284,109	X X X		
G3223R108	EVEREST RE GROUP ORD	C	01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	235.000	65,187	X X X		
G4474Y214	JANUS HENDERSON GROUP ORD	C	04/27/2020	Not Available	26,640.000	467,670	X X X		
G46188101	HORIZON THERAPEUTICS PUBLIC ORD	C	06/09/2020	Not Available	7,794.000	349,990	X X X		
G47567105	IHS MARKIT ORD	C	04/06/2020	CITIGROUP GLOBAL MARKETS INC.	745.000	48,032	X X X		
G47791101	INGERSOLL RAND ORD		02/07/2020	JP MORGAN SECURITIES LLC	285.000	40,426	X X X		
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	C	03/09/2020	UBS SECURITIES LLC	6,375.000	37,048	X X X		
G491BT108	INVESCO ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,340.000	42,643	X X X		
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/21/2020	Various	39,840.000	1,222,244	X X X		
G5494J103	LINDE ORD	C	05/11/2020	Various	3,398.000	664,536	X X X		
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	05/18/2020	Various	7,301.000	183,224	X X X		
G5960L103	MEDTRONIC ORD	C	05/18/2020	UBS SECURITIES LLC	16,266.000	1,568,024	X X X		
G8473T100	STERIS ORD	C	05/11/2020	Various	1,105.000	167,814	X X X		
G8994E103	TRANE TECHNOLOGIES ORD	C	05/21/2020	Various	4,020.000	332,980	X X X		
G96629103	WILLIS TOWERS WATSON ORD	C	05/11/2020	Not Available	2,550.000	513,824	X X X		
H01301128	ALCON ORD	C	03/17/2020	Various	7,040.000	380,661	X X X		
H1467J104	CHUBB ORD	C	03/09/2020	Various	3,935.000	623,061	X X X		
H2906T109	GARMIN ORD	C	05/21/2020	Various	12,055.000	1,022,511	X X X		
L0223L101	ARDAGH GROUP CL A ORD	C	06/01/2020	Bank of America Securities	4,685.000	58,373	X X X		
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	C	05/21/2020	Various	27,315.000	1,635,823	X X X		

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## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
N6596X109 ..	NXP SEMICONDUCTORS ORD .....	.. C ..	.. 04/15/2020 ..	Not Available .....	..... 1,820.000	..... 135,822	..... X X X	.....	.....
N72482123 ..	QIAGEN ORD .....	.. C ..	.. 04/27/2020 ..	Various .....	..... 2,625.000	..... 109,038	..... X X X	.....	.....
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded .....					..... X X X	..... 248,099,481	..... X X X	.....	..... X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>									
21037X100 ..	CONSTELLATION SOFTWARE ORD .....		.. 01/01/2020 ..	Unknown .....		..... 51,476	..... X X X	.....	U .....
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other .....					..... X X X	..... 51,476	..... X X X	.....	..... X X X
9799997 Subtotal - Common Stocks - Part 3 .....					..... X X X	..... 248,150,957	..... X X X	.....	..... X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....					..... X X X	..... X X X	..... X X X	..... X X X	..... X X X
9799999 Subtotal - Common Stocks .....					..... X X X	..... 248,150,957	..... X X X	.....	..... X X X
9899999 Subtotal - Preferred and Common Stocks .....					..... X X X	..... 250,614,989	..... X X X	.....	..... X X X
9999999 Total - Bonds, Preferred and Common Stocks .....					..... X X X	..... 333,515,233	..... X X X	..... 240,046	..... X X X

# SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	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					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/ Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol																
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.																							
<b>Bonds - U.S. States, Territories and Possessions</b>																																					
574193EG9	MARYLAND ST		03/11/2020	Call @ 100.00	X X X	250,000	250,000	247,048	249,546				454		454	250,000				3,750	03/15/2026	1FE															
97705LWK9	WISCONSIN ST		04/28/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000							1,000,000				24,500	05/01/2023	1FE															
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions																			X X X	1,250,000	1,250,000	1,247,048	1,249,546				454		454	1,250,000				28,250	X X X	X X X
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																																					
015032HV0	ALEXANDRIA LA		06/01/2020	Maturity @ 100.00	X X X	375,000	375,000	375,000	375,000							375,000				4,346	06/01/2020	1FE															
035339U32	ANKENY IOWA		06/04/2020	Call @ 100.00	X X X	250,000	250,000	250,000	250,000							250,000				3,917	06/01/2025	1FE															
231871HB3	CUSTER S D SCH DIST NO 16-1		01/01/2020	Call @ 100.00	X X X	200,000	200,000	200,000	200,000							200,000				20,625	01/01/2024	1FE															
246199FY4	DELAWARE OHIO CITY SCH DIST		01/08/2020	Unknown	X X X	713,706	700,000	730,532	713,778		(72)		(72)			713,706				3,597	12/01/2028	1FE															
311315TU9	FARMINGTON MINN INDPT SCH DIST NO 192		02/01/2020	Maturity @ 100.00	X X X	690,000	690,000	690,000	690,000							690,000				9,488	02/01/2020	Z															
442331SS4	HOUSTON TEX		02/26/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,043,278	1,001,185		(1,185)		(1,185)			1,000,000				26,805	03/01/2024	1FE															
613579XQ9	MONTGOMERY CNTY PA		02/26/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000							1,000,000				25,250	09/01/2025	1FE															
64966KLZ4	NEW YORK N Y		06/01/2020	Maturity @ 100.00	X X X	5,000	5,000	5,000	5,000							5,000				125	06/01/2020	1FE															
874091CJ8	TALAWANDA OHIO CITY SCH DIST		01/03/2020	Call @ 100.00	X X X	260,000	260,000	265,225	260,105		(105)		(105)			260,000				5,000	12/01/2022	1FE															
920307AR6	VALPARAISO IND REDEV DIST		01/27/2020	Call @ 100.00	X X X	260,000	260,000	265,225	260,105		(105)		(105)			260,000				5,633	01/15/2025	1FE															
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions																			X X X	4,493,706	4,480,000	4,559,035	4,495,068				(1,362)		(1,362)	4,493,706				104,786	X X X	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																																					
045142CD6	ASHWAUBENON WIS CMNTY DEV AUTH LEASE REV		06/01/2020	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000							1,000,000				14,000	06/01/2020	Z															
051735DX3	AURORA IND SCH BLDG CORP		01/15/2020	Maturity @ 100.00	X X X	335,000	335,000	344,682	335,194		(194)		(194)			335,000				6,281	01/15/2020	1FE															
236572EB5	DANVILLE IND MULTI-SCH BLDG CORP		01/15/2020	Maturity @ 100.00	X X X	400,000	400,000	400,000	400,000							400,000				10,500	01/15/2020	1FE															
30711XEP5	CAS 2017-C01 1M2 - CMO		06/25/2020	Paydown	X X X	91,923	91,923	99,135	97,589		(5,666)		(5,666)			91,923				1,911	07/25/2029	1															
30711XUX0	CAS 2017-C07 1M2 - CMO		06/25/2020	Paydown	X X X	519,827	519,827	526,277	525,580		(5,753)		(5,753)			519,827				8,788	05/25/2030	1															
3130A82M4	FEDERAL HOME LOAN BANKS		02/05/2020	Call @ 100.00	X X X	800,000	800,000	800,000	800,000							800,000				4,464	05/18/2026	1															
31335BQL3	FH G61359 - RMBS		06/01/2020	Paydown	X X X	118,697	118,697	118,400	118,416		281		281			118,697				933	03/01/2048	1															
3133ECE59	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/30/2020	Maturity @ 100.00	X X X	1,400,000	1,400,000	1,400,000	1,400,000							1,400,000				9,940	01/30/2020	1															
3133EF4A2	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/07/2020	Call @ 100.00	X X X	750,000	750,000	750,000	750,000							750,000				3,240	04/19/2022	1															
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		06/01/2020	Paydown	X X X	136,961	136,961	137,646	137,404		(443)		(443)			136,961				962	06/25/2046	1															
3138ERYX2	FN AL9725 - RMBS		06/01/2020	Paydown	X X X	148,752	148,752	148,125	148,131		621		621			148,752				1,143	01/01/2047	1															
3138WHNF5	FN AS7589 - RMBS		06/01/2020	Paydown	X X X	381,018	381,018	383,697	383,572		(2,554)		(2,554)			381,018				2,914	07/01/2046	1															
3140J76B6	FN BM3565 - RMBS		06/01/2020	Paydown	X X X	127,279	127,279	123,486	123,553		3,726		3,726			127,279				860	10/01/2047	1															
3140J86V0	FN BM4483 - RMBS		06/01/2020	Paydown	X X X	71,051	71,051	73,271	73,121		(2,071)		(2,071)			71,051				657	09/01/2048	1															
3140J9ME8	FN BM4856 - RMBS		06/01/2020	Paydown	X X X	142,843	142,843	147,262	147,167		(4,324)		(4,324)			142,843				1,308	04/01/2047	1															
3140Q94H3	FN CA2623 - RMBS		06/01/2020	Paydown	X X X	373,210	373,210	381,140	379,725		(6,515)		(6,515)			373,210				3,499	11/01/2048	1															
33803TCP9	FISHERS IND REDEV AUTH LEASE RENT REV		01/15/2020	Call @ 100.00	X X X	50,000	50,000	49,842	49,881		7		7			50,000				7,845	07/15/2020	1FE															
348761DK0	FORT SMITH ARK SALES & USE TAX		03/30/2020	Call @ 100.00	X X X	350,000	350,000	350,000	350,000							350,000				190	05/01/2025	1FE															
44442ABE0	HUGHES CNTY S D		03/24/2020	Call @ 100.00	X X X	750,000	750,000	750,000	750,000							750,000				3,101	12/01/2026	1FE															
4546247G6	INDIANA BD BK REV		01/15/2020	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000							750,000				8,734	01/15/2020	1FE															
472737FF7	JEFFERSON CNTY COLO SCH DIST NO R-1 CTFS		06/15/2020	Maturity @ 100.00	X X X	600,000	600,000	600,000	600,000							600,000				6,750	06/15/2020	1FE															
48542KQ69	KANSAS ST DEV FIN AUTH REV		02/28/2020	Call @ 100.00	X X X	250,000	250,000	247,643	248,254		57		57			250,000				3,075	11/01/2024	1FE															
553543DS5	MSD WARREN TWP IND VISION 2005 SCH BLDG		01/10/2020	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000							750,000				7,425	01/10/2020	1FE															
57420PGL4	MARYLAND ST ECONOMIC DEV CORP LEASE REV		06/01/2020	Maturity @ 100.00	X X X	750,000	750,000	758,618	750,507		(507)		(507)			750,000				8,438	06/01/2020	1FE															
658207PP4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		01/01/2020	Maturity @ 100.00	X X X	790,000	790,000	790,000	790,000							790,000				11,352	01/01/2020	1FE															
665250BT2	NORTHERN ILL MUN PWR AGY PWR PROJ REV		01/01/2020	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,023,829	1,000,000							1,000,000				30,940	01/01/2020	1FE															
67756A2M3	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2020	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000							500,000				8,873	01/01/2020	1FE															
704668DE9	PEACHTREE CITY GA WTR & SEW AUTH SWR SYS		03/01/2020	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000							750,000				7,425	03/01/2020	1FE															
756872GJ0	RED RIV ED FIN CORP TEX ED REV		03/11/2020	Call @ 100.00	X X X	250,000	250,000	254,047	250,409		(409)		(409)			250,000				6,250	03/15/2026	1FE															
79560CAE9	SALT LAKE CITY UTAH REDEV AGY TAX INCREM		04/01/2020	Maturity @ 100.00	X X X	1,835,000	1,835,000	1,847,834	1,835,685		(685)		(685)			1,835,000				34,425	04/01/2020	1FE															
837549MF8	SOUTH DAKOTA ECONOMIC DEV FIN AUTH ECONO		04/01/2020	Maturity @ 100.00	X X X	405,000	405,000	405,000	405,000							405,000				6,328	04/01/2020	1FE															
83755LYA8	SOUTH DAKOTA ST BLDG AUTH REV		06/01/2020	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000							500,000				5,810	06/01/2020	1FE															

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol		
914716VD4 927781TJ3	UNIVERSITY N C CHARLOTTE REV VIRGINIA COLLEGE BUILDING AUTHORITY		03/27/2020 01/29/2020	Call @ 100.00 Call @ 100.00	X X X X X X	1,655,000 1,000,000	1,655,000 1,000,000	1,655,000 1,012,541	1,655,000 1,000,163						1,655,000 1,000,000				39,985 24,375	04/01/2021 02/01/2022	1FE 1FE		
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	18,981,561	18,981,561	19,077,475	19,004,352		(24,591)		(24,591)		18,979,761		1,800	1,800	292,721	X X X	X X X		
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																							
00163EBS0 00206RAX0 02376RAC6 02378MAA9	ALM 6RRR A2 - CDO AT&T INC AMERICAN AIRLINES GROUP INC AAL 2019-1 A - ABS	D	03/06/2020 06/24/2020 03/06/2020 06/02/2020	Paydown Call @ 100.00 MORGAN STANLEY CO BAIRD (ROBERT W.) & CO. INC.	X X X X X X X X X X X X	275,000 1,035,717 234,600	275,000 1,000,000 255,000	275,000 999,367 255,000	275,000 999,905 255,000						275,000 999,938 255,000				62 (20,400)	62 (20,400)	3,600 63,406 3,506	07/15/2026 05/15/2021 06/01/2022	1FE 2FE 3FE
02378MAA9 038222AH8 038522AK4 040555CR3 05359AA1	AAL 191 A - ABS APPLIED MATERIALS INC ARAMARK ARIZONA PUBLIC SERVICE CO AVMT 2018-AVM A - CMBS		02/15/2020 06/24/2020 01/10/2020 01/15/2020 06/12/2020	Paydown Call @ 100.00 Call @ 102.56 Maturity @ 100.00 JP MORGAN SECS INC., - FIXED INCOME	X X X X X X X X X X X X X X X	388,721 8,622 164,101 450,000	551,378 8,622 160,000 450,000	551,378 8,622 159,968 452,885	551,378 8,622 159,978 450,000						551,378 8,622 159,978 450,000		(162,656)	(162,656)		151 26,940 4,100 4,950	08/15/2033 08/15/2033 10/10/2020 01/15/2024 01/15/2020	2FE 1FE 3FE 1FE	
05583JAG7 05605AA7 05606FAL7 05608FA9 12481XAS9 12553HAA6 12591KAD7 12653VAA4	BPCE SA BX 19XL A - CMBS BX 19OC11 D - CMBS MORGAN STANLEY CO BX 2019-CALM A - CMBS CBAM 186R B1R - CDO CIM 2017-7 A - CMO/RMBS COMM 13CR12 A3 - CMBS CSCM 2019-ICEA 4 - CMBS	C	01/24/2020 06/15/2020 06/12/2020 06/15/2020 06/05/2020 06/01/2020 03/01/2020 06/15/2020	HSBC SECURITIES INC. Various MORGAN STANLEY CO Bank of America Securities Bank of America Securities Paydown Paydown CREDIT SUISSE SECURITIES (USA)	X X X X X X	500,494 250,115 476,548 128,477 1,429,105 1,586,160 360,473 23,983	480,000 250,000 481,000 140,000 1,462,000 1,600,000 360,473 23,983	494,612 248,505 481,000 142,384 1,461,726 1,600,000 359,869 24,271	492,050 248,505 481,000 142,381 1,461,695 1,600,000 359,861 24,159		(540) 11	(540) 11	(540) 11		491,510 248,516 481,000 142,336 1,458,100 1,600,000 360,473		8,984 1,599 (4,452) (13,859) (28,995) (13,840)	8,984 1,599 (4,452) (13,859) (28,995) (13,840)	10,884 231 4,904 3,045 15,280 30,849 3,068 146	07/09/2040 01/14/2025 10/15/2036 12/09/2041 11/15/2032 01/15/2031 04/25/2057 10/15/2046	1FE 1FE 1FE 2FE 1FE 1FE 1FE		
12667GL84 12669WAE6 14042RNNW7 142339AJ9	CWALT 2005-27 1A2 - CMO/RMBS CWL 2007-8 2A3 - RMBS CAPITAL ONE NA CARLISLE COMPANIES INC		06/01/2020 06/25/2020 01/24/2020 06/02/2020	Paydown Paydown WELLS FARGO SECURITIES BNY/SUNTRUST CAPITAL MARKETS	X X X X X X X X X X X X	86,889 402,392 251,108	86,889 402,392 250,000	86,454 398,368 249,885	85,648 388,072 249,897	631 10,603	609 3,717 3	1,241 14,320 3		86,889 402,392 249,900				774 1,975 2,120	08/25/2035 12/25/2033 09/06/2022	5FE 5FE 2FE			
23245PAA9 268648AQ3 3137G0EW5	CWALT 2006-OA22 A1 - CMO/RMBS EMC CORP STACR 15DNA1 M3 - CDO/CMO		06/25/2020 06/01/2020 03/06/2020	Paydown Various NOMURA SECURITIES INTL INC	X X X X X X X X X	295,725 1,002,084	295,725 1,000,000	276,503 1,001,013	274,769 988,110	1,254	19,702 5,116	33 20,956 5,116		113,602 295,725 993,227		(856)	(856)		835 1,268 9,063	03/01/2030 02/25/2047 06/01/2020	2FE 5FE 3FE		
3137G0HJ1 38141GWZ3 38141GXD1 40436KAC9 410345AJ1 432833AE1 432833AF8	STACR 2015-HQA2 M3 - CMO GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC HLM 6-2015 A1R - CDO HANESBRANDS INC HILTON DOMESTIC OPERATING COMPANY INC HILTON DOMESTIC OPERATING COMPANY INC	C	06/25/2020 06/08/2020 06/08/2020 05/05/2020 06/03/2020 01/01/2020	Paydown Bank of America Securities PERSHING LLC Paydown WELLS FARGO SECURITIES Adjustment	X X X X X X X X X X X X X X X X X X	1,160,500 202,730 1,191,171 775,081 3,394 205,040 (2,200,000)	1,100,000 202,730 1,035,000 775,000 3,394 200,000 (2,200,000)	1,208,324 237,273 1,035,000 775,000 3,385 193,546 (2,200,000)	1,183,452 229,783 1,035,000 775,000 3,377 194,766 (2,200,000)		(3,430) (27,054)	(3,430) (27,054)	(3,430) (27,054)	1,180,022 202,730 1,035,000 775,000 3,394 195,227 (2,200,000)		(19,522)	(19,522)		11,482 6,056 26,589 12,533 48 5,139 (42,602)	10/25/2027 05/25/2028 05/01/2029 05/15/2026 10/28/2027 05/15/2024 01/15/2030	1FE 1FE 1FE 1FE 1FE 3FE		
478366AU1 552953CC3 59981HAA9 62481WAA5 63946BAE0 67108FAQ9	JOHNSON CONTROLS INC MGM RESORTS INTERNATIONAL MCMLT 2017-1 A1 - CMO/RMBS MP8 VIII AR - CDO NBCUNIVERSAL MEDIA LLC OZLMF 4R A2R - CDO	C	03/30/2020 06/03/2020 06/01/2020 06/05/2020 03/06/2020 06/05/2020	Maturity @ 100.00 PERSHING LLC Paydown Various Call @ 100.00 DEUTSCHE BANK SECURITIES, INC.	X X X X X X X X X X X X X X X X X X	1,000,000 212,079 361,430 1,096,545 7,138,257	1,000,000 205,000 361,430 1,110,000 6,900,000	1,066,601 209,982 355,352 1,110,000 7,113,279	1,002,657 208,775 356,143 1,110,000		(2,657) (464) 5,287	(2,657) (464) 5,287		1,000,000 208,311 361,430 1,110,000 7,088,963					25,000 8,883 2,884 17,753 (188,963)	03/30/2020 03/15/2023 11/25/2058 10/28/2027 04/01/2021	3 3FE 1FE 1FE 1FE		
67110HAW8 77341DAE7	OZLM 14R A2R - CDO ROCKT 2017-3 B - CDO	C	06/05/2020 06/05/2020	CREDIT SUISSE SECURITIES (USA) JP MORGAN SECS INC., - FIXED INCOME	X X X X X X	717,134 1,005,192	740,000 1,035,000	740,740 1,035,000	739,010 1,035,000		(923)	(923)		738,088 1,035,000		(20,954)	(20,954)		16,220 23,643	10/22/2030 01/15/2029	1FE 1FE		
78012KC62 86359JAA7 87241EAC9	ROYAL BANK OF CANADA SASC 2006-OPT1 A1 - RMBS TCW 191 A - CDO	C	03/02/2020 06/25/2020 02/18/2020	Maturity @ 100.00 Paydown CORPORATE REORGANIZATIONS	X X X X X X X X X	1,457,025 1,060,000 42,091	1,500,000 1,060,000 42,091	1,478,250 1,059,237 41,328	1,476,648 1,059,958 41,418	(812) 42 673	(812) 42 673			1,475,836 1,060,000 42,091		(18,811)	(18,811)		30,933 11,263 183	10/21/2030 03/02/2020 04/25/2036	1FE 1FE 1FE		
89169EAA7 89175JAA8 89175VAA1 903442AA9	TPMT 175 A1 - CMO/RMBS TPMT 176 A1 - CMO/RMBS TPMT 182 A1 - RMBS US 2018-USDC A - CMBS		06/25/2020 06/01/2020 06/01/2020 06/12/2020	Paydown Paydown Paydown CITIGROUP GLOBAL MARKETS INC.	X X X X X X X X X X X X	259,583 62,511 143,300	259,583 62,511 143,300	258,143 62,511 145,521	256,064 62,821 145,477	3,519 (311) (2,176)	3,519 (311) (2,176)			259,583 62,511 143,300				1,455 489 1,245	02/26/2057 10/25/2057 03/25/2058	1FE 1FE 1FE			
					X X X	552,910	500,000	514,983	510,467		(520)		(520)		509,947		42,963	42,963	11,120	05/14/2038	1FE		

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## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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					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	22 NAIC Designation and Admini- strative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
90932NAA1	UNITED AIRLINES CLASS B PASS		06/02/2020	Various	X X X	391,878	551,299	551,299	551,299						551,299		(159,421)	(159,421)	18,824	09/01/2027	2FE	
913017DB2	THROUGH CER		05/05/2020	Call @ 100.00	X X X	1,173,806	1,064,000	1,063,904	1,063,955						1,063,960		40	40	19,418	08/16/2023	2FE	
925524BG4	VIACOM INC (NEW)		05/13/2020	Call @ 100.00	X X X	1,032,470	1,000,000	994,041	997,659	4					998,404		1,596	1,596	64,595	03/01/2021	2FE	
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS		06/01/2020	Paydown	X X X	244,224	244,224	237,813	238,010		6,214				244,224				2,056	06/25/2046	4FE	
95709TAD2	WESTAR ENERGY, INC.		05/06/2020	Call @ 100.00	X X X	756,343	750,000	815,085	762,143		(8,110)				754,033		(4,033)	(4,033)	37,793	07/15/2020	1FE	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	36,251,634	36,052,023	36,531,773	33,385,733		12,489				36,305,050		(484,474)	(484,474)	942,014		X X X	
<b>Bonds - Hybrid Securities</b>																						
38144GAC5	GOLDMAN SACHS GROUP INC		06/08/2020	MORGAN STANLEY CO	X X X	526,010	575,000	575,000	575,000						575,000		(48,990)	(48,990)	9,277	12/29/2049	3FE	
4899999 Subtotal - Bonds - Hybrid Securities					X X X	526,010	575,000	575,000	575,000						575,000		(48,990)	(48,990)	9,277		X X X	
8399997 Subtotal - Bonds - Part 4					X X X	61,502,912	61,338,585	61,990,331	58,134,700		12,489		(62,025)			61,603,517		(531,663)	(531,663)	1,377,048		X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X		X X X		X X X		X X X		X X X	X X X	X X X	X X X		X X X
8399999 Subtotal - Bonds					X X X	61,502,912	61,338,585	61,990,331	58,134,700		12,489		(62,025)			61,603,517		(531,663)	(531,663)	1,377,048		X X X
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																						
42550U208	HENKEL AND ADR	C	05/22/2020	Not Available		2,005,486		2,179,997	924,006		(23,041)				2,179,997		(174,511)	(174,511)			X X X	
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					X X X	2,005,486	X X X	2,179,997	924,006		(23,041)				2,179,997		(174,511)	(174,511)				X X X
8999997 Subtotal - Preferred Stocks - Part 4					X X X	2,005,486	X X X	2,179,997	924,006		(23,041)				2,179,997		(174,511)	(174,511)				X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X		X X X		X X X		X X X		X X X	X X X	X X X	X X X		X X X
8999999 Subtotal - Preferred Stocks					X X X	2,005,486	X X X	2,179,997	924,006		(23,041)				2,179,997		(174,511)	(174,511)				X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																						
001055102	AFLAC ORD		06/01/2020	Bank of America Securities		2,551,000		94,726	X X X						103,744		(9,017)	(9,017)	868		X X X	
00130H105	THE AES CORPORATION		02/07/2020	JP MORGAN SECURITIES		12,665,000	259,293	252,034	X X X						144,666		114,627	114,627	1,815		X X X	
00206R102	AT&T ORD		02/07/2020	Various		17,205,000	663,030	672,371	X X X						523,337		139,693	139,693	8,947		X X X	
002824100	ABBOTT LABORATORIES ORD		04/02/2020	Various		18,105,000	1,455,784	1,077,380	X X X						1,077,380		378,404	378,404	6,518		X X X	
00287Y109	ABBVIE ORD		05/11/2020	CORPORATE REORGANIZATIONS		0.750	63	66	X X X						66		(3)	(3)			X X X	
00507V109	ACTIVISION BLIZZARD ORD		06/01/2020	Various		12,967,000	857,414	739,901	X X X						739,901		117,512	117,512	2,279		X X X	
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		05/21/2020	INSTINET		1,080,000	43,602	38,853	X X X						38,853		4,749	4,749			X X X	
00846U101	AGILENT TECHNOLOGIES ORD		05/21/2020	Various		9,410,000	762,080	698,739	X X X						698,739		63,341	63,341	908		X X X	
00847X104	AGIOS PHARMACEUTICALS ORD		05/21/2020	INSTINET		2,677,000	133,707	117,080	X X X						117,080		16,626	16,626			X X X	
009158106	AIR PRODUCTS AND CHEMICALS ORD		06/01/2020	Various		6,254,000	1,495,107	1,214,104	X X X						1,214,104		281,003	281,003	6,628		X X X	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		03/09/2020	UBS SECURITIES LLC		1,850,000	277,634	224,021	X X X						224,021		53,613	53,613	1,906		X X X	
02043Q107	ALNYLAM PHARMACEUTICALS ORD		05/11/2020	Various		1,280,000	156,243	136,934	X X X						136,934		19,310	19,310			X X X	
02209S103	ALTRIA GROUP ORD		05/21/2020	INSTINET		26,830,000	1,009,167	1,537,883	X X X						1,537,883		(528,717)	(528,717)	45,074		X X X	
025537101	AMERICAN ELECTRIC POWER ORD		02/07/2020	JP MORGAN SECURITIES		1,925,000	196,226	186,958	X X X						186,958		9,268	9,268	1,348		X X X	
025816109	AMERICAN EXPRESS ORD		05/21/2020	INSTINET		590,000	53,552	77,892	X X X						77,892		(24,339)	(24,339)	254		X X X	
025932104	AMERICAN FINANCIAL GROUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I		5,440,000	601,781	593,677	X X X						593,677		8,104	8,104	2,448		X X X	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		06/01/2020	Various		28,066,000	730,114	660,039	X X X						660,039		70,075	70,075	344		X X X	
03076C106	AMERIPRISE FINANCE ORD		02/07/2020	JP MORGAN SECURITIES		1,270,000	222,722	148,142	X X X						148,142		74,580	74,580			X X X	
031162100	AMGEN ORD		04/27/2020	JP MORGAN SECURITIES		3,675,000	890,901	723,408	X X X						723,408		167,493	167,493	2,176		X X X	
032654105	ANALOG DEVICES ORD		03/09/2020	UBS SECURITIES LLC		2,725,000	269,720	234,835	X X X						234,835		34,884	34,884	1,690		X X X	
036752103	ANTHEM ORD		05/11/2020	Various		1,225,000	330,217	274,804	X X X						274,804		55,413	55,413	513		X X X	
03748R754	APARTMENT INVST MGT CL A REIT ORD		02/07/2020	JP MORGAN SECURITIES		940,000	50,283	46,802	X X X						46,802		3,481	3,481			X X X	
045487105	ASSOCIATED BANCORP ORD		02/07/2020	JP MORGAN SECURITIES		980,000	20,001	20,515	X X X						20,515		(514)	(514)			X X X	
04621X108	ASSURANT ORD		05/21/2020	INSTINET		706,000	71,941	76,652	X X X						76,652		(4,711)	(4,711)			X X X	
046353108	ASTRAZENECA ADR REP 1.5 ORD	C	05/21/2020	Not Available		62,932,000	3,426,692	2,634,764	X X X						2,634,764		791,928	791,928	58,527		X X X	
049560105	ATMOS ENERGY ORD		04/27/2020	JP MORGAN SECURITIES		243,000	25,647	24,915	X X X						24,915		732	732			X X X	

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
052769106	AUTODESK ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,869,000	339,635	X X X	267,022	286,931	(74,160)			(74,160)	267,022		72,612	72,612			X X X	
053484101	AVALONBAY COMMUNITIES REIT ORD		03/09/2020	Various	710,000	144,006	X X X	131,098	148,887	(17,789)			(17,789)	131,098		12,908	12,908		1,079	X X X	
05523R107	BAE SYSTEMS ADR	C	05/21/2020	Not Available	107,593,000	2,667,410	X X X	2,812,251	3,082,898	(420,580)			(420,580)	2,812,251		(144,841)	(144,841)			X X X	
05534B760	BCE ORD	C	04/15/2020	Various	4,420,000	183,295	X X X	189,491	204,867	(15,376)			(15,376)	189,491		(6,196)	(6,196)		4,501	X X X	
05562Z104	BP ADR EACH REPSTNG SIX ORD	C	05/21/2020	Adjustment	115,482,000	2,756,769	X X X	4,902,641	4,024,292	537,294			537,294	4,902,641		(2,145,872)	(2,145,872)		135,584	X X X	
05722G100	BAKER HUGHES CL A ORD		03/19/2020	Various	76,420,000	1,281,934	X X X	1,776,261	1,958,645	(182,384)			(182,384)	1,776,261		(494,327)	(494,327)		9,871	X X X	
060505104	BANK OF AMERICA ORD		02/26/2020	Various	7,070,000	222,075	X X X	214,344	249,005	(34,661)			(34,661)	214,344		7,731	7,731			X X X	
062540109	BANK OF HAWAII ORD		05/21/2020	INSTINET	870,000	53,517	X X X	78,846						78,846		(25,328)	(25,328)		583	X X X	
064058100	BANK OF NEW YORK MELLON ORD		04/27/2020	Various	5,000,000	171,429	X X X	176,989						176,989		(5,559)	(5,559)		682	X X X	
06417N103	BANK OZK ORD		05/11/2020	Not Available	11,100,000	241,392	X X X	183,351						183,351		58,041	58,041		2,997	X X X	
071813109	BAXTER INTERNATIONAL ORD		03/09/2020	UBS SECURITIES LLC	270,000	21,383	X X X	18,633	22,577	(3,945)			(3,945)	18,633		2,750	2,750		119	X X X	
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	05/22/2020	Not Available	180,928,000	2,862,361	X X X	3,018,550	2,431,349	(318,497)			(318,497)	3,018,550		(156,189)	(156,189)		96,148	X X X	
075887109	BECTON DICKINSON ORD		05/11/2020	Bank of America Securities	890,000	233,217	X X X	209,456	242,053	(32,598)			(32,598)	209,456		23,762	23,762		703	X X X	
084670702	BERKSHIRE HATHWAY CL B ORD		04/15/2020	Various	1,080,000	203,809	X X X	244,817		197			197	244,817		(41,008)	(41,008)			X X X	
086516101	BEST BUY ORD		04/27/2020	JP MORGAN SECURITIES LLC	3,075,000	258,225	X X X	204,850	216,866	(52,699)			(52,699)	204,850		53,375	53,375		1,749	X X X	
08862E109	BEYOND MEAT ORD		05/21/2020	Various	921,000	111,055	X X X	98,436						98,436		12,619	12,619			X X X	
090572207	BIO RAD LABORATORIES CL A ORD		05/21/2020	Various	709,000	332,486	X X X	318,583						318,583		13,903	13,903			X X X	
09062X103	BIOGEN ORD		06/01/2020	Various	1,130,000	340,412	X X X	337,431		(17,192)			(17,192)	337,431		2,981	2,981			X X X	
09247X101	BLACKROCK ORD		04/02/2020	UBS SECURITIES LLC	370,000	151,009	X X X	156,190		(29,809)			(29,809)	156,190		(5,181)	(5,181)		1,343	X X X	
093671105	H&R BLOCK ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,790,000	119,617	X X X	121,234	112,469	8,765			8,765	121,234		(1,616)	(1,616)		1,245	X X X	
09609G100	BLUEBIRD BIO ORD		05/21/2020	INSTINET	695,000	44,901	X X X	53,481						53,481		(8,580)	(8,580)			X X X	
101121101	BOSTON PROPERTIES REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	720,000	103,482	X X X	92,882	99,259	(6,377)			(6,377)	92,882		10,600	10,600		706	X X X	
110122108	BRISTOL MYERS SQUIBB ORD		04/27/2020	Various	39,030,000	2,543,368	X X X	1,862,178	2,505,336	(643,157)			(643,157)	1,862,178		681,190	681,190		20,936	X X X	
110448107	BRITISH AMERICAN TOBACCO ADR REP ORD	C	05/21/2020	Not Available	11,177,000	432,869	X X X	374,939						374,939		57,930	57,930		4,339	X X X	
115236101	BROWN & BROWN ORD		06/01/2020	Bank of America Securities	7,078,000	283,267	X X X	265,589						265,589		17,678	17,678		602	X X X	
12503M108	CBOE GLOBAL MARKETS ORD		05/21/2020	Not Available	1,196,000	121,066	X X X	123,473						123,473		(2,406)	(2,406)			X X X	
12504L109	CBRE GROUP CL A ORD		05/21/2020	INSTINET	634,000	25,183	X X X	24,785						24,785		398	398			X X X	
125269100	CF INDUSTRIES HOLDINGS ORD		03/09/2020	Various	1,295,000	43,752	X X X	48,449	61,823	(13,374)			(13,374)	48,449		(4,697)	(4,697)		308	X X X	
12541W209	CH ROBINSON WORLDWIDE ORD		06/01/2020	Various	5,725,000	464,800	X X X	438,681	65,297	892			892	438,681		26,119	26,119		737	X X X	
125523100	CIGNA ORD		03/09/2020	UBS SECURITIES LLC	395,000	71,592	X X X	62,133	80,774	(18,640)			(18,640)	62,133		9,459	9,459		16	X X X	
12572Q105	CME GROUP CL A ORD		05/05/2020	Various	3,195,000	606,782	X X X	551,593	269,968	(55,942)			(55,942)	551,593		55,189	55,189		4,506	X X X	
126117100	CNA FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	4,245,000	199,927	X X X	191,995						191,995		7,932	7,932			X X X	
12626K203	CRH ADR REPSG 1 ORD	C	05/21/2020	Not Available	16,800,000	498,008	X X X	526,952	677,544	(150,592)			(150,592)	526,952		(28,944)	(28,944)		11,522	X X X	
126408103	CSX ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,945,000	138,425	X X X	123,317	140,740	(17,423)			(17,423)	123,317		15,107	15,107		313	X X X	
126650100	CVS HEALTH ORD		04/29/2020	Various	15,035,000	979,407	X X X	847,410	1,116,950	(269,540)			(269,540)	847,410		131,997	131,997		13,433	X X X	
127097103	CABOT OIL & GAS ORD		05/11/2020	Various	4,261,000	81,193	X X X	83,768						83,768		(2,575)	(2,575)			X X X	
133131102	CAMDEN PROPERTY REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	830,000	94,199	X X X	78,391	88,063	(9,672)			(9,672)	78,391		15,808	15,808		664	X X X	
134429109	CAMPBELL SOUP ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,035,000	49,977	X X X	37,046	51,150	(14,104)			(14,104)	37,046		12,932	12,932		362	X X X	
14149Y108	CARDINAL HEALTH ORD		04/27/2020	Various	6,360,000	339,525	X X X	310,125	202,826	(6,715)			(6,715)	310,125		29,400	29,400		4,409	X X X	
14448C104	CARRIER GLOBAL ORD		05/21/2020	INSTINET	9,010,000	170,638	X X X	206,746						206,746		(36,108)	(36,108)			X X X	
148806102	CATALANT ORD		04/02/2020	UBS SECURITIES LLC	260,000	12,284	X X X	11,506						11,506		778	778			X X X	
149123101	CATERPILLAR ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,155,000	290,497	X X X	293,710	318,250	(24,540)			(24,540)	293,710		(3,213)	(3,213)		2,220	X X X	
150870103	CELANESE ORD		05/21/2020	Various	375,000	40,201	X X X	40,426	46,170	(5,744)			(5,744)	40,426		(225)	(225)		19	X X X	
15135B101	CENTENE ORD		04/27/2020	Various	1,615,000	100,519	X X X	94,110						94,110		6,410	6,410			X X X	
15189T107	CENTERPOINT ENERGY ORD		05/21/2020	Various	36,905,000	749,423	X X X	1,048,298	766,560	46,795			46,795	1,048,298		(298,875)	(298,875)		10,846	X X X	
15677J108	CERIDIAN HCM HOLDING ORD		03/23/2020	JP MORGAN SECURITIES LLC	500,000	23,930	X X X	27,625	21,043	(5,272)			(5,272)	27,625		(3,695)	(3,695)			X X X	
15912K100	CHANGE HEALTHCARE ORD		05/21/2020	INSTINET	1,061,000	12,924	X X X	12,948						12,948		(24)	(24)			X X X	
16119P108	CHARTER COMMUNICATIONS CL A ORD		05/21/2020	Various	1,106,000	562,183	X X X	537,384	19,403	(2,460)			(2,460)	537,384		24,799	24,799			X X X	
163851108	CHEMOURS ORD		05/21/2020	Not Available	4,790,000	58,860	X X X	94,408	24,512	8,011			8,011	94,408		(35,548)	(35,548)		2,056	X X X	
16411R208	CHENIERE ENERGY ORD		05/11/2020	Various	1,907,000	83,260	X X X	81,067						81,067		2,193	2,193			X X X	
171779309	CIENA ORD		05/21/2020	Various	1,461,000	74,349	X X X	72,309						72,309		2,040	2,040			X X X	

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
172062101	CINCINNATI FINANCIAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	280.000	29,704	XXX	30,830	29,442	1,388			1,388		30,830		(1,126)	(1,126)	157	XXX	
17243V102	CINEMARK HOLDINGS ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,440.000	76,403	XXX	79,237							79,237		(2,835)	(2,835)		XXX	
17275R102	CISCO SYSTEMS ORD		05/21/2020	Various	69,850.000	3,083,329	XXX	3,307,028	1,969,717	(14,865)			(14,865)		3,307,028		(223,699)	(223,699)	39,521	XXX	
172967424	CITIGROUP ORD		02/07/2020	JP MORGAN SECURITIES LLC	8,995.000	705,307	XXX	554,535	718,611	(164,075)			(164,075)		554,535		150,771	150,771	4,587	XXX	
174610105	CITIZENS FINANCIAL GROUP ORD		05/21/2020	Various	6,735.000	190,424	XXX	185,071	101,931	(13,171)			(13,171)		185,071		5,353	5,353	1,314	XXX	
191216100	COCA-COLA ORD		03/09/2020	UBS SECURITIES LLC	8,925.000	466,013	XXX	399,595	493,999	(94,403)			(94,403)		399,595		66,418	66,418		XXX	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		04/08/2020	Various	1,175.000	59,457	XXX	94,327	72,874	21,453			21,453		94,327		(34,870)	(34,870)	233	XXX	
194162103	COLGATE PALMOLIVE ORD		04/27/2020	Various	4,285.000	303,998	XXX	304,142							304,142		(144)	(144)	2,984	XXX	
20030N101	COMCAST CL A ORD		04/08/2020	Various	11,720.000	510,892	XXX	396,897	527,048	(130,151)			(130,151)		113,995		113,995	113,995	2,799	XXX	
200340107	COMERICA ORD		05/21/2020	Various	6,995.000	350,471	XXX	361,000	245,026	761			761		361,000		(10,529)	(10,529)	2,288	XXX	
200525103	COMMERCE BANGSHARES ORD		05/11/2020	Bank of America Securities	739.000	42,667	XXX	43,174							43,174		(507)	(507)		XXX	
205887102	CONAGRA BRANDS ORD		05/21/2020	Adjustment	46,623.000	1,480,509	XXX	1,133,677	1,478,209	(461,461)			(461,461)		1,133,677		346,832	346,832	13,435	XXX	
20605P101	CONCHO RESOURCES ORD		04/27/2020	JP MORGAN SECURITIES LLC	985.000	53,039	XXX	49,908							49,908		3,130	3,130		XXX	
21036P108	CONSTELLATION BRANDS CL A ORD		04/14/2020	Various	960.000	155,558	XXX	157,765	182,160	(24,395)			(24,395)		157,765		(2,207)	(2,207)	720	XXX	
21037X100	CONSTELLATION SOFTWARE ORD	C	05/11/2020	Various	818.000	787,885	XXX	689,749	796,797	(107,049)			(107,049)		689,749		98,137	98,137	1,313	XXX	
21870Q105	CORESITE REALTY REIT ORD		04/02/2020	UBS SECURITIES LLC	880.000	99,238	XXX	102,290	98,666	3,624			3,624		102,290		(3,052)	(3,052)	2,147	XXX	
21871D103	CORELOGIC ORD		06/01/2020	Bank of America Securities	880.000	43,821	XXX	39,941							39,941		3,880	3,880	194	XXX	
22052L104	CORTEVA ORD		04/08/2020	MORGAN STANLEY CO	490.000	12,278	XXX	16,604	14,484	2,119			2,119		16,604		(4,326)	(4,326)	64	XXX	
222070203	COTY CL A ORD		03/09/2020	UBS SECURITIES LLC	6,575.000	50,924	XXX	47,680	73,969	(26,288)			(26,288)		47,680		3,243	3,243	822	XXX	
225310101	CREDIT ACCEPTANCE ORD		04/27/2020	JP MORGAN SECURITIES LLC	48.000	13,994	XXX	14,003							14,003		(9)	(9)		XXX	
225447101	CREE ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,423.000	55,940	XXX	55,199							55,199		742	742		XXX	
229663109	CUBESMART REIT ORD		03/09/2020	UBS SECURITIES LLC	760.000	23,993	XXX	21,412	23,925	(2,513)			(2,513)		21,412		2,581	2,581	251	XXX	
231021106	CUMMINS ORD		03/09/2020	Various	1,685.000	245,106	XXX	237,550	301,548	(63,997)			(63,997)		237,550		7,555	7,555	1,685	XXX	
232806109	CYPRESS SEMICONDUCTOR ORD		03/23/2020	JP MORGAN SECURITIES LLC	10,925.000	252,479	XXX	161,093	169,609	(65,558)			(65,558)		161,093		91,387	91,387	800	XXX	
23283R100	CYRUSONE REIT ORD		03/09/2020	UBS SECURITIES LLC	2,520.000	144,204	XXX	126,485	164,884	(38,399)			(38,399)		126,485		17,719	17,719	1,260	XXX	
23331A109	D R HORTON ORD		05/11/2020	Various	3,960.000	200,815	XXX	167,529	37,453	(916)			(916)		167,529		33,286	33,286	693	XXX	
233331107	DTE ENERGY ORD		04/27/2020	Various	930.000	118,931	XXX	112,035	101,948	(4,932)			(4,932)		112,035		6,896	6,896	942	XXX	
235851102	DANAHER ORD		06/01/2020	Various	10,791.000	1,800,193	XXX	1,672,095	215,639	(19,549)			(19,549)		1,672,095		128,098	128,098	1,111	XXX	
244199105	DEERE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	715.000	124,448	XXX	116,416	123,881	(7,465)			(7,465)		116,416		8,032	8,032	543	XXX	
25179M103	DEVON ENERGY ORD		05/21/2020	INSTINET	3,895.000	48,123	XXX	48,541							48,541		(419)	(419)		XXX	
25278X109	DIAMONDBACK ENERGY ORD		05/11/2020	Bank of America Securities	555.000	22,764	XXX	18,361							18,361		4,403	4,403		XXX	
253868103	DIGITAL REALTY REIT ORD		03/23/2020	Various	1,785.000	208,919	XXX	195,085	213,736	(18,651)			(18,651)		195,085		13,834	13,834	3,098	XXX	
254709108	DISCOVER FINANCIAL SERVICES ORD		05/21/2020	INSTINET	4,515.000	185,019	XXX	344,056	50,044	(103)			(103)		344,056		(159,037)	(159,037)	3,973	XXX	
256677105	DOLLAR GENERAL ORD		05/21/2020	Various	16,797.000	2,875,672	XXX	1,896,444	2,619,996	(723,552)			(723,552)		1,896,444		979,227	979,227	9,996	XXX	
25746U109	DOMINION ENERGY ORD		06/01/2020	Various	72,420.000	6,066,599	XXX	5,542,352	1,643,977	(207,836)			(207,836)		5,542,352		524,247	524,247	16,659	XXX	
257592103	DOMTAR ORD		05/11/2020	Various	16,820.000	444,457	XXX	426,796	185,846	(16,482)			(16,482)		426,796		17,662	17,662	7,653	XXX	
264411505	DUKE REALTY REIT ORD		03/09/2020	UBS SECURITIES LLC	3,960.000	61,825	XXX	55,144	67,953	(12,809)			(12,809)		55,144		6,681	6,681	461	XXX	
26441C204	DUKE ENERGY ORD		03/09/2020	UBS SECURITIES LLC	16,525.000	1,572,012	XXX	1,465,279	1,507,245	(41,967)			(41,967)		1,465,279		106,733	106,733	15,616	XXX	
26875P101	EOG RESOURCES ORD		05/21/2020	Various	3,393.000	157,570	XXX	157,187							157,187		383	383		XXX	
277432100	EASTMAN CHEMICAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	980.000	74,803	XXX	80,414	77,675	2,739			2,739		80,414		(5,611)	(5,611)	647	XXX	
278265103	EATON VANCE COM NON VTG ORD		05/21/2020	Various	4,915.000	167,918	XXX	223,717	107,620	(8,200)			(8,200)		223,717		(55,799)	(55,799)	2,822	XXX	
281020107	EDISON INTERNATIONAL ORD		04/27/2020	JP MORGAN SECURITIES LLC	3,550.000	215,649	XXX	230,132							230,132		(14,483)	(14,483)	2,263	XXX	
29261A100	ENCOMPASS HEALTH ORD		05/21/2020	Various	760.000	53,717	XXX	49,857	32,557	(2,525)			(2,525)		49,857		3,861	3,861	132	XXX	
29272W109	ENERGIZER HOLDINGS ORD		05/11/2020	Bank of America Securities	415.000	16,947	XXX	16,037	20,841	(4,805)			(4,805)		16,037		911	911	125	XXX	
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		05/13/2020	Bank of America Securities	110,293.000	1,905,810	XXX	3,004,213	2,813,409	22,199			22,199		3,004,213		(1,098,404)	(1,098,404)	93,539	XXX	
29446M102	EQUINOR ASA	C	05/21/2020	Not Available	70,310.000	1,064,603	XXX	1,164,716	790,427	(90,650)			(90,650)		1,164,716		(100,113)	(100,113)	21,429	XXX	
29452E101	EQUITABLE HOLDINGS ORD		05/21/2020	Various	6,848.000	113,848	XXX	123,467	66,163	(9,561)			(9,561)		123,467		(9,619)	(9,619)	401	XXX	
29476L107	EQUITY RESIDENTIAL REIT ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,075.000	78,202	XXX	70,568	86,989	(16,421)			(16,421)		70,568		7,634	7,634	1,002	XXX	
29530P102	ERIE INDEMNITY CL A ORD		03/23/2020	JP MORGAN SECURITIES LLC	715.000	116,611	XXX	96,151	61,420	(16,871)			(16,871)		96,151		20,460	20,460	357	XXX	
297178105	ESSEX PROPERTY REIT ORD		05/11/2020	Various	420.000	112,057	XXX	108,531	126,361	(17,831)			(17,831)		108,531		3,526	3,526	1,401	XXX	

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
29977A105	EVERCORE CL A ORD		05/21/2020	Various	775,000	47,969	X X X	61,449	57,939	3,510			3,510		61,449		(13,479)	(13,479)	281	X X X	
30161N101	EXELON ORD		03/09/2020	Various	3,775,000	182,001	X X X	165,671	172,027	(6,355)			(6,355)		165,671		16,329	16,329	50	X X X	
30161Q104	EXELIXIS ORD		05/11/2020	Various	1,145,000	30,425	X X X	20,637							20,637		9,788	9,788		X X X	
30231G102	EXXON MOBIL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,735,000	327,675	X X X	366,643	330,408	36,235			36,235		366,643		(38,968)	(38,968)		X X X	
302491303	FMC ORD		05/21/2020	Various	925,000	89,389	X X X	84,132	59,892	(5,499)			(5,499)		84,132		5,257	5,257	264	X X X	
302520101	FNB ORD		03/09/2020	UBS SECURITIES LLC	11,525,000	95,208	X X X	146,454	146,368	86			86		146,454		(51,246)	(51,246)	1,383	X X X	
311900104	FASTENAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	8,365,000	312,124	X X X	272,825	309,087	(36,262)			(36,262)		272,825		39,300	39,300	2,091	X X X	
31428X106	FEDEX ORD		04/29/2020	Various	7,550,000	959,560	X X X	1,240,628	1,141,636	98,992			98,992		1,240,628		(281,068)	(281,068)	9,321	X X X	
31502A303	FERGUSON ADR	C	05/22/2020	Not Available	220,520,000	1,689,000	X X X	1,580,986	1,462,669	(283,838)			(283,838)		1,580,986		108,014	108,014		X X X	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		05/21/2020	Various	4,855,000	670,518	X X X	686,400	267,748	(9,281)			(9,281)		686,400		(15,882)	(15,882)	1,190	X X X	
31620R303	FIDELITY NATIONAL FINANCIAL ORD		03/09/2020	UBS SECURITIES LLC	6,380,000	249,954	X X X	223,035	289,333	(66,298)			(66,298)		223,035		26,919	26,919		X X X	
316773100	FIFTH THIRD BANCORP ORD		05/21/2020	Various	11,915,000	295,627	X X X	274,691	222,097	(29,808)			(29,808)		274,691		20,936	20,936	2,069	X X X	
31847R102	FIRST AMERICAN FINANCIAL ORD		05/21/2020	Various	4,630,000	223,349	X X X	268,891	118,390	(6,811)			(6,811)		268,891		(45,542)	(45,542)	2,037	X X X	
320517105	FIRST HORIZON NATIONAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,305,000	37,934	X X X	40,050	38,171	1,879			1,879		40,050		(2,117)	(2,117)	323	X X X	
32051X108	FIRST HAWAIIAN ORD		05/21/2020	Various	8,350,000	154,775	X X X	239,367	174,543	(1,471)			(1,471)		239,367		(84,592)	(84,592)	2,171	X X X	
33616C100	FIRST REPUBLIC BANK ORD		05/11/2020	Various	593,000	61,571	X X X	56,825							56,825		4,746	4,746		X X X	
336433107	FIRST SOLAR ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,089,000	47,106	X X X	44,139							44,139		2,967	2,967		X X X	
337932107	FIRSTENERGY ORD		02/07/2020	JP MORGAN SECURITIES LLC	7,230,000	370,353	X X X	352,912	213,922	(9,644)			(9,644)		352,912		17,441	17,441	2,820	X X X	
343498101	FLOWERS FOODS ORD		06/01/2020	Various	26,175,000	607,068	X X X	573,833							573,833		33,235	33,235	1,870	X X X	
34354P105	FLOWERVE ORD		06/01/2020	Bank of America Securities	2,500,000	68,199	X X X	63,034							63,034		5,165	5,165		X X X	
344849104	FOOT LOCKER ORD		06/01/2020	Various	2,395,000	84,796	X X X	89,204	59,460	4,472			4,472		89,204		(4,408)	(4,408)	928	X X X	
345370860	FORD MOTOR ORD		05/21/2020	Various	101,895,000	555,747	X X X	909,364	871,968	(37,528)			(37,528)		909,364		(353,617)	(353,617)	15,284	X X X	
34959J108	FORTIVE ORD		04/27/2020	Various	7,403,000	380,557	X X X	527,955	546,189	(33,086)			(33,086)		527,955		(147,398)	(147,398)	501	X X X	
35137L204	FOX CORPORATION ORD		04/08/2020	JP MORGAN SECURITIES LLC	760,000	19,341	X X X	24,611							24,611		(5,270)	(5,270)	175	X X X	
35671D857	FREEPORT MCMORAN ORD		05/21/2020	INSTINET	7,345,000	66,849	X X X	79,230	96,366	(17,136)			(17,136)		79,230		(12,381)	(12,381)	367	X X X	
363576109	ARTHUR J GALLAGHER ORD		06/01/2020	Various	22,670,000	2,113,335	X X X	1,630,407	2,158,864	(528,458)			(528,458)		1,630,407		482,928	482,928	10,139	X X X	
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		06/26/2020	CORPORATE REORGANIZATIONS	515,300	24,650	X X X	17,422	22,171	(4,762)			(4,762)		17,422		7,229	7,229	0	X X X	
364760108	GAP ORD		04/27/2020	JP MORGAN SECURITIES LLC	36,525,000	284,432	X X X	350,450	35,183	582			582		350,450		(66,018)	(66,018)	483	X X X	
369550108	GENERAL DYNAMICS ORD		02/07/2020	Various	2,755,000	510,857	X X X	460,197	485,844	(25,647)			(25,647)		460,197		50,660	50,660	2,810	X X X	
370334104	GENERAL MILLS ORD		04/27/2020	Various	22,450,000	1,226,429	X X X	1,091,901	836,072	(112,945)			(112,945)		1,091,901		134,529	134,529	11,001	X X X	
37045V100	GENERAL MOTORS ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	14,605,000	516,727	X X X	565,836	534,543	31,293			31,293		565,836		(49,108)	(49,108)		X X X	
372460105	GENUINE PARTS ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	695,000	69,985	X X X	70,708	73,830	(3,122)			(3,122)		70,708		(723)	(723)	530	X X X	
375558103	GILEAD SCIENCES ORD		04/02/2020	Various	16,540,000	1,163,618	X X X	1,096,226	803,478	1,160			1,160		1,096,226		67,392	67,392	4,522	X X X	
40412C101	HCA HEALTHCARE ORD		05/21/2020	Various	1,419,000	157,489	X X X	148,373	86,469	(30,196)			(30,196)		148,373		9,115	9,115	252	X X X	
40434L105	HP ORD		03/09/2020	Various	7,170,000	144,771	X X X	133,667	147,344	(13,677)			(13,677)		133,667		11,105	11,105	1,263	X X X	
410345102	HANESBRANDS ORD		02/07/2020	Various	8,455,000	124,679	X X X	138,959	125,557	13,402			13,402		138,959		(14,280)	(14,280)		X X X	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,955,000	117,461	X X X	119,550	118,805	745			745		119,550		(2,090)	(2,090)	587	X X X	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		03/09/2020	Various	3,150,000	101,961	X X X	84,288	95,382	(11,094)			(11,094)		84,288		17,673	17,673	992	X X X	
42250P103	HEALTHPEAK PROPERTIES ORD		02/07/2020	JP MORGAN SECURITIES LLC	5,000	182	X X X	144	172	(28)			(28)		144		38	38		X X X	
42809H107	HESS ORD		05/11/2020	Bank of America Securities	1,580,000	74,460	X X X	68,488	42,224	(7,799)			(7,799)		68,488		5,971	5,971	158	X X X	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	13,880,000	217,896	X X X	226,033	220,137	5,896			5,896		226,033		(8,137)	(8,137)	1,666	X X X	
431475102	HILL ROM HOLDINGS ORD		04/27/2020	JP MORGAN SECURITIES LLC	275,000	31,819	X X X	24,639							24,639		7,180	7,180	61	X X X	
436106108	HOLLYFRONTIER ORD		02/07/2020	JP MORGAN SECURITIES LLC	240,000	10,341	X X X	11,108	12,170	(1,063)			(1,063)		11,108		(767)	(767)		X X X	
437076102	HOME DEPOT ORD		06/01/2020	Various	19,095,000	4,658,235	X X X	4,471,556	850,590	52,185			52,185		4,471,556		186,679	186,679	6,525	X X X	
438516106	HONEYWELL INTERNATIONAL ORD		04/02/2020	UBS SECURITIES LLC	455,000	58,389	X X X	63,028	80,535	(17,507)			(17,507)		63,028		(4,639)	(4,639)	410	X X X	
440452100	HORMEL FOODS ORD		03/23/2020	JP MORGAN SECURITIES LLC	1,550,000	68,473	X X X	67,554							67,554		919	919		X X X	

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
44107P104 444097109	HOST HOTELS & RESORTS REIT ORD HUDSON PACIFIC PROPERTIES REIT ORD		06/01/2020	Bank of America Securities JP MORGAN SECURITIES LLC	12,595.000	155,334	X X X	145,443							145,443		9,891	9,891		X X X	
444859102 445658107	HUMANA ORD JB HUNT TRANSPORT SERVICES ORD		02/07/2020 06/01/2020	Various JP MORGAN SECURITIES LLC	1,100.000 9,750.000	40,938 2,901,690	X X X X X X	36,600 2,903,660	41,415 3,245,168	(4,815) (667,126)			(4,815) (667,126)		36,600 2,903,660		4,339 (1,970)	4,339 (1,970)	5,313	X X X X X X	
446150104	HUNTINGTON BANCSHARES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	379.000	39,661	X X X	38,238							38,238		1,422	1,422		X X X	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		02/07/2020	JP MORGAN SECURITIES LLC	47,485.000	695,997	X X X	716,758	716,074	684			684		716,758		(20,761)	(20,761)	7,123	X X X	
447011107 44980X109	HUNTSMAN ORD IPG PHOTONICS ORD		03/09/2020 01/16/2020	Various INVESTMENT TECHNOLOGY GROUP, I	95.000 420.000	25,532 8,547	X X X X X X	23,349 8,294	23,834 10,147	(484) (1,854)			(484) (1,854)		23,349 8,294		2,183 253	2,183 253		X X X X X X	
45262P102 45687V106	IMPERIAL BRANDS ADR INGERSOLL RAND ORD	C	01/07/2020 05/11/2020	Not Available CORPORATE REORGANIZATIONS	345.000	50,090	X X X X X X	42,512	49,997	(7,485)			(7,485)		42,512		7,577	7,577	15,029	X X X X X X	
458140100 45866F104 459200101	INTEL ORD INTERCONTINENTAL EXCHANGE ORD INTERNATIONAL BUSINESS MACHINES ORD		04/02/2020 05/11/2020	Various Various	19,935.000 3,463.000	1,104,903 321,486	X X X X X X	924,648 317,279	1,193,110	(268,462)			(268,462)		924,648 317,279		180,255 4,207	180,255 4,207	6,579 749	X X X X X X	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		05/21/2020	INVESTMENT TECHNOLOGY GROUP, I	10,535.000	1,422,334	X X X	1,272,636	812,953	(13,183)			(13,183)		1,272,636		149,698	149,698	21,315	X X X	
460146103 460690100	INTERNATIONAL PAPER ORD INTERPUBLIC GROUP OF COMPANIES ORD		01/16/2020 03/09/2020	UBS SECURITIES LLC	180.000 1,650.000	23,619 53,790	X X X X X X	21,767 70,493	23,224 75,983	(1,457) (5,489)			(1,457) (5,489)		21,767 70,493		1,852 (16,703)	1,852 (16,703)	135 846	X X X X X X	
46187W107 46266C105	INVITATION HOMES ORD IQVIA HOLDINGS ORD		03/09/2020 03/09/2020	UBS SECURITIES LLC UBS SECURITIES LLC	7,635.000 430.000	140,589 11,942	X X X X X X	161,357 8,917	176,369 12,887	(15,012) (3,970)			(15,012) (3,970)		161,357 8,917		(20,767) 3,025	(20,767) 3,025	1,947 65	X X X X X X	
46590V100 46625H100 469814107	JBG SMITH PROPERTIES ORD JPMORGAN CHASE ORD JACOBS ENGINEERING GROUP ORD		03/09/2020 04/09/2020 04/27/2020	UBS SECURITIES LLC Various JP MORGAN SECURITIES LLC	211.000 1,145.000 38,065.000	27,826 40,457 3,833,015	X X X X X X X X X	26,331 39,242 4,223,601	45,674	(6,432) (1,082,660)			(6,432) (1,082,660)		39,242 4,223,601		1,494 1,215 (390,586)	1,494 1,215 (390,586)	258 60,512	X X X X X X X X X	
47233W109 478160104	JEFFERIES FINANCIAL GROUP ORD JOHNSON & JOHNSON ORD		05/11/2020 05/11/2020	Various Various	954.000 21,950.000	76,116 320,475	X X X X X X	79,585 314,241	109,308	(10,933) (10,933)			(10,933) (10,933)		79,585 314,241		(3,469) 6,234	(3,469) 6,234	767	X X X X X X	
48203R104 487836108 49271V100 493267108 494368103	JUNIPER NETWORKS ORD KELLOGG ORD KEURIG DR PEPPER ORD KEYCORP ORD KIMBERLY CLARK ORD		06/01/2020 06/01/2020 04/27/2020 03/09/2020 01/16/2020	Various Various Not Available UBS SECURITIES LLC INVESTMENT TECHNOLOGY GROUP, I	29,080.000 49,729.000 4,475.000 25,965.000	700,794 3,205,038 110,432 317,966	X X X X X X X X X X X X	692,418 3,098,548 110,522 493,365	138,174 1,454,711 525,532	351 (139,377) (32,166)			351 (139,377) (32,166)		692,418 3,098,548 110,522 493,365		8,376 106,490 (90) (175,400)	8,376 106,490 (90) (175,400)	5,552 27,949 325 4,804	X X X X X X X X X X X X	
49456B101 499049104	KINDER MORGAN CL P ORD KNIGHT SWIFT TRANSPRTATN CL A ORD		05/21/2020	Various	2,065.000 21,940.000	294,654 350,687	X X X X X X	272,186 384,021	284,041 464,470	(11,855) (80,448)			(11,855) (80,448)		272,186 384,021		22,468 (33,335)	22,468 (33,335)	2,127 7,547	X X X X X X	
500255104	KOHL'S ORD		05/21/2020	Various	2,751.000	103,975	X X X	100,732							100,732		3,242	3,242		X X X	
500472303 500688106	KONINKLUKE PHILIPS ADR KOSMOS ENERGY ORD	C	05/21/2020 01/16/2020	Not Available INVESTMENT TECHNOLOGY GROUP, I	94,385.000	4,220,323	X X X	3,794,270	4,467,884	(796,857)			(796,857)		3,794,270		426,052	426,052		X X X	
501044101 512807108 517834107 521865204 524660107	KROGER ORD LAM RESEARCH ORD LAS VEGAS SANDS ORD LEAR ORD LEGGETT & PLATT ORD		04/27/2020 03/09/2020 05/21/2020 05/21/2020 01/16/2020	Various Various Various INSTINET INVESTMENT TECHNOLOGY GROUP, I	2,710.000 9,784.000 950.000 8,300.000 940.000	18,050 316,451 274,423 443,763 99,816	X X X X X X X X X X X X X X X	19,189 273,427 210,259 501,269 77,769	15,447 152,632 277,780 505,373	3,742 (26,671) (67,521) (70,196)			3,742 (26,671) (67,521) (70,196)		19,189 273,427 210,259 501,269 77,769		(1,139) 43,024 64,164 (57,506) 22,048	(1,139) 43,024 64,164 (57,506) 22,048		X X X X X X X X X X X X X X X	
524901105 525327102 530307305	LEGG MASON ORD LEIDOS HOLDINGS ORD LIBERTY BROADBAND SRS C ORD		03/09/2020 05/11/2020 04/27/2020	Various Various JP MORGAN SECURITIES LLC	270.000 20,790.000 1,706.000	13,895 1,019,488 172,608	X X X X X X X X X	14,726 574,737 146,486	13,724 746,569 116,979	1,002 (171,831) (21,037)			1,002 (171,831) (21,037)		14,726 574,737 146,486		(831) 444,751 26,122	(831) 444,751 26,122	108 8,316	X X X X X X X X X	
531172104 539830109 548661107 55087P104 552953101	LIBERTY PROPERTY REIT ORD LOCKHEED MARTIN ORD LOWE'S COMPANIES ORD LYFT CL A ORD MGM RESORTS INTERNATIONAL ORD		02/04/2020 05/21/2020 05/21/2020 05/11/2020 02/07/2020	Unknown Various INSTINET Various JP MORGAN SECURITIES LLC	255.000 3,450.000 21,014.000 2,439.000 1,015.000	11,194 1,264,951 2,504,448 81,067 32,209	X X X X X X X X X X X X X X X	11,194 1,057,546 1,850,159 83,436 27,245	15,313 1,343,361 1,953,765	(4,119) (285,815) (448,022)			(4,119) (285,815) (448,022)		11,194 1,057,546 1,850,159 83,436 27,245				105 8,280 20,530	X X X X X X X X X X X X X X X	

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
553530106	MSC INDUSTRIAL CL A ORD		03/09/2020	UBS SECURITIES LLC	3,870,000	209,701	X X X	287,396	303,679	(16,283)			(16,283)		287,396		(77,695)	(77,695)	22,253	X X X	
56418H100	MANPOWERGROUP ORD		06/01/2020	Various	1,290,000	115,936	X X X	110,953	78,166	(2,206)			(2,206)		110,953		4,983	4,983	529	X X X	
56585A102	MARATHON PETROLEUM ORD		04/08/2020	MORGAN STANLEY CO	1,240,000	29,981	X X X	42,836	74,710	(31,874)			(31,874)		42,836		(12,855)	(12,855)	719	X X X	
571748102	MARSH & MCLENNAN ORD		05/11/2020	Bank of America Securities	1,025,000	106,687	X X X	102,500							102,500		4,188	4,188	466	X X X	
574599106	MASCO ORD		04/27/2020	JP MORGAN SECURITIES LLC	770,000	31,975	X X X	30,247							30,247		1,728	1,728	104	X X X	
57772K101	MAXIM INTEGRATED PRODUCTS ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	55,000	3,397	X X X	3,290	3,383	(93)			(93)		3,290		106	106		X X X	
580135101	MCDONALD'S ORD		03/09/2020	Various	3,470,000	653,932	X X X	570,215	685,707	(115,492)			(115,492)		570,215		83,718	83,718	4,025	X X X	
58155Q103	MCKESSON ORD		04/27/2020	JP MORGAN SECURITIES LLC	203,000	28,708	X X X	29,818	17,982	117			117		29,818		(1,110)	(1,110)	137	X X X	
58933Y105	MERCK & CO ORD		04/27/2020	Various	3,730,000	336,977	X X X	308,116	339,062	(31,117)			(31,117)		308,116		28,861	28,861	2,634	X X X	
589400100	MERCURY GENERAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,840,000	138,010	X X X	133,397	138,393	(4,996)			(4,996)		133,397		4,613	4,613		X X X	
59156R108	METLIFE ORD		04/16/2020	Various	6,410,000	204,665	X X X	303,854	326,718	(22,864)			(22,864)		303,854		(99,188)	(99,188)	2,820	X X X	
594918104	MICROSOFT ORD		05/21/2020	Various	21,372,000	3,898,592	X X X	2,068,527	3,370,364	(1,301,838)			(1,301,838)		2,068,527		1,830,066	1,830,066	18,648	X X X	
595017104	MICROCHIP TECHNOLOGY ORD		05/21/2020	INSTINET	1,781,000	161,060	X X X	163,409	62,308	(10,720)			(10,720)		163,409		(2,348)	(2,348)	1,108	X X X	
595112103	MICRON TECHNOLOGY ORD		05/21/2020	Various	17,836,000	848,371	X X X	767,735	391,518	(110,565)			(110,565)		767,735		80,636	80,636		X X X	
59522J103	MID AMERICA APT COMMUNITI REIT ORD		04/27/2020	JP MORGAN SECURITIES LLC	165,000	18,413	X X X	16,466	21,757	(5,291)			(5,291)		16,466		1,947	1,947	325	X X X	
60770K107	MODERNA ORD		05/21/2020	Various	1,010,000	50,691	X X X	38,420	50,691						38,420		12,272	12,272		X X X	
60855R100	MOLINA HEALTHCARE ORD		05/21/2020	INSTINET	102,000	17,974	X X X	18,188							18,188		(214)	(214)		X X X	
617446448	MORGAN STANLEY ORD		04/27/2020	Various	8,910,000	396,955	X X X	342,925	219,305	(30,727)			(30,727)		342,925		54,029	54,029	1,502	X X X	
620076307	MOTOROLA SOLUTIONS ORD		04/29/2020	Various	2,460,000	361,968	X X X	294,244	396,404	(102,161)			(102,161)		294,244		67,724	67,724	3,149	X X X	
629377508	NRG ENERGY ORD		04/27/2020	JP MORGAN SECURITIES LLC	555,000	18,691	X X X	16,675							16,675		2,016	2,016		X X X	
631103108	NASDAQ ORD		04/27/2020	JP MORGAN SECURITIES LLC	784,000	87,514	X X X	84,082	312,891						84,082		3,432	3,432	317	X X X	
636180101	NATL FUEL GAS ORD		06/01/2020	Various	7,575,000	326,375	X X X	312,891							312,891		13,484	13,484	505	X X X	
63938C108	NAVIENT ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	5,815,000	79,101	X X X	65,826	79,549	(13,723)			(13,723)		65,826		13,275	13,275		X X X	
640268108	NEKTAR THERAPEUTICS ORD		05/11/2020	Various	1,888,000	39,315	X X X	37,594	19,642	(1,718)			(1,718)		37,594		1,721	1,721		X X X	
641069406	NESTLE ADR	C	05/21/2020	Adjustment	23,214,000	2,484,170	X X X	2,107,924	2,513,148	(405,224)			(405,224)		2,107,924		376,246	376,246	40,615	X X X	
649445103	NEW YORK COMMUNITY BANCORP ORD		04/27/2020	JP MORGAN SECURITIES LLC	90,210,000	940,790	X X X	874,800							874,800		65,991	65,991	4,701	X X X	
651229106	NEWELL BRANDS ORD		04/30/2020	Various	31,201,000	412,622	X X X	618,243	599,683	18,560			18,560		618,243		(205,621)	(205,621)	7,176	X X X	
651639106	NEWMONT ORD		04/27/2020	Various	6,800,000	336,277	X X X	218,118	259,397	(78,179)			(78,179)		218,118		118,158	118,158	952	X X X	
65339F101	NEXTERA ENERGY ORD		04/09/2020	Various	6,263,000	1,457,241	X X X	1,114,214	1,516,648	(402,435)			(402,435)		1,114,214		343,027	343,027	8,768	X X X	
655044105	NOBLE ENERGY ORD		05/21/2020	Various	6,970,000	88,908	X X X	94,352							94,352		(5,444)	(5,444)	236	X X X	
655844108	NORFOLK SOUTHERN ORD		04/27/2020	JP MORGAN SECURITIES LLC	4,530,000	887,192	X X X	630,498	569,772	(185,132)			(185,132)		630,498		256,695	256,695	2,759	X X X	
666807102	NORTHROP GRUMMAN ORD		04/08/2020	Various	2,904,000	955,602	X X X	766,017	998,889	(232,872)			(232,872)		766,017		189,586	189,586	3,833	X X X	
668771108	NORTONLIFELOCK ORD		03/09/2020	UBS SECURITIES LLC	18,780,000	326,566	X X X	498,354	71,328	(16,064)			(16,064)		498,354		(171,788)	(171,788)	227,708	X X X	
67018T105	NU SKIN ENTERPRISES CL A ORD		05/11/2020	Bank of America Securities	1,540,000	52,571	X X X	59,269							59,269		(6,699)	(6,699)	578	X X X	
670346105	NUCOR ORD		06/01/2020	Various	14,565,000	618,238	X X X	592,418	13,789	(911)			(911)		592,418		25,820	25,820	479	X X X	
670837103	OGEE ENERGY ORD		04/27/2020	JP MORGAN SECURITIES LLC	7,560,000	243,408	X X X	256,224							256,224		(12,817)	(12,817)	2,930	X X X	
674599105	OCCIDENTAL PETROLEUM ORD		05/21/2020	INSTINET	9,475,000	140,690	X X X	142,433							142,433		(1,743)	(1,743)		X X X	
679580100	OLD DOMINION FREIGHT LINE ORD		05/21/2020	Various	2,027,500	293,220	X X X	289,127							289,127		4,094	4,094		X X X	
680223104	OLD REPUBLIC INTERNATIONAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	9,635,000	218,885	X X X	201,545	215,535	(13,990)			(13,990)		201,545		17,340	17,340		X X X	
680665205	OLIN ORD		02/07/2020	Various	8,035,000	138,854	X X X	170,374	138,604	31,770			31,770		170,374		(31,519)	(31,519)	375	X X X	
681919106	OMNICOM GROUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,525,000	200,942	X X X	197,721	204,576	(6,855)			(6,855)		197,721		3,221	3,221	1,641	X X X	
682680103	ONEOK ORD		03/09/2020	UBS SECURITIES LLC	675,000	26,484	X X X	45,608	51,077	(5,469)			(5,469)		45,608		(19,124)	(19,124)	631	X X X	
68268W103	ONEMAIN HOLDINGS ORD		03/09/2020	Various	1,015,000	32,242	X X X	40,252	42,782	(2,530)			(2,530)		40,252		(8,010)	(8,010)	2,689	X X X	
68389X105	ORACLE ORD		04/08/2020	JP MORGAN SECURITIES LLC	16,493,000	834,100	X X X	789,462	873,799	(84,337)			(84,337)		789,462		44,638	44,638	7,048	X X X	
693475105	PNC FINANCIAL SERVICES GROUP ORD		06/01/2020	Various	3,013,000	364,051	X X X	350,693	203,528	(27,030)			(27,030)		350,693		13,358	13,358	2,257	X X X	
69351T106	PPL ORD		03/09/2020	Various	22,040,000	731,215	X X X	688,103	790,795	(102,692)			(102,692)		688,103		43,113	43,113	12,789	X X X	
693718108	PACCAR ORD		04/27/2020	JP MORGAN SECURITIES LLC	667,000	45,894	X X X	44,824							44,824		1,070	1,070		X X X	
695156109	PACKAGING CORP OF AMERICA ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	635,000	69,069	X X X	71,458	71,114	344			344		71,458		(2,389)	(2,389)	502	X X X	

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
70959W103	PENSKE AUTOMOTIVE GROUP VGT ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,680,000	132,809	XXX	129,985							129,985		2,824	2,824		XXX	
712704105	PEOPLES UNITED FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	5,645,000	90,130	XXX	90,933	95,401	(4,467)			(4,467)		90,933		(803)	(803)	1,002	XXX	
713448108	PEPSICO ORD		04/08/2020	Various	2,350,000	321,330	XXX	148,913	321,316	(172,402)			(172,402)		148,913		172,417	172,417	2,827	XXX	
717081103	PFIZER ORD		04/08/2020	Various	31,225,000	1,114,206	XXX	1,133,709	1,223,396	(89,686)			(89,686)		1,133,709		(19,504)	(19,504)	7,541	XXX	
718172109	PHILIP MORRIS INTERNATIONAL ORD		03/23/2020	Various	6,090,000	507,466	XXX	441,239	518,198	(76,959)			(76,959)		441,239		66,226	66,226	7,699	XXX	
718546104	PHILLIPS 66 ORD		05/21/2020	INSTINET	355,000	27,688	XXX	33,081	39,551	(6,469)			(6,469)		33,081		(5,393)	(5,393)	639	XXX	
723787107	PIONEER NATURAL RESOURCE ORD		06/01/2020	Various	16,448,000	1,495,950	XXX	1,106,129							1,106,129		389,820	389,820	4,319	XXX	
731068102	POLARIS INDUSTRIES ORD		03/09/2020	UBS SECURITIES LLC	240,000	17,667	XXX	24,614	22,374	340			340		24,614		(6,947)	(6,947)	149	XXX	
74144T108	T ROWE PRICE GROUP ORD		06/01/2020	Various	8,435,000	1,051,564	XXX	898,859	365,520	(42,538)			(42,538)		898,859		152,705	152,705	3,420	XXX	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		03/09/2020	UBS SECURITIES LLC	1,460,000	52,072	XXX	73,066	80,227	(7,161)			(7,161)		73,066		(20,995)	(20,995)	818	XXX	
742718109	PROCTER & GAMBLE ORD		05/11/2020	Various	15,170,000	1,797,611	XXX	1,194,028	1,894,733	(700,705)			(700,705)		1,194,028		603,583	603,583	11,695	XXX	
743315103	PROGRESSIVE ORD		06/01/2020	Various	11,503,000	909,413	XXX	869,315							869,315		40,098	40,098	703	XXX	
74340W103	PROLOGIS REIT		06/01/2020	Various	40,964,125	3,644,914	XXX	3,002,250	742,714	(538,947)			(538,947)		3,002,250		642,664	642,664	1,371	XXX	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,730,000	161,423	XXX	168,341	161,207	7,135			7,135		168,341		(6,918)	(6,918)		XXX	
74460D109	PUBLIC STORAGE REIT ORD		02/07/2020	Various	480,000	105,908	XXX	114,836	102,221	12,616			12,616		114,836		(8,929)	(8,929)		XXX	
745867101	PULTEGROUP ORD		05/21/2020	INSTINET	1,090,000	34,470	XXX	42,546							42,546		(8,075)	(8,075)	131	XXX	
74736K101	QORVO ORD		04/27/2020	JP MORGAN SECURITIES LLC	430,000	39,248	XXX	39,217							39,217		31	31		XXX	
74834L100	QUEST DIAGNOSTICS ORD		05/21/2020	Various	9,070,000	1,005,262	XXX	814,035	708,018	(137,001)			(137,001)		814,035		191,227	191,227	6,688	XXX	
749685103	RPM ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,010,000	149,711	XXX	103,904	154,288	(50,384)			(50,384)		103,904		45,807	45,807	724	XXX	
75511507	RAYTHEON ORD		04/03/2020	Various	4,155,000	850,019	XXX	809,024	778,978	(81,923)			(81,923)		809,024		40,995	40,995	3,341	XXX	
75513E101	RAYTHEON TECHNOLOGIES ORD		04/06/2020	CORPORATE REORGANIZATIONS	1,541,408	88,654	XXX	133,474							133,474		(44,821)	(44,821)		XXX	
75886F107	REGENERON PHARMACEUTICALS ORD		05/21/2020	Various	1,194,000	648,544	XXX	627,289							627,289		21,255	21,255		XXX	
7591EP100	REGIONS FINANCIAL ORD		05/21/2020	Various	32,085,000	475,678	XXX	545,941	404,461	3,130			3,130		545,941		(70,263)	(70,263)	4,973	XXX	
780287108	ROYAL GOLD ORD		06/01/2020	Various	3,895,000	507,219	XXX	362,333	50,734	(20,022)			(20,022)		362,333		144,886	144,886	144	XXX	
783549108	RYDER SYSTEM ORD		05/21/2020	INSTINET	1,710,000	54,749	XXX	90,129	92,870	(2,741)			(2,741)		90,129		(35,381)	(35,381)	1,915	XXX	
78573M104	SABRE ORD		05/21/2020	INSTINET	8,475,000	58,165	XXX	76,816							76,816		(18,651)	(18,651)	1,187	XXX	
80105N105	SANOFI ADR REP 1 1/2 ORD	C	05/21/2020	Adjustment	86,750,000	4,175,173	XXX	4,072,637	2,233,455	(134,631)			(134,631)		4,072,637		102,536	102,536	101,807	XXX	
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD		06/01/2020	Various	13,385,000	245,088	XXX	234,188	187,661	(32,685)			(32,685)		234,188		10,900	10,900	3,281	XXX	
808513105	CHARLES SCHWAB ORD		05/21/2020	Various	14,945,000	507,930	XXX	630,462	588,555	(47,458)			(47,458)		630,462		(122,532)	(122,532)	3,692	XXX	
816851109	SEMPRA ENERGY ORD		04/27/2020	JP MORGAN SECURITIES LLC	7,675,000	1,107,257	XXX	993,847	589,257	(86,438)			(86,438)		993,847		113,410	113,410	7,719	XXX	
826197501	SIEMENS ADR	C	05/21/2020	Not Available	48,562,000	2,507,483	XXX	2,547,158	2,453,397	(399,373)			(399,373)		2,547,158		(39,675)	(39,675)	58,912	XXX	
829226109	SINCLAIR BROADCAST GROUP CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	745,000	25,330	XXX	28,649	24,838	3,811			3,811		28,649		(3,319)	(3,319)		XXX	
83088M102	SKYWORKS SOLUTIONS ORD		05/21/2020	Various	2,840,000	304,883	XXX	264,359	179,507	(64,757)			(64,757)		264,359		40,524	40,524	1,021	XXX	
831865209	A O SMITH ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	115,000	5,451	XXX	5,424	5,479	(55)			(55)		5,424		27	27		XXX	
832696405	JM SMUCKER ORD		03/09/2020	Various	1,370,000	145,930	XXX	146,912	142,658	4,254			4,254		146,912		(982)	(982)	462	XXX	
835699307	SONY ADR REP 1 ORD	C	05/21/2020	Adjustment	44,210,000	2,777,563	XXX	2,352,391	3,006,280	(653,889)			(653,889)		2,352,391		425,172	425,172	6,628	XXX	
842587107	SOUTHERN ORD		04/02/2020	UBS SECURITIES LLC	12,685,000	643,268	XXX	579,854	808,035	(228,180)			(228,180)		579,854		63,413	63,413	7,865	XXX	
84265V105	SOUTHERN COPPER ORD		05/21/2020	INSTINET	2,860,000	101,915	XXX	111,118	121,493	(10,375)			(10,375)		111,118		(9,203)	(9,203)	1,716	XXX	
84790A105	SPECTRUM BRANDS HOLDINGS ORD		02/07/2020	Not Available	128,000	7,508	XXX	6,211	8,229	(2,019)			(2,019)		6,211		1,298	1,298		XXX	
85571B105	STARWOOD PROPERTY REIT		02/07/2020	JP MORGAN SECURITIES LLC	95,000	2,474	XXX	2,000	2,362	(362)			(362)		2,000		474	474	46	XXX	
857477103	STATE STREET ORD		03/19/2020	Various	18,261,000	1,137,817	XXX	1,289,233	1,444,445	(155,212)			(155,212)		1,289,233		(151,416)	(151,416)	9,496	XXX	
858119100	STEEL DYNAMICS ORD		06/01/2020	Bank of America Securities	5,235,000	141,265	XXX	130,512							130,512		10,753	10,753		XXX	
862121100	STORE CAPITAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,135,000	85,050	XXX	53,765	79,507	(25,743)			(25,743)		53,765		31,285	31,285	747	XXX	
866674104	SUN COMMUNITIES REIT ORD		03/09/2020	Various	2,740,000	447,197	XXX	256,653	411,274	(154,621)			(154,621)		256,653		190,544	190,544	2,055	XXX	
87165B103	SYNCHRONY FINANCIAL ORD		04/02/2020	Various	10,795,000	255,200	XXX	213,111	195,894	(53,195)			(53,195)		213,111		42,089	42,089	1,197	XXX	
872307103	TCF FINANCIAL ORD		05/21/2020	INSTINET	1,390,000	37,490	XXX	61,341	39,312	(3,066)			(3,066)		61,341		(23,852)	(23,852)	973	XXX	
87240R107	TFS FINANCIAL ORD		05/21/2020	Various	50,200,000	866,995	XXX	795,878	960,286	(192,107)			(192,107)		795,878		71,117	71,117	14,056	XXX	
872590104	T MOBILE US ORD		05/21/2020	Various	3,530,000	330,749	XXX	316,146							316,146		14,603	14,603		XXX	
876030107	TAPESTRY ORD		05/21/2020	Not Available	2,330,000	53,720	XXX	73,938	62,747	11,192			11,192		73,938		(20,219)	(20,219)	297	XXX	
87612E106	TARGET ORD		03/09/2020	UBS SECURITIES LLC	3,220,000	338,686	XXX	218,601	412,836	(194,235)			(194,235)		218,601		120,085	120,085	2,125	XXX	
87612G101	TARGA RESOURCES ORD		05/21/2020	INSTINET	2,425,000	41,993	XXX	32,453							32,453		9,540	9,540		XXX	

QE05.8

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
879360105	TELEDYNE TECH ORD		04/27/2020	JP MORGAN SECURITIES LLC	38,000	12,157	X X X	12,125							12,125		32	32		X X X	
883556102	THERMO FISHER SCIENTIFIC ORD		05/21/2020	Various	3,683,000	1,256,697	X X X	1,126,004	258,272	(60,938)			(60,938)		1,126,004		130,693	130,693	499	X X X	
88579Y101	3M ORD		03/09/2020	UBS SECURITIES LLC	615,000	89,583	X X X	102,848	108,498	(5,650)			(5,650)		102,848		(13,265)	(13,265)	904	X X X	
886547108	TIFFANY ORD		05/21/2020	Various	3,704,000	475,108	X X X	449,644	91,550	(26,335)			(26,335)		449,644		25,464	25,464	397	X X X	
89151E109	TOTAL ADR REP 1 ORD		05/21/2020	Not Available	21,659,000	785,703	X X X	1,279,371	1,197,743	81,628			81,628		1,279,371		(493,668)	(493,668)	22,636	X X X	
893641100	TRANSDIGM GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	220,000	69,837	X X X	68,993							68,993		844	844		X X X	
89417E109	TRAVELERS COMPANIES ORD		05/13/2020	Various	15,789,000	1,782,514	X X X	2,085,958	2,100,676	(61,389)			(61,389)		2,085,958		(303,444)	(303,444)	8,261	X X X	
896522109	TRINITY INDUSTRIES ORD		05/11/2020	Various	6,925,000	143,147	X X X	137,005	118,724	(8,855)			(8,855)		137,005		6,142	6,142	1,316	X X X	
90214J101	2U ORD		05/11/2020	Various	1,390,000	35,283	X X X	32,076	20,272	(2,810)			(2,810)		32,076		3,207	3,207		X X X	
902653104	UDR REIT ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,170,000	101,915	X X X	104,728	101,339	3,389			3,389		104,728		(2,813)	(2,813)	743	X X X	
902973304	US BANCORP ORD		04/27/2020	Various	11,490,000	478,114	X X X	469,379	208,108	(30,452)			(30,452)		469,379		8,736	8,736	4,826	X X X	
904214103	UMPOJA HOLDINGS ORD		06/01/2020	Various	43,625,000	526,257	X X X	495,834	46,020	(2,538)			(2,538)		495,834		30,423	30,423	4,064	X X X	
904784709	UNILEVER ADR REP 1 ORD		05/21/2020	Adjustment	73,244,000	3,570,581	X X X	4,007,078	2,479,050	(8,045)			(8,045)		4,007,078		(436,497)	(436,497)	47,057	X X X	
907818108	UNION PACIFIC ORD		05/21/2020	Various	8,230,000	1,349,882	X X X	1,138,514	933,057	(173,992)			(173,992)		1,138,514		211,368	211,368	5,006	X X X	
913017109	UNITED TECHNOLOGIES ORD		04/03/2020	Unknown	9,010,000	1,241,873	X X X	1,241,873	932,256	(125,211)			(125,211)		1,241,873				6,622	X X X	
91324P102	UNITEDHEALTH GRP ORD		05/21/2020	Various	11,185,000	3,155,111	X X X	2,583,398	1,053,918	(244,779)			(244,779)		2,583,398		571,712	571,712		X X X	
91529Y106	UNUM ORD		04/02/2020	UBS SECURITIES LLC	7,935,000	106,142	X X X	83,513							22,628					X X X	
91879Q109	VAIL RESORTS ORD		05/21/2020	INSTINET	550,000	105,104	X X X	129,711							129,711		(24,608)	(24,608)	968	X X X	
91913Y100	VALERO ENERGY ORD		05/21/2020	Various	3,170,000	197,366	X X X	250,990	296,871	(45,880)			(45,880)		250,990		(53,625)	(53,625)	4,150	X X X	
92343V104	VERIZON COMMUNICATIONS ORD		04/27/2020	Various	37,995,000	2,188,464	X X X	1,818,274	2,332,893	(514,619)			(514,619)		1,818,274		370,190	370,190	33,281	X X X	
928254101	VIRTU FINANCIAL CL A ORD		03/09/2020	UBS SECURITIES LLC	15,685,000	373,732	X X X	259,965	190,201	10,550			10,550		259,965		113,768	113,768	3,764	X X X	
92826C839	VISA CL A ORD		05/21/2020	Various	11,461,000	2,193,333	X X X	1,964,626							1,964,626		228,707	228,707	3,093	X X X	
92939U106	WEC ENERGY GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	297,000	27,180	X X X	27,111							27,111		69	69		X X X	
931142103	WALMART ORD		05/11/2020	Bank of America Securities	3,865,000	477,964	X X X	332,052	459,317	(127,265)			(127,265)		332,052		145,913	145,913	6,223	X X X	
931427108	WALGREEN BOOTS ALLIANCE ORD		03/09/2020	UBS SECURITIES LLC	2,930,000	144,652	X X X	157,862	172,753	(14,891)			(14,891)		157,862		(13,210)	(13,210)	1,340	X X X	
942622200	WATSCO ORD		03/09/2020	UBS SECURITIES LLC	2,520,000	458,780	X X X	353,237	453,978	(100,741)			(100,741)		353,237		105,543	105,543	4,032	X X X	
947890109	WEBSTER FINANCIAL ORD		05/21/2020	INSTINET	5,625,000	142,044	X X X	268,720	300,150	(31,430)			(31,430)		268,720		(126,676)	(126,676)	4,500	X X X	
949746101	WELLS FARGO ORD		04/27/2020	Various	24,420,000	770,977	X X X	1,114,545	1,313,796	(199,251)			(199,251)		1,114,545		(343,568)	(343,568)	12,454	X X X	
955306105	WEST PHARM SVC ORD		05/11/2020	Various	265,000	45,506	X X X	43,302							43,302		2,204	2,204		X X X	
958102105	WESTERN DIGITAL ORD		06/01/2020	Various	2,015,000	96,635	X X X	94,505	127,892	(33,387)			(33,387)		94,505		2,130	2,130	1,118	X X X	
959802109	WESTERN UNION ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,020,000	109,693	X X X	97,093	107,656	(10,563)			(10,563)		97,093		12,601	12,601		X X X	
962166104	WEYERHAEUSER REIT		03/09/2020	UBS SECURITIES LLC	1,925,000	46,559	X X X	46,924	58,135	(11,211)			(11,211)		46,924		(364)	(364)	655	X X X	
963320106	WHIRLPOOL ORD		03/09/2020	UBS SECURITIES LLC	315,000	35,655	X X X	38,463	46,472	(8,009)			(8,009)		38,463		(2,808)	(2,808)	378	X X X	
969457100	WILLIAMS ORD		05/11/2020	Various	20,009,000	376,632	X X X	387,880	45,068	7,418			7,418		387,880		(11,248)	(11,248)	760	X X X	
969904101	WILLIAMS SONOMA ORD		06/01/2020	Various	2,075,000	130,923	X X X	139,188	58,385	(16,381)			(16,381)		139,188		(8,265)	(8,265)	1,610	X X X	
980745103	WOODWARD ORD		06/01/2020	Various	776,000	48,894	X X X	48,207							48,207		687	687	32	X X X	
98212B103	WPX ENERGY ORD		05/21/2020	INSTINET	4,375,000	25,811	X X X	25,692							25,692		119	119		X X X	
98310W108	WYNDHAM DESTINATIONS ORD		05/21/2020	Not Available	5,690,000	249,030	X X X	269,704	211,671	(9,589)			(9,589)		269,704		(20,674)	(20,674)	1,045	X X X	
983134107	WYNN RESORTS ORD		05/21/2020	INSTINET	470,000	40,108	X X X	58,276	65,269	(6,992)			(6,992)		58,276		(18,169)	(18,169)	470	X X X	
983793100	XPO LOGISTICS ORD		04/27/2020	JP MORGAN SECURITIES LLC	364,000	24,194	X X X	21,360							21,360		2,833	2,833		X X X	
98421M106	XEROX HOLDINGS ORD		02/07/2020	JP MORGAN SECURITIES LLC	3,950,000	146,820	X X X	104,649	145,637	(40,988)			(40,988)		104,649		42,171	42,171	988	X X X	
98954M101	ZILLOW GROUP CL A ORD		05/11/2020	Bank of America Securities	595,000	32,788	X X X	26,756							26,756		6,032	6,032		X X X	
98954M200	ZILLOW GROUP CL C ORD		06/01/2020	Various	4,923,000	219,687	X X X	211,043	52,601	(15,554)			(15,554)		211,043		8,644	8,644		X X X	
98986T108	ZYNGA CL A ORD		05/21/2020	Various	24,670,000	193,710	X X X	185,934							185,934		7,776	7,776		X X X	
G0177J108	ALLERGAN ORD		05/08/2020	Various	3,012,000	571,949	X X X	494,239	383,296	(74,176)			(74,176)		494,239		77,709	77,709	2,543	X X X	
G02602103	AMDOCS ORD		04/27/2020	Not Available	720,000	45,429	X X X	45,696							45,696		(267)	(267)	236	X X X	
G29183103	EATON ORD		02/07/2020	JP MORGAN SECURITIES LLC	10,100,000	1,026,796	X X X	771,103	956,672	(185,569)			(185,569)		771,103		255,693	255,693		X X X	
G3223R108	EVEREST RE GROUP ORD		05/21/2020	Various	235,000	51,424	X X X	65,187							65,187		(13,763)	(13,763)	264	X X X	
G4474Y214	JANUS HENDERSON GROUP ORD		03/09/2020	Not Available	13,105,000	234,243	X X X	280,480	320,417	(39,937)			(39,937)		280,480		(46,237)	(46,237)	4,718	X X X	
G46188101	HORIZON THERAPEUTICS PUBLIC ORD		05/21/2020	Not Available	3,746,000	162,233	X X X	150,465							150,465		11,768	11,768		X X X	
G47567105	IHS MARKIT ORD		04/27/2020	JP MORGAN SECURITIES LLC	745,000	50,039	X X X	48,032							48,032		2,007	2,007		X X X	
G47791101	TRANE TECHNOLOGIES PLC		03/02/2020	Unknown	285,000	40,426	X X X	40,426							40,426					X X X	
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD		05/21/2020	INSTINET	17,860,000	143,064	X X X	187,909	171,930												

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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					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	22 NAIC Designation and Admini- strative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	03/09/2020	Various	1,375,000	49,747	X X X	46,738	55,976	(9,238)			(9,238)		46,738		3,008	3,008	3,124	X X X		
G5494J103	LINDE ORD	C	04/02/2020	UBS SECURITIES LLC	615,000	99,018	X X X	95,943	130,934	(34,990)			(34,990)		95,943		3,075	3,075	592	X X X		
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	05/21/2020	Various	11,246,000	303,316	X X X	269,767	104,779	(18,237)			(18,237)		269,767		33,550	33,550	618	X X X		
G5960L103	MEDTRONIC ORD	C	05/11/2020	JP MORGAN SECURITIES LLC	22,414,000	2,305,221	X X X	1,923,004	1,941,583	(512,869)			(512,869)		1,923,004		382,218	382,218	19,479	X X X		
G6518L108	NIELSEN HOLDINGS ORD		02/07/2020	Various	28,955,000	632,436	X X X	588,219	587,787	432			432		588,219		44,217	44,217		X X X		
G6700G107	NVENT ELECTRIC ORD	C	03/09/2020	UBS SECURITIES LLC	1,630,000	32,805	X X X	35,783	41,695	(5,912)			(5,912)		35,783		(2,978)	(2,978)	285	X X X		
G7500T104	PENTAIR ORD	C	06/01/2020	Various	29,114,000	1,106,505	X X X	1,124,663	1,335,459	(210,796)			(210,796)		1,124,663		(18,158)	(18,158)	8,676	X X X		
G8473T100	STERIS ORD	C	05/21/2020	Various	2,150,000	327,072	X X X	276,265	159,227	(50,775)			(50,775)		276,265		50,807	50,807	387	X X X		
G96629103	WILLIS TOWERS WATSON ORD	C	05/21/2020	Not Available	9,295,000	1,843,932	X X X	1,512,952	1,877,032	(364,080)			(364,080)		1,512,952		330,980	330,980	11,771	X X X		
H01301128	ALCON ORD	D	05/21/2020	Various	33,044,000	1,985,641	X X X	1,872,779	1,471,046	21,072			21,072		1,872,779		112,862	112,862		X X X		
H1467J104	CHUBB ORD	C	05/21/2020	Various	4,945,000	572,758	X X X	782,890	157,217	2,613			2,613		782,890		(210,133)	(210,133)	3,709	X X X		
H2906T109	GARMIN ORD	C	03/09/2020	UBS SECURITIES LLC	1,190,000	97,111	X X X	70,489	116,096	(45,608)			(45,608)		70,489		26,623	26,623		X X X		
L0223L101	ARDAGH GROUP CL A ORD	C	03/10/2020	Various	2,445,000	37,154	X X X	28,065	47,873	(19,808)			(19,808)		28,065		9,089	9,089		X X X		
N6596X109	NXP SEMICONDUCTORS ORD	C	05/21/2020	Not Available	9,470,000	959,106	X X X	900,795	973,539	(208,566)			(208,566)		900,795		58,311	58,311	4,877	X X X		
N72482123	QIAGEN ORD	C	05/11/2020	Various	2,625,000	110,641	X X X	109,038							109,038		1,603	1,603		X X X		
P31076105	COPA HOLDINGS CL A ORD	C	01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	300,000	30,873	X X X	32,029	32,424	(395)			(395)		32,029		(1,155)	(1,155)		X X X		
V7780T103	ROYAL CARIBBEAN CRUISES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	185,000	24,702	X X X	20,772	24,699	(3,928)			(3,928)		20,772		3,930	3,930	144	X X X		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	203,088,292	X X X	193,812,437	155,481,356	(22,712,656)			(22,712,656)		193,812,437		9,275,856	9,275,856	2,017,580	X X X	X X X	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>																						
21037X100	CONSTELLATION SOFTWARE ORD		01/01/2020	Adjustment			X X X	51,476						51,476	(5,363)	(46,113)	(51,476)			X X X	U	
796050888	SAMSUNG ELECTRONICS 1 GDS REP 25 ORD	C	05/13/2020	Various	3,059,000	3,307,448	X X X	2,821,351	3,649,387	(828,036)			(828,036)		2,821,351		486,097	486,097	29,417	X X X		
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other				X X X	3,307,448	X X X	2,872,827	3,649,387	(828,036)			(828,036)		2,872,827	(5,363)	439,984	434,621	29,417	X X X	X X X	
<b>Common Stocks - Mutual Funds</b>																						
922040100	VANGUARD INSTL INDX INST		06/24/2020	Unknown	220,229,004	60,507,104	X X X	22,560,134	63,917,064	(41,356,930)			(41,356,930)		22,560,134		37,946,970	37,946,970	285,681	X X X		
9499999	Subtotal - Common Stocks - Mutual Funds				X X X	60,507,104	X X X	22,560,134	63,917,064	(41,356,930)			(41,356,930)		22,560,134		37,946,970	37,946,970	285,681	X X X	X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	266,902,845	X X X	219,245,398	223,047,807	(64,897,621)			(64,897,621)		219,245,398	(5,363)	47,662,810	47,657,446	2,332,678	X X X	X X X	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	266,902,845	X X X	219,245,398	223,047,807	(64,897,621)			(64,897,621)		219,245,398	(5,363)	47,662,810	47,657,446	2,332,678	X X X	X X X	
9899999	Subtotal - Preferred and Common Stocks				X X X	268,908,330	X X X	221,425,395	223,971,813	(64,920,662)			(64,920,662)		221,425,395	(5,363)	47,488,298	47,482,935	2,332,678	X X X	X X X	
9999999	Total - Bonds, Preferred and Common Stocks				X X X	330,411,242	X X X	283,415,726	282,106,512	(64,908,173)			(64,907,198)		283,028,913	(5,363)	46,956,635	46,951,272	3,709,726	X X X	X X X	

QE05.10

**E06 Schedule DB Part A Section 1 ..... NONE**

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

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

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

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

**E10 Schedule DB Part E ..... NONE**

**E11 Schedule DL - Part 1 - Securities Lending Collateral Assets ..... NONE**

**E12 Schedule DL - Part 2 - Securities Lending Collateral Assets ..... NONE**

**SCHEDULE E - PART 1 - CASH****Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
<b>open depositories</b>									
JPMORGAN CHASE .....						(604,276)	(599,265)	(531,007)	X X X
JPMORGAN CHASE - CUSTODY .....						23,445,395	40,577,047	24,980,451	X X X
US BANK .....						591,254	587,924	524,224	X X X
0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories .....		X X X	X X X			13,022	11,342	6,782	X X X
0199999 Totals - Open Depositories .....		X X X	X X X			23,445,395	40,577,048	24,980,450	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories .....		X X X	X X X						X X X
0299999 Totals - Suspended Depositories .....		X X X	X X X						X X X
0399999 Total Cash On Deposit .....		X X X	X X X			23,445,395	40,577,048	24,980,450	X X X
0499999 Cash in Company's Office .....		X X X	X X X	X X X	X X X				X X X
0599999 Total Cash .....		X X X	X X X			23,445,395	40,577,048	24,980,450	X X X

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
. 31846V419	FIRST AMER:TRS OBG V .....		04/02/2020	0.010	X X X	7		1
. 94975H296	WELLSFARGO:TRS+ MM I .....		04/02/2020	0.060	X X X	1		0
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO .....					8		1
<b>All Other Money Market Mutual Funds</b>								
. 38141W232	GOLDMAN:FS MM INST .....		06/30/2020	0.280	X X X	100,561,612		13,622
8699999	Subtotal - All Other Money Market Mutual Funds .....					100,561,612		13,622
8899999	Total Cash Equivalents .....					100,561,620		13,623

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