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ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact AMY RENEE DOUGAL (Name) (419)238-5551-2176 (Area Code)(Telephone Number)(Extension)

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

OFFICERS

Name	Title
EVAN PENNINGTON PURMORT	PRESIDENT
KEITH ALLEN GOAD	CHIEF FINANCIAL OFFICER
AMY RENEE DOUGAL	TREASURER #

OTHERS

ROBERT JOSEPH COLEMAN, VICE PRESIDENT #
TRINTIN CHAD GLENN, CHIEF ACTUARY
MATTHEW PAUL KORTE, VICE PRESIDENT
TIMOTHY LEE RAUCH, VICE PRESIDENT
PAUL JOSEPH EDWARDS, VICE PRESIDENT
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
DAVID T LEE, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT
ANGELA MARIE GIBSON, VICE PRESIDENT
BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
JOCELYN LEIGH PFEIFER, VICE PRESIDENT
MATTHEW LANE ZOLLNER, VICE PRESIDENT #

DIRECTORS OR TRUSTEES

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

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)	(Signature)	(Signature)
EVAN PENNINGTON PURMORT	KEITH ALLEN GOAD	AMY RENEE DOUGAL
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF FINANCIAL OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 22nd day of February, 2021

a. Is this an original filing? Yes[X] No[ ]

b. If no:
1. State the amendment number
2. Date filed 02/22/2021
3. Number of pages attached

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	21,261,001	1.339	21,261,001		21,261,001	1.341
1.02 All other governments	30,974,583	1.950	30,974,581		30,974,581	1.954
1.03 U.S. states, territories and possessions, etc. guaranteed	12,203,390	0.768	12,203,389		12,203,389	0.770
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	78,691,004	4.955	78,691,006		78,691,006	4.964
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	205,560,845	12.943	205,560,849		205,560,849	12.967
1.06 Industrial and miscellaneous	640,092,430	40.303	640,092,429		640,092,429	40.377
1.07 Hybrid securities	405,000	0.026	405,000		405,000	0.026
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	989,188,253	62.284	989,188,256		989,188,256	62.399
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,856,532	0.117	1,856,531		1,856,531	0.117
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	1,856,532	0.117	1,856,531		1,856,531	0.117
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	359,796,137	22.655	359,796,122		359,796,122	22.696
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	170,522,179	10.737	168,406,197		168,406,197	10.623
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	530,318,316	33.392	528,202,319		528,202,319	33.319
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	37,442,821	2.358	36,647,618		36,647,618	2.312
5.02 Properties held for production of income	295,133	0.019	295,133		295,133	0.019
5.03 Properties held for sale						
5.04 Total real estate	37,737,954	2.376	36,942,751		36,942,751	2.330
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	14,072,972	0.886	14,072,972		14,072,972	0.888
6.02 Cash equivalents (Schedule E, Part 2)	11,582,723	0.729	11,582,723		11,582,723	0.731
6.03 Short-term investments (Schedule DA)	3,426,495	0.216	3,426,495		3,426,495	0.216
6.04 Total Cash, cash equivalents and short-term investments	29,082,190	1.831	29,082,190		29,082,190	1.835
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	1,588,183,245	100.000	1,585,272,048		1,585,272,048	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year		39,229,279
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)	119,113	
2.2 Additional investment made after acquisition (Part 2, Column 9)		119,113
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13		
3.2 TOTALS, Part 3, Column 11		
4. TOTAL gain (loss) on disposals, Part 3, Column 18		
5. Deduct amounts received on disposals, Part 3, Column 15		
6. TOTAL foreign exchange change in book/adjusted carrying value:		
6.1 TOTALS, Part 1, Column 15		
6.2 TOTALS, Part 3, Column 13		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12		
7.2 TOTALS, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11	1,685,931	
8.2 TOTALS, Part 3, Column 9		1,685,931
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		37,662,461
10. Deduct total nonadmitted amounts		795,203
11. Statement value at end of current period (Lines 9 minus 10)		36,867,258

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,389,265,331
2.	Cost of bonds and stocks acquired, Part 3, Column 7		692,560,025
3.	Accrual of Discount		333,092
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(988,256)	
	4.2 Part 2, Section 1, Column 15	29,011	
	4.3 Part 2, Section 2, Column 13	32,754,557	
	4.4 Part 4, Column 11	(73,692,209)	(41,896,897)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		47,751,613
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		565,125,651
7.	Deduct amortization of premium		2,255,099
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		730,673
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		1,521,363,086
12.	Deduct total nonadmitted amounts		2,115,982
13.	Statement value at end of current period (Line 11 minus Line 12)		1,519,247,104

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	21,261,001	25,915,223	21,371,495	21,235,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	30,974,581	33,414,332	31,010,450	30,370,000
by governments)	4.	TOTALS	52,235,583	59,329,555	52,381,945	51,605,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	12,203,390	13,350,771	12,366,343	10,440,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	78,691,004	84,291,396	79,623,852	76,215,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	205,560,845	216,304,404	206,972,046	201,536,322
Industrial and Miscellaneous,	8.	United States	526,268,550	575,370,237	528,002,834	526,492,377
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	8,069,309	8,549,632	8,065,132	8,080,000
Hybrid Securities (unaffiliated)	10.	Other Countries	106,159,570	114,762,320	106,356,936	106,706,606
	11.	TOTALS	640,497,429	698,682,189	642,424,902	641,278,983
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	989,188,251	1,071,958,315	993,769,088	981,075,305
PREFERRED STOCKS	14.	United States	1,856,531	1,866,431	1,800,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	1,856,531	1,866,431	1,800,000	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	1,856,531	1,866,431	1,800,000	
COMMON STOCKS	20.	United States	342,361,766	342,361,766	313,494,301	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	17,434,356	17,434,356	14,505,452	
	23.	TOTALS	359,796,122	359,796,122	327,999,754	
Parent, Subsidiaries and Affiliates	24.	TOTALS	170,522,179	170,522,179	13,802,000	
	25.	TOTAL Common Stocks	530,318,301	530,318,301	341,801,754	
	26.	TOTAL Stocks	532,174,832	532,184,732	343,601,754	
	27.	TOTAL Bonds and Stocks	1,521,363,083	1,604,143,047	1,337,370,842	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,306,314	2,053,620	1,439,976		14,461,091	XXX	21,261,001	2.14	21,296,244	2.50	21,261,001	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	3,306,314	2,053,620	1,439,976		14,461,091	XXX	21,261,001	2.14	21,296,244	2.50	21,261,001	
2. All Other Governments												
2.1 NAIC 1		14,317,279	6,403,197		1,291,300	XXX	22,011,777	2.22	22,007,262	2.59	21,581,517	430,260
2.2 NAIC 2		8,390,190		572,614		XXX	8,962,805	0.90	2,796,806	0.33	8,962,805	
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS		22,707,470	6,403,197	572,614	1,291,300	XXX	30,974,581	3.12	24,804,068	2.91	30,544,322	430,260
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		4,202,871		8,000,518		XXX	12,203,389	1.23	11,490,126	1.35	12,203,389	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS		4,202,871		8,000,518		XXX	12,203,389	1.23	11,490,126	1.35	12,203,389	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	7,691,830	43,662,058	24,794,278	2,542,840		XXX	78,691,006	7.93	73,458,676	8.63	78,691,006	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS	7,691,830	43,662,058	24,794,278	2,542,840		XXX	78,691,006	7.93	73,458,676	8.63	78,691,006	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	24,872,858	87,880,215	59,974,905	19,721,913	10,511,414	XXX	202,961,305	20.45	173,551,152	20.39	202,206,305	755,000
5.2 NAIC 2	350,856	1,032,795	569,443			XXX	1,953,095	0.20	1,388,117	0.16	1,953,095	
5.3 NAIC 3		646,449				XXX	646,449	0.07			646,449	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	25,223,714	89,559,460	60,544,348	19,721,913	10,511,414	XXX	205,560,849	20.71	174,939,269	20.55	204,805,849	755,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	28,764,537	183,464,862	183,779,795	4,672,671	24,091,464	XXX	424,773,329	42.79	384,349,858	45.15	254,918,927	169,854,402
6.2 NAIC 2	6,212,182	59,989,478	64,233,816	6,898,253	39,572,282	XXX	176,906,011	17.82	123,770,530	14.54	139,298,699	37,607,312
6.3 NAIC 3	500,000	23,249,931	6,665,147			XXX	30,415,078	3.06	24,854,577	2.92	21,378,477	9,036,601
6.4 NAIC 4	1,869,905	3,223,952	610,609	290,984	56,190	XXX	6,051,639	0.61	4,615,361	0.54	4,826,450	1,225,189
6.5 NAIC 5	2,226,882	2,111,269	778,758	255,958		XXX	5,372,867	0.54	7,278,551	0.86	5,372,867	
6.6 NAIC 6						XXX						
6.7 TOTALS	39,573,506	272,039,492	256,068,125	12,117,866	63,719,936	XXX	643,518,924	64.83	544,868,877	64.01	425,795,420	217,723,504
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2		65,000	340,000			XXX	405,000	0.04	340,000	0.04	405,000	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS		65,000	340,000			XXX	405,000	0.04	340,000	0.04	405,000	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 TOTALS						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 64,635,539	335,580,906	276,392,150	34,937,943	50,355,269		761,901,808	76.76	XXX	XXX	590,862,146	171,039,661
11.2 NAIC 2	(d) 6,563,039	69,477,463	65,143,259	7,470,867	39,572,282		188,226,911	18.96	XXX	XXX	150,619,599	37,607,312
11.3 NAIC 3	(d) 500,000	23,896,380	6,665,147				31,061,527	3.13	XXX	XXX	22,024,926	9,036,601
11.4 NAIC 4	(d) 1,869,905	3,223,952	610,609	290,984	56,190		6,051,639	0.61	XXX	XXX	4,826,450	1,225,189
11.5 NAIC 5	(d) 2,226,882	2,111,269	778,758	255,958			(c) 5,372,867	0.54	XXX	XXX	5,372,867	
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	75,795,365	434,289,971	349,589,923	42,955,752	89,983,741		(b) 992,614,751	100.00	XXX	XXX	773,705,988	218,908,763
11.8 Line 11.7 as a % of Column 7	7.64	43.75	35.22	4.33	9.07		100.00	XXX	XXX	XXX	77.95	22.05
12. Total Bonds Prior Year												
12.1 NAIC 1	57,164,442	264,263,054	309,982,259	21,571,143	33,172,421		XXX	XXX	686,153,319	80.61	509,297,794	176,855,525
12.2 NAIC 2	68,749	35,556,727	55,099,859	576,783	36,993,334		XXX	XXX	128,295,453	15.07	118,079,713	10,215,739
12.3 NAIC 3	1,489,832	18,090,760	5,273,985				XXX	XXX	24,854,577	2.92	13,873,128	10,981,449
12.4 NAIC 4	604,297	2,614,791	860,785	448,830	86,658		XXX	XXX	4,615,361	0.54	3,390,118	1,225,243
12.5 NAIC 5	2,203,309	3,559,164	1,148,810	367,268			XXX	XXX	(c) 7,278,551	0.86	7,278,551	
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	61,530,628	324,084,496	372,365,698	22,964,025	70,252,414		XXX	XXX	(b) 851,197,261	100.00	651,919,304	199,277,957
12.8 Line 12.7 as a % of Col. 9	7.23	38.07	43.75	2.70	8.25		XXX	XXX	100.00	XXX	76.59	23.41
13. Total Publicly Traded Bonds												
13.1 NAIC 1	54,777,971	241,651,904	212,522,292	33,182,943	48,727,037		590,862,146	59.53	509,297,794	59.83	590,862,146	XXX
13.2 NAIC 2	6,145,295	61,974,203	42,264,517	663,301	39,572,282		150,619,599	15.17	118,079,713	13.87	150,619,599	XXX
13.3 NAIC 3		18,476,380	3,548,546				22,024,926	2.22	13,873,128	1.63	22,024,926	XXX
13.4 NAIC 4	644,715	3,223,952	610,609	290,984	56,190		4,826,450	0.49	3,390,118	0.40	4,826,450	XXX
13.5 NAIC 5	2,226,882	2,111,269	778,758	255,958			5,372,867	0.54	7,278,551	0.86	5,372,867	XXX
13.6 NAIC 6												XXX
13.7 TOTALS	63,794,863	327,437,709	259,724,721	34,393,186	88,355,509		773,705,988	77.95	651,919,304	76.59	773,705,988	XXX
13.8 Line 13.7 as a % of Col. 7	8.25	42.32	33.57	4.45	11.42		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.43	32.99	26.17	3.46	8.90		77.95	XXX	XXX	XXX	77.95	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	9,857,568	93,929,002	63,869,858	1,755,000	1,628,233		171,039,661	17.23	176,855,525	20.78	XXX	171,039,661
14.2 NAIC 2	417,744	7,503,260	22,878,742	6,807,566			37,607,312	3.79	10,215,739	1.20	XXX	37,607,312
14.3 NAIC 3	500,000	5,420,000	3,116,601				9,036,601	0.91	10,981,449	1.29	XXX	9,036,601
14.4 NAIC 4	1,225,189						1,225,189	0.12	1,225,243	0.14	XXX	1,225,189
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS	12,000,501	106,852,262	89,865,202	8,562,566	1,628,233		218,908,763	22.05	199,277,957	23.41	XXX	218,908,763
14.8 Line 14.7 as a % of Col. 7	5.48	48.81	41.05	3.91	0.74		100.00	XXX	XXX	XXX	XXX	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.21	10.76	9.05	0.86	0.16		22.05	XXX	XXX	XXX	XXX	22.05

(a) Includes $.....218,153,763 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........72,274 current year of bonds with Z designations, $.......6,070,688 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $..............0 current year, $..............0 prior year of bonds with 5GI designations and $..............0 current year, $..............0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.......3,426,495; NAIC 2 $..............0; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,306,314	2,053,620	1,439,976		14,461,091	XXX	21,261,001	2.14	21,296,244	2.50	21,261,001	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 TOTALS	3,306,314	2,053,620	1,439,976		14,461,091	XXX	21,261,001	2.14	21,296,244	2.50	21,261,001	
2. All Other Governments												
2.01 Issuer Obligations		22,707,470	6,403,197	572,614	1,291,300	XXX	30,974,581	3.12	24,804,068	2.91	30,544,322	430,260
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 TOTALS		22,707,470	6,403,197	572,614	1,291,300	XXX	30,974,581	3.12	24,804,068	2.91	30,544,322	430,260
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		4,202,871		8,000,518		XXX	12,203,389	1.23	11,490,126	1.35	12,203,389	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS		4,202,871		8,000,518		XXX	12,203,389	1.23	11,490,126	1.35	12,203,389	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	7,691,830	43,662,058	24,794,278	2,542,840		XXX	78,691,006	7.93	73,458,676	8.63	78,691,006	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 TOTALS	7,691,830	43,662,058	24,794,278	2,542,840		XXX	78,691,006	7.93	73,458,676	8.63	78,691,006	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	19,816,013	75,383,527	50,958,417	18,255,676	10,428,586	XXX	174,842,219	17.61	147,758,941	17.36	174,087,219	755,000
5.02 Residential Mortgage-Backed Securities	5,407,701	13,838,981	8,185,868	1,466,237	82,828	XXX	28,981,615	2.92	24,853,341	2.92	28,981,615	
5.03 Commercial Mortgage-Backed Securities		336,952	1,400,063			XXX	1,737,015	0.17	1,726,986	0.20	1,737,015	
5.04 Other Loan-Backed and Structured Securities						XXX			600,000	0.07		
5.05 TOTALS	25,223,714	89,559,460	60,544,348	19,721,913	10,511,414	XXX	205,560,849	20.71	174,939,269	20.55	204,805,849	755,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	25,640,355	168,041,109	130,158,285	10,816,103	63,663,746	XXX	398,319,598	40.13	298,978,942	35.12	325,581,918	72,737,680
6.02 Residential Mortgage-Backed Securities	5,043,340	15,649,906	11,856,102	546,942	56,190	XXX	33,152,480	3.34	40,502,540	4.76	13,495,684	19,656,796
6.03 Commercial Mortgage-Backed Securities	4,520,641	19,938,165	69,709,987			XXX	94,168,793	9.49	81,077,324	9.53	86,717,818	7,450,975
6.04 Other Loan-Backed and Structured Securities	4,369,170	68,410,311	44,343,751	754,821		XXX	117,878,053	11.88	124,310,071	14.60		117,878,053
6.05 TOTALS	39,573,506	272,039,492	256,068,125	12,117,866	63,719,936	XXX	643,518,924	64.83	544,868,877	64.01	425,795,420	217,723,504
7. Hybrid Securities												
7.01 Issuer Obligations		65,000	340,000			XXX	405,000	0.04	340,000	0.04	405,000	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 TOTALS		65,000	340,000			XXX	405,000	0.04	340,000	0.04	405,000	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 TOTALS						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	56,454,512	316,115,655	214,094,153	40,187,752	89,844,724	XXX	716,696,796	72.20	XXX	XXX	642,773,856	73,922,940
11.02 Residential Mortgage-Backed Securities	10,451,041	29,488,887	20,041,970	2,013,179	139,018	XXX	62,134,095	6.26	XXX	XXX	42,477,299	19,656,796
11.03 Commercial Mortgage-Backed Securities	4,520,641	20,275,117	71,110,049			XXX	95,905,808	9.66	XXX	XXX	88,454,833	7,450,975
11.04 Other Loan-Backed and Structured Securities	4,369,170	68,410,311	44,343,751	754,821		XXX	117,878,053	11.88	XXX	XXX		117,878,053
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 TOTALS	75,795,365	434,289,971	349,589,923	42,955,752	89,983,741		992,614,751	100.00	XXX	XXX	773,705,988	218,908,763
11.09 Line 11.08 as a % of Col. 7	7.64	43.75	35.22	4.33	9.07		100.00	XXX	XXX	XXX	77.95	22.05
12. Total Bonds Prior Year												
12.01 Issuer Obligations	48,084,661	230,313,625	210,642,110	19,236,031	69,850,570	XXX	XXX	XXX	578,126,997	67.92	532,713,293	45,413,704
12.02 Residential Mortgage-Backed Securities	8,932,482	28,656,407	23,959,867	3,405,282	401,844	XXX	XXX	XXX	65,355,881	7.68	43,774,508	21,581,373
12.03 Commercial Mortgage-Backed Securities	3,029,518	8,481,298	70,970,782	322,712		XXX	XXX	XXX	82,804,311	9.73	73,720,204	9,084,107
12.04 Other Loan-Backed and Structured Securities	1,483,967	56,633,166	66,792,939			XXX	XXX	XXX	124,910,071	14.67	1,711,299	123,198,772
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 TOTALS	61,530,628	324,084,496	372,365,698	22,964,025	70,252,414		XXX	XXX	851,197,261	100.00	651,919,304	199,277,957
12.09 Line 12.08 as a % of Col. 9	7.23	38.07	43.75	2.70	8.25		XXX	XXX	100.00	XXX	76.59	23.41
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	54,729,323	287,149,878	180,298,157	32,380,007	88,216,491	XXX	642,773,856	64.76	532,713,293	62.58	642,773,856	XXX
13.02 Residential Mortgage-Backed Securities	8,532,855	20,012,713	11,779,534	2,013,179	139,018	XXX	42,477,299	4.28	43,774,508	5.14	42,477,299	XXX
13.03 Commercial Mortgage-Backed Securities	532,686	20,275,117	67,647,030			XXX	88,454,833	8.91	73,720,204	8.66	88,454,833	XXX
13.04 Other Loan-Backed and Structured Securities						XXX			1,711,299	0.20		XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 TOTALS	63,794,863	327,437,709	259,724,721	34,393,186	88,355,509		773,705,988	77.95	651,919,304	76.59	773,705,988	XXX
13.09 Line 13.08 as a % of Col. 7	8.25	42.32	33.57	4.45	11.42		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.43	32.99	26.17	3.46	8.90		77.95	XXX	XXX	XXX	77.95	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,725,189	28,965,776	33,795,996	7,807,745	1,628,233	XXX	73,922,940	7.45	45,413,704	5.34	XXX	73,922,940
14.02 Residential Mortgage-Backed Securities	1,918,186	9,476,174	8,262,435			XXX	19,656,796	1.98	21,581,373	2.54	XXX	19,656,796
14.03 Commercial Mortgage-Backed Securities	3,987,955		3,463,020			XXX	7,450,975	0.75	9,084,107	1.07	XXX	7,450,975
14.04 Other Loan-Backed and Structured Securities	4,369,170	68,410,311	44,343,751	754,821		XXX	117,878,053	11.88	123,198,772	14.47	XXX	117,878,053
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 TOTALS	12,000,501	106,852,262	89,865,202	8,562,566	1,628,233		218,908,763	22.05	199,277,957	23.41	XXX	218,908,763
14.09 Line 14.08 as a % of Col. 7	5.48	48.81	41.05	3.91	0.74		100.00	XXX	XXX	XXX	XXX	100.00
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.21	10.76	9.05	0.86	0.16		22.05	XXX	XXX	XXX	XXX	22.05

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year					
2.	Cost of short-term investments acquired	3,558,130	3,558,130			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals					
7.	Deduct amortization of premium	131,635	131,635			
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)	3,426,495	3,426,495			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	3,426,495	3,426,495			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(Consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		
4.	SSAP No. 108 Adjustments		
5.	TOTAL gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in the variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 Adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
	4.23 SSAP No. 108 Adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 TOTAL gain (loss) recognized for terminations in prior year				
	5.2 TOTAL gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Replication RSAT Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 Totals						XXX	XXX	XXX			XXX	XXX	XXX		

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	TOTAL (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	TOTAL (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	TOTAL (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	TOTAL (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	TOTAL (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	43,527,731		43,527,731	
2. Cost of cash equivalents acquired	219,870,077		219,870,077	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	875		875	
5. TOTAL gain (loss) on disposals	2,898		2,898	
6. Deduct consideration received on disposals	251,818,857		251,818,857	
7. Deduct amortization of premium				
8. TOTAL foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	11,582,723		11,582,723	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	11,582,723		11,582,723	

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION		VAN WERT	OH	12/31/1929	12/31/1999	59,704,437		35,608,403	35,608,403	1,653,117			(1,653,117)		2,613,220	1,688,181
SD228 CONTAINING .75 ACRES IN BACK OF 80		VAN WERT	OH	12/31/1956	12/31/1999	3,500		3,500	3,500							
SD228-3 CONTAINING 1.91 ACRES AT THE SOU		VAN WERT	OH	12/31/1966	12/31/1999	12,027		12,027	12,027							
SD227-5 & 227-6 LAND - 4.852 ACRES APPRO		VAN WERT	OH	04/27/2004	04/24/2004	1,223,918		1,223,918	1,223,918							
LEASEHOLD IMPROVEMENTS 404 WYMAN ST 360		WALTHAM	MA	08/03/1989		265,255		232,911	232,911	6,477			(6,477)			
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500		ALPHARETTA	GA	07/01/2015		48,090		11,944	11,944	4,299			(4,299)			
LEASEHOLD IMPROVEMENTS STATE HWY 161 STE 320		IRVING	TX	06/01/2016		23,619		12,966	12,966	2,383			(2,383)			
LEASEHOLD IMPROVEMENTS 425 METRO PLACE NORTH STE 330		DUBLIN	OH	12/01/2017		223,156		242,249	242,249	8,461			(8,461)			
853 S. WALNUT ST., VAN WERT, OH 45891		VAN WERT	OH	06/02/2014	12/31/1999	94,903		94,903	94,903							
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						61,598,905		37,442,821	37,442,821	1,674,737			(1,674,737)		2,613,220	1,688,181
0399999 Subtotal - Properties occupied by the reporting entity						61,598,905		37,442,821	37,442,821	1,674,737			(1,674,737)		2,613,220	1,688,181
Properties held for the production of income																
SD227-1 LOCATED AT 749 S. WALNUT ST., VA		VAN WERT	OH	12/31/1973	12/31/1999	4,660		4,660	4,660							
SD228.1 & 228.10 LOCATED AT 751 S. WALNU		VAN WERT	OH	12/31/1973	12/31/1999	37,398		26,762	26,762	1,015			(1,015)		6,000	1,657
SD227 LOCATED AT 743 S. WALNUT ST., VAN		VAN WERT	OH	12/31/1979	12/31/1999	35,000		35,000	35,000							
SD228-4 WEST PART LOCATED AT ERVIN ROAD,		VAN WERT	OH	12/31/1980	12/31/1999	15,000		15,000	15,000							
SD228-4 EAST PART LOCATED AT 361 E. ERVI		VAN WERT	OH	12/31/1983	12/31/1999	125,248		25,348	25,348	1,356			(1,356)		10,075	1,527
SD227-3 LOCATED AT 741 S. WALNUT ST., VA		VAN WERT	OH	12/31/1983	12/31/1999	1,880		1,880	1,880							
999 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1985	12/31/1999	137,009		55,227	55,227	1,941			(1,941)		7,332	19,031
805 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1986	12/31/1999	116,205		31,172	31,172	1,427			(1,427)		8,400	1,333
827 S. WALNUT ST., VAN WERT, OH 45891 HA		VAN WERT	OH	04/25/2003	12/31/1999	183,931		100,085	100,085	5,455			(5,455)		4,500	30,876
0499999 Subtotal - Properties held for the production of income						656,331		295,134	295,134	11,194			(11,194)		36,307	54,424
0699999 Totals						62,255,236		37,737,955	37,737,955	1,685,931			(1,685,931)		2,649,527	1,742,605

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3					Book/Adjusted	Additional
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Carrying Value Less Encumbrances	Investment Made After Acquisition
Acquired by Purchase								
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	03/01/2020	WAIBEL	30,000		30,000	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	03/01/2020	WAIBEL	66,269		66,269	
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					119,113		119,113	
0399999 Totals					119,113		119,113	

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

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

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

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

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

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

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810SA7	UNITED STATES TREASURY				1.A	14,460,967	131.2969	18,985,528	14,460,000	14,461,091		(86)			3.000	2.999	FA	163,854	433,800	03/28/2019	02/15/2048
912828B66	UNITED STATES TREASURY	SD			1.A	309,047	108.0156	324,047	300,000	304,268		(1,305)			2.750	2.275	FA	3,116	8,250	03/21/2017	02/15/2024
912828G87	UNITED STATES TREASURY	SD			1.A	258,477	101.9844	254,961	250,000	251,283		(1,266)			2.125	1.604	JD	15	7,969	02/04/2015	12/31/2021
912828RC6	UNITED STATES TREASURY	SD			1.A	2,920,016	101.2344	2,885,180	2,850,000	2,854,962		(7,864)			2.125	1.842	FA	22,876	60,563	05/22/2012	08/15/2021
912828RC6	UNITED STATES TREASURY				1.A	201,016	101.2344	202,469	200,000	200,069		(109)			2.125	2.069	FA	1,605	4,250	03/20/2012	08/15/2021
912828SV3	UNITED STATES TREASURY				1.A	76,629	102.2188	76,664	75,000	75,241		(173)			1.750	1.512	MN	170	1,313	07/09/2012	05/15/2022
912828SV3	UNITED STATES TREASURY				1.A	51,086	102.2188	51,109	50,000	50,161		(116)			1.750	1.512	MN	114	875	07/09/2012	05/15/2022
912828VS6	UNITED STATES TREASURY	SD			1.A	419,125	106.1563	424,625	400,000	406,941		(2,562)			2.500	1.819	FA	3,777	10,000	01/27/2016	08/15/2023
912828WJ5	UNITED STATES TREASURY	SD			1.A	1,235,555	107.7344	1,292,813	1,200,000	1,217,009		(4,836)			2.500	2.062	MN	3,895	30,000	10/11/2017	05/15/2024
912828ZQ6	UNITED STATES TREASURY				1.A	1,439,578	97.7813	1,417,828	1,450,000	1,439,976		398			0.625	0.701	MN	1,177	4,531	08/14/2020	05/15/2030
0199999 Subtotal - U.S. Governments - Issuer Obligations						21,371,496	XXX	25,915,224	21,235,000	21,261,001		(17,919)			XXX	XXX	XXX	200,599	561,551	XXX	XXX
0599999 Subtotal - U.S. Governments						21,371,496	XXX	25,915,224	21,235,000	21,261,001		(17,919)			XXX	XXX	XXX	200,599	561,551	XXX	XXX
All Other Governments - Issuer Obligations																					
168863BN7	GOVERNMENT OF CHILE		C		1.E FE	3,476,870	103.5054	3,653,741	3,530,000	3,504,262		13,478			2.250	2.660	AO	13,458	79,425	12/06/2019	10/30/2022
195325BK0	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C		2.C FE	580,051	146.2482	672,742	460,000	572,614		(4,169)			7.375	5.169	MS	9,706	33,925	03/05/2019	09/18/2037
195325BQ7	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.C FE	2,222,155	108.1135	2,389,308	2,210,000	2,217,620		(2,402)			4.000	3.880	FA	30,694	88,400	01/18/2019	02/26/2024
80413TAL3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	431,000	136.1260	544,504	400,000	430,260		(449)			5.250	4.766	JJ	9,625	21,000	04/17/2019	01/16/2050
91087BAJ9	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	4,147,570	112.1341	4,328,376	3,860,000	4,119,737		(27,833)			3.900	2.256	AO	26,763	75,270	07/01/2020	04/27/2025
M0152WAF8	EMIRATE OF ABU DHABI		D		1.C FE	3,536,688	105.0210	3,728,246	3,550,000	3,539,552		2,695			2.125	2.207	MS	19,069	75,438	12/06/2019	09/30/2024
M0153CAC8	EMIRATE OF ABU DHABI		D		1.C FE	2,975,081	103.5140	3,136,474	3,030,000	3,002,709		14,775			2.500	3.025	AO	16,833	75,750	02/11/2019	10/11/2022
M0153CAE4	EMIRATE OF ABU DHABI		D		1.C FE	583,363	110.9150	654,399	590,000	584,922		858			3.125	3.302	MN	2,970	18,438	03/05/2019	05/03/2026
M6417JAA6	KUWAIT, STATE OF (GOVERNMENT)		D		1.D FE	5,820,252	113.8150	6,612,652	5,810,000	5,818,275		(1,178)			3.500	3.474	MS	57,051	203,350	03/05/2019	03/20/2027
M6417JAB4	KUWAIT, STATE OF (GOVERNMENT)		D		1.D FE	2,136,750	102.7570	2,157,897	2,100,000	2,119,823		(15,977)			2.750	1.960	MS	16,202	57,750	12/06/2019	03/20/2022
M8489SAF4	STATE OF QATAR		D	1	1.D FE	2,167,275	107.3998	2,287,616	2,130,000	2,150,934		(8,586)			3.875	3.428	AO	15,590	82,538	01/22/2019	04/23/2023
M8489SAG2	STATE OF QATAR		D	1	1.D FE	862,967	140.6370	1,125,096	800,000	861,041		(1,102)			5.103	4.609	AO	7,711	40,824	03/06/2019	04/23/2048
Y20721BG3	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	2,070,430	111.7517	2,123,282	1,900,000	2,052,834		(17,596)			4.125	2.040	JJ	36,140	39,188	07/01/2020	01/15/2025
0699999 Subtotal - All Other Governments - Issuer Obligations						31,010,452	XXX	33,414,333	30,370,000	30,974,583		(47,486)			XXX	XXX	XXX	261,812	891,296	XXX	XXX
1099999 Subtotal - All Other Governments						31,010,452	XXX	33,414,333	30,370,000	30,974,583		(47,486)			XXX	XXX	XXX	261,812	891,296	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042ZP0	ARKANSAS ST			2	1.C FE	467,649	110.6900	487,036	440,000	457,052		(2,842)			4.000	3.404	JD	1,467	17,600	02/12/2018	06/01/2028
13063A5E0	CALIFORNIA ST			1	1.C FE	4,971,850	167.5360	5,444,920	3,250,000	4,849,403		(97,338)			7.500	2.977	AO	60,938	243,750	09/25/2019	04/01/2034
20772GF45	CONNECTICUT ST			1	1.E FE	1,092,949	136.3720	1,288,715	945,000	1,076,115		(8,973)			5.850	4.278	MS	16,278	55,283	01/31/2019	03/15/2032
20772JL91	CONNECTICUT ST				1.E FE	750,000	108.9540	817,155	750,000	750,000					3.230	3.230	FA	10,094	24,225	08/04/2015	08/01/2024
5741925C0	MARYLAND ST			1	1.A FE	1,001,840	104.6900	1,046,900	1,000,000	1,000,241		(198)			4.300	4.279	MS	14,333	43,000	02/24/2010	03/01/2022
574193KZ0	MARYLAND ST			2	1.A FE	441,455	103.6630	456,117	440,000	440,707		(163)			3.000	2.976	FA	5,500	13,200	02/12/2018	08/01/2028
605581GD3	MISSISSIPPI ST			1	1.C FE	750,000	105.9620	794,715	750,000	750,000					2.559	2.559	AO	4,798	19,193	02/04/2015	10/01/2023
6775224L5	OHIO ST			1	1.B FE	2,075,000	104.6340	2,171,156	2,075,000	2,075,000					1.830	1.830	FA	19,514		06/18/2020	08/01/2033
70914PUY6	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	465,600	108.6170	477,915	440,000	454,872		(2,677)			4.000	3.500	AO	3,716	17,600	02/12/2018	10/15/2028
880541QS9	TENNESSEE ST			1	1.A FE	350,000	104.6120	366,142	350,000	350,000					3.378	3.377	FA	4,926	11,823	10/12/2011	08/01/2022
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						12,366,343	XXX	13,350,771	10,440,000	12,203,390		(112,191)			XXX	XXX	XXX	141,564	445,674	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						12,366,343	XXX	13,350,771	10,440,000	12,203,390		(112,191)			XXX	XXX	XXX	141,564	445,674	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
013595UD3	ALBUQUERQUE N MEX MUN SCH DIST NO 012			2	1.D FE	465,997	113.6190	499,924	440,000	457,806		(2,191)			4.000	3.499	FA	7,333	17,600	02/12/2018	08/01/2030
01728VVL1	ALLEGHENY CNTY PA			1	1.D FE	785,000	101.4960	796,744	785,000	785,000					1.248	1.248	MN	1,633	2,150	07/23/2020	11/01/2026
021087ST9	ALPINE UTAH SCH DIST			2	1.A FE	252,880	103.0680	257,670	250,000	251,222		(372)			3.000	2.913	MS	2,208	7,500	02/12/2018	03/15/2027
021753UY2	ALTOONA IOWA			2	1.G FE	795,630	111.1650	833,738	750,000	776,413		(4,461)			3.500	3.043	JD	2,188	26,250	06/22/2016	06/01/2031
032879TE8	ANCHOR BAY MICH SCH DIST				1.C FE	750,000	100.5630	754,223	750,000	750,000					2.320	2.319	MN	2,900	17,400	01/14/2016	05/01/2021
034313ZT6	ANDOVER MINN				1.B FE	695,261	103.4570	724,199	700,000	698,943		490			2.125	2.200	FA	6,198	14,875	12/05/2012	02/01/2023
067167QX7	BARBERS HILL TEX INDPT SCH DIST			2	1.A FE	391,915	102.3340	388,869	380,000	382,218		(3,455)			4.000	3.045	FA	5,742	15,200	02/12/2018	02/15/2024
082672BQ8	BENTON & KLICKITAT CNTYS WASH CONS SCH D			2	1.A FE	467,122	116.2880	505,853	435,000	459,217		(2,111)			4.000	3.462	JD	1,450	17,400	02/12/2018	12/01/2033
083599JU5	BEREA OHIO CITY SCH DIST			2	1.E FE	257,828	116.4500	291,125	250,000	255,812		(543)			4.000	3.756	JD	833	10,000	02/12/2018	12/01/2032
088365FJ5	BEXAR CNTY TEX HOSP DIST			2	1.B FE	560,330	108.1890	595,040	550,000	556,222		(1,116)			3.000	2.850	FA	6,233	16,500	02/12/2018	02/15/2031
095743CV0	BLUE MTN CMNTY COLLEGE DIST UMATILLA CNT			2	1.B FE	266,481	113.2510	283,128	250,000	260,980		(1,601)			4.000	3.330	JD	444	10,000	02/12/2018	06/15/2028
101824DX5	BOURBON CNTY KANS UNI SCH DIST NO 234 FT			2	1.F FE	263,024	111.7160	279,290	250,000	258,037		(1,507)			4.000	3.372	MS	3,333	10,000	02/12/2018	09/01/2026
102853FP8	BOWLING GREEN OHIO CITY SCH DIST			2	1.C FE	450,080	113.0270	486,016	430,000	443,414		(1,896)			3.750	3.299	JD	1,344	16,125	02/12/2018	12/01/2028
167486C98	CHICAGO ILL			2	1.A FE	2,554,562	128.3590	2,599,270	2,025,000	2,393,903		(85,789)			7.750	2.894	JJ	78,469	156,938	02/11/2019	01/01/2042
172217VA6	CINCINNATI OHIO			2	1.C FE	1,566,660	116.4050	1,746,075	1,500,000	1,532,788		(6,766)			4.000	3.462	JD	5,000	60,000	08/07/2015	12/01/2030
172217WG2	CINCINNATI OHIO				1.C FE	850,000	111.2630	945,736	850,000	850,000					3.264	3.264	JD	2,312	27,744	12/16/2015	12/01/2025
180848Q63	CLARK CNTY NEV			2	1.B FE	4,451,084	102.8780	4,526,632	4,400,000	4,450,661		(423)			2.800	2.714	MN	21,560		10/16/2020	11/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
180848XJ7	CLARK CNTY NEV			2	1.B FE	1,133,350	121.9830	1,219,830	1,000,000	1,108,632		(5,720)			5.000	4.319	JD	4,167	50,000	05/01/2018	05/01/2048
181059TG1	CLARK CNTY NEV SCH DIST			2	1.E FE	1,055,110	113.0220	1,130,220	1,000,000	1,029,315		(5,357)			4.000	3.573	JD	1,778	40,000	11/04/2015	06/15/2030
181059TH9	CLARK CNTY NEV SCH DIST			2	1.E FE	263,216	112.1540	280,385	250,000	259,289		(1,044)			4.000	3.571	JD	444	10,000	02/12/2018	06/15/2031
181342HG4	CLARK CNTY WASH SCH DIST NO 122 RIDGEFIE			2	1.A FE	266,321	116.8300	292,075	250,000	262,273		(1,117)			4.000	3.493	JD	833	10,000	02/12/2018	12/01/2032
185468RQ0	CLEBURNE TEX			2	1.D FE	750,000	112.1250	840,938	750,000	750,000					3.423	3.423	FA	9,699	25,673	01/13/2016	08/15/2027
199492HG7	COLUMBUS OHIO			2	1.A FE	1,245,000	109.0920	1,358,195	1,245,000	1,245,000					3.810	3.809	FA	17,920	47,435	02/12/2018	08/15/2024
199492JU4	COLUMBUS OHIO			2	1.A FE	370,276	110.7090	387,482	350,000	362,146		(2,150)			4.000	3.446	FA	5,289	14,000	02/12/2018	02/15/2028
199492MP1	COLUMBUS OHIO			2	1.A FE	520,238	115.5070	565,984	490,000	510,564		(2,583)			4.000	3.477	JJ	9,800	19,600	02/12/2018	07/01/2030
1995074N1	COLUMBUS OHIO CITY SCH DIST			2	1.C FE	271,181	116.1590	290,398	250,000	265,099		(1,696)			4.000	3.281	JD	833	10,000	02/12/2018	12/01/2030
205759KE2	COMSTOCK PARK MICH PUB SCHS				1.C FE	750,000	100.5580	754,185	750,000	750,000					2.350	2.349	MN	2,938	17,625	08/17/2017	05/01/2021
208418E74	CONROE TEX INDPT SCH DIST			2	1.A FE	825,863	117.1190	878,393	750,000	801,254		(7,580)			4.000	3.172	FA	11,333	30,000	08/23/2017	02/15/2032
208418YE7	CONROE TEX INDPT SCH DIST			2	1.A FE	473,067	113.1580	497,895	440,000	462,834		(3,297)			4.000	3.267	FA	6,649	17,600	02/12/2018	02/15/2029
224288KR0	CRANBERRY TWP PA			2	1.A FE	393,875	115.6280	427,824	370,000	386,248		(2,239)			4.000	3.352	AO	3,700	14,800	02/12/2018	10/01/2028
246199LH4	DELAWARE OHIO CITY SCH DIST			2	1.D FE	10,394	110.7310	11,073	10,000	10,178		(18)			5.000	4.727	JD	42	500	02/12/2018	12/01/2028
2487752B3	DENTON CNTY TEX			2	1.A FE	787,048	112.4070	831,812	740,000	769,027		(5,101)			4.000	3.327	JJ	13,649	29,600	02/12/2018	07/15/2027
248866WN1	DENTON TEX			2	1.B FE	256,837	107.4040	268,510	250,000	253,522		(881)			4.000	3.696	FA	3,778	10,000	02/12/2018	02/15/2026
259363SN0	DOUGLAS CNTY NEB SCH DIST NO 066			2	1.C FE	265,391	114.2680	285,670	250,000	260,286		(1,451)			4.000	3.403	JD	833	10,000	02/12/2018	12/01/2028
269408MN7	EAGAN MINN			2	1.A FE	640,471	104.8940	681,811	650,000	646,285		843			2.850	3.000	FA	7,719	18,525	06/05/2013	02/01/2025
271515VF2	EAST CENTRAL TEX INDPT SCH DIST			2	1.A FE	974,966	108.4530	1,008,613	930,000	954,143		(4,882)			3.000	2.635	FA	10,540	27,900	07/20/2016	08/15/2030
278173EV7	EATON OHIO CITY SCH DIST			2	1.C FE	750,000	100.4580	753,435	750,000	750,000					5.909	5.908	JD	3,693	44,318	02/12/2018	12/01/2025
283497F67	EL PASO CNTY TEX				1.C FE	906,235	108.6410	977,769	900,000	902,685		(795)			3.371	3.270	FA	11,461	30,339	02/12/2018	02/15/2024
283734RA1	EL PASO TEX			2	1.C FE	389,381	105.5970	395,989	375,000	381,946		(1,666)			4.000	3.719	FA	5,667	15,000	02/12/2018	08/15/2028
338158PG7	FITCHBURG WIS			2	1.B FE	99,998	100.0000	100,000	100,000	100,003		2			3.000	2.999	MS	1,000	3,000	02/12/2018	03/01/2026
338423PK6	FLAGSTAFF ARIZ			2	1.C FE	210,494	113.0300	226,060	200,000	206,584		(1,052)			4.500	3.988	JJ	4,500	9,000	02/12/2018	07/01/2028
34526PAS7	FORD CNTY KANS UNI SCH DIST NO 443			2	1.D FE	400,633	120.0270	444,100	370,000	392,035		(2,872)			4.000	3.067	MS	4,933	14,800	02/12/2018	03/01/2028
345766NB1	FOREST HILLS OHIO LOC SCH DIST			2	1.C FE	266,650	112.1850	280,463	250,000	260,833		(1,524)			4.000	3.432	JD	833	10,000	02/12/2018	12/01/2029
3494256A1	FORT WORTH TEX			2	1.C FE	443,901	113.1230	475,117	420,000	435,776		(2,236)			4.000	3.468	MS	5,600	16,800	02/12/2018	03/01/2029
367748LX6	GATEWAY PA SCH DIST ALLEGHENY CNTY				1.G FE	1,200,000	100.6060	1,207,272	1,200,000	1,200,000					1.664	1.664	JJ	9,207	19,968	09/28/2016	07/15/2021
372640GL0	GEORGETOWN CNTY S C SCH DIST			1	1.C FE	1,128,196	119.4540	1,254,267	1,050,000	1,082,943		(7,028)			5.375	4.539	MS	18,813	56,438	02/12/2018	03/01/2025
374816EJ1	GIBSON CNTY TENN SPL SCH DIST			2	1.C FE	250,000	106.6120	266,530	250,000	250,000					3.000	3.000	AO	1,875	7,500	02/12/2018	04/01/2029
382604M29	GOOSE CREEK TEX CONS INDPT SCH DIST			2	1.A FE	264,549	112.3930	280,983	250,000	259,648		(1,291)			4.000	3.502	FA	3,778	10,000	02/12/2018	02/15/2030
384514UB9	GRAFTON WIS			2	1.C FE	650,000	103.0980	670,137	650,000	650,000					3.200	3.200	JD	1,733	20,800	07/10/2015	06/01/2026
386138UR0	GRAND PRAIRIE TEX			2	1.B FE	440,110	113.0070	468,979	415,000	431,513		(2,361)			4.000	3.434	FA	6,271	16,600	02/12/2018	02/15/2029
392641XK7	GREEN BAY WIS			2	1.D FE	750,000	102.7980	770,985	750,000	750,000					2.950	2.949	AO	5,531	22,125	05/16/2012	04/01/2024
3960284J8	GREENVILLE CNTY S C				1.A FE	750,000	102.4910	768,683	750,000	750,000					2.250	2.249	AO	4,219	16,875	03/20/2013	04/01/2022
401784WX7	GUILFORD CNTY N C			1	1.A FE	1,000,000	102.4740	1,024,740	1,000,000	1,000,000					4.541	4.539	FA	18,921	45,410	02/12/2018	08/01/2021
414834LP4	HARRISBURG S D INDPT SCH DIST NO 41-2			2	1.D FE	346,883	102.8590	349,721	340,000	341,890		(1,767)			3.000	2.454	JJ	4,703	10,200	02/12/2018	07/15/2025
424898BM5	HENDERSON CNTY N C LTD OBLIG			2	1.C FE	300,684	113.9650	324,800	285,000	295,787		(1,373)			4.000	3.494	AO	2,850	11,400	02/12/2018	10/01/2029
435475SH2	HOLLIDAYSBURG PA AREA SCH DIST			2	1.D FE	457,738	112.7660	496,170	440,000	451,787		(1,643)			4.000	3.620	MS	5,182	17,600	02/12/2018	03/15/2029
442403KB6	HOUSTON TEX INDPT SCH DIST			2	1.A FE	263,409	110.5650	276,413	250,000	258,041		(1,420)			4.000	3.486	FA	3,778	10,000	02/12/2018	02/15/2028
447711JK9	HURON S D SCH DIST NO 02-2			2	1.E FE	389,940	109.0510	408,941	375,000	383,253		(2,141)			3.750	3.153	JD	625	14,063	02/12/2018	12/15/2024
46723MAN0	JACKSON COLLEGE MICH			2	1.C FE	289,604	111.1380	305,630	275,000	283,840		(1,626)			4.000	3.431	MN	1,833	11,000	02/12/2018	05/01/2027
479545CJ2	JOHNSTOWN-MONROE OHIO LOC SCH DIST			2	1.C FE	151,262	103.4560	150,011	145,000	146,570		(1,667)			4.000	2.792	JD	483	5,800	02/12/2018	12/01/2026
481305DR8	JUDSON TEX INDPT SCH DIST			2	1.D FE	302,683	113.2680	322,814	285,000	296,473		(1,788)			4.000	3.357	FA	4,750	11,400	02/12/2018	02/01/2028
494135AR7	KILLEEN TEX				1.D FE	1,000,000	100.9950	1,009,950	1,000,000	1,000,000					1.161	1.161	FA	4,289		07/29/2020	08/01/2026
494656L41	KING & SNOHOMISH CNTYS WASH SCH DIST NO			2	1.B FE	264,761	112.3090	280,773	250,000	258,933		(1,693)			4.000	3.329	JD	833	10,000	02/12/2018	12/01/2026
498098SJ2	KITSAP CNTY WASH SCH DIST NO 401 CENTRAL			2	1.B FE	272,552	118.0880	295,220	250,000	267,179		(1,519)			4.000	3.298	JD	833	10,000	02/12/2018	12/01/2032
501552JR5	KYLE TEX			2	1.D FE	451,050	112.5570	483,995	430,000	443,937		(1,913)			4.000	3.560	FA	6,498	17,200	02/12/2018	08/15/2029
510281FK9	LAKE OHIO LOC SCH DIST STARK CNTY			2	1.D FE	265,658	108.2180	270,545	250,000	256,528		(3,252)			4.500	3.085	JD	938	11,250	02/12/2018	12/01/2030
5176964N7	LAS VEGAS NEV			1,2	1.C FE	750,000	100.1950	751,463	750,000	750,000					2.700	2.700	JD	1,688	20,250	08/28/2015	06/01/2022
52850CLJ2	LEWISTON ME			2	1.D FE	450,165	100.6660	442,930	440,000	442,460		(1,675)			3.000	2.819	AO	3,300	13,200	02/12/2018	04/01/2024
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY GOVT KY			2	1.C FE	352,233	115.5970	381,470	330,000	344,954		(2,254)			4.000	3.247	AO	3,300	13,200	02/12/2018	10/01/2027
535358KD6	LINDEN MICH CMNTY SCH DIST			2	1.C FE	458,671	113.7320	500,421	440,000	452,238		(1,985)			4.000	3.506	MN	2,933	17,600	02/12/2018	05/01/2027
539107QA3	LIVINGSTON TEX INDPT SCH DIST			2	1.A FE	470,310	118.4420	521,145	440,000	462,822		(2,182)			4.000	3.414	FA	6,649	17,600	02/12/2018	08/15/2031
542264FJ0	LONE STAR COLLEGE SYS TEX			2	1.A FE	266,750	113.8650	284,663	250,000	260,890		(1,689)			4.000	3.308	FA	3,778	10,000	02/12/2018	02/15/2028
557259VS4	MADISON CNTY MISS				1.C FE	750,000	110.4130	828,098	750,000	750,000					3.185	3.185	JD	1,991	23,888	01/08/2015	06/01/2025
569203ME9	MARION & POLK CNTYS ORE SCH DIST NO 24J				1.C FE	750,000	109.0400	817,800	750,000	750,000					2.938	2.938	JD	61	22,035	01/16/2015	06/30/2024
581535DG3	MCKENZIE CNTY N D PUB SCH DIST NO 1			2	1.C FE	248,886	105.4480	263,620	250,000	249,168		103			3.000	3.049	FA	3,125	7,500	02/12/2018	08/01/2028
581664DX4	MC KINNEY TEX INDPT SCH DIST			2	1.A FE	262,020	111.7820	279,455	250,000	258,317		(1,194)			3.750	3.280	FA	3,542	9,375	02/12/2018	02/15/2029
586145F58	MEMPHIS TENN			1	1.C FE	750,000	104.9790	787,343	750,000	750,000					2.698	2.697	AO	5,059	20,235	04/16/2015	04/01/2023
590485F37	MESA ARIZ				1.C FE	750,000	109.8030	823,523	750,000	750,000					2.739	2.739	JJ	10,271	20,543	04/08/2016	07/01/2027
592112SN7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	269,226	118.8170	297,043	250,000	264,292		(1,496)			4.000	3.294	JJ	5,000	10,000	02/12/2018	07/01/2030
592112SP2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	268,168	118.0310	295,078	250,000	263,594		(1,330)			4.000	3.380	JJ	5,000	10,000	02/12/2018	07/01/2031
593881LD5	MIAMISBURG OHIO CITY SCH DIST			2	1.D FE	265,891	114.6360	286,590	250,000	261,091		(1,299)			4.000	3.467	JD	833	10,000	02/12/2018	12/01/2030
614121TQ4	MONTGOMERY TEX INDPT SCH DIST			2	1.A FE	260,325	113.0590	282,648	250,000	256,820		(963)			4.000	3.609	FA	3,778	10,000	02/12/2018	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
616142FX8	MOORHEAD MINN			2	1.D FE	203,048	102.7000	210,535	205,000	203,625		208			3.000	3.122	FA	2,563	6,150	02/12/2018	02/01/2027
627627QU9	MUSKEGO-NORWAY WIS SCH DIST			2	1.C FE	1,110,530	110.2970	1,169,148	1,060,000	1,088,607		(5,018)			3.250	2.896	AO	8,613	34,450	05/26/2016	04/01/2031
6312943Y9	NASHUA N H			1	1.C FE	974,160	108.6740	1,086,740	1,000,000	991,366		2,641			3.347	3.650	JJ	15,433	33,470	09/25/2013	01/15/2024
64966HTX8	NEW YORK N Y			1	1.C FE	2,560,974	140.7170	2,603,265	1,850,000	2,542,840		(18,133)			5.985	3.007	JD	9,227	55,361	06/16/2020	12/01/2036
660631WN8	NORTH LITTLE ROCK ARK SCH DIST NO 1			2	1.C FE	250,648	101.1810	252,953	250,000	250,058		(101)			3.000	2.996	FA	3,125	7,500	02/12/2018	02/01/2028
676006QP7	ODESSA TEX			2	1.E FE	389,665	107.3780	397,299	370,000	379,855		(2,798)			4.000	3.310	MS	4,933	14,800	02/12/2018	03/01/2025
678519RB7	OKLAHOMA CITY OKLA			2	1.A FE	790,000	109.3280	863,691	790,000	790,000					3.500	3.499	MS	9,217	27,650	02/12/2018	03/01/2025
680616ZN2	OLENTANGY LOC SCH DIST OHIO			2	1.B FE	750,000	109.8970	824,228	750,000	750,000					3.150	3.150	JD	1,969	23,625	02/11/2015	12/01/2026
686033DN8	OREGON OHIO CITY SCH DIST			2	1.D FE	248,284	105.0680	262,670	250,000	248,876		210			3.000	3.099	JD	625	7,500	02/12/2018	12/01/2025
689861MK5	OUACHITA PARISH LA EAST OUACHITA PARISH				1.D FE	500,000	108.4860	542,430	500,000	500,000					3.466	3.465	MS	5,777	17,330	02/12/2018	03/01/2024
689861ML3	OUACHITA PARISH LA EAST OUACHITA PARISH				1.D FE	525,000	110.8930	582,188	525,000	525,000					3.616	3.615	MS	6,328	18,984	02/12/2018	03/01/2025
690887QQ0	OWENSBORO KY				1.E FE	756,615	109.5400	821,550	750,000	753,105		(630)			3.400	3.300	JJ	12,750	25,500	12/16/2014	07/01/2025
704083CH5	PAWNEE CNTY KANS UNI SCH DIST NO 495 FOR			2	1.C FE	333,882	109.1390	349,245	320,000	327,971		(1,540)			4.000	3.581	AO	3,200	12,800	02/12/2018	10/01/2027
707483NX7	PENN HILLS PA				1.E FE	1,000,000	114.4560	1,144,560	1,000,000	1,000,000					4.130	4.130	JD	3,442	41,300	02/12/2018	12/01/2025
715093HB9	PERRYSBURG OHIO EXMP VLG SCH DIST			2	1.E FE	269,555	113.8530	284,633	250,000	262,705		(2,287)			4.000	3.054	JD	833	10,000	02/12/2018	12/01/2026
716090VL6	PETERS TWP PA SCH DIST WASHINGTON CNTY			2	1.C FE	477,804	117.1040	515,258	440,000	468,681		(2,480)			4.000	3.364	MS	5,867	17,600	02/12/2018	09/01/2033
718814P42	PHOENIX ARIZ			2	1.B FE	265,408	112.1050	280,263	250,000	259,322		(1,828)			4.000	3.254	JJ	5,000	10,000	02/12/2018	07/01/2026
720424ZV5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	630,000	102.1020	643,243	630,000	630,000					1.241	1.241	JD	652	2,802	07/09/2020	12/01/2027
720424ZW3	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	1,000,000	102.5020	1,025,020	1,000,000	1,000,000					1.403	1.403	JD	1,169	5,027	07/09/2020	12/01/2028
725277JM0	PITTSBURGH PA SCH DIST			2	1.G FE	265,671	109.2400	273,100	250,000	259,302		(2,029)			4.000	3.275	MS	3,333	10,000	02/12/2018	09/01/2026
741701H82	PRINCE GEORGES CNTY MD			1	1.A FE	1,006,051	120.7870	1,207,870	1,000,000	1,002,906		(470)			4.750	4.686	MS	15,833	47,500	02/12/2018	03/01/2026
743600YZ5	PROSPER TEX INDPT SCH DIST			2	1.A FE	266,055	118.3000	295,750	250,000	261,777		(1,289)			4.000	3.395	FA	3,778	10,000	02/12/2018	02/15/2030
744159NP5	PROVO UTAH CITY SCH DIST			2	1.A FE	260,630	111.4490	278,623	250,000	257,181		(1,118)			3.500	3.066	JD	389	8,750	02/12/2018	06/15/2028
774829HV0	ROCKY RIVER OHIO CITY SCH DIST			2	1.C FE	522,171	109.5080	542,065	495,000	511,044		(2,797)			4.000	3.527	JD	1,650	19,800	02/12/2018	12/01/2028
792775QT8	ST MICHAEL MINN INDPT SCH DIST NO 885			2	1.C FE	469,837	114.3480	503,131	440,000	460,896		(2,523)			4.000	3.388	FA	7,333	17,600	02/12/2018	02/01/2030
794301EB3	SALEM N H SCH DIST			2	1.E FE	336,695	115.2430	363,015	315,000	329,902		(2,001)			4.000	3.315	JD	1,050	12,600	02/12/2018	12/01/2028
7962376X8	SAN ANTONIO TEX			2	1.A FE	1,095,756	117.9140	1,179,140	1,000,000	1,067,477		(8,419)			4.000	3.237	FA	16,667	40,000	02/12/2018	08/01/2032
796720NW6	SAN BERNARDINO CALIF CMNTY COLLEGE DIST				1.C FE	1,660,000	103.4000	1,716,440	1,660,000	1,660,000					1.898	1.898	FA	13,128	2,100	06/17/2020	08/01/2030
797683HN2	SAN FRANCISCO CALIF CMNTY COLLEGE DIST				1.E FE	256,183	103.0140	257,535	250,000	256,158		(25)			2.119	1.834	JD	206		12/09/2020	06/15/2030
806075YF8	SCARBOROUGH ME			2	1.D FE	210,423	110.6740	221,348	200,000	205,388		(1,795)			4.000	3.000	MN	1,333	8,000	02/12/2018	11/01/2028
809554VM7	SCOTT CNTY MINN			2	1.A FE	228,633	109.8790	236,240	215,000	222,950		(1,490)			4.000	3.395	JD	717	8,600	02/12/2018	12/01/2027
815662JE2	SEDGWICK CNTY KANS UNI SCH DIST NO 262			2	1.E FE	262,269	110.1650	275,413	250,000	257,849		(1,146)			4.000	3.575	MS	3,333	10,000	02/12/2018	09/01/2029
815666DJ8	SEDGWICK CNTY KANS UNI SCH DIST NO 264 C			2	1.E FE	353,149	116.2160	377,702	325,000	345,261		(2,255)			4.000	3.243	MS	4,333	13,000	02/12/2018	09/01/2030
818274WW8	SEVIERVILLE TENN			2	1.D FE	339,106	107.2010	348,403	325,000	332,878		(1,472)			4.000	3.663	JD	1,083	13,000	02/12/2018	06/01/2029
821023MB1	SHEBOYGAN WIS AREA SCH DIST			2	1.C FE	750,000	100.6150	754,613	750,000	750,000					3.050	3.049	AO	5,719	22,875	06/12/2013	04/01/2023
833068MR7	SNOHOMISH & ISLAND CNTYS WASH SCH DIST N			2	1.A FE	268,482	116.9350	292,338	250,000	263,893		(1,261)			4.000	3.429	JD	444	10,000	02/12/2018	12/15/2032
840658LL0	SOUTH-WESTERN CITY SCH DIST OHIO FRANKLI				1.C FE	750,000	120.7140	905,355	750,000	750,000					5.600	5.599	JD	3,500	42,000	02/12/2018	12/01/2025
849067T60	SPOKANE WASH			2	1.C FE	261,521	110.5070	276,268	250,000	257,416		(1,123)			3.500	3.075	JD	729	8,750	02/12/2018	12/01/2028
860758RM5	STILLWATER MINN INDPT SCH DIST NO 834			2	1.C FE	463,455	110.4730	486,081	440,000	454,005		(2,497)			4.000	3.489	FA	7,333	17,600	02/12/2018	02/01/2028
864813A26	SUFFOLK VA			2	1.A FE	489,566	111.0930	516,582	465,000	478,497		(3,544)			4.000	3.205	JD	1,550	18,600	02/12/2018	12/01/2024
866407H93	SUMNER CNTY TENN			2	1.B FE	253,591	102.5180	256,295	250,000	251,246		(609)			3.000	2.821	JD	625	7,500	02/12/2018	12/01/2023
866854RC8	SUN PRAIRIE WIS AREA SCH DIST			2	1.C FE	263,653	111.4190	278,548	250,000	259,193		(1,100)			4.000	3.597	MS	3,333	10,000	02/12/2018	03/01/2032
8827223F6	TEXAS ST			2	1.A FE	750,000	104.4460	783,345	750,000	750,000					3.106	3.106	FA	9,706	23,295	05/02/2012	08/01/2024
882723B24	TEXAS ST			2	1.A FE	744,960	111.1190	833,393	750,000	747,144		448			3.011	3.084	AO	5,646	22,583	11/19/2015	10/01/2026
889278VS3	TOLEDO OHIO			2	1.F FE	280,581	115.6970	306,597	265,000	275,609		(1,546)			4.000	3.347	JD	883	10,600	02/12/2018	12/01/2027
901561GH7	TWIN FALLS CNTY IDAHO SCH DIST NO 411			2	1.B FE	263,732	113.8570	284,643	250,000	258,062		(2,020)			4.000	3.071	MS	2,944	10,000	02/12/2018	09/15/2028
917151BX9	URBANA OHIO CITY SCH DIST			2	1.C FE	258,805	114.0240	273,658	240,000	252,217		(2,199)			4.000	3.053	JD	800	9,600	02/12/2018	12/01/2026
92209PBH2	VANTAGE CAREER CTR JT VOCATIONAL SCH DIS			2	1.C FE	277,313	103.4460	274,132	265,000	269,278		(2,082)			4.000	3.413	JD	883	10,600	02/12/2018	12/01/2023
935494EB6	WARREN OHIO LOC SCH DIST WASHINGTON CNTY			2	1.C FE	448,790	112.3950	472,059	420,000	440,356		(2,076)			4.000	3.529	JD	1,400	16,800	02/12/2018	12/01/2033
938429W60	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV			2	1.B FE	1,250,000	103.1840	1,289,800	1,250,000	1,250,000					2.043	2.043	JD	1,135	11,705	06/18/2020	06/15/2033
942170JV4	WATERTOWN S D SCH DIST NO 14-4			2	1.D FE	261,617	105.3850	268,732	255,000	257,328		(1,530)			4.000	3.351	JD	453	10,200	02/12/2018	12/15/2028
943080MM0	WAUKESHA WIS			2	1.C FE	325,587	113.7060	346,803	305,000	319,123		(1,810)			4.000	3.384	AO	3,050	12,200	02/12/2018	10/01/2029
944080E22	WAXAHACHIE TEX			2	1.D FE	1,100,030	117.4430	1,174,430	1,000,000	1,068,114		(9,277)			4.000	3.210	FA	16,667	40,000	06/06/2017	08/01/2032
969887X29	WILLIAMSON CNTY TEX			2	1.A FE	288,493	112.6520	304,160	270,000	282,982		(1,751)			4.000	3.383	FA	4,080	10,800	02/12/2018	02/15/2030
986370LR3	YORK CNTY PA			2	1.C FE	250,000	108.1050	270,263	250,000	250,000					3.000	3.000	JD	625	7,500	02/12/2018	06/01/2028
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						79,623,852	XXX	84,291,396	76,215,000	78,691,004		(309,165)			XXX	XXX	XXX	713,456	2,489,259	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						79,623,852	XXX	84,291,396	76,215,000	78,691,004		(309,165)			XXX	XXX	XXX	713,456	2,489,259	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
010079AM3	AKRON OHIO PKG FACS INCOME TAX REV			2	1.D FE	268,322	114.2430	285,608	250,000	262,442		(1,826)			4.000	3.192	JD	833	10,000	02/12/2018	12/01/2027
015086LY5	ALEXANDRIA LA UTILS REV				1.E FE	1,525,000	104.6710	1,596,233	1,525,000	1,525,000					4.077	4.076	MN	10,362	62,174	02/12/2018	05/01/2022
015086MC2	ALEXANDRIA LA UTILS REV			2	1.E FE	254,318	108.8240	272,060	250,000	252,038		(819)			4.000	3.632	MN	1,667	10,000	02/12/2018	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037777QQ5	APPALACHIAN ST UNIV N C REV			2	1.D FE	248,692	102.7840	256,960	250,000	249,677		431			4.000	4.178	AO	2,500	10,000	02/12/2018	10/01/2025
037777UA5	APPALACHIAN ST UNIV N C REV				1.D FE	900,609	108.5630	987,923	910,000	906,344		960			3.125	3.246	JJ	13,113	28,438	07/02/2014	07/15/2024
040654VL6	ARIZONA ST TRANSN BRD HWY REV			2	1.C FE	261,340	105.5310	263,828	250,000	254,045		(2,592)			4.000	2.890	JJ	5,000	10,000	02/12/2018	07/01/2028
047849GN8	ATLANTA GA TAX ALLOCATION				1.F FE	956,589	102.7800	955,854	930,000	935,728		(5,573)			3.381	2.752	JJ	15,722	31,443	02/10/2017	01/01/2022
050589QY9	AUBURN UNIV ALA GEN FEE REV			1	1.D FE	730,000	102.5350	748,506	730,000	730,000					1.197	1.197	JD	728	2,961	07/23/2020	06/01/2026
082766KK1	BENTON ARK PUB UTILS REV			2	1.E FE	253,182	106.3240	260,494	245,000	248,138		(1,800)			4.000	3.203	MS	3,267	9,800	02/12/2018	09/01/2023
088518KQ7	BEXAR CNTY TEX REV			2	1.F FE	393,850	107.8210	398,938	370,000	384,620		(2,780)			4.000	3.226	FA	5,591	14,800	02/12/2018	08/15/2026
088632CU6	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.D FE	1,065,000	101.7410	1,083,542	1,065,000	1,065,000					1.616	1.616	AO	7,649		07/08/2020	10/01/2026
088632CV4	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.D FE	570,000	101.8050	580,289	570,000	570,000					1.716	1.716	AO	4,347		07/08/2020	10/01/2027
088632CW2	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.D FE	1,350,000	101.9280	1,376,028	1,350,000	1,350,000					1.870	1.870	AO	11,220		07/08/2020	10/01/2028
09160LCA6	BISMARCK N D LODGING & RESTAURANT TAX RE			2	1.F FE	347,967	105.1170	367,910	350,000	348,939		345			3.000	3.110	JD	875	10,500	02/12/2018	12/01/2023
100216FF2	BOSSIER CITY LA UTILS REV			2	1.E FE	265,394	112.4490	281,123	250,000	259,556		(1,768)			4.000	3.265	AO	2,500	10,000	02/12/2018	10/01/2026
1164753A0	BROWNSVILLE TEX UTIL SYS REV			1	1.E FE	1,000,000	100.8750	1,008,750	1,000,000	1,000,000					1.477	1.477	MS	5,128		07/30/2020	09/01/2027
117636BU3	BRYANT ARK SALES & USE TAX			2	1.E FE	1,807,478	113.9130	1,919,434	1,685,000	1,764,497		(11,095)			3.750	3.147	JD	5,266	63,188	02/12/2018	12/01/2030
123550GL3	BUTLER CNTY OHIO HOSP FACS REV			2	1.G FE	1,040,653	113.4410	1,134,410	1,000,000	1,026,495		(3,653)			4.000	3.673	MN	5,111	40,000	02/12/2018	11/15/2031
13067WRE4	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1	1.B FE	2,090,000	100.8640	2,108,058	2,090,000	2,090,000					1.160	1.160	JD	2,020	7,745	07/30/2020	12/01/2027
13077DKU5	CALIFORNIA ST UNIV REV			1,2	1.D FE	893,673	108.2270	892,873	825,000	893,614		(59)			2.975	2.582	MN	4,091		12/15/2020	11/01/2051
143321KB2	CARMEL IND WTRWKS REV			2	2.B FE	1,031,243	103.6890	1,036,890	1,000,000	1,012,795		(5,010)			4.000	3.589	MN	6,667	40,000	02/12/2018	05/01/2024
16166NCG8	CHASKA MINN ECONOMIC DEV AUTH LEASE REV				1.D FE	600,000	100.1520	600,912	600,000	600,000					2.670	2.669	FA	6,675	16,020	03/26/2015	02/01/2021
16166NCJ2	CHASKA MINN ECONOMIC DEV AUTH LEASE REV				1.D FE	600,000	104.9100	629,460	600,000	600,000					3.020	3.020	FA	7,550	18,120	03/26/2015	02/01/2023
16557HFY6	CHESTER CNTY PA HEALTH & ED FACS AUTH HE			1	1.C FE	1,109,337	102.5100	1,112,234	1,085,000	1,109,202		(135)			2.374	2.134	JD	3,649		12/04/2020	06/01/2031
167593H62	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	961,405	125.5700	985,725	785,000	960,638		(768)			4.472	3.249	JJ	17,553		10/14/2020	01/01/2049
167593T69	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	2,369,541	100.3720	2,373,798	2,365,000	2,369,430		(110)			2.546	2.526	JJ	14,050		10/14/2020	01/01/2032
167593T93	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	1,574,780	100.8270	1,588,025	1,575,000	1,574,754		(25)			2.686	2.687	JJ	9,871		10/14/2020	01/01/2035
181503FH1	CLARK-PLEASANT IND CMNTY SCH BLDG CORP			2	1.B FE	247,279	102.7500	256,875	250,000	248,273		354			3.250	3.416	JJ	3,747	8,125	02/12/2018	07/15/2025
181685HD3	CLARKE CNTY GA HOSP AUTH REV CTFS			2	1.C FE	257,420	103.7560	259,390	250,000	252,002		(1,930)			4.000	3.180	JJ	5,000	10,000	02/12/2018	01/01/2022
187145GX9	CLIFTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	274,161	119.1660	297,915	250,000	268,008		(1,865)			4.000	3.127	FA	3,778	10,000	02/12/2018	08/15/2030
190760HJ0	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL				1.A FE	750,000	108.2070	811,553	750,000	750,000					3.100	3.100	JJ	11,625	23,250	08/25/2015	01/01/2024
194284AJ4	COLLEGE PK BUSINESS & INDL DEV AUTH GA E				1.D FE	1,271,887	110.3680	1,324,416	1,200,000	1,229,485		(8,898)			4.250	3.404	FA	21,250	51,000	02/12/2018	02/01/2024
196707F65	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			1	1.C FE	2,887,429	106.2380	2,932,169	2,760,000	2,887,224		(205)			3.100	2.860	MS	28,520		12/02/2020	03/01/2049
196707QE6	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.D FE	1,000,000	108.1050	1,081,050	1,000,000	1,000,000					5.251	5.250	MS	17,503	52,510	02/12/2018	03/01/2028
196707RJ4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.E FE	500,000	100.4000	502,000	500,000	500,000					2.688	2.686	MS	4,480	13,440	02/12/2018	03/01/2021
196707RL9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.E FE	350,000	106.4220	372,477	350,000	350,000					3.181	3.180	MS	3,711	11,134	03/20/2015	03/01/2023
199098BK9	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES			1	1.D FE	995,950	109.0600	1,090,600	1,000,000	998,831		413			4.250	4.298	FA	16,056	42,500	07/29/2013	08/15/2023
199098CL6	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES			2	1.D FE	1,500,000	100.1630	1,502,445	1,500,000	1,500,000					3.496	3.496	FA	19,811	52,440	02/12/2018	08/15/2026
207758KE2	CONNECTICUT ST SPL TAX OBLIG REV			1	1.E FE	1,000,000	107.9270	1,079,270	1,000,000	1,000,000					5.155	5.154	JD	4,296	51,550	02/12/2018	12/01/2022
212582CV0	CONWAY ARK ELEC REV			2	1.D FE	468,312	110.3860	485,698	440,000	457,287		(3,538)			4.000	3.264	JD	1,467	17,600	02/12/2018	12/01/2026
212610EC9	CONWAY ARK WASTEWATER REV			2	1.E FE	261,652	109.4260	273,565	250,000	257,243		(1,067)			4.000	3.644	AO	2,500	10,000	02/12/2018	10/01/2030
230228AM0	CULPEPER CNTY VA ECONOMIC DEV AUTH LEASE			2	1.C FE	265,687	112.0520	280,130	250,000	259,403		(1,885)			4.000	3.237	JD	833	10,000	02/12/2018	06/01/2026
230593AA3	CUMBERLAND CNTY N C LTD OBLIG			1,2	1.C FE	1,000,000	100.4690	1,004,690	1,000,000	1,000,000					6.100	6.098	MN	10,167	61,000	02/12/2018	11/01/2025
2350364X5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	460,337	106.3070	478,382	450,000	460,282		(55)			3.144	3.013	MN	2,358	7,074	10/14/2020	11/01/2045
2350366N5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,500,000	102.9450	1,544,175	1,500,000	1,500,000					1.649	1.649	MN	4,123	5,428	07/31/2020	11/01/2026
249182PS9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	1,025,000	102.5990	1,051,640	1,025,000	1,025,000					2.237	2.237	MN	4,013		10/16/2020	11/15/2030
25483VXM1	DISTRICT COLUMBIA REV			1	1.F FE	1,596,435	107.5800	1,613,700	1,500,000	1,596,282		(153)			3.432	3.020	AO	12,870		12/10/2020	04/01/2042
270456FL5	EAST ALLEN MULTI SCH BLDG CORP IND			2	1.B FE	203,158	106.4250	207,529	195,000	198,909		(1,257)			3.750	3.147	JJ	3,372	7,313	02/12/2018	07/15/2024
283062DV6	EL DORADO CALIF IRR DIST REV			1,2	1.D FE	640,000	101.3120	648,397	640,000	640,000					2.335	2.335	MS	4,981	2,823	06/16/2020	03/01/2032
299040BQ7	EVANGELINE PARISH LA RD & DRAIN SALES TA			2	1.F FE	1,056,025	111.3110	1,113,110	1,000,000	1,020,728		(6,286)			4.500	3.874	JD	3,750	45,000	02/12/2018	12/01/2024
299348BH4	EVANSVILLE IND LOC PUB IMPT BD BK			2	1.E FE	320,986	110.5310	342,646	310,000	316,022		(1,672)			4.000	3.406	JJ	6,200	12,400	02/12/2018	07/01/2024
30382LCW6	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			1,2	1.B FE	1,000,000	111.6990	1,116,990	1,000,000	1,000,000					3.830	3.829	AO	9,575	38,300	02/12/2018	10/01/2026
33803TEK8	FISHERS IND REDEV AUTH LEASE RENT REV			2	1.A FE	1,000,723	103.4600	1,044,946	1,010,000	1,006,302		838			4.000	4.099	JJ	18,629	40,400	02/12/2018	01/15/2025
338430DE8	FLAGSTAFF ARIZ CTFS PARTN				1.D FE	730,000	101.0980	738,015	730,000	730,000					1.618	1.618	MN	1,969	2,822	07/24/2020	05/01/2026
340118AH1	FLORENCE CNTY S C ACCOMMODATIONS FEE REV			2	1.E FE	291,571	112.4370	309,202	275,000	286,144		(1,446)			4.000	3.487	MN	1,833	11,000	02/12/2018	05/01/2030
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	1,143,865	101.1590	1,143,097	1,130,000	1,131,769		(3,477)			2.638	2.321	JJ	14,905	29,809	05/31/2017	07/01/2021
341271AF1	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	188,909	105.2290	189,412	180,000	188,873		(36)			2.154	1.593	JJ	1,131		12/14/2020	07/01/2030
348761DK0	FORT SMITH ARK SALES & USE TAX			2	1.D FE	129,590	104.1640	135,413	130,000	129,746		57			3.500	3.549	MN	758	5,920	02/12/2018	05/01/2025
349242CR6	FORT WAYNE IND CMNTY SCH BLDG CORP			2	1.B FE	457,087	107.1700	471,548	440,000	448,506		(2,344)			4.000	3.535	JJ	8,116	17,600	02/12/2018	07/15/2025
349242DF1	FORT WAYNE IND CMNTY SCH BLDG CORP				1.B FE	286,355	110.0340	297,092	270,000	278,710		(2,710)			3.750	2.638	JJ	4,669	10,125	02/12/2018	01/15/2024
36005FDV4	FULTON CNTY GA DEV AUTH REV			1,2	1.F FE	300,000	100.1710	300,513	300,000	300,000					3.235	3.235	AO	2,426	9,705	08/16/2019	10/01/2049
373511GG3	GEORGIA ST HIGHER ED FACS AUTH REV			2	1.E FE	211,577	113.7990	233,288	205,000	209,413		(631)			4.000	3.667	JD	364	8,200	02/12/2018	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
376852DQ9	GLASGOW KY INDPT SCH DIST FIN CORP SCH B			2	1.E FE	1,000,000	101.0470	1,010,470	1,000,000	1,000,000					5.250	5.249	AO	13,125	52,500	02/12/2018	04/01/2026
387883TE1	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			2	1.C FE	202,998	109.4430	218,886	200,000	201,471		(544)			4.000	3.689	JJ	4,000	8,000	02/12/2018	01/01/2026
399677AL7	GROVEPORT OHIO SPL OBLIG				1.F FE	259,419	106.4770	266,193	250,000	253,918		(1,956)			3.750	2.902	JD	781	9,375	02/12/2018	12/01/2022
407271GV1	HAMILTON CNTY OHIO ECONOMIC DEV REV			2	1.E FE	1,055,500	114.7890	1,147,890	1,000,000	1,026,807		(5,550)			4.000	3.479	JD	3,333	40,000	06/03/2015	06/01/2027
414008CU4	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			1	1.F FE	750,000	107.1300	803,475	750,000	750,000					3.344	3.344	MN	4,041		10/21/2020	11/15/2037
41978CBJ3	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	600,000	95.4730	572,838	600,000	600,000					2.970	2.970	JJ	8,910	15,048	08/15/2019	07/01/2039
419794F80	HAWAII ST ARPTS SYS REV			1	1.E FE	95,000	101.9920	96,892	95,000	95,000					2.130	2.130	JJ	393		10/08/2020	07/01/2028
419794F98	HAWAII ST ARPTS SYS REV			1	1.E FE	120,000	104.2370	125,084	120,000	120,000					2.230	2.230	JJ	520		10/08/2020	07/01/2029
419794G22	HAWAII ST ARPTS SYS REV			1	1.E FE	1,452,063	102.0040	1,463,757	1,435,000	1,451,734		(328)			2.330	2.193	JJ	6,501		10/13/2020	07/01/2030
428061EG6	HESPERIA CALIF UNI SCH DIST CTFS PARTN				1.C FE	700,000	103.7470	726,229	700,000	700,000					2.039	2.039	FA	5,987		07/10/2020	02/01/2028
438701K86	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			2	1.C FE	264,020	115.2270	288,068	250,000	260,163		(1,022)			4.000	3.566	JJ	5,000	10,000	02/12/2018	07/01/2032
442349EU6	HOUSTON TEX ARPT SYS REV			2	1.F FE	1,340,594	102.0060	1,361,780	1,335,000	1,340,488		(105)			2.485	2.444	JJ	6,543		10/15/2020	07/01/2032
4424354H3	HOUSTON TEX UTIL SYS REV				1.C FE	343,951	108.8990	353,922	325,000	333,889		(3,580)			4.000	2.799	MN	1,661	13,000	02/12/2018	05/15/2023
451152V25	IDAHO BD BK AUTH REV			2	1.B FE	347,684	118.1860	384,105	325,000	341,732		(1,759)			4.000	3.373	MS	3,828	13,000	02/12/2018	09/15/2030
4550576A2	INDIANA ST FIN AUTH REV			2	1.D FE	232,724	101.3400	233,082	230,000	230,754		(483)			3.000	2.863	JJ	3,450	6,900	02/12/2018	07/01/2023
45506D4A0	INDIANA ST FIN AUTH REV				2.B FE	20,000	100.6760	20,135	20,000	20,000					2.632	2.631	MS	155	523	08/28/2019	09/15/2022
45528S8J8	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.D FE	256,216	100.3440	250,860	250,000	251,281		(1,080)			5.000	4.787	FA	5,208	12,500	02/12/2018	08/01/2023
45528UDJ7	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	2.A FE	353,226	101.1390	353,987	350,000	350,856		(578)			4.000	3.893	JD	1,167	14,000	02/12/2018	06/01/2023
470572AM0	JAMESTOWN N D PK DIST SALES TAX REV			2	1.G FE	321,339	109.8310	329,493	300,000	313,369		(2,052)			4.000	3.392	JJ	6,000	12,000	02/12/2018	07/01/2029
472737EV3	JEFFERSON CNTY COLO SCH DIST NO R-1 CTFS				1.D FE	900,000	101.8990	917,091	900,000	900,000					2.600	2.600	JD	1,040	23,400	04/23/2015	12/15/2021
48526CAM9	KANSAS MUN ENERGY AGY PWR PROJ REV			2	1.G FE	1,042,448	110.6990	1,106,990	1,000,000	1,014,436		(4,746)			5.000	4.630	JJ	25,000	50,000	02/12/2018	07/01/2026
486296NS1	KAUKAUNA WIS ELEC SYS REV			2	1.C FE	1,688,487	118.7860	1,930,273	1,625,000	1,670,025		(5,082)			4.000	3.690	JD	2,889	65,000	02/12/2018	12/15/2032
49130TSL1	KENTUCKY HSG CORP HSG REV				1.A FE	750,000	105.2940	789,705	750,000	750,000					3.128	3.128	JJ	11,730	23,460	05/30/2014	01/01/2023
500296GQ5	KOKOMO-CENTER IND SCH BLDG CORP			2	1.B FE	305,049	112.2980	320,049	285,000	296,710		(2,818)			4.000	2.914	JJ	5,257	11,400	02/12/2018	01/15/2025
507686NG4	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD			2	1.B FE	1,445,000	100.0000	1,445,000	1,445,000	1,445,000					4.550	4.549	JJ	30,317	65,748	02/12/2018	07/15/2025
507686QV8	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD			2	1.B FE	265,780	113.0870	282,718	250,000	259,372		(2,074)			4.000	3.108	JJ	4,611	10,000	02/12/2018	07/15/2025
51427CAP6	LANCASTER OHIO WASTEWATER REV			2	1.D FE	267,365	103.2700	268,502	260,000	262,775		(1,047)			4.000	3.760	JD	867	10,400	02/12/2018	12/01/2025
536045AY3	LINN-MAR IOWA CMNTY SCH DIST SCH INFRAST			2	1.E FE	1,298,814	105.8810	1,387,041	1,310,000	1,306,934		1,155			4.250	4.350	JJ	27,838	55,675	02/12/2018	07/01/2023
537363GG2	LITTLE ROCK ARK CAP IMPT REV			2	1.D FE	285,982	118.9210	309,195	260,000	279,447		(1,987)			4.000	3.105	AO	2,600	10,400	02/12/2018	10/01/2030
537374CN8	LITTLE ROCK ARK HOTEL & RESTAURANT GROSS			2	1.E FE	263,716	110.8500	277,125	250,000	258,126		(1,810)			4.000	3.218	JJ	5,000	10,000	02/12/2018	07/01/2025
543573DE6	LORAIN CNTY OHIO CMNTY COLLEGE DIST GEN			2	1.C FE	278,511	118.2550	307,463	260,000	273,768		(1,408)			4.000	3.367	JD	867	10,400	02/12/2018	12/01/2030
544587Y93	LOS ANGELES CALIF MUN IMPT CORP LEASE RE			1	1.D FE	35,212	100.7810	35,273	35,000	35,211		(1)			1.831	1.757	MN	233		12/11/2020	11/01/2029
545904KD5	LOUDOUN CNTY VA SANTN AUTH WTR & SWR REV			2	1.A FE	247,399	100.2180	250,545	250,000	248,282		318			3.000	3.150	JJ	3,750	7,500	02/12/2018	01/01/2026
54628CMK5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	1,000,000	101.8160	1,018,160	1,000,000	1,000,000					1.447	1.447	FA	5,346		07/31/2020	02/01/2026
54628CMV1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	503,820	101.4090	507,045	500,000	503,814		(6)			2.787	2.735	FA	5,148		12/09/2020	02/01/2040
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	470,153	113.4100	499,004	440,000	460,896		(2,558)			4.000	3.404	MN	2,249	17,600	02/12/2018	05/15/2030
57419RYN9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1.C FE	850,000	100.3820	853,247	850,000	850,000					2.780	2.778	MS	7,877	23,630	02/12/2018	03/01/2021
57419RYR0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1.C FE	600,000	104.5620	627,372	600,000	600,000					3.180	3.179	MS	6,360	19,080	11/18/2015	09/01/2022
574204YC1	MARYLAND ST DEPT TRANSN CONS TRANSN			2	1.B FE	248,295	102.5950	256,488	250,000	248,881		208			3.250	3.350	JD	677	8,125	02/12/2018	12/01/2025
574296CB3	MARYLAND ST STAD AUTH REV			1	1.D FE	215,000	102.4090	220,179	215,000	215,000					1.424	1.424	MN	510	850	07/10/2020	05/01/2025
57429KBN7	MARYLAND ST TRANSN AUTH LEASE REV			2	1.C FE	247,788	102.6920	256,730	250,000	248,339		199			3.000	3.100	JJ	3,750	7,500	02/12/2018	07/01/2028
574482AL9	MARYSVILLE OHIO SPL OBLIG REV			2	1.E FE	309,681	107.1200	316,004	295,000	302,189		(1,964)			4.000	3.457	JD	983	11,800	02/12/2018	12/01/2025
58400CAJ6	MECKLENBURG CNTY N C LTD OBLIG				1.B FE	750,000	102.3860	767,895	750,000	750,000					2.550	2.550	FA	7,969	19,125	03/01/2013	02/01/2022
58400CAL1	MECKLENBURG CNTY N C LTD OBLIG			2	1.B FE	945,903	105.1310	977,718	930,000	933,739		(1,720)			2.950	2.787	FA	11,431	27,435	03/27/2013	02/01/2024
586158QC4	MEMPHIS TENN ELEC SYS REV			2	1.E FE	1,044,930	112.8410	1,128,410	1,000,000	1,032,496		(3,806)			3.500	3.165	JD	2,917	35,000	02/12/2018	12/01/2033
59027BAX8	MERRILLVILLE IND REDEV AUTH LEASE RENT R			2	1.F FE	264,343	108.2460	270,615	250,000	257,775		(1,912)			4.000	3.269	FA	3,778	10,000	02/12/2018	08/15/2025
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.B FE	737,595	109.2670	819,503	750,000	741,362		1,148			2.640	2.829	AO	4,950	19,800	08/16/2017	10/01/2027
592090GH1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.D FE	335,000	102.6580	343,904	335,000	335,000					2.060	2.060	FA	268		12/09/2020	08/01/2030
593237ES5	MIAMI BEACH FLA REDEV AGY TAX INCREMENT				1.F FE	1,017,424	100.1970	1,001,970	1,000,000	1,000,345		(4,044)			3.365	2.949	FA	14,021	33,650	02/12/2018	02/01/2021
59333ND83	MIAMI-DADE CNTY FLA SPL OBLIG			2	1.D FE	471,495	113.3200	498,608	440,000	462,496		(2,369)			4.000	3.448	AO	4,400	17,600	02/12/2018	04/01/2032
59333NT52	MIAMI-DADE CNTY FLA SPL OBLIG			1	1.E FE	310,000	101.3920	314,315	310,000	310,000					2.136	2.136	AO			12/10/2020	10/01/2030
59333P5J3	MIAMI-DADE CNTY FLA AVIATION REV			2	1.G FE	600,000	102.7870	616,722	600,000	600,000					2.649	2.649	AO	3,974	16,424	08/23/2019	10/01/2032
593791FL5	MIAMI UNIV OHIO GEN RCPTS			2	1.D FE	256,105	102.2310	255,578	250,000	251,697		(1,256)			4.000	3.576	MS	3,333	10,000	02/12/2018	09/01/2022
59447TXW8	MICHIGAN FIN AUTH REV			1	1.D FE	2,698,150	111.4790	2,786,975	2,500,000	2,691,930		(6,220)			3.084	2.430	JD	6,425	38,550	06/15/2020	12/01/2034
59455T3X8	MICHIGAN MUN BD AUTH REV			2	1.A FE	195,000	100.3990	195,778	195,000	195,000					5.000	4.997	AO	2,438	9,750	02/12/2018	10/01/2022
596232DF2	MIDDLEBURY IND SCHS BLDG CORP			2	1.B FE	265,112	115.0630	287,658	250,000	259,867		(1,725)			4.000	3.216	JJ	4,611	10,000	02/12/2018	07/15/2026
597163BB9	MIDDLETOWN OHIO NON TAX REV				1.F FE	330,000	110.8290	365,736	330,000	330,000					3.500	3.500	JD	963	11,550	05/21/2015	12/01/2025
603786HQ0	MINNEAPOLIS MINN REV			2	1.C FE	325,725	111.2220	339,227	305,000	318,228		(2,150)			4.000	3.293	JD	1,017	12,200	02/12/2018	12/01/2027
604146AP5	MINNESOTA ST GEN FD REV			2	1.B FE	260,915	103.9400	259,850	250,000	254,495		(1,495)			4.000	3.615	MS	3,333	10,000	02/12/2018	03/01/2026
60416SLU2	MINNESOTA ST HSG FIN AGY			2	1.C FE	330,306	110.9780	349,581	315,000	324,638		(1,529)			4.000	3.536	FA	5,250	12,600	02/12/2018	08/01/2028
604832LU7	MISHAWAKA IND SEW WKS REV			2	1.C FE	264,310	115.6060	289,015	250,000	259,522		(1,527)			4.000	3.312	MS	3,333	10,000	02/12/2018	03/01/2027
60534TC94	MISSISSIPPI DEV BK SPL OBLIG			2	1.F FE	346,036	110.8390	360,227	325,000	338,076		(2,140)			4.000	3.388	JJ	6,500	13,000	02/12/2018	07/01/2028
60534TRT4	MISSISSIPPI DEV BK SPL OBLIG				1.F FE	1,310,000	106.8730	1,400,036	1,310,000	1,310,000					4.073	4.072	MS	17,785	53,356	02/12/2018	03/01/2023
60534TYB5	MISSISSIPPI DEV BK SPL OBLIG			2	1.F FE	261,734	110.8750	277,188	250,000	256,762		(1,606)			4.000	3.312	AO	2,500	10,000	02/12/2018	04/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60534WHS0	MISSISSIPPI DEV BK SPL OBLIG			2	1.F FE	463,865	115.6070	508,671	440,000	457,428		(2,039)			4.000	3.439	MS	5,867	17,600	02/12/2018	03/01/2029
60534WLP1	MISSISSIPPI DEV BK SPL OBLIG			2	1.C FE	322,034	118.0420	354,126	300,000	316,217		(1,846)			3.750	3.024	JJ	5,625	11,250	02/12/2018	07/01/2029
606033BQ0	MISSOURI DEV FIN BRD ANNUAL APPROPRIATIO			2	1.B FE	600,750	108.9310	615,460	565,000	587,887		(3,346)			3.750	3.215	AO	5,297	21,188	02/12/2018	10/01/2029
606341GM1	MISSOURI ST BRD PUB BLDGS SPL OBLIG			2	1.B FE	262,878	106.7870	266,968	250,000	256,207		(1,633)			4.000	3.519	AO	2,500	10,000	02/12/2018	10/01/2026
606341JG1	MISSOURI ST BRD PUB BLDGS SPL OBLIG			2	1.B FE	266,777	111.6590	279,148	250,000	260,164		(1,759)			4.000	3.363	AO	2,500	10,000	02/12/2018	04/01/2028
606341JX4	MISSOURI ST BRD PUB BLDGS SPL OBLIG			2	1.B FE	448,898	106.4890	468,552	440,000	445,434		(885)			3.000	2.831	AO	3,300	13,200	02/12/2018	04/01/2029
60636ABD4	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	1,000,000	110.5790	1,105,790	1,000,000	1,000,000					4.077	4.076	MN	5,210	40,770	02/12/2018	11/15/2023
61336PDJ7	MONTGOMERY CNTY MD IAM COML PAPER 3/A2 S			2	1.B FE	1,000,000	101.2630	1,012,630	1,000,000	1,000,000					4.200	4.199	MN	7,000	42,000	02/12/2018	05/01/2022
613741EZ6	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV				1.D FE	795,690	104.2650	781,988	750,000	759,907		(6,793)			3.550	2.593	JD	2,219	26,625	05/29/2015	06/01/2022
613741GL5	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV				1.D FE	750,000	104.7540	785,655	750,000	750,000					2.532	2.532	JD	1,583	18,990	04/26/2017	06/01/2023
614091AL0	MONTGOMERY OHIO SPL OBLIG REV			2	1.C FE	1,143,308	101.9210	1,085,459	1,065,000	1,070,522		(12,990)			4.875	3.603	JD	4,327	51,919	02/12/2018	12/01/2025
63948WAH5	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1.E FE	350,000	106.6230	373,181	350,000	350,000					2.791	2.791	MN	1,628	9,769	07/15/2016	05/01/2024
63948WAJ1	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1.E FE	350,000	108.2340	378,819	350,000	350,000					2.941	2.941	MN	1,716	10,294	07/15/2016	05/01/2025
641480JE9	NEVADA ST HWY IMPT REV			2	1.B FE	467,005	116.8430	514,109	440,000	460,319		(1,845)			4.000	3.522	JD	1,467	17,600	02/12/2018	12/01/2032
641667PZ7	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP			2	1.B FE	265,623	110.4790	276,198	250,000	258,848		(2,081)			4.000	3.157	JJ	4,611	10,000	02/12/2018	07/15/2025
642577TK6	NEW BRAUNFELS TEX UTIL REV			2	1.C FE	267,581	110.5690	276,423	250,000	261,017		(1,691)			4.000	3.399	JJ	5,000	10,000	02/12/2018	07/01/2029
645913BW3	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				1.C FE	4,560,658	137.4270	4,672,518	3,400,000	4,421,456		(108,524)			7.398	3.185	FMAN	32,140	251,532	09/13/2019	02/15/2029
6461366X4	NEW JERSEY ST TRANSN TR FD AUTH			2	2.A FE	221,848	113.7750	221,861	195,000	221,777		(71)			4.000	2.835	JD	347		12/03/2020	06/15/2035
64972EGM5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,090,867	106.2950	1,147,986	1,080,000	1,089,710		(613)			3.720	3.653	MN	6,696	40,176	07/08/2019	11/01/2039
649907XX5	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	1,000,000	112.1900	1,121,900	1,000,000	1,000,000					3.892	3.892	JD	3,243	38,920	12/05/2013	12/01/2024
650036BC9	NEW YORK ST URBAN DEV CORP REV			1,2	1.C FE	1,690,000	101.8700	1,721,603	1,690,000	1,690,000					2.277	2.277	MS	11,331	8,551	06/18/2020	03/15/2034
65081PAJ8	NEWBURGH HEIGHTS OHIO INCOME TAX REV			2	1.C FE	1,199,593	112.6090	1,283,743	1,140,000	1,169,273		(6,070)			4.000	3.631	JD	3,800	45,600	02/12/2018	12/01/2030
655164GH8	NOBLESVILLE IND REDEV AUTH LEASE RENT RE			2	1.C FE	255,311	111.4160	278,540	250,000	253,558		(451)			4.000	3.821	FA	4,167	10,000	02/12/2018	08/01/2030
658289B51	NORTH CAROLINA ST UNIV N C RALEIGH REV			1	1.C FE	1,267,980	107.6060	1,484,963	1,380,000	1,332,504		11,631			2.723	3.716	AO	9,394	37,577	02/12/2018	10/01/2024
65887PNP6	NORTH DAKOTA PUB FIN AUTH			2	1.D FE	263,044	112.0780	280,195	250,000	257,837		(1,564)			4.000	3.362	JD	833	10,000	02/12/2018	06/01/2026
659011CC2	NORTH DAKOTA ST UNIV REV			2	1.D FE	212,790	107.5840	231,306	215,000	213,302		183			3.000	3.109	AO	1,613	6,450	02/12/2018	04/01/2029
66283AEK8	NORTH TEX MUN WTR DIST TEX REGL WASTEWTR			2	1.C FE	469,891	113.3230	504,287	445,000	461,850		(2,145)			4.000	3.524	JD	1,483	17,800	02/12/2018	06/01/2030
664259CH9	NORTHEAST MET INTER SCH DIST NO 916 MINN			2	1.F FE	358,383	112.1580	375,729	335,000	350,352		(2,202)			4.250	3.592	FA	5,932	14,238	02/12/2018	02/01/2029
665304FH9	NORTHERN KY UNIV GEN RCPTS			2	1.E FE	1,091,779	109.3970	1,159,608	1,060,000	1,077,711		(3,167)			3.000	2.706	MS	10,600	31,800	04/28/2016	09/01/2027
667300DA2	NORTHWEST ALLEN CNTY IND MIDDLE SCH BLDG				1.B FE	371,166	103.8540	373,874	360,000	363,096		(2,875)			4.000	3.151	JJ	6,640	14,400	02/12/2018	01/15/2022
673588EN5	OAKLAND UNIV MICH REV				1.E FE	1,000,000	106.3300	1,063,300	1,000,000	1,000,000					3.220	3.220	MN	4,114	32,200	02/12/2018	05/15/2023
67419AAB7	OAKWOOD VLG OHIO NAT GAS DISTR SYS REV			2	3.B	653,029	111.3800	707,263	635,000	646,449		(1,677)			5.800	5.525	AO	9,208	36,830	02/12/2018	04/01/2029
677555Q23	OHIO ST ECONOMIC DEV REV			2	1.B FE	755,000	105.5190	796,668	755,000	755,000					4.375	4.375	MJSD	2,753	33,031	02/12/2018	06/01/2027
681725KS5	OMAHA NEB ARPT AUTH ARPT REV			2	1.E FE	1,048,582	114.9580	1,149,580	1,000,000	1,032,387		(4,363)			4.000	3.627	JD	1,778	40,000	02/12/2018	12/15/2032
682832GC8	ONONDAGA N Y CIVIC DEV CORP REV			1,2	1.D FE	1,925,000	105.1600	2,024,330	1,925,000	1,925,000					2.768	2.768	JD	4,440	23,386	06/17/2020	12/01/2037
68285TAG4	ONSLOW CNTY N C LTD OBLIG			2	1.D FE	299,056	106.8880	309,975	290,000	294,404		(1,266)			4.000	3.625	JD	967	11,600	02/12/2018	06/01/2025
708292GL5	PENNINGTON CNTY S D CTFS PARTN			2	1.B FE	293,913	108.5810	304,027	280,000	288,348		(1,308)			4.000	3.639	JD	933	11,200	02/12/2018	12/01/2030
709235Q32	PENNSYLVANIA ST UNIV			1	1.C FE	1,725,481	107.6520	1,781,641	1,655,000	1,725,389		(91)			2.888	2.679	MS	15,932		12/10/2020	09/01/2050
715029FX7	PERRY TWP IND MULTI SCH BLDG CORP			2	1.B FE	778,388	103.5810	776,858	750,000	753,390		(3,152)			4.000	3.742	JJ	13,833	30,000	11/16/2011	07/15/2024
716418AN8	PETOSKEY MICH WTR SUPPLY & SEW DISP SYS			2	1.D FE	532,910	100.3510	501,755	500,000	500,346		(4,053)			5.000	4.630	FA	10,417	25,000	06/15/2011	02/01/2024
717893R37	PHILADELPHIA PA WTR & WASTEWTR REV				1.E FE	750,000	102.6330	769,748	750,000	750,000					1.486	1.486	MN	1,858	2,631	07/23/2020	11/01/2026
71884AWS4	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1.C FE	871,692	105.2620	894,727	850,000	854,673		(2,989)			3.710	3.331	JJ	15,768	31,535	10/22/2014	07/01/2025
724795BD0	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1.E FE	1,365,000	110.2930	1,505,499	1,365,000	1,365,000					3.921	3.921	JD	2,379	53,522	02/12/2018	12/15/2025
73358W4V3	PORT AUTH N Y & N J				1.D FE	1,015,000	101.4750	1,029,971	1,015,000	1,015,000					1.086	1.085	JJ	5,297		07/02/2020	07/01/2023
73358WAH7	PORT AUTH N Y & N J				1.D FE	971,520	119.4520	1,104,931	925,000	943,395		(4,119)			5.859	5.290	JD	4,516	54,196	02/12/2018	12/01/2024
73358WCW2	PORT AUTH N Y & N J				1.D FE	544,994	142.3000	547,855	385,000	544,649		(346)			5.647	2.886	MN	3,623		12/09/2020	11/01/2040
73474TAT7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,127,360	103.3260	1,146,919	1,110,000	1,127,326		(35)			2.543	2.442	MS	9,409		12/09/2020	09/01/2040
73474TAU4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,665,000	102.5420	1,707,324	1,665,000	1,665,000					2.533	2.533	MS	1,757		12/10/2020	09/01/2043
735000TS0	PORT OAKLAND CALIF REV			1	1.E FE	25,616	102.8580	25,715	25,000	25,613		(3)			2.099	1.812	MN	41		12/11/2020	05/01/2030
735000TV3	PORT OAKLAND CALIF REV			1	1.E FE	455,000	103.2180	469,642	455,000	455,000					2.349	2.349	MN	831		11/20/2020	05/01/2033
736746XS2	PORTLAND ORE URBAN RENEWAL & REDEV			1	1.B FE	813,038	101.1760	758,820	750,000	755,614		(12,210)			3.723	2.055	JD	1,241	27,923	02/10/2016	06/15/2021
74442PDZ5	PUBLIC FIN AUTH WIS REV			1	1.B FE	1,087,952	114.0920	1,209,375	1,060,000	1,080,983		(2,130)			3.340	3.074	JJ	17,702	35,404	08/10/2017	07/01/2029
751100JA7	RALEIGH N C COMB ENTERPRISE SYS REV				1.A FE	1,000,000	102.1020	1,021,020	1,000,000	1,000,000					2.140	2.140	MS	7,133	21,400	05/03/2013	03/01/2022
753385KE2	RAPID CITY S D SALES TAX REV			2	1.D FE	284,009	102.5510	287,143	280,000	281,004		(1,067)			3.000	2.601	JD	700	8,400	02/12/2018	06/01/2024
753387CH0	RAPID CITY S D WTR REV			2	1.D FE	265,665	113.7940	284,485	250,000	260,808		(1,368)			4.000	3.428	MN	1,667	10,000	02/12/2018	11/01/2029
762197B91	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1.E FE	900,000	102.6620	923,958	900,000	900,000					2.649	2.649	FA	993		12/04/2020	08/15/2030
767169DX0	RIO RANCHO N MEX GROSS RCPTS TAX REV				1.E FE	750,000	105.2760	789,570	750,000	750,000					3.050	3.050	JD	1,906	22,875	04/25/2013	06/01/2023
767175HE5	RIO RANCHO N MEX WTR & WASTEWTR SYS REV			2	1.D FE	266,401	112.7970	287,632	255,000	262,651		(1,046)			4.000	3.582	MN	1,303	10,200	02/12/2018	05/15/2029
773038DQ4	ROCKDALE CNTY GA WTR & SEW AUTH REV			2	1.C FE	1,000,000	107.4070	1,074,070	1,000,000	1,000,000					3.210	3.210	JJ	16,050	32,100	03/12/2013	07/01/2025
78764YDH7	ST CHARLES CNTY MO PUB WTR SUPPLY DIST N			2	1.B FE	253,661	113.8320	284,580	250,000	252,597		(279)			4.000	3.882	JD	833	10,000	02/12/2018	12/01/2031
790608ES8	ST JOSEPH CNTY IND ECONOMIC DEV REV			2	1.G FE	265,005	112.4730	281,183	250,000	260,881		(1,382)			4.000	3.319	AO	2,500	10,000	02/12/2018	04/01/2028
791023AK0	ST LANDRY PARISH LA RD DIST NO 1 SALES T				1.C FE	248,583	105.8880	264,720	250,000	249,390		277			3.000	3.118	MS	2,500	7,500	02/12/2018	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79165TRS2	ST LOUIS MO MUN FIN CORP LEASEHOLD REV			2	1.F FE	1,040,000	109.5860	1,139,694	1,040,000	1,040,000					4.072	4.072	AO	8,940	42,349	02/12/2018	04/15/2031
79467BAN5	SALES TAX SECURITIZATION CORP ILL			1	1.D FE	4,223,640	106.0920	4,243,680	4,000,000	4,204,308		(15,584)			3.422	2.877	JJ	68,440	136,880	09/26/2019	01/01/2032
79588VAM7	SAMPSON CNTY N C LTD OBLIG			2	1.F FE	265,353	114.2740	285,685	250,000	260,560		(1,413)			4.000	3.387	JD	833	10,000	02/12/2018	12/01/2028
798153NJ7	SAN JOSE CALIF FING AUTH LEASE REV			1	1.C FE	50,188	100.2560	50,128	50,000	50,187		(1)			1.812	1.764	JD	244		12/11/2020	06/01/2029
798153NK4	SAN JOSE CALIF FING AUTH LEASE REV			1	1.C FE	30,000	100.2320	30,070	30,000	30,000					1.862	1.862	JD	151		12/11/2020	06/01/2030
80483CNQ0	SAVANNAH GA ECONOMIC DEV AUTH REV			2	1.E FE	310,683	113.8310	335,801	295,000	306,798		(1,260)			4.000	3.539	JD	524	11,800	02/12/2018	06/15/2031
805091CL7	SAVANNAH VALLEY TENN UTIL DIST HAMILTON			1	1.C FE	509,335	106.5030	532,515	500,000	502,311		(909)			3.250	3.050	JD	1,354	16,250	04/26/2012	06/01/2023
818614FC8	SEYMOUR IND SEW WKS REV			2	1.C FE	261,464	104.6440	272,074	260,000	260,751		(172)			3.000	2.951	JJ	3,900	7,800	02/12/2018	07/01/2027
820794CE3	SHAWNEE ST UNIV OHIO GEN RCPTS			2	2.C FE	355,313	116.3070	383,813	330,000	347,666		(2,645)			3.750	2.831	JD	1,031	12,375	02/12/2018	06/01/2027
837151WE5	SOUTH CAROLINA ST PUB SVC AUTH REV				1.F FE	621,438	105.7670	645,179	610,000	612,379		(1,185)			3.572	3.360	JD	1,816	21,789	04/20/2012	12/01/2022
837545GC0	SOUTH DAKOTA CONSERVANCY DIST REV			1	1.A FE	1,000,000	102.3840	1,023,840	1,000,000	1,000,000					4.384	4.382	FA	18,267	43,840	02/12/2018	08/01/2021
837545JU7	SOUTH DAKOTA CONSERVANCY DIST REV			1	1.A FE	748,193	111.6810	837,608	750,000	749,178		164			3.083	3.109	FA	9,634	23,123	08/13/2014	08/01/2025
83755LXE1	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	363,150	112.8100	394,835	350,000	357,474		(2,027)			4.000	3.333	JD	1,167	14,000	02/12/2018	06/01/2029
83755LZX7	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	407,244	117.1860	445,307	380,000	400,320		(2,015)			4.000	3.386	JD	1,267	15,200	02/12/2018	06/01/2031
83755VPS7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			2	1.B FE	1,000,000	100.4150	1,004,150	1,000,000	1,000,000					5.300	5.299	FA	22,083	53,000	02/12/2018	08/01/2025
83756CHU2	SOUTH DAKOTA HSG DEV AUTH				1.A FE	935,000	108.7070	1,016,410	935,000	935,000					3.396	3.395	MN	5,292	31,753	02/12/2018	05/01/2024
847184TP3	SPARTANBURG S C WTRWKS REV			2	1.C FE	261,378	115.9490	289,873	250,000	257,850		(1,042)			4.000	3.542	JD	833	10,000	02/12/2018	12/01/2028
85732MK30	STATE PUB SCH BLDG AUTH PA COLLEGE REV			2	1.E FE	1,405,028	111.0220	1,532,104	1,380,000	1,393,357		(2,471)			4.000	3.857	MN	9,200	55,200	02/12/2018	05/01/2030
85732MLV7	STATE PUB SCH BLDG AUTH PA COLLEGE REV			2	1.E FE	1,048,486	100.7380	1,007,380	1,000,000	1,002,017		(6,277)			5.500	5.139	MS	18,333	55,000	02/12/2018	03/01/2023
880558FC0	TENNESSEE ST SCH BD AUTH			2	1.B FE	654,570	109.8520	714,038	650,000	651,909		(462)			3.262	3.191	MN	3,534	21,203	09/03/2014	11/01/2025
88213ABV6	TEXAS A & M UNIV REVS			1	1.A FE	750,000	108.2410	811,808	750,000	750,000					2.783	2.783	MN	2,667	20,873	01/07/2015	05/15/2024
88213ACN3	TEXAS A & M UNIV REVS			2	1.A FE	1,058,220	114.2280	1,142,280	1,000,000	1,028,124		(5,894)			4.000	3.386	MN	5,111	40,000	07/01/2015	05/15/2026
88213ADS1	TEXAS A & M UNIV REVS				1.A FE	750,000	109.4550	820,913	750,000	750,000					2.666	2.666	MN	2,555	19,995	03/22/2016	05/15/2025
882806EQ1	TEXAS TECH UNIV REVS IAM COML PAPER NTS				1.B FE	750,000	104.8720	786,540	750,000	750,000					2.761	2.761	FA	7,823	20,708	03/18/2015	02/15/2023
882806HG0	TEXAS TECH UNIV REVS IAM COML PAPER NTS				1.B FE	1,000,000	101.1870	1,011,870	1,000,000	1,000,000					0.938	0.938	FA	3,544	417	07/09/2020	02/15/2025
889379QP1	TOLEDO OHIO SEW SYS REV			2	1.E FE	246,935	109.9030	263,767	240,000	243,807		(1,008)			4.000	3.557	MN	1,227	9,600	02/12/2018	11/15/2024
890625AL0	TOPEKA KANS PUB BLDG COMMN LEASEHOLD REV			2	1.E FE	982,390	102.0070	1,020,070	1,000,000	991,963		1,478			3.250	3.429	JD	2,708	32,500	11/06/2013	12/01/2025
891371AK2	TORRANCE CALIF JT PWRS FING AUTH LEASE R			1	1.C FE	2,650,000	104.3950	2,766,468	2,650,000	2,650,000					2.622	2.620	AO	13,318		10/15/2020	10/01/2030
90470PAN6	UNIFIED FIRE SVC AREA UTAH LOC BLDG AUTH			2	1.C FE	924,012	108.2720	974,448	900,000	913,145		(2,568)			3.000	2.789	AO	6,750	27,000	07/21/2016	04/01/2030
914023LH7	UNIVERSITY AKRON OHIO GEN RCPTS			2	1.E FE	1,069,940	110.2840	1,102,840	1,000,000	1,040,382		(6,722)			3.500	2.965	JJ	17,500	35,000	05/20/2016	01/01/2031
914026QN2	UNIVERSITY ALA GEN REV			2	1.C FE	458,223	108.7590	478,540	440,000	450,677		(1,813)			4.000	3.673	AO	4,400	17,600	02/12/2018	10/01/2029
91412HGE7	UNIVERSITY CALIF REVS			1,2	1.C FE	740,000	101.5630	751,566	740,000	740,000					0.883	0.883	MN	835	2,160	07/10/2020	05/15/2025
91417KE64	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	264,965	111.1110	277,778	250,000	259,235		(1,537)			4.000	3.431	JD	833	10,000	02/12/2018	06/01/2028
91428LNM4	UNIVERSITY HAWAII REV			1,2	1.D FE	1,465,000	100.1890	1,467,769	1,465,000	1,465,000					2.372	2.372	AO	6,081		10/15/2020	10/01/2032
9147607L1	UNIVERSITY OKLA REVS			2	1.E FE	1,000,000	102.3960	1,023,960	1,000,000	1,000,000					5.044	5.043	JJ	25,220	50,440	02/12/2018	07/01/2026
91476PPJ1	UNIVERSITY OKLA REVS				1.E FE	750,000	103.8220	778,665	750,000	750,000					2.960	2.960	JJ	11,100	22,200	09/11/2015	07/01/2022
91476PWN4	UNIVERSITY OKLA REVS				1.E FE	405,000	103.0230	417,243	405,000	405,000					2.146	2.146	JJ	338		12/03/2020	07/01/2030
9151154Y2	UNIVERSITY TEX PERM UNIV FD			2	1.A FE	266,625	111.3100	278,275	250,000	261,172		(1,715)			4.000	3.390	JJ	5,000	10,000	02/12/2018	07/01/2029
9151158F9	UNIVERSITY TEX PERM UNIV FD			1,2	1.A FE	1,037,928	120.8080	1,340,969	1,110,000	1,040,683		1,539			3.376	3.750	JJ	18,737	37,474	03/11/2019	07/01/2047
917567EX3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	220,000	105.7540	232,659	220,000	220,000					3.443	3.443	JD	337	7,974	11/07/2019	12/15/2042
92774GKU8	VIRGINIA BEACH VA DEV AUTH PUB FAC REV			2	1.B FE	266,486	115.9520	289,880	250,000	260,923		(1,714)			4.000	3.253	JJ	4,611	10,000	02/12/2018	07/15/2027
92778LBK5	VIRGINIA COMWLTH UNIV HEALTH SYS AUTH RE			1	1.D FE	803,220	108.8150	816,113	750,000	775,485		(8,054)			3.858	2.672	JJ	14,468	28,935	06/09/2017	01/01/2024
92778VEU8	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	750,000	108.8700	816,525	750,000	750,000					2.720	2.720	FA	8,500	20,400	07/19/2017	02/01/2025
92778VKB3	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	1,000,000	100.9970	1,009,970	1,000,000	1,000,000					1.227	1.227	FA	4,942		07/17/2020	02/01/2027
92812VBZ8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	500,000	105.2320	526,160	500,000	500,000					3.296	3.295	MN	2,747	16,480	10/29/2014	11/01/2024
928172WD3	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	953,811	114.7750	1,147,750	1,000,000	982,629		4,309			4.800	5.339	FA	20,000	48,000	02/12/2018	08/01/2024
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1.C Z	73,575	114.4490	80,114	70,000	72,274		(45)			4.000	3.094	MN	467		02/12/2018	11/01/2028
92818MQK9	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1.C FE	352,109	111.9610	375,069	335,000	345,998		(1,670)			4.000	3.517	MN	2,233	13,400	02/12/2018	11/01/2028
93638RFR1	WARSAW IND MULTI-SCH BLDG CORP			2	1.B FE	1,030,163	115.8500	1,158,500	1,000,000	1,019,981		(2,698)			4.000	3.730	JJ	18,444	40,000	02/12/2018	07/15/2030
946303D27	WAYNE ST UNIV MICH UNIV REVS			1	1.E FE	1,450,000	102.6860	1,488,947	1,450,000	1,450,000					1.804	1.804	MN	3,342	7,702	07/17/2020	11/15/2026
946363LA4	WAYNE TWP IND MARION CNTY SCH BLDG CORP			2	1.B FE	402,222	113.6170	426,064	375,000	393,186		(2,959)			4.000	3.042	JJ	6,917	15,000	02/12/2018	07/15/2026
952718XF6	WEST FARGO N D			2	1.E FE	319,523	110.1370	330,411	300,000	311,587		(2,377)			4.000	3.206	MN	2,000	12,000	02/12/2018	05/01/2026
952753DV0	WEST FARGO N D WTR & SWR REV			2	1.E FE	294,269	102.6890	292,664	285,000	288,102		(1,589)			3.750	3.344	MN	1,781	10,688	02/12/2018	11/01/2023
95308RJH3	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1.E FE	264,949	114.4370	286,093	250,000	260,394		(1,283)			4.000	3.456	JD	444	10,000	02/12/2018	12/15/2029
953699CU7	WEST LAFAYETTE IND REDEV AUTH			2	1.D FE	256,280	113.9820	273,557	240,000	251,674		(1,315)			3.750	3.158	FA	3,750	9,000	02/12/2018	08/01/2030
957897HK0	WESTERN CAROLINA UNIV N C REV			2	1.D FE	265,658	111.7140	279,285	250,000	260,827		(1,300)			4.000	3.472	AO	2,500	10,000	02/12/2018	10/01/2030
967338XE9	WICHITA KANS WTR & SWR UTIL REV			2	1.D FE	356,317	108.6860	374,967	345,000	352,272		(1,055)			3.500	3.222	AO	3,019	12,075	02/12/2018	10/01/2029
975680CR8	WINSTON-SALEM N C LTD OBLIG				1.B FE	242,104	105.9550	248,994	235,000	237,468		(1,662)			4.500	3.731	JD	881	10,575	02/12/2018	06/01/2022
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						176,198,046	XXX	183,913,306	171,350,000	174,842,215		(423,413)			XXX	XXX	XXX	1,516,913	4,751,451	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
30711XEP5	CAS 2017-C01 1M2 - CMO/RMBS			4	1.A	566,210	102.8808	540,140	525,015	556,744		(630)			3.698	2.726	MON	216	22,457	03/04/2019	07/25/2029
30711XUX0	CAS 2017-C07 1M2 - CMO/RMBS			4	1.A	3,563,694	98.3718	3,462,712	3,520,024	3,534,356		(24,623)			2.548	2.501	MON	997	109,183	10/02/2019	05/25/2030
31335BQL3	FH G61359 - RMBS			4	1.A	1,482,097	109.6790	1,629,624	1,485,812	1,482,461		265			3.500	3.559	MON	4,334	56,059	04/20/2018	03/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133KJNE8	FH RA3089 - RMBS			4	1.A	4,053,476	106.0867	4,083,580	3,849,284	4,043,491		(9,986)			2.500	1.385	MON	8,019	40,097	07/13/2020	07/01/2050
3136B1UG7	FNR 2018-26 DH - CMO/RMBS			4	1.A	1,459,103	103.5240	1,503,007	1,451,844	1,456,219		(708)			3.500	3.323	MON	4,235	55,876	05/10/2018	06/25/2046
3138ERYX2	FN AL9725 - RMBS			4	1.A	2,077,413	112.1596	2,339,890	2,086,214	2,077,980		582			3.500	3.579	MON	6,085	76,401	04/25/2018	01/01/2047
3138WHNF5	FN AS7589 - RMBS			4	1.A	3,708,223	109.4981	4,032,082	3,682,332	3,705,078		(3,485)			3.500	3.236	MON	10,740	139,782	01/08/2019	07/01/2046
3140J76B6	FN BM3565 - RMBS			4	1.A	1,683,926	108.7105	1,886,842	1,735,657	1,690,178		6,566			3.000	3.872	MON	4,339	54,830	04/19/2018	10/01/2047
3140J86V0	FN BM4483 - RMBS			4	1.A	756,220	110.8960	813,205	733,304	752,791		(2,544)			4.000	2.977	MON	2,444	31,819	03/13/2019	09/01/2048
3140J9ME8	FN BM4856 - RMBS			4	1.A	1,104,761	110.3401	1,182,413	1,071,608	1,103,368		(1,570)			4.000	3.019	MON	3,572	46,647	03/13/2019	04/01/2047
3140Q94H3	FN CA2623 - RMBS			4	1.A	2,771,432	112.6072	3,055,894	2,713,764	2,754,559		(9,601)			4.000	3.304	MON	9,046	118,236	12/17/2018	11/01/2048
3140QDKP8	FN CA5701 - RMBS			4	1.A	5,836,991	105.5658	5,839,337	5,531,464	5,824,390		(12,601)			2.500	1.311	MON	11,524	57,619	07/13/2020	05/01/2050
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						29,063,546	XXX	30,368,726	28,386,322	28,981,615		(58,335)			XXX	XXX	XXX	65,551	809,006	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
3136AY2H5	FNA 2017-M14 A2 - CMBS			4	1.A	1,710,454	112.3540	2,022,372	1,800,000	1,737,015		10,028			2.876	3.628	MON	4,314	52,626	07/25/2018	11/25/2027
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						1,710,454	XXX	2,022,372	1,800,000	1,737,015		10,028			XXX	XXX	XXX	4,314	52,626	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						206,972,046	XXX	216,304,404	201,536,322	205,560,845		(471,720)			XXX	XXX	XXX	1,586,778	5,613,083	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055AL6	AFLAC INC			1	1.G FE	982,552	108.1406	1,081,406	1,000,000	994,412		2,138			3.625	3.866	JD	1,611	36,250	02/12/2018	06/15/2023
00185AAC8	AON PLC		C	1,2	2.A FE	167,808	124.2138	217,374	175,000	168,250		168			4.450	4.731	MN	800	7,788	04/20/2018	05/24/2043
00185AAD6	AON PLC		C	1,2	2.A FE	263,045	109.0794	283,606	260,000	261,657		(544)			4.000	3.766	MN	982	10,400	06/08/2018	11/27/2023
00206RCE0	AT&T INC			1,2	2.B FE	1,027,593	109.7571	1,097,571	1,000,000	1,011,146		(3,472)			3.900	3.519	MS	11,917	39,000	02/12/2018	03/11/2024
00206RGL0	AT&T INC			1,2	2.B FE	342,045	117.3888	410,861	350,000	343,933		731			4.100	4.386	FA	5,421	14,350	04/20/2018	02/15/2028
00206RMF6	AT&T INC			1,2	2.B FE	6,053,285	102.8265	6,102,753	5,935,000	6,052,745		(540)			2.550	2.371	JD	10,090	162	12/07/2020	12/01/2033
002824BB5	ABBOTT LABORATORIES			1,2	1.G FE	967,805	109.6091	1,096,091	1,000,000	983,777		3,551			2.950	3.367	MS	8,686	29,500	02/12/2018	03/15/2025
002824BH2	ABBOTT LABORATORIES			1,2	1.G FE	1,120,569	147.4888	1,585,505	1,075,000	1,118,786		(892)			4.900	4.628	MN	4,536	52,675	11/26/2018	11/30/2046
002824BN9	ABBOTT LABORATORIES			1,2	1.G FE	155,667	140.2150	210,323	150,000	155,412		(135)			4.750	4.492	AO	1,504	7,125	01/23/2019	04/15/2043
002824BP4	ABBOTT LABORATORIES			1,2	1.G FE	1,987,400	101.3039	2,026,078	2,000,000	1,988,234		834			1.150	1.237	JJ	11,947		06/22/2020	01/30/2028
00287YAP4	ABBVIE INC			1,2	2.B FE	507,187	104.7643	539,536	515,000	511,595		1,761			3.200	3.574	MN	2,518	16,480	06/08/2018	11/06/2022
00287YBC2	ABBVIE INC			1,2	2.B FE	194,750	108.9991	212,548	195,000	194,870		43			3.750	3.775	MN	955	7,313	09/13/2018	11/14/2023
00287YBD0	ABBVIE INC			1,2	2.B FE	2,226,218	135.4099	3,046,723	2,250,000	2,227,480		371			4.875	4.942	MN	14,320	109,688	09/13/2018	11/14/2048
00388WAH4	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C		1.D FE	200,000	119.7505	239,501	200,000	200,000					4.000	4.000	AO	1,956	8,000	09/26/2019	10/03/2049
00440EAW7	CHUBB INA HOLDINGS INC			1,2	1.F FE	182,898	135.1997	236,599	175,000	182,452		(170)			4.350	4.076	MN	1,226	7,613	04/20/2018	11/03/2045
00507UAS0	ALLERGAN FUNDING SCS		C	1,2	2.B	338,468	105.7193	370,018	350,000	342,605		1,592			3.800	4.356	MS	3,916	13,300	04/20/2018	03/15/2025
00724PAA7	ADOBE INC			1	1.F FE	1,298,219	102.8665	1,337,265	1,300,000	1,298,750		531			1.700	1.747	FA	9,208	10,927	01/22/2020	02/01/2023
00774MAE5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	397,148	107.7156	452,406	420,000	402,526		2,078			3.875	4.571	JJ	7,143	16,275	04/20/2018	01/23/2028
00912XAT1	AIR LEASE CORP			1,2	2.B FE	513,389	104.7757	565,789	540,000	525,689		4,947			3.000	4.046	MS	4,770	16,200	06/08/2018	09/15/2023
00912XBF0	AIR LEASE CORP			1,2	2.B FE	513,334	114.2981	594,350	520,000	514,662		586			4.625	4.785	AO	6,013	24,050	09/10/2018	10/01/2028
00914AAH5	AIR LEASE CORP			1,2	2.B FE	3,633,036	107.5359	3,871,292	3,600,000	3,630,153		(2,883)			3.375	3.174	JJ	63,113		07/08/2020	07/01/2025
020002BG5	ALLSTATE CORP			1,2	1.G FE	139,024	126.8364	177,571	140,000	139,069		26			3.850	3.889	FA	2,111	6,288	06/05/2019	08/10/2049
02209SAU7	ALTRIA GROUP INC			1,2	2.B FE	318,777	107.8867	377,603	350,000	327,754		3,439			2.625	3.878	MS	2,680	9,188	04/20/2018	09/16/2026
023135BC9	AMAZON.COM INC			1,2	1.E FE	702,170	113.7600	796,320	700,000	701,545		(212)			3.150	3.113	FA	7,901	22,050	11/17/2017	08/22/2027
023135BJ4	AMAZON.COM INC			1,2	1.E FE	1,929,320	131.9960	2,639,920	2,000,000	1,932,127		1,350			4.050	4.264	FA	29,025	81,000	12/10/2018	08/22/2047
0258M0EL9	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	336,032	113.8846	398,596	350,000	339,729		1,412			3.300	3.826	MN	1,861	11,550	04/20/2018	05/03/2027
026874DL8	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	1,152,738	134.0186	1,675,233	1,250,000	1,155,887		1,527			4.750	5.274	AO	14,844	59,375	12/12/2018	04/01/2048
026874DQ7	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	1,698,164	107.5129	1,827,719	1,700,000	1,698,421		257			2.500	2.522	JD	118	27,035	05/06/2020	06/30/2025
03027XAB6	AMERICAN TOWER CORP			1	2.C FE	512,673	106.2073	552,278	520,000	516,577		1,571			3.500	3.832	JJ	7,634	18,200	06/08/2018	01/31/2023
03027XAR1	AMERICAN TOWER CORP			1,2	2.C FE	1,683,033	113.6679	2,074,439	1,825,000	1,710,604		13,453			3.600	4.655	JJ	30,295	65,700	11/26/2018	01/15/2028
031162BV1	AMGEN INC			1,2	2.A FE	750,793	109.7603	823,202	750,000	750,360		(98)			3.625	3.610	MN	2,945	27,188	02/12/2018	05/22/2024
031162CD0	AMGEN INC			1,2	2.A FE	1,698,282	131.4180	2,365,524	1,800,000	1,701,727		1,665			4.563	4.928	JD	3,650	82,134	11/26/2018	06/15/2048
03522AAJ9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	220,055	129.7840	272,546	210,000	219,567		(185)			4.900	4.592	FA	4,288	10,290	04/20/2018	02/01/2046
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	667,934	113.1092	735,210	650,000	661,455		(2,150)			3.650	3.266	FA	9,885	23,725	11/17/2017	02/01/2026
036752AB9	ANTHEM INC			1,2	2.B FE	998,000	115.2631	1,152,631	1,000,000	998,561		183			3.650	3.674	JD	3,042	36,500	02/12/2018	12/01/2027
036752AK9	ANTHEM INC			1,2	2.B FE	129,206	118.1407	153,583	130,000	129,231		20			3.700	3.734	MS	1,416	4,890	09/04/2019	09/15/2049
037833AK6	APPLE INC			1	1.B FE	1,939,300	104.8562	2,097,124	2,000,000	1,982,485		7,103			2.400	2.788	MN	7,733	48,000	04/09/2014	05/03/2023
037833BX7	APPLE INC			1,2	1.B FE	526,951	143.5723	703,504	490,000	524,942		(752)			4.650	4.189	FA	8,101	22,785	04/20/2018	02/23/2046
037833DQ0	APPLE INC			1,2	1.B FE	451,679	111.3715	506,740	455,000	451,782		82			2.950	2.987	MS	4,101	13,423	09/04/2019	09/11/2049
037833DT4	APPLE INC			1,2	1.B FE	1,946,510	102.6923	2,002,500	1,950,000	1,946,946		436			1.125	1.162	MN	3,047	10,969	05/04/2020	05/11/2025
052528AL0	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	345,000	105.7521	364,845	345,000	345,000					2.950	2.950	JJ	4,495	5,089	01/14/2020	07/22/2030
05369AAC5	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	996,090	104.2500	1,042,500	1,000,000	998,118		775			3.875	3.960	MN	6,458	38,750	05/01/2018	05/01/2023
05526DBB0	BAT CAPITAL CORP			1,2	2.B FE	1,279,453	111.3778	1,447,911	1,300,000	1,284,659		1,989			3.557	3.757	FA	17,469	46,241	04/20/2018	08/15/2027
05565EAH8	BMW US CAPITAL LLC			1,2	1.F FE	327,471	108.2930	379,026	350,000	334,380		2,641			2.800	3.740	AO	2,178	9,800	04/20/2018	04/11/2026
05565QDA3	BP CAPITAL MARKETS PLC		C	1	1.F FE	347,743	111.5083	390,279	350,000	348,580		321			3.506	3.611	MS	3,545	12,271	04/20/2018	03/17/2025
05583JAC6	BPCE SA		C		1.G FE	1,621,130	111.9397	1,958,945	1,750,000	1,649,390		12,396			3.500	4.490	AO	11,569	61,250	08/29/2018	10/23/2027
05583JAE2	BPCE SA		C		1.G FE	1,988,300	119.8208	2,396,416	2,000,000	1,990,659		989			4.625	4.698	MS	28,007	92,500	09/05/2018	09/12/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05964HAE5	BANCO SANTANDER SA		C		1.G FE	796,512	105.2010	841,608	800,000	798,520		656			3.125	3.215	FA	8,889	25,000	11/17/2017	02/23/2023
05964HAJ4	BANCO SANTANDER SA		C		1.G FE	1,544,944	116.3904	1,862,246	1,600,000	1,556,209		4,922			4.379	4.830	AO	15,375	70,064	08/29/2018	04/12/2028
05968LAM4	BANCOLOMBIA SA		C	1,2	2.C FE	287,950	104.0000	301,600	290,000	288,312		363			3.000	3.153	JJ	3,673	4,350	01/23/2020	01/29/2025
06051GFC8	BANK OF AMERICA CORP				1.F FE	230,769	139.4448	292,834	210,000	229,527		(471)			5.000	4.357	JJ	4,667	10,500	04/20/2018	01/21/2044
06051GGC7	BANK OF AMERICA CORP			2	2.A FE	2,232,395	115.7424	2,691,011	2,325,000	2,250,734		8,920			4.183	4.731	MN	9,725	97,255	11/26/2018	11/25/2027
06051GGF0	BANK OF AMERICA CORP			1,2,5	1.F FE	668,525	114.5319	744,457	650,000	661,973		(1,749)			3.824	3.517	JJ	11,116	24,856	11/17/2017	01/20/2028
06051GGG8	BANK OF AMERICA CORP			1,2,5	1.F FE	1,932,200	132.5727	2,651,454	2,000,000	1,934,639		1,189			4.443	4.657	JJ	39,740	88,860	12/10/2018	01/20/2048
06051GHG7	BANK OF AMERICA CORP			1,2,5	1.F FE	517,587	116.5386	611,828	525,000	519,186		620			3.970	4.132	MS	6,716	20,843	04/20/2018	03/05/2029
06406RAB3	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	510,363	113.8742	597,840	525,000	513,909		1,362			3.442	3.785	FA	7,228	18,071	04/20/2018	02/07/2028
06654DAB3	BANNER HEALTH			1,2	1.D FE	1,091,788	104.3655	1,080,183	1,035,000	1,091,547		(241)			2.338	1.681	JJ	12,099		12/14/2020	01/01/2030
06684QAB8	BAPTIST HEALTHCARE SYSTEM INC			1,2	1.F FE	3,115,309	111.2362	3,448,322	3,100,000	3,115,218		(91)			3.540	3.513	FA	21,338		10/16/2020	08/15/2050
06738EBB0	BARCLAYS PLC		C	1,2,5	2.B FE	385,000	108.0000	415,800	385,000	385,000					4.338	4.341	MN	2,088	16,701	05/09/2018	05/16/2024
07274NAL7	BAYER US FINANCE II LLC			1,2	2.A FE	1,979,980	117.4929	2,349,858	2,000,000	1,983,798		1,661			4.375	4.497	JD	3,889	87,500	08/29/2018	12/15/2028
07274NAY9	BAYER US FINANCE II LLC			1	2.A FE	85,725	117.2979	90,319	77,000	84,101		(1,389)			5.500	3.331	FA	1,600	4,235	10/25/2019	08/15/2025
075887BW8	BECTON DICKINSON AND CO			1,2	2.C FE	1,883,840	114.5279	2,290,558	2,000,000	1,908,156		12,062			3.700	4.532	JD	5,139	74,000	12/10/2018	06/06/2027
075887BX6	BECTON DICKINSON AND CO			1,2	2.C FE	1,492,365	130.9118	1,963,677	1,500,000	1,492,725		137			4.669	4.701	JD	4,864	70,035	08/29/2018	06/06/2047
09659W2A1	BNP PARIBAS SA		C		1.G FE	1,468,980	103.4120	1,551,180	1,500,000	1,489,180		7,465			2.950	3.486	MN	4,671	44,250	03/19/2018	05/23/2022
09659W2F0	BNP PARIBAS SA		C		1.G FE	1,107,568	117.9770	1,297,747	1,100,000	1,106,299		(685)			4.400	4.311	FA	18,419	48,400	02/04/2019	08/14/2028
09659W2K9	BNP PARIBAS SA		C	2,5	1.G FE	345,000	108.5000	374,325	345,000	345,000					3.052	3.052	JJ	4,914	5,265	01/06/2020	01/13/2031
110122CW6	BRISTOL-MYERS SQUIBB CO			1	1.F FE	745,493	104.9739	787,304	750,000	749,198		503			3.250	3.318	FA	9,208	24,375	08/14/2012	08/15/2022
11134LAR0	BROADCOM CORP			1,2	2.C FE	2,137,314	110.0885	2,658,637	2,415,000	2,191,721		25,753			3.500	5.076	JJ	38,975	84,525	11/26/2018	01/15/2028
11135FAV3	BROADCOM INC			1	2.C FE	1,924,808	104.3243	2,008,243	1,925,000	1,924,875		67			2.250	2.252	MN	5,534	22,498	05/05/2020	11/15/2023
114259AN4	BROOKLYN UNION GAS CO			1,2	1.G FE	770,573	111.6432	837,324	750,000	762,853		(2,378)			3.407	3.042	MS	7,879	25,553	07/26/2017	03/10/2026
12189LAG6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	202,055	138.1150	255,513	185,000	201,148		(472)			4.950	4.308	MS	2,696	9,158	01/23/2019	09/15/2041
12189LAH4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	748,125	102.5686	769,265	750,000	749,753		200			3.050	3.078	MS	6,735	22,875	02/28/2012	03/15/2022
125523AK6	CIGNA CORP			1,2	2.B FE	1,820,894	136.7278	2,495,282	1,825,000	1,821,674		55			4.900	4.912	JD	3,974	89,425	09/06/2018	12/15/2048
12572QAG0	CME GROUP INC			1,2	1.D FE	806,800	109.4543	875,634	800,000	803,354		(786)			3.000	2.891	MS	7,067	24,000	03/23/2016	03/15/2025
126408GV9	CSX CORP			1,2	2.A FE	1,066,819	100.6177	1,006,177	1,000,000	1,003,049		(14,300)			4.250	2.929	JD	3,542	42,500	02/12/2018	06/01/2021
126408HN6	CSX CORP			1,2	2.A FE	2,374,056	137.0612	3,289,469	2,400,000	2,375,039		419			4.750	4.818	MN	14,567	114,000	11/29/2018	11/15/2048
126650BZ2	CVS HEALTH CORP			1,2	2.B FE	748,958	103.8799	779,099	750,000	749,783		109			2.750	2.766	JD	1,719	20,625	11/26/2012	12/01/2022
126650CW8	CVS HEALTH CORP			1,2	2.B FE	4,455,945	113.3727	5,101,772	4,500,000	4,472,199		5,890			4.100	4.261	MS	49,200	184,500	03/06/2018	03/25/2025
126650CX6	CVS HEALTH CORP			1,2	2.B FE	183,309	118.9938	220,139	185,000	183,671		163			4.300	4.417	MS	2,121	7,955	09/20/2018	03/25/2028
126650CZ1	CVS HEALTH CORP			1,2	2.B FE	502,196	135.1735	662,350	490,000	501,726		(175)			5.050	4.890	MS	6,599	24,745	04/20/2018	03/25/2048
133131AX0	CAMDEN PROPERTY TRUST			1,2	1.G FE	3,220,125	112.5153	3,487,974	3,100,000	3,207,640		(11,130)			3.150	2.690	JJ	48,825	101,448	11/12/2019	07/01/2029
133434AA8	CAMERON LNG LLC			1,2	1.G FE	1,700,000	109.9555	1,869,244	1,700,000	1,700,000					2.902	2.902	JJ	22,748	29,052	12/05/2019	07/15/2031
133434AD2	CAMERON LNG LLC			1,2	1.G FE	55,000	111.7585	61,467	55,000	55,000					3.701	3.701	JJ	939	1,199	12/05/2019	01/15/2039
14040HBW4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	333,484	115.5932	404,576	350,000	337,384		1,504			3.800	4.398	JJ	5,579	13,300	04/20/2018	01/31/2028
14040HCD5	CAPITAL ONE FINANCIAL CORP			1,2	2.A FE	1,699,269	104.6120	1,778,404	1,700,000	1,699,421		152			2.600	2.615	MN	6,139	22,100	05/06/2020	05/11/2023
14448CAP9	CARRIER GLOBAL CORP			1,2	2.C FE	5,142,700	107.6838	5,384,190	5,000,000	5,133,111		(9,589)			2.493	2.028	FA	47,090	58,170	07/08/2020	02/15/2027
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	6,793,608	106.1065	7,215,242	6,800,000	6,795,017		1,229			2.150	2.170	MN	21,524	146,200	11/04/2019	11/08/2024
15135BAR2	CENTENE CORP			1,2	3.A FE	2,046,581	106.0000	2,183,600	2,060,000	2,048,209		1,525			4.250	4.346	JD	3,891	89,739	11/21/2019	12/15/2027
15723RAA2	COLFAX CORP			1,2	3.B FE	500,000	103.6250	518,125	500,000	500,000					6.000	5.999	FA	11,333	30,000	02/05/2019	02/15/2024
161175AY0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	214,496	116.2067	244,034	210,000	212,969		(571)			4.908	4.561	JJ	4,524	10,307	04/20/2018	07/23/2025
166754AS0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	2.A FE	2,987,730	114.0228	3,420,684	3,000,000	2,990,739		1,066			3.700	3.748	JD	9,250	111,000	02/27/2018	06/01/2028
17252MAL4	CINTAS CORPORATION NO 2			1,2	1.G FE	752,948	103.3258	774,944	750,000	750,422		(331)			3.250	3.205	JD	2,031	24,375	06/05/2012	06/01/2022
17275RAN2	CISCO SYSTEMS INC			1	1.E FE	1,011,543	109.9324	1,099,324	1,000,000	1,004,545		(1,326)			3.625	3.472	MS	11,781	36,250	02/12/2018	03/04/2024
17275RAW2	CISCO SYSTEMS INC			1	1.E FE	757,583	113.1114	848,336	750,000	753,726		(763)			3.500	3.379	JD	1,167	26,250	07/17/2015	06/15/2025
172967LD1	CITIGROUP INC			1,2,5	1.G FE	821,486	114.0709	958,196	840,000	825,960		1,734			3.887	4.165	JJ	15,509	32,651	04/20/2018	01/10/2028
172967MD0	CITIGROUP INC			1,2	1.G FE	3,187,175	137.5582	4,333,083	3,150,000	3,185,765		(650)			4.650	4.577	JJ	64,286	146,475	12/12/2018	07/23/2048
20030NBZ3	COMCAST CORP			1,2	1.G FE	138,024	125.7745	188,662	150,000	138,457		229			4.000	4.499	FA	2,267	6,000	01/23/2019	08/15/2047
20030NCS8	COMCAST CORP			1,2	1.G FE	1,038,714	114.5369	1,191,184	1,040,000	1,039,159		189			3.950	3.969	AO	8,672	41,080	10/04/2018	10/15/2025
200340AT4	COMERICA INC			2	1.G FE	2,988,750	119.4505	3,583,515	3,000,000	2,990,572		968			4.000	4.046	FA	50,000	120,000	02/01/2019	02/01/2029
20268JAC7	COMMONSPIRIT HEALTH			1,2	2.A FE	150,000	116.1924	174,289	150,000	150,000					4.187	4.187	AO	1,570	6,978	08/07/2019	10/01/2049
20268JAG8	COMMONSPIRIT HEALTH			1,2	2.A FE	2,485,000	110.8961	2,755,768	2,485,000	2,485,000					3.910	3.910	AO	17,004		10/21/2020	10/01/2050
20338QAB9	COMMSCOPE INC			1,2	4.B FE	1,225,281	102.8750	1,260,219	1,225,000	1,225,189		(54)			5.500	5.494	MS	22,458	67,375	02/19/2019	03/01/2024
20369EAA0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	1,019,376	111.4573	1,114,573	1,000,000	1,010,365		(2,150)			4.237	3.974	MN	7,062	42,370	02/12/2018	05/01/2025
21036PBC1	CONSTELLATION BRANDS INC			1,2	2.C FE	1,505,625	121.1028	1,816,542	1,500,000	1,504,751		(500)			4.650	4.601	MN	8,913	69,750	12/13/2018	11/15/2028
22160KAL9	COSTCO WHOLESALE CORP			1,2	1.D FE	756,473	107.3416	805,062	750,000	753,310		(972)			2.750	2.610	MN	2,464	20,625	08/02/2017	05/18/2024
22160KAM7	COSTCO WHOLESALE CORP			1,2	1.D FE	234,333	112.1422	274,748	245,000	237,161		1,077			3.000	3.565	MN	878	7,350	04/20/2018	05/18/2027
225401AM0	CREDIT SUISSE GROUP AG		C	1,2,5	2.A FE	340,000	105.2008	357,683	340,000	340,000					2.593	2.593	MS	2,694	8,816	09/04/2019	09/11/2025
225433AF8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	2,288,595	139.7307	3,283,671	2,350,000	2,291,194		1,206			4.875	5.055	MN	14,639	114,563	11/26/2018	05/15/2045
22546QAP2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	495,545	110.8852	554,426	500,000	497,331		686			3.625	3.782	MS	5,639	18,125	04/20/2018	09/09/2024
22822VAG6	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	333,431	108.6486	380,270	350,000	339,972		2,510			3.200	4.050	MS	3,733	11,200	04/20/2018	09/01/2024
22822VAK7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	104,231	114.5673	126,024	110,000	105,426		539			3.800	4.489	FA	1,579	4,180	09/20/2018	02/15/2028
233851DL5	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	998,100	107.1973	1,071,973	1,000,000	999,099		376			3.700	3.741	MN	5,858	37,000	05/01/2018	05/04/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25156PBB8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	2,024,620	118.6580	2,373,160	2,000,000	2,019,523		(2,257)			4.375	4.220	JD	2,431	87,500	08/29/2018	06/21/2028
25272KAK9	DELL INTERNATIONAL LLC			1,2	2.C FE	187,143	121.8643	213,263	175,000	183,567		(1,351)			6.020	4.984	JD	468	10,535	04/20/2018	06/15/2026
26078JAD2	DUPONT DE NEMOURS INC			1,2	2.A FE	1,950,000	122.3908	2,386,621	1,950,000	1,950,000					4.725	4.725	MN	11,773	92,138	11/14/2018	11/15/2028
26078JAF7	DUPONT DE NEMOURS INC			1,2	2.A FE	2,067,340	144.4564	2,975,802	2,060,000	2,067,121		(117)			5.419	5.394	MN	14,264	111,631	01/23/2019	11/15/2048
26441CAT2	DUKE ENERGY CORP			1,2	2.A FE	863,060	116.3709	1,163,709	1,000,000	868,395		2,636			3.750	4.632	MS	12,500	37,500	12/12/2018	09/01/2046
26442CAN4	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	193,029	123.6558	228,763	185,000	192,683		(223)			4.000	3.720	MS	1,871	7,400	05/31/2019	09/30/2042
26442TAC1	DUKE UNIVERSITY			1	1.B FE	1,085,580	126.7439	1,267,439	1,000,000	1,082,637		(1,695)			4.077	3.600	AO	10,193	40,770	04/01/2019	10/01/2048
27409LAE3	EAST OHIO GAS CO			1,2	1.F FE	997,950	108.1451	1,081,451	1,000,000	997,973		23			3.000	3.010	JD	1,333	14,917	06/11/2020	06/15/2050
278062AE4	EATON CORP			1	2.A FE	156,071	125.1575	187,736	150,000	155,817		(164)			4.150	3.885	MN	1,020	6,225	05/31/2019	11/02/2042
278642AL7	EBAY INC			1,2	2.A FE	748,553	108.8468	816,351	750,000	749,434		146			3.450	3.473	FA	10,781	25,875	07/24/2014	08/01/2024
278865BD1	ECOLAB INC			1,2	1.G FE	996,965	113.1260	1,131,260	1,000,000	997,812		280			3.250	3.286	JD	2,708	32,500	02/12/2018	12/01/2027
291011BG8	EMERSON ELECTRIC CO			1,2	1.F FE	752,393	110.6343	829,757	750,000	751,140		(248)			3.150	3.112	JD	1,969	23,625	05/21/2015	06/01/2025
29273RBK4	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	531,922	109.8750	604,313	550,000	536,108		1,884			4.200	4.668	AO	4,877	23,100	09/20/2018	04/15/2027
29364DAU4	ENTERGY ARKANSAS LLC			1,2	1.F FE	1,083,405	112.9809	1,197,598	1,060,000	1,074,437		(2,621)			3.500	3.212	AO	9,275	37,100	05/09/2017	04/01/2026
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	108,759	123.2087	129,369	105,000	108,548		(79)			4.850	4.611	MS	1,499	5,093	04/20/2018	03/15/2044
29449WAA5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.F FE	5,164,818	102.0728	5,256,749	5,150,000	5,163,452		(1,366)			1.400	1.340	JJ	34,848		07/08/2020	07/07/2025
29717PAV9	ESSEX PORTFOLIO LP			1,2	2.A FE	90,661	106.6172	97,022	91,000	90,687		26			2.650	2.686	MS	710	1,434	02/04/2020	03/15/2032
30231GAR3	EXXON MOBIL CORP			1,2	1.C FE	754,403	104.7540	785,655	750,000	751,666		(797)			2.726	2.616	MS	6,815	20,445	05/11/2017	03/01/2023
31428XAV8	FEDEX CORP			1	2.B FE	734,903	104.8541	786,406	750,000	746,128		1,617			2.700	2.935	AO	4,275	20,250	05/22/2013	04/15/2023
31428XBB1	FEDEX CORP			1	2.B FE	229,499	118.4985	290,321	245,000	230,380		344			4.100	4.509	FA	4,185	10,045	04/20/2018	02/01/2045
31620MAK2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	508,387	106.1975	546,917	515,000	511,757		1,349			3.500	3.790	AO	3,805	18,025	06/08/2018	04/15/2023
316773CZ1	FIFTH THIRD BANCORP			1,2	2.A FE	1,923,768	103.1139	1,984,943	1,925,000	1,924,033		265			1.625	1.647	MN	4,866	15,641	04/30/2020	05/05/2023
31677QBS7	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	3,297,228	102.8593	3,394,357	3,300,000	3,297,947		719			1.800	1.831	JJ	24,915	29,700	01/28/2020	01/30/2023
337738AQ1	FISERV INC			1,2	2.B FE	279,871	108.9371	305,024	280,000	279,943		30			3.800	3.808	AO	2,660	10,640	09/20/2018	10/01/2023
337738AR9	FISERV INC			1,2	2.B FE	1,678,988	118.7572	2,018,872	1,700,000	1,682,845		1,829			4.200	4.355	AO	17,850	71,400	11/26/2018	10/01/2028
337932AF4	FIRSTENERGY CORP			1,2	3.A FE	259,457	105.7817	269,743	255,000	257,094		(916)			4.250	4.304	MS	3,191	10,838	06/08/2018	03/15/2023
345397A45	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	200,000	104.7877	209,575	200,000	200,000					4.271	4.270	JJ	4,081	4,271	01/06/2020	01/09/2027
345397A60	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	2,920,945	108.4871	3,164,569	2,917,000	2,920,567		(378)			5.125	5.094	JD	6,229	73,502	06/16/2020	06/16/2025
345397WW9	FORD MOTOR CREDIT COMPANY LLC				3.A FE	478,890	102.7468	513,734	500,000	487,147		3,179			3.664	4.428	MS	5,750	18,320	04/20/2018	09/08/2024
345397ZB2	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	493,676	102.9039	514,520	500,000	496,850		1,416			4.140	4.455	FA	7,820	20,700	09/12/2018	02/15/2023
354613AK7	FRANKLIN RESOURCES INC			1	1.F FE	1,065,766	108.8753	1,154,078	1,060,000	1,062,921		(641)			2.850	2.781	MS	7,636	30,210	04/07/2016	03/30/2025
35671DCE3	FREEPORT-MCMORAN INC			1,2	3.A FE	255,000	104.7500	267,113	255,000	255,000					4.125	4.124	MS	3,506	5,172	02/19/2020	03/01/2028
361448AW3	GATX CORP			1,2	2.B FE	264,186	109.0089	305,225	280,000	269,822		2,164			3.250	4.194	MS	2,300	9,100	04/20/2018	03/30/2025
361448BA0	GATX CORP			1,2	2.B FE	169,952	112.3383	207,826	185,000	173,026		1,387			3.500	4.565	MS	1,907	6,475	09/20/2018	03/15/2028
37045XBQ8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	336,567	112.3489	393,221	350,000	340,340		1,452			4.000	4.550	AO	3,306	14,000	04/20/2018	10/06/2026
37045XBT2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	215,620	113.7982	256,046	225,000	217,840		1,008			4.350	4.966	JJ	4,459	9,788	09/20/2018	01/17/2027
37045XCX2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	3,606,048	106.7789	3,844,040	3,600,000	3,605,522		(526)			2.750	2.713	JD	3,025	48,950	07/08/2020	06/20/2025
375558AZ6	GILEAD SCIENCES INC			1,2	2.A FE	1,005,040	110.4836	1,104,836	1,000,000	1,002,207		(521)			3.500	3.441	FA	14,583	35,000	11/13/2014	02/01/2025
375558BA0	GILEAD SCIENCES INC			1,2	2.A FE	71,047	127.3052	89,114	70,000	70,992		(19)			4.500	4.404	FA	1,313	3,150	04/20/2018	02/01/2045
378272AN8	GLENCORE FUNDING LLC			1,2	2.A FE	1,648,973	112.9350	1,976,363	1,750,000	1,672,693		10,414			4.000	4.829	MS	18,278	70,000	08/29/2018	03/27/2027
378272AT5	GLENCORE FUNDING LLC			1,2	2.A FE	696,689	109.6417	767,492	700,000	697,837		660			4.125	4.230	MS	8,743	28,875	03/12/2019	03/12/2024
404280BB4	HSBC HOLDINGS PLC		C		1.F FE	519,923	114.1379	599,224	525,000	521,453		582			3.900	4.041	MN	2,048	20,475	04/20/2018	05/25/2026
404280BS7	HSBC HOLDINGS PLC		C	2,5	1.F FE	200,000	107.7502	215,500	200,000	200,000					3.950	3.952	MN	944	7,900	05/10/2018	05/18/2024
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	2,200,000	109.7500	2,414,500	2,200,000	2,200,000					4.875	4.874	JJ	49,454	114,698	06/10/2019	01/15/2030
437076BH4	HOME DEPOT INC			1,2	1.F FE	216,208	133.2858	279,900	210,000	215,877		(124)			4.250	4.072	AO	2,231	8,925	04/20/2018	04/01/2046
437076BW1	HOME DEPOT INC			1,2	1.F FE	2,029,620	119.8576	2,397,152	2,000,000	2,024,258		(2,675)			3.900	3.721	JD	5,417	78,000	12/10/2018	12/06/2028
443510AG7	HUBBELL INC			1,2	2.A FE	765,818	109.5448	821,586	750,000	759,214		(1,711)			3.350	3.087	MS	8,375	25,125	11/09/2016	03/01/2026
446150AJ3	HUNTINGTON BANCSHARES INC			2	2.A FE	798,424	100.4165	803,332	800,000	799,935		322			3.150	3.191	MS	7,490	25,200	03/09/2016	03/14/2021
446150AK0	HUNTINGTON BANCSHARES INC			2	2.A FE	1,058,399	101.7223	1,078,256	1,060,000	1,059,682		300			2.300	2.330	JJ	11,310	24,380	08/04/2016	01/14/2022
44962LAF4	IHS MARKIT LTD		C	1,2	3.A FE	1,510,620	122.8750	1,843,125	1,500,000	1,508,546		(946)			4.750	4.660	FA	29,688	71,250	08/29/2018	08/01/2028
452308AT6	ILLINOIS TOOL WORKS INC			1,2	1.F FE	1,010,489	108.6009	1,086,009	1,000,000	1,004,021		(1,257)			3.500	3.362	MS	11,667	35,000	02/12/2018	03/01/2024
456837AU7	ING GROEP NV		C	2	1.G FE	4,696,851	101.4902	4,770,039	4,700,000	4,697,103		252			1.400	1.412	JJ	32,900		06/24/2020	07/01/2026
458140BH2	INTEL CORP			1,2	1.E FE	2,479,703	107.9121	2,670,824	2,475,000	2,479,261		(417)			2.450	2.428	MN	7,748	59,627	12/05/2019	11/15/2029
45834QAA7	INTEGRIS BAPTIST MEDICAL CENTER INC			1,2	1.G FE	3,000,000	117.8063	3,534,189	3,000,000	3,000,000					3.875	3.875	FA	25,188		10/08/2020	08/15/2050
45866FAF1	INTERCONTINENTAL EXCHANGE INC			1,2	2.A FE	803,168	111.6429	893,143	800,000	802,216		(304)			3.100	3.054	MS	7,302	24,800	08/18/2017	09/15/2027
459506AK7	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.B FE	1,696,549	118.2358	2,010,009	1,700,000	1,697,253		292			4.450	4.475	MS	19,963	75,650	11/26/2018	09/26/2028
46124HAB2	INTUIT INC			1,2	1.G FE	4,008,033	101.3276	4,053,104	4,000,000	4,007,297		(736)			0.950	0.909	JJ	19,211		07/08/2020	07/15/2025
46132FAB6	INVESCO FINANCE PLC		C	1	1.G FE	1,037,612	109.8777	1,098,777	1,000,000	1,014,702		(4,440)			4.000	3.492	JJ	16,778	40,000	02/12/2018	01/30/2024
46266TAA6	IQVIA INC			1,2	3.C FE	1,000,000	106.0000	1,060,000	1,000,000	1,000,000					5.000	5.000	MN	6,389	50,000	05/10/2019	05/15/2027
46625HQJ2	JPMORGAN CHASE & CO			2	1.F FE	3,551,508	100.1992	3,532,022	3,525,000	3,528,859		(22,649)			2.550	1.872	MS	29,963	89,888	01/13/2020	03/01/2021
46625HRL6	JPMORGAN CHASE & CO			2	1.F FE	1,445,295	105.0226	1,575,339	1,500,000	1,473,618		10,473			2.700	3.477	MN	4,838	40,500	03/19/2018	05/18/2023
46625HRY8	JPMORGAN CHASE & CO			1,2,5	1.F FE	668,818	114.9036	746,873	650,000	662,081		(1,757)			3.782	3.474	FA	10,243	24,583	11/17/2017	02/01/2028
46647PAL0	JPMORGAN CHASE & CO			1,2,5	1.F FE	992,937	125.6931	1,382,624	1,100,000	996,626		1,816			3.964	4.563	MN	5,572	43,604	12/12/2018	11/15/2048
46647PAR7	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,365,000	116.7105	1,593,098	1,365,000	1,365,000					4.005	4.006	AO	10,326	54,668	04/16/2018	04/23/2029
482480AG5	KLA CORP			1,2	2.A FE	182,125	119.6310	218,925	183,000	182,264		83			4.100	4.158	MS	2,209	7,503	03/20/2019	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48305QAA1	KAISER FOUNDATION HOSPITALS			1	1.D FE	1,561,620	103.5697	1,553,546	1,500,000	1,516,230		(12,664)			3.500	2.612	AO	13,125	52,500	04/12/2017	04/01/2022
49271VAD2	KEURIG DR PEPPER INC			1,2	2.B FE	1,696,975	140.2780	2,454,865	1,750,000	1,698,773		820			5.085	5.289	MN	8,899	88,988	11/26/2018	05/25/2048
49327M2U7	KEYBANK NA				1.G FE	6,498,830	106.3906	6,915,389	6,500,000	6,499,583		182			3.375	3.378	MS	69,469	219,375	02/28/2018	03/07/2023
49456BAP6	KINDER MORGAN INC			1,2	2.B FE	274,151	117.1759	328,093	280,000	275,531		535			4.300	4.564	MS	4,013	12,040	04/20/2018	03/01/2028
50247VAB5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	1,657,639	129.6536	2,236,525	1,725,000	1,660,561		1,412			5.250	5.542	JJ	41,759	90,563	11/26/2018	07/15/2043
526057BZ6	LENNAR CORP			1,2	2.C FE	144,041	110.8750	166,313	150,000	146,200		1,023			4.500	5.342	AO	1,144	6,750	11/01/2018	04/30/2024
53944YAD5	LLOYDS BANKING GROUP PLC		C		1.G FE	3,148,656	113.3415	3,173,562	2,800,000	3,124,445		(24,211)			3.750	1.718	JJ	49,583	52,500	07/08/2020	01/11/2027
539830BB4	LOCKHEED MARTIN CORP			1	1.G FE	71,723	129.0530	96,790	75,000	71,887		85			4.070	4.366	JD	136	3,053	01/23/2019	12/15/2042
548661CT2	LOWE'S COMPANIES INC			1,2	2.A FE	999,665	100.2244	1,002,244	1,000,000	999,994		28			3.750	3.752	AO	7,917	37,500	02/12/2018	04/15/2021
55279HAK6	MANUFACTURERS AND TRADERS TRUST CO			2	1.F FE	719,805	108.5322	813,992	750,000	730,955		4,260			2.900	3.572	FA	8,760	21,750	04/20/2018	02/06/2025
55336VAK6	MPLX LP			1,2	2.B FE	365,494	115.0000	431,250	375,000	367,758		1,023			4.125	4.487	MS	5,156	15,469	09/20/2018	03/01/2027
55336VAN0	MPLX LP			1,2	2.B FE	1,640,135	118.7500	2,078,125	1,750,000	1,644,242		1,758			4.700	5.113	AO	17,364	82,250	08/29/2018	04/15/2048
55342UAJ3	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	2,544,995	107.6250	2,749,819	2,555,000	2,546,171		821			4.625	4.674	FA	49,237	119,810	07/18/2019	08/01/2029
55608PBE3	MACQUARIE BANK LTD		C		1.F FE	4,845,005	105.9650	5,139,303	4,850,000	4,845,903		899			2.300	2.322	JJ	49,268	55,775	01/14/2020	01/22/2025
571676AB1	MARS INC			1,2	1.F FE	2,462,541	114.7733	2,639,786	2,300,000	2,447,611		(14,065)			3.200	2.421	AO	18,400	73,600	12/05/2019	04/01/2030
575385AD1	MASONITE INTERNATIONAL CORP			1,2	3.C FE	700,000	106.7500	747,250	700,000	700,000					5.375	5.375	FA	15,677	38,252	07/11/2019	02/01/2028
57636QAJ3	MASTERCARD INC			1,2	1.E FE	244,750	115.6516	283,346	245,000	244,825		31			3.500	3.511	FA	2,977	8,575	04/20/2018	02/26/2028
58013MFA7	MCDONALD'S CORP			1,2	2.A FE	373,163	135.0620	472,717	350,000	371,923		(468)			4.875	4.456	JD	1,043	17,063	04/20/2018	12/09/2045
585055BU9	MEDTRONIC INC			1	1.G FE	148,756	141.6537	198,315	140,000	148,268		(186)			4.625	4.233	MS	1,907	6,475	04/20/2018	03/15/2045
58933YAF2	MERCK & CO INC			1	1.E FE	752,408	106.0033	795,025	750,000	750,641		(257)			2.800	2.763	MN	2,508	21,000	05/15/2013	05/18/2023
58933YAQ8	MERCK & CO INC			1	1.E FE	754,185	102.2524	766,893	750,000	750,819		(722)			2.350	2.250	FA	6,903	17,625	02/09/2016	02/10/2022
594918BD5	MICROSOFT CORP			1,2	1.A FE	271,006	128.5373	359,904	280,000	271,568		219			3.750	3.945	FA	4,054	10,500	04/20/2018	02/12/2045
594918BY9	MICROSOFT CORP			1,2	1.A FE	567,408	113.8098	625,954	550,000	561,862		(1,834)			3.300	2.907	FA	7,310	18,150	11/17/2017	02/06/2027
606822AA2	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	3,566,066	100.4231	3,539,914	3,525,000	3,530,977		(35,089)			2.950	1.900	MS	34,663	103,988	01/13/2020	03/01/2021
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,031,607	108.3938	1,116,456	1,030,000	1,030,926		(291)			3.761	3.724	JJ	16,679	38,738	09/04/2018	07/26/2023
609207AU9	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	2,784,992	103.5074	2,898,207	2,800,000	2,786,907		1,915			1.500	1.612	MN	6,650	21,000	04/30/2020	05/04/2025
615369AK1	MOODY'S CORP			1,2	2.A FE	355,367	104.4744	386,555	370,000	363,236		3,156			2.625	3.563	JJ	4,479	9,713	06/08/2018	01/15/2023
615394AM5	MOOG INC			1,2	3.C FE	395,000	104.3750	412,281	395,000	395,000					4.250	4.250	JD	746	16,881	12/06/2019	12/15/2027
6174468G7	MORGAN STANLEY			1,2,5	1.F FE	2,488,750	121.6761	2,676,874	2,200,000	2,462,337		(24,911)			4.431	2.924	JJ	42,784	97,482	12/05/2019	01/23/2030
61744YAH1	MORGAN STANLEY				1.F FE	1,460,100	103.2506	1,548,759	1,500,000	1,486,161		9,632			2.750	3.440	MN	4,813	41,250	03/19/2018	05/19/2022
61744YAR9	MORGAN STANLEY			1,2,5	1.F FE	620,000	128.9608	799,557	620,000	620,000					4.457	4.457	AO	5,296	27,633	04/19/2018	04/22/2039
61747WAF6	MORGAN STANLEY			1	1.F FE	3,558,130	100.2015	3,431,901	3,425,000	3,433,492		(124,638)			5.750	1.912	JJ	85,340	196,938	01/13/2020	01/25/2021
61945CAA1	MOSAIC CO			1,2	2.C FE	977,914	101.8243	946,966	930,000	933,586		(5,616)			3.750	3.172	MN	4,456	34,875	02/02/2012	11/15/2021
61945CAG8	MOSAIC CO			1,2	2.C FE	2,111,447	113.1278	2,460,530	2,175,000	2,125,343		6,064			4.050	4.439	MN	11,256	88,088	08/28/2018	11/15/2027
62947QAZ1	NXP BV		C	1,2	2.C FE	369,893	112.6427	416,778	370,000	369,946		45			4.875	4.880	MS	6,013	18,038	12/03/2018	03/01/2024
62954HAB4	NXP BV		C	1,2	2.C FE	284,014	119.2325	339,813	285,000	284,148		91			4.300	4.343	JD	443	12,255	06/11/2019	06/18/2029
62954HAE8	NXP BV		C	1,2	2.C FE	999,160	107.3964	1,073,964	1,000,000	999,266		106			2.700	2.718	MN	4,500	13,500	04/29/2020	05/01/2025
63938CAF5	NAVIENT CORP			1	3.C FE	225,256	105.3750	231,825	220,000	222,251		(1,430)			6.500	5.756	JD	636	14,300	11/01/2018	06/15/2022
641062AF1	NESTLE HOLDINGS INC			1,2	1.D FE	797,616	117.1022	936,818	800,000	798,077		212			3.625	3.661	MS	7,814	29,000	12/12/2018	09/24/2028
64110LAV8	NETFLIX INC			1,2	3.C FE	576,802	115.0000	632,500	550,000	574,966		(1,835)			4.875	4.286	JD	1,192	30,536	01/29/2020	06/15/2030
651639AN6	NEWMONT CORPORATION			1,2	2.B FE	988,710	102.8720	1,028,720	1,000,000	998,192		1,460			3.500	3.655	MS	10,306	35,000	02/12/2018	03/15/2022
65535HAR0	NOMURA HOLDINGS INC		C		2.A FE	5,300,000	104.2616	5,525,865	5,300,000	5,300,000					1.851	1.851	JJ	45,781		07/06/2020	07/16/2025
655844BM9	NORFOLK SOUTHERN CORP			1,2	2.A FE	185,574	121.8401	225,404	185,000	185,563		(9)			3.950	3.929	AO	1,827	7,308	05/31/2019	10/01/2042
664397AK2	EVERSOURCE ENERGY			1,2	2.A FE	851,964	104.8578	891,291	850,000	850,501		(221)			2.800	2.773	MN	3,967	23,800	05/09/2013	05/01/2023
665859AP9	NORTHERN TRUST CORP				1.F FE	933,651	115.6149	1,040,534	900,000	916,276		(3,044)			3.950	3.539	AO	6,024	35,550	09/24/2014	10/30/2025
666807BP6	NORTHROP GRUMMAN CORP			1,2	2.B FE	1,604,189	125.2323	2,172,780	1,735,000	1,609,049		2,366			4.030	4.497	AO	14,761	69,921	05/31/2019	10/15/2047
667274AC8	NORTHWELL HEALTHCARE INC			1,2	1.G FE	984,450	119.9955	1,199,955	1,000,000	985,267		305			4.260	4.354	MN	7,100	42,600	04/17/2018	11/01/2047
67066GAE4	NVIDIA CORP			1,2	1.F FE	334,362	113.0119	395,542	350,000	338,878		1,730			3.200	3.825	MS	3,267	11,200	04/20/2018	09/16/2026
67066GAH7	NVIDIA CORP			1,2	1.F FE	394,300	120.7342	422,570	350,000	393,788		(511)			3.500	2.865	AO	3,063	6,159	06/11/2020	04/01/2050
67080LAA3	NUVEEN LLC			1,2	1.C FE	2,035,880	119.2846	2,385,692	2,000,000	2,029,364		(3,281)			4.000	3.780	MN	13,333	80,000	12/10/2018	11/01/2028
674599CG8	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	1,032,910	96.3750	963,750	1,000,000	963,750	(55,614)	(4,254)			3.500	3.024	JD	1,556	35,000	08/24/2017	06/15/2025
680665AL0	OLIN CORP			1,2	3.C FE	2,000,000	108.3750	2,167,500	2,000,000	2,000,000					5.625	5.625	FA	46,875	117,188	07/11/2019	08/01/2029
68389XAW5	ORACLE CORP			1,2	1.G FE	220,105	130.0854	273,179	210,000	219,494		(226)			4.500	4.196	JJ	4,541	9,450	04/20/2018	07/08/2044
693475AW5	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	2,456,699	115.3702	2,653,515	2,300,000	2,440,800		(14,974)			3.450	2.625	AO	14,988	79,350	12/05/2019	04/23/2029
69353RFJ2	PNC BANK NA			2	1.F FE	716,108	113.8052	853,539	750,000	724,309		3,147			3.250	3.808	JJ	10,766	24,375	04/20/2018	01/22/2028
701094AN4	PARKER-HANNIFIN CORP			1,2	2.A FE	139,562	112.9985	158,198	140,000	139,623		40			3.250	3.287	JD	215	4,550	06/05/2019	06/14/2029
703481AB7	PATTERSON-UTI ENERGY INC			1,2	3.A FE	1,877,700	92.0000	1,840,000	2,000,000	1,840,000	(63,252)	11,241			3.950	4.763	FA	32,917	79,000	08/29/2018	02/01/2028
709599BB9	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	997,960	108.9727	1,089,727	1,000,000	998,919		373			3.900	3.938	FA	16,250	39,000	05/07/2018	02/01/2024
713448CG1	PEPSICO INC			1	1.E FE	1,393,920	105.4296	1,476,014	1,400,000	1,398,585		625			2.750	2.798	MS	12,833	38,500	01/07/2015	03/01/2023
713448EY0	PEPSICO INC			1	1.E FE	2,744,555	101.2633	2,784,741	2,750,000	2,745,757		1,202			0.750	0.817	MN	3,438	10,313	04/29/2020	05/01/2023
717081EA7	PFIZER INC			1	1.F FE	2,456,642	112.7848	2,622,247	2,325,000	2,437,927		(17,617)			3.000	2.127	JD	3,100	69,750	12/05/2019	12/15/2026
718172CE7	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	330,414	111.7313	391,060	350,000	335,094		1,793			3.125	3.810	MS	3,615	10,938	04/20/2018	03/02/2028
718546AC8	PHILLIPS 66			1	2.A FE	1,026,972	104.7352	1,047,352	1,000,000	1,005,090		(3,904)			4.300	3.878	AO	10,750	43,000	02/12/2018	04/01/2022
74005PBA1	LINDE INC			1,2	1.F FE	746,625	101.8298	763,724	750,000	749,542		398			2.450	2.506	FA	6,942	18,375	02/07/2013	02/15/2022
74005PBQ6	LINDE INC			1,2	1.F FE	768,960	111.7911	838,433	750,000	761,706		(2,227)			3.200	2.863	JJ	10,067	24,000	07/28/2017	01/30/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
740189AM7	PRECISION CASTPARTS CORP			1,2	1.F FE	988,280	110.1768	1,101,768	1,000,000	994,258		1,176			3.250	3.390	JD	1,444	32,500	07/17/2015	06/15/2025
74166MAB2	PRIME SECURITY SERVICES BORROWER LLC			1	3.C FE	3,000,000	106.5000	3,195,000	3,000,000	3,000,000					5.250	5.253	FA	59,500	157,500	04/04/2019	04/15/2024
74166MAC0	PRIME SECURITY SERVICES BORROWER LLC			1	3.C FE	2,550,000	109.2500	2,731,250	2,500,000	2,541,635		(6,620)			5.750	5.385	MS	42,326	143,750	09/13/2019	04/15/2026
743820AA0	PROVIDENCE ST JOSEPH HEALTH			1,2	1.D FE	3,400,000	107.2690	3,647,146	3,400,000	3,400,000					2.532	2.532	AO	21,522	86,088	09/24/2019	10/01/2029
747525AU7	QUALCOMM INC			1,2	1.G FE	325,549	113.3030	396,561	350,000	331,893		2,430			3.250	4.182	MN	1,295	11,375	04/20/2018	05/20/2027
754730AE9	RAYMOND JAMES FINANCIAL INC			1	2.A FE	1,067,035	114.4427	1,213,093	1,060,000	1,064,276		(667)			3.625	3.546	MS	11,314	38,425	07/08/2016	09/15/2026
75513EBW0	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,463,535	103.5354	1,553,031	1,500,000	1,484,354		7,678			2.500	3.054	JD	1,667	39,000	03/19/2018	12/15/2022
760759AM2	REPUBLIC SERVICES INC			1,2	2.B FE	212,060	109.2653	220,716	202,000	206,884		(2,072)			4.750	3.675	MN	1,226	31,653	06/08/2018	05/15/2023
761713AY2	REYNOLDS AMERICAN INC			1	2.B FE	511,981	111.5578	546,633	490,000	501,861		(4,066)			4.850	3.897	MS	6,997	23,765	06/08/2018	09/15/2023
771196BK7	ROCHE HOLDINGS INC			1,2	1.C FE	373,992	109.4993	437,997	400,000	381,891		3,013			2.625	3.559	MN	1,342	10,500	04/20/2018	05/15/2026
778296AA1	ROSS STORES INC			1,2	2.A FE	745,095	106.9807	802,355	750,000	748,003		498			3.375	3.452	MS	7,453	25,313	09/16/2014	09/15/2024
78015K7D0	ROYAL BANK OF CANADA		C		1.F FE	5,121,874	103.2615	5,292,152	5,125,000	5,122,851		977			1.950	1.971	JJ	45,527	49,969	01/13/2020	01/17/2023
78200JAA0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	2,741,926	118.5004	2,897,335	2,445,000	2,727,843		(14,083)			3.922	2.461	MN	12,253	45,397	12/11/2020	11/15/2029
78355HKG3	RYDER SYSTEM INC			1,2	2.B FE	485,673	105.9394	519,103	490,000	488,006		893			3.400	3.597	MS	5,553	16,660	04/20/2018	03/01/2023
785592AV8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	305,402	120.8900	338,492	280,000	297,651		(2,856)			5.875	4.565	JD	46	16,450	04/20/2018	06/30/2026
822582BD3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	275,607	110.7402	310,073	280,000	277,168		593			3.250	3.502	MN	1,264	9,100	04/20/2018	05/11/2025
824348AX4	SHERWIN-WILLIAMS CO			1,2	2.B FE	967,810	133.9284	1,339,284	1,000,000	969,164		580			4.500	4.705	JD	3,750	45,000	08/29/2018	06/01/2047
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.B FE	322,865	111.7366	391,078	350,000	330,556		2,957			3.200	4.306	MS	3,049	11,200	04/20/2018	09/23/2026
84265VAH8	SOUTHERN COPPER CORP			1	2.A FE	2,083,810	110.9787	2,119,693	1,910,000	2,066,799		(17,011)			3.875	1.882	AO	13,980	37,006	07/01/2020	04/23/2025
844895AV4	SOUTHWEST GAS CORP			1,2	1.G FE	999,844	103.1945	1,031,945	1,000,000	999,993		48			3.875	3.876	AO	9,688	38,750	02/12/2018	04/01/2022
85434VAB4	STANFORD HEALTH CARE			1,2	1.D FE	160,231	113.5743	159,004	140,000	160,144		(88)			3.310	1.684	FA	1,751		12/11/2020	08/15/2030
855244AD1	STARBUCKS CORP			1,2	2.A FE	747,683	108.4536	813,402	750,000	749,295		239			3.850	3.886	AO	7,219	28,875	09/18/2013	10/01/2023
855244AS8	STARBUCKS CORP			1,2	2.A FE	1,748,635	128.8244	2,254,427	1,750,000	1,748,768		22			4.500	4.504	MN	10,063	78,750	08/29/2018	11/15/2048
857477AT0	STATE STREET CORP				1.E FE	348,492	112.8613	395,015	350,000	349,021		205			3.550	3.616	FA	4,590	12,425	04/20/2018	08/18/2025
863667AF8	STRYKER CORP			1,2	2.A FE	1,431,919	108.7427	1,522,398	1,400,000	1,412,500		(3,784)			3.375	3.085	MN	6,038	47,250	04/08/2015	05/15/2024
86562MAY6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	338,818	113.8710	398,549	350,000	341,519		1,040			3.544	3.941	JJ	5,651	12,404	04/20/2018	01/17/2028
86964WAH5	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	394,132	113.6801	454,720	400,000	394,920		466			5.000	5.178	JJ	9,222	22,556	05/21/2019	01/15/2030
871503AK4	NORTONLIFELOCK INC			1,2	3.C FE	1,023,980	102.2500	1,022,500	1,000,000	983,083		10,939			3.950	5.174	JD	1,756	39,500	05/29/2013	06/15/2022
87161CAM7	SYNOVUS FINANCIAL CORP			2	3.A FE	2,000,000	107.7500	2,155,000	2,000,000	2,000,000					5.900	5.899	FA	47,200	118,000	02/07/2019	02/07/2029
871829BF3	SYSCO CORP			1,2	2.B FE	1,698,491	111.3302	2,031,776	1,825,000	1,725,200		13,005			3.250	4.216	JJ	27,350	59,313	11/26/2018	07/15/2027
872539AA9	TJX COMPANIES INC			1,2	1.F FE	770,100	100.7248	755,436	750,000	751,215		(4,189)			2.750	2.217	JD	917	20,625	02/04/2016	06/15/2021
87264ABG9	T-MOBILE USA INC			1,2	2.C FE	7,746,508	102.4876	7,891,545	7,700,000	7,742,759		(3,749)			1.500	1.387	FA	59,996		07/08/2020	02/15/2026
874060AW6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	2,415,932	124.1771	2,980,250	2,400,000	2,413,364		(1,298)			5.000	4.914	MN	11,667	120,000	12/12/2018	11/26/2028
87901JAE5	TEGNA INC			1,2	3.C FE	325,000	102.6250	333,531	325,000	325,000					4.625	4.622	MS	4,426	10,271	01/07/2020	03/15/2028
87938WAW3	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,408,830	124.8890	1,873,335	1,500,000	1,412,110		1,426			4.895	5.305	MS	23,455	73,425	09/14/2018	03/06/2048
88167AAL5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	303,495	106.0000	318,000	300,000	302,233	203	(595)			6.000	5.748	AO	3,800	18,000	11/01/2018	04/15/2024
882508BC7	TEXAS INSTRUMENTS INC			1,2	1.E FE	231,520	111.6101	273,445	245,000	234,892		1,286			2.900	3.586	MN	1,145	7,105	04/20/2018	11/03/2027
883556BM3	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	345,118	113.2436	396,353	350,000	346,690		603			3.650	3.862	JD	568	12,775	04/20/2018	12/15/2025
883556BY7	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	1,668,871	133.6268	2,438,689	1,825,000	1,674,717		2,817			4.100	4.642	FA	28,267	74,825	11/26/2018	08/15/2047
88579YAY7	3M CO			1,2	1.E FE	2,474,275	111.2759	2,642,803	2,375,000	2,461,860		(11,693)			2.875	2.290	AO	14,415	68,281	12/05/2019	10/15/2027
88947EAN0	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	145,499	105.5000	158,250	150,000	147,575		984			4.375	5.134	AO	1,385	6,563	11/01/2018	04/15/2023
89114QC48	TORONTO-DOMINION BANK		C		1.C FE	1,997,280	107.9922	2,159,844	2,000,000	1,998,687		637			3.500	3.527	JJ	31,500	70,000	07/12/2018	07/19/2023
89153VAB5	TOTAL CAPITAL INTERNATIONAL SA		C	1	1.D FE	755,511	102.8829	771,622	750,000	750,707		(609)			2.875	2.790	FA	8,026	21,563	02/23/2012	02/17/2022
89153VAU3	TOTAL CAPITAL INTERNATIONAL SA		C	1,2	1.D FE	500,000	115.3334	576,667	500,000	500,000					3.461	3.461	JJ	8,124	17,401	07/08/2019	07/12/2049
891906AE9	GLOBAL PAYMENTS INC			1,2	2.C FE	449,622	108.1355	486,610	450,000	449,822		75			4.000	4.017	JD	1,500	18,000	05/09/2018	06/01/2023
89352HAW9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	605,978	117.5262	722,786	615,000	607,772		816			4.250	4.439	MN	3,340	26,138	10/10/2018	05/15/2028
89417EAK5	TRAVELERS COMPANIES INC			1,2	1.F FE	179,905	132.6234	232,091	175,000	179,638		(98)			4.300	4.128	FA	2,634	7,525	04/20/2018	08/25/2045
898384AX0	TRUSTEES OF UNION COLLEGE			1	1.E FE	1,367,160	103.8237	1,427,576	1,375,000	1,370,411		655			3.625	3.685	JJ	24,922	49,844	02/12/2018	07/01/2025
902494BD4	TYSON FOODS INC			1,2	2.B FE	1,701,684	131.5809	2,368,456	1,800,000	1,705,649		1,719			4.550	4.906	JD	6,598	81,900	08/29/2018	06/02/2047
90352JAC7	UBS GROUP AG		C	2	1.G FE	2,274,750	116.3410	2,617,673	2,250,000	2,269,721		(2,735)			4.253	4.107	MS	26,050	95,693	02/04/2019	03/23/2028
904764AM9	UNILEVER CAPITAL CORP			1	1.E FE	752,234	100.3658	702,561	700,000	701,554		(14,190)			4.250	2.185	FA	11,652	29,750	04/27/2017	02/10/2021
907818EW4	UNION PACIFIC CORP			1,2	2.A FE	183,738	132.9473	245,953	185,000	183,811		32			4.500	4.541	MS	2,567	8,325	01/23/2019	09/10/2048
911312AM8	UNITED PARCEL SERVICE INC			1	1.G FE	975,499	100.0785	1,000,785	1,000,000	999,871		3,381			3.125	3.471	JJ	14,410	31,250	02/12/2018	01/15/2021
91159HHC7	U.S. BANCORP			2	1.E FE	1,041,400	103.0914	1,030,914	1,000,000	1,005,846		(5,094)			3.000	2.480	MS	8,833	30,000	04/04/2013	03/15/2022
91159HHR4	U.S. BANCORP			2	1.E FE	498,288	112.1889	588,992	525,000	505,375		2,708			3.150	3.822	AO	2,940	16,538	04/20/2018	04/27/2027
913017DB2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	435,961	107.7355	469,727	436,000	436,001		20			3.650	3.650	FA	5,968	135,753	08/13/2018	08/16/2023
91324PBZ4	UNITEDHEALTH GROUP INC			1,2	1.F FE	956,950	104.6256	1,046,256	1,000,000	988,515		5,142			2.750	3.315	FA	10,389	27,500	04/11/2014	02/15/2023
91324PCV2	UNITEDHEALTH GROUP INC			1	1.F FE	762,998	112.0118	840,089	750,000	757,256		(1,277)			3.100	2.898	MS	6,846	23,250	03/24/2016	03/15/2026
91324PCX8	UNITEDHEALTH GROUP INC			1,2	1.F FE	174,060	131.8173	230,680	175,000	174,119		27			4.200	4.232	JJ	3,389	7,350	04/20/2018	01/15/2047
92340LAC3	VEREIT OPERATING PARTNERSHIP LP			1,2	2.C FE	1,427,790	113.0220	1,695,330	1,500,000	1,443,946		7,089			3.950	4.611	FA	22,383	59,250	08/29/2018	08/15/2027
92343VCX0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,399,484	129.8747	3,292,324	2,535,000	2,404,737		2,230			4.522	4.862	MS	33,753	114,633	01/23/2019	09/15/2048
92343VEP5	VERIZON COMMUNICATIONS INC			2	2.A FE	515,000	102.7323	529,071	515,000	515,000					1.321	1.339	FMAN	888	11,336	05/08/2018	05/15/2025
92343VER1	VERIZON COMMUNICATIONS INC			1	2.A FE	1,262,125	120.1306	1,501,633	1,250,000	1,259,897		(1,067)			4.329	4.208	MS	15,031	54,113	08/29/2018	09/21/2028
92343VEU4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	707,133	118.6024	846,821	714,000	708,244		524			4.016	4.125	JD	2,230	28,674	02/28/2019	12/03/2029
92343VFF6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	154,923	110.7998	171,740	155,000	154,934		12			3.000	3.008	MS	1,279	2,351	03/17/2020	03/22/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804FL3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	190,104	124.8638	230,998	185,000	189,896		(134)			4.000	3.821	JJ	3,412	7,400	05/31/2019	01/15/2043
92826CAF9	VISA INC			1,2	1.D FE	256,177	136.6084	334,691	245,000	255,541		(238)			4.300	4.025	JD	497	10,535	04/20/2018	12/14/2045
928668BB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	449,721	110.1946	495,876	450,000	449,778		47			3.200	3.210	MS	3,800	14,400	09/19/2019	09/26/2026
931009AD6	WAKE FOREST UNIVERSITY			1	1.D FE	947,336	102.4488	937,407	915,000	934,580		(2,946)			3.104	2.717	JJ	13,096	28,402	06/16/2016	01/15/2027
931142DW0	WALMART INC			1,2	1.C FE	231,927	126.7413	310,516	245,000	232,603		261			3.625	3.931	JD	395	8,881	04/20/2018	12/15/2047
931427AC2	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	171,467	113.3127	198,297	175,000	171,663		72			4.800	4.937	MN	1,003	8,400	04/20/2018	11/18/2044
94106LBC2	WASTE MANAGEMENT INC			1,2	2.A FE	194,454	125.6323	232,420	185,000	194,110		(222)			4.100	3.787	MS	2,528	7,585	05/31/2019	03/01/2045
94974BGK0	WELLS FARGO & CO				1.F FE	327,765	124.9384	437,284	350,000	329,040		487			3.900	4.299	MN	2,275	13,650	04/20/2018	05/01/2045
956708AB7	WEST VIRGINIA UNITED HEALTH SYSTEM INC			1,2	1.F FE	935,000	105.4832	986,268	935,000	935,000					3.129	3.129	JD	1,707		12/04/2020	06/01/2050
96949LAD7	WILLIAMS COMPANIES INC			1,2	2.B FE	375,053	113.7431	449,285	395,000	379,893		1,991			3.750	4.438	JD	658	14,813	09/20/2018	06/15/2027
96949LAE5	WILLIAMS COMPANIES INC			1,2	2.B FE	1,715,280	122.0000	2,135,000	1,750,000	1,716,690		571			4.850	4.979	MS	28,292	84,875	08/29/2018	03/01/2048
96950FAL8	WILLIAMS COMPANIES INC			1,2	2.B FE	264,872	110.0029	286,008	260,000	262,644		(876)			4.500	4.121	MN	1,495	11,700	06/08/2018	11/15/2023
M0R52WAA1	ABU DHABI CRUDE OIL PIPELINE LLC		D	1	1.C FE	1,924,720	115.2380	2,258,665	1,960,000	1,930,018		2,806			3.650	3.856	JD	199	71,540	02/11/2019	11/02/2029
M0R52WAB9	ABU DHABI CRUDE OIL PIPELINE LLC		D	1	1.C FE	3,992,430	124.7970	5,166,596	4,140,000	3,997,602		2,491			4.600	4.829	JD	529	190,440	03/05/2019	11/02/2047
N55218AL0	LUKOIL INTERNATIONAL FINANCE BV		D	1	2.B FE	2,064,936	107.2500	2,080,650	1,940,000	2,043,655		(21,281)			4.563	2.179	AO	16,475	44,261	07/01/2020	04/24/2023
P6629MAC6	MEXICO CITY AIRPORT TRUST		D	1,2	2.C FE	1,158,036	103.4130	1,365,052	1,320,000	1,184,272		14,635			3.875	5.606	AO	8,667	51,150	03/04/2019	04/30/2028
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						395,117,762	XXX	443,285,133	395,695,000	394,893,108	(118,663)	(169,044)			XXX	XXX	XXX	3,559,322	12,212,368	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
12553HAA6	CIM 2017-7 A - CMO/RMBS			4	1.A FE	1,644,716	101.5138	1,672,420	1,647,479	1,644,683		2			3.000	3.006	MON	4,119	49,424	05/28/2019	04/25/2057
12667GL84	CWALT 2005-27 1A2 - CMO/RMBS			4	5.B FE	734,892	96.6738	714,019	738,585	714,019	1,394	(15,413)			2.021	2.581	MON	1,244	21,792	11/06/2018	08/25/2035
12669WAE6	CWL 2007-8 2A3 - RMBS			4	5.B FE	1,891,122	94.3754	1,802,781	1,910,224	1,802,781	(37,406)	(2,056)			0.338	2.100	MON	72	16,097	09/17/2018	12/25/2033
23245PAA9	CWALT 2006-OA22 A1 - CMO/RMBS			4	5.B FE	3,195,457	83.5694	2,856,068	3,417,601	2,856,068	(335,968)	16,618			0.308	2.970	MON	117	27,751	02/04/2019	02/25/2047
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS			4	4.B FE	2,482,920	99.2275	2,214,286	2,231,524	2,214,286	(139,598)	(53,716)			3.748	1.975	MON	929	96,590	09/05/2018	04/25/2024
3137G0HJ1	STACR 2015-HQA2 M3 - CMO/RMBS			4	1.G FE	2,923,733	103.8890	2,595,233	2,498,083	2,826,215		(5,230)			4.948	2.670	MON	1,373	138,771	09/18/2018	05/25/2028
59981HAA9	MCMLT 2017-1 A1 - CMO/RMBS			2	1.A FE	1,256,301	101.0421	1,291,106	1,277,790	1,262,600		3,501			2.750	3.506	MON	2,928	35,139	08/05/2019	11/25/2058
86359UAA7	SASC 2006-OPT1 A1 - RMBS			4	1.F FE	469,220	91.4193	436,876	477,881	470,152		(89)			0.328	2.033	MON	31	3,978	10/31/2018	04/25/2036
89169EAA7	TPMT 175 A1 - CMO/RMBS			4	1.A FE	1,215,808	99.2629	1,213,577	1,222,589	1,202,812		(3,205)			0.748	2.087	MON	102	15,426	01/22/2019	02/26/2057
89172PAC3	TPMT 2016-2 M1 - CMO/RMBS			4	1.B FE	1,562,074	101.7788	1,730,240	1,700,000	1,592,004		15,555			3.000	4.168	MON	4,250	51,000	11/26/2018	08/25/2055
89172YAC4	TPMT 163 M1 - CMO/RMBS			4	1.A FE	513,398	96.4171	482,086	500,000	510,265		(2,248)			3.500	3.008	MON	1,458	17,500	07/17/2019	04/25/2056
89173HAB2	TPMT 2017-2 A2 - RMBS			4	1.A FE	5,862,341	101.0508	5,770,003	5,710,000	5,831,346		(26,857)			3.250	2.730	MON	15,465	185,575	10/25/2019	04/25/2057
89173UAA5	TPMT 2017-4 A1 - RMBS			4	1.A FE	733,081	103.4583	737,701	713,042	733,126		46			2.750	1.662	MON	1,634	8,170	07/27/2020	06/25/2057
89175JAA8	TPMT 176 A1 - CMO/RMBS			4	1.A FE	522,657	102.9294	535,291	520,057	522,272		(370)			2.750	2.517	MON	1,192	14,302	11/25/2019	10/25/2057
89175JAB6	TPMT 176 A2 - CMO/RMBS			4	1.B FE	4,678,906	106.9427	5,347,135	5,000,000	4,740,136		33,681			3.000	3.909	MON	12,500	150,000	02/22/2019	10/25/2057
89175VAA1	TPMT 182 A1 - RMBS			2	1.A FE	1,620,951	105.6858	1,686,977	1,596,218	1,617,552		(2,908)			3.250	2.671	MON	4,323	51,877	11/25/2019	03/25/2058
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS			4	4.C FE	2,964,784	85.7935	2,612,163	3,044,709	2,612,163	(358,015)	2,939			1.601		MON	4,062	77,045	11/26/2018	06/25/2046
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						34,272,361	XXX	33,697,962	34,205,782	33,152,480	(869,593)	(39,750)			XXX	XXX	XXX	55,799	960,437	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05491UBC1	BBCMS 2018-C2 A4 - CMBS			4	1.A FE	5,428,347	116.1110	6,240,966	5,375,000	5,416,217		(6,086)			4.047	3.932	MON	18,127	217,526	12/04/2018	12/15/2051
06036FBC4	BANK 2018-BNK15 A4 - CMBS			4	1.A FE	2,059,884	120.6240	2,412,480	2,000,000	2,047,624		(5,512)			4.407	4.057	MON	7,345	88,140	11/16/2018	11/18/2061
065404BB0	BANK 2018-BNK10 A5 - CMBS			4	1.A FE	2,390,438	115.3670	2,774,576	2,405,000	2,393,145		1,040			3.688	3.774	MON	7,391	88,696	04/23/2018	02/17/2061
06540AAD3	BANK 2019-BNK20 A3 - CMBS			4	1.A FE	3,138,867	111.8470	3,355,410	3,000,000	3,122,951		(10,782)			3.011	2.480	MON	7,528	90,330	10/09/2019	09/15/2062
06540BBD0	BANK 2019-BNK21 A5 - CMBS			4	1.A FE	5,664,863	110.5850	6,082,175	5,500,000	5,646,442		(15,540)			2.851	2.508	MON	13,067	156,805	09/27/2019	10/18/2052
06540RAU8	BANK 2017-BNK9 D - CMBS			4	2.C FE	456,188	76.5990	459,594	600,000	461,335		5,148			2.800	6.945	MON	1,400	5,600	08/21/2020	11/18/2054
06540WBD4	BANK 2019-BNK19 A3 - CMBS			4	1.A FE	6,179,796	113.0560	6,783,360	6,000,000	6,156,391		(16,856)			3.183	2.837	MON	15,915	190,980	07/23/2019	08/17/2061
08162TBA0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	5,554,770	118.5670	6,521,185	5,500,000	5,539,288		(8,751)			4.241	4.105	MON	19,438	233,255	11/09/2018	05/16/2053
12515DAR5	CD 2017-CD4 A4 - CMBS			4	1.A FE	1,031,119	113.4870	1,174,590	1,035,000	1,031,753		336			3.514	3.581	MON	3,031	36,370	01/31/2019	05/12/2050
12528YAF0	CF 2019-CF2 A5 - CMBS			4	1.A FE	4,119,978	110.4300	4,417,200	4,000,000	4,106,392		(11,305)			2.874	2.531	MON	9,581	114,976	10/17/2019	11/15/2052
12528YAJ2	CF 2019-CF2 - CMBS			4	1.A FE	5,085,742	109.7730	5,488,650	5,000,000	5,077,059		(8,194)			3.116	2.919	MON	12,985	155,815	12/05/2019	11/15/2052
12532CBA2	CFCRE 2017-C8 A4 - CMBS			4	1.A FE	4,091,352	113.0610	4,635,501	4,100,000	4,091,949		330			3.572	3.609	MON	12,204	146,448	03/07/2019	06/17/2050
12591KAD7	COMM 2013-CCRE12 A3 - CMBS			4	1.A FE	481,725	106.1530	505,306	476,017	478,517		(988)			3.765	3.525	MON	1,494	18,467	05/09/2018	10/15/2046
12596GAZ2	CSAIL 2018-C14 A4 - CMBS			4	1.A FE	5,561,995	119.7790	6,468,066	5,400,000	5,530,874		(15,225)			4.422	4.063	MON	19,897	238,766	11/20/2018	11/17/2051
12636FBJ1	COMM 2015-LC23 A4 - CMBS			4	1.A FE	3,370,488	112.2980	3,377,924	3,008,000	3,342,710		(27,777)			3.774	1.329	MON	9,460	37,841	08/04/2020	10/13/2048
12655TAG4	COMM 2019-GC44 D - CMBS			4	2.B FE	525,281	88.1680	529,008	600,000	526,060		779			2.500	4.186	MON	1,250	1,250	11/18/2020	08/15/2057
17324DAU8	CGCMT 2015-P1 A5 - CMBS			4	1.A FE	1,670,391	112.2510	1,683,765	1,500,000	1,656,829		(13,562)			3.717	1.314	MON	4,646	18,585	08/05/2020	09/17/2048
17324TAE9	CGCMT 2016-GC36 A5 - CMBS			4	1.A FE	2,906,617	112.4050	2,922,530	2,600,000	2,884,319		(22,298)			3.616	1.337	MON	7,835	31,339	08/04/2020	02/12/2049
17328FAA3	CGCMT 2019-GC41 D - CMBS			4	2.B FE	318,637	92.9530	325,336	350,000	318,983		346			3.000	4.256	MON	875	875	11/17/2020	08/10/2056
17328HAJ0	CGCMT 2019-GC43 D - CMBS			4	2.B FE	514,336	94.0380	517,209	550,000	514,722		386			3.000	3.877	MON	1,375	1,375	11/17/2020	11/13/2052
22945DAY9	CSAIL 2019-C15 D - CMBS			4	2.C FE	705,076	74.7070	653,686	875,000	707,069		1,993			3.000	6.043	MON	2,188	2,188	11/12/2020	03/15/2052
23312LAS7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	2,423,566	110.8620	2,435,638	2,197,000	2,407,308		(16,258)			3.276	1.310	MON	5,998	23,991	08/04/2020	05/12/2049
36250PAD7	GSMS 2015-GC32 A4 - CMBS			4	1.A FE	3,470,791	112.1280	3,492,787	3,115,000	3,442,826		(27,965)			3.764	1.328	MON	9,771	39,083	08/06/2020	07/10/2048
36252TAS4	GSMS 2016-GS2 AAB - CMBS			4	1.A FE	2,142,336	106.2020	2,336,444	2,200,000	2,168,476		10,344			2.922	3.473	MON	5,357	64,284	05/04/2018	05/12/2049
39152TAA8	GWT 2019-WOLF A - CMBS			4	1.A FE	3,992,500	97.7390	3,909,560	4,000,000	3,987,955		(4,547)			1.193	1.511	MON	2,253	63,703	12/18/2019	12/15/2036
46645LAY3	JPMBB 2016-C1 A5 - CMBS			4	1.A FE	1,114,961	112.1580	1,121,580	1,000,000	1,107,239		(7,722)			3.576	1.338	MON	2,980	11,920	08/14/2020	03/17/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48129RAA3	JPMDB 2019-COR6 D - CMBS			4	2.B FE	394,031	88.5330	398,399	450,000	394,630		599			2.500	4.186	MON	938	938	11/17/2020	11/18/2052
61691JAS3	MSC 2017-H1 ASB - CMBS			4	1.A FE	1,970,859	108.4770	2,169,540	2,000,000	1,984,737		3,844			3.304	3.529	MON	5,507	66,080	05/09/2018	06/17/2050
61691NAE5	MSC 2017-HR2 A4 - CMBS			4	1.A FE	1,819,504	113.4480	2,098,788	1,850,000	1,827,556		2,456			3.587	3.792	MON	5,530	66,360	04/23/2018	12/16/2050
61691QAE8	MSC 2018-L1 A4 - CMBS			4	1.A FE	422,273	119.6380	490,516	410,000	419,620		(1,128)			4.407	4.058	MON	1,506	18,069	10/12/2018	10/17/2051
61763MAE0	MSBAM 2014-C16 A4 - CMBS			4	1.A FE	1,998,084	107.5050	2,139,350	1,990,000	1,992,739		(2,014)			3.600	3.512	MON	5,970	71,640	05/10/2018	06/17/2047
61767CAU2	MSBAM 2017-C33 A4 - CMBS			4	1.A FE	716,557	110.9060	820,704	740,000	722,183		2,401			3.337	3.781	MON	2,058	24,694	04/23/2018	05/17/2050
61767EAE4	MSBAM 2017-C34 A4 - CMBS			4	1.A FE	5,423,864	113.6350	6,153,552	5,415,191	5,420,785		(1,701)			3.536	3.521	MON	15,957	191,481	02/25/2019	11/15/2052
61768HAV8	MSC 2019-L2 A3 - CMBS			4	1.A FE	6,716,332	115.8830	7,706,220	6,650,000	6,701,887		(9,141)			3.806	3.675	MON	21,092	253,099	03/12/2019	03/15/2052
61770KAE5	MSC 2020-L4 D - CMBS			4	2.B FE	539,602	93.5010	561,006	600,000	540,221		619			2.500	3.810	MON	1,250	1,250	11/18/2020	02/18/2053
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						94,401,150	XXX	103,162,601	92,491,208	94,168,791		(202,731)			XXX	XXX	XXX	263,199	2,772,219	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00162LCS4	ALM XVI A2R - CDO		C	4	1.B FE	1,505,000	99.7006	1,500,494	1,505,000	1,505,000					1.737	1.734	JAJO	5,664	43,308	06/20/2018	07/15/2027
00175MBF6	AMMC 15RR ARR - CDO			4	1.A FE	5,985,387	99.6397	5,963,821	5,985,387	5,985,387					1.497	1.472	JAJO	19,412	157,632	11/26/2018	01/15/2032
00190YAT2	ARES XXVII BR - CDO			4	1.C FE	730,000	99.9995	729,997	730,000	730,000					1.947	1.927	JAJO	2,566	21,638	08/10/2018	07/30/2029
02014PDN1	ALM 17R A2R - CDO			4	1.C FE	1,500,000	99.9998	1,499,997	1,500,000	1,500,000					1.837	1.841	JAJO	5,970	44,689	07/02/2018	01/15/2028
03328QAQ4	ANCHC 6R B1R - CDO		C	4	1.C FE	1,112,220	99.6527	1,106,146	1,110,000	1,105,799		(2,838)			1.987	2.071	JAJO	4,778	34,763	05/01/2018	07/15/2030
03330AAA0	ANCHC 3-R A - CDO		C	4	1.A FE	2,682,680	99.4546	2,665,382	2,680,000	2,669,819		(3,584)			1.272	1.446	JAJO	6,156	61,728	05/04/2018	01/28/2031
03330AAC6	ANCHC 3-R B - CDO		C	4	1.C FE	533,930	98.7127	528,113	535,000	531,700		(916)			1.722	1.875	JAJO	1,664	14,770	06/07/2018	01/28/2031
03765WBE7	APCF 4R A2R - CDO			4	1.C FE	1,500,000	98.8055	1,482,082	1,500,000	1,500,000					1.837	1.834	JAJO	5,970	44,689	06/12/2018	07/15/2030
04942VAC8	ATCLO XIII A1N - CDO		C	4	1.A FE	2,497,500	99.4986	2,487,464	2,500,000	2,462,615		(28,792)			1.666	2.152	JAJO	8,213	69,305	03/26/2019	04/22/2031
06762BAJ9	BABSN 20IV D1 - CDO		C	4,5	2.B	1,000,000	100.0520	1,000,520	1,000,000	1,000,000							JAJO			12/09/2020	01/20/2032
12554AAA0	CIFC 192 A - CDO		C	4	1.A FE	2,396,880	99.9415	2,398,597	2,400,000	2,363,404		(29,277)			1.468	2.005	JAJO	7,241	62,681	04/12/2019	04/17/2030
14686AAA7	CARVL 2 AN - CDO			4	1.A FE	8,000,000	100.0521	8,004,166	8,000,000	8,000,000					1.698	1.703	JAJO	27,552	225,131	03/05/2019	04/20/2032
197361AC2	CECLO 28 A1 - CDO			4	1.A FE	5,500,000	100.0006	5,500,034	5,500,000	5,500,000					1.473	1.475	FMAN	11,927	131,539	11/01/2018	11/07/2030
197361AJ7	CECLO 28 B - CDO			4	1.F FE	900,000	98.9747	890,772	900,000	900,000					2.513	2.521	FMAN	3,330	31,093	11/01/2018	11/07/2030
22823KAL8	CCITY 2 C - CDO		C	4,5	2.C FE	1,741,250	99.5520	1,742,160	1,750,000	1,741,259		9			4.060	4.173	JAJO	395		12/10/2020	01/20/2032
26244RAB7	DRSLF 54 B - CDO		C	4	1.C FE	1,111,388	99.6444	1,106,053	1,110,000	1,105,416		(2,866)			1.868	1.956	JAJO	4,262	33,112	05/01/2018	10/19/2029
26252WAA7	DRSLF 76 A1 - CDO		C	4	1.A FE	3,000,000	99.9998	2,999,994	3,000,000	3,000,000					1.548	1.552	JAJO	9,419	78,981	09/27/2019	10/20/2032
36321HAC2	GALXY XXIX B - CDO			4	1.B FE	1,110,000	99.3903	1,103,232	1,110,000	1,110,000					1.621	1.623	FMAN	2,299	27,898	05/07/2018	11/16/2026
40436KAC9	HLM 6-2015 A1R - CDO		C	4	1.A FE	495,365	99.2850	493,055	496,606	493,697		(399)			1.225	1.378	FMAN	963	10,612	04/25/2018	02/05/2031
44330QAC5	HLM 1812 A2 - CDO		C	4	1.C FE	1,500,000	98.3325	1,474,987	1,500,000	1,500,000					1.718	1.722	JAJO	5,296	43,024	05/16/2018	07/18/2031
44932BAA4	ICG 183 A1 - CDO			4	1.A FE	8,000,000	99.7827	7,982,614	8,000,000	8,000,000					1.465	1.465	JAJO	21,809	204,356	11/06/2018	01/26/2032
55819DAG1	MDPK XXXI B - CDO			4	1.C FE	3,000,000	99.9999	2,999,997	3,000,000	3,000,000					1.909	1.913	JAJO	11,137	90,243	11/08/2018	01/23/2031
55821TAA5	MDPK 30 A - CDO		C	4	1.A FE	4,528,480	99.3152	4,568,501	4,600,000	4,496,963		(35,911)			0.987	2.089	JAJO	9,836	97,295	02/12/2019	04/15/2029
55954PAC8	MAGNE 21 A - CDO		C	4	1.A FE	2,000,000	99.9046	1,998,092	2,000,000	2,000,000					1.498	1.502	JAJO	6,077	52,227	03/26/2019	04/20/2030
56607KAJ3	MP19 19 D - CDO		C	4,5	2.B	1,191,000	100.0000	1,200,000	1,200,000	1,191,000						0.058	N/A			12/23/2020	01/19/2034
63170MAA1	NCC 2018-I A - CDO			4	1.A FE	3,148,000	98.5902	3,154,887	3,200,000	3,106,839		(38,920)			1.387	2.179	JAJO	9,616	80,697	02/11/2019	07/15/2031
64132MAE8	NEUB 30 B1 - CDO		C	4	1.C FE	1,900,000	100.0009	1,900,017	1,900,000	1,900,000					2.068	2.074	JAJO	7,969	60,596	12/07/2018	01/20/2031
67110DAN7	OCP 2016-11 1AR - CDO		C	4	1.A FE	1,113,330	100.0009	1,110,010	1,110,000	1,106,535		(2,480)			1.485	1.596	JAJO	3,067	28,186	05/01/2018	10/26/2030
67590GBG3	OCT17 17RRR A1R - CDO			4	1.A FE	1,696,475	99.7018	1,699,916	1,705,000	1,695,506		(974)			1.215	1.376	JAJO	3,855	39,076	12/26/2019	01/27/2031
69700GAA0	PLMRS 2019-1 A1 - CDO		C	4	1.A FE	4,500,000	100.1555	4,506,997	4,500,000	4,500,000					1.561	1.564	FMAN	8,976	119,228	09/27/2019	11/15/2032
69700GAC6	PLMRS 2019-1 A2 - CDO		C	4	1.C FE	2,500,000	100.1288	2,503,221	2,500,000	2,500,000					2.071	2.076	FMAN	6,616	79,979	09/27/2019	11/15/2032
69916DAC3	PARL 182 A2 - CDO			4	1.C FE	3,450,000	98.5282	3,399,224	3,450,000	3,450,000					2.068	2.074	JAJO	14,470	110,030	11/02/2018	10/20/2031
70015QAG3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		C	4,5	2.B	1,000,000	100.0000	1,000,000	1,000,000	1,000,000							N/A			12/15/2020	01/20/2034
72133JAA5	PIPK 2 A - CDO		C	4	1.A FE	3,493,000	99.9571	3,498,500	3,500,000	3,422,637		(57,155)			1.562	2.039	JAJO	11,236	92,896	11/16/2018	01/18/2032
83610CAN1	SNDPT 12R AR - CDO			4	1.A FE	5,900,000	100.0002	5,900,013	5,900,000	5,900,000					1.508	1.512	JAJO	18,046	154,669	03/01/2019	10/20/2028
83610JAA4	SNDPT 19 A - CDO			4	1.A FE	6,810,300	99.3824	6,857,383	6,900,000	6,709,214		(93,994)			1.237	1.998	JAJO	18,491	163,481	11/27/2018	04/15/2031
87154EAW0	SYMP 15RR B1R - CDO			4	1.C FE	2,000,000	100.0086	2,000,172	2,000,000	2,000,000					2.168	2.173	JAJO	8,912	66,545	12/07/2018	01/17/2032
89531MAC6	TREST 182A A2 - CDO		C	4	1.C FE	1,000,000	98.9836	989,836	1,000,000	1,000,000					1.885	1.890	JAJO	3,508	29,749	05/15/2018	07/25/2031
92330EAP2	VENTR 19RR ARR - CDO			4	1.A FE	3,500,000	99.8762	3,495,666	3,500,000	3,500,000					1.497	1.492	JAJO	11,351	92,177	11/16/2018	01/15/2032
92330EAR8	VENTR 19RR BRR - CDO			4	1.C FE	4,000,000	98.8667	3,954,668	4,000,000	4,000,000					2.137	2.135	JAJO	18,520	131,371	11/16/2018	01/15/2032
92913UAS5	VOYA 2015-3 A3R - CDO			4	1.C FE	3,000,000	100.0018	3,000,053	3,000,000	3,000,000					1.918	1.927	JAJO	11,670	91,116	11/02/2018	10/20/2031
92917JAA5	VOYA 182 A1 - CDO			4	1.A FE	1,696,475	99.4352	1,695,371	1,705,000	1,695,261		(1,225)			1.237	1.363	JAJO	4,569	40,396	12/26/2019	07/15/2031
98887YAE7	ZAIS 11 B - CDO			4	1.C FE	4,000,000	99.9995	3,999,978	4,000,000	4,000,000					2.468	2.476	JAJO	20,021	143,793	11/16/2018	01/20/2032
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						118,228,660	XXX	118,092,182	118,481,993	117,878,051		(299,322)			XXX	XXX	XXX	362,829	3,104,699	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						642,019,933	XXX	698,237,878	640,873,983	640,092,430	(988,256)	(710,847)			XXX	XXX	XXX	4,241,149	19,049,723	XXX	XXX
Hybrid Securities - Issuer Obligations																					
854502AM3	STANLEY BLACK & DECKER INC			1,2	2.B FE	65,000	106.8868	69,476	65,000	65,000					4.000	4.000	MS	766	1,553	02/03/2020	03/15/2060
89356BAE8	TRANSCANADA TRUST		C	2,5	2.C FE	340,000	110.2500	374,850	340,000	340,000					5.500	5.500	MS	5,506	18,856	09/10/2019	09/15/2079
4299999 Subtotal - Hybrid Securities - Issuer Obligations						405,000	XXX	444,326	405,000	405,000					XXX	XXX	XXX	6,272	20,409	XXX	XXX
4899999 Subtotal - Hybrid Securities						405,000	XXX	444,326	405,000	405,000					XXX	XXX	XXX	6,272	20,409	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7699999 Subtotals - Issuer Obligations						716,092,951	XXX	784,614,489	705,710,000	713,270,301	(118,663)	(1,079,218)			XXX	XXX	XXX	6,399,938	21,372,008	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						63,335,907	XXX	64,066,688	62,592,104	62,134,095	(869,593)	(98,085)			XXX	XXX	XXX	121,350	1,769,443	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						96,111,604	XXX	105,184,973	94,291,208	95,905,806		(192,703)			XXX	XXX	XXX	267,513	2,824,845	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						118,228,660	XXX	118,092,182	118,481,993	117,878,051		(299,322)			XXX	XXX	XXX	362,829	3,104,699	XXX	XXX
8399999 Grand Total - Bonds						993,769,122	XXX	1,071,958,332	981,075,305	989,188,253	(988,256)	(1,669,328)			XXX	XXX	XXX	7,151,630	29,070,995	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .... 266,491,741 1B .... 57,672,718 1C .... 123,757,871 1D .... 68,669,940 1E .... 70,334,974 1F 93,339,771 1G 78,208,292
2A .... 70,930,729 2B 69,511,433 2C 47,784,752
3A .... 14,707,159 3B 4,310,199 3C 12,044,168
4A .... 4B 3,439,475 4C 2,612,163
5A .... 5B .... 5,372,868 5C ....
6 ....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
060505FQ2	BANK OF AMERICA CORP			575,000.000	1,000.00		592,969	103.125	592,969	575,000		12,637		17,969			17,969		2.C FE	01/21/2020
172967MK4	CITIGROUP INC			360,000.000	1,000.00	102.750	360,000	102.750	369,900	360,000		8,789							3.A FE	01/15/2020
48128BAF8	JPMORGAN CHASE & CO			615,000.000	1,000.00		645,750	105.000	645,750	615,000		30,835		3,229			3,229		2.B FE	07/24/2019
48128BAG6	JPMORGAN CHASE & CO			250,000.000	1,000.00		257,813	103.125	257,813	250,000		6,006		7,813			7,813		2.B FE	01/15/2020
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,856,532	XXX	1,866,432	1,800,000		58,267		29,011			29,011		XXX	XXX
8999999 Total Preferred Stocks							1,856,532	XXX	1,866,432	1,800,000		58,267		29,011			29,011		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B 903,563	2C 592,969				
3A 360,000	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R102	AT&T ORD			220,605.000	6,344,600	28.760	6,344,600	6,758,565		266,776		(777,071)		(777,071)		11/17/2020	
002824100	ABBOTT LABORATORIES ORD			18,321.000	2,005,966	109.490	2,005,966	1,750,534		12,041		255,432		255,432		07/28/2020	
00287Y109	ABBVIE ORD			14,029.002	1,503,208	107.150	1,503,208	1,310,780		25,769		192,428		192,428		11/17/2020	
00434H108	ACCELERON PHARMA ORD			745.000	95,315	127.940	95,315	79,093				16,223		16,223		07/28/2020	
00507V109	ACTIVISION BLIZZARD ORD			8,925.000	828,686	92.850	828,686	724,689				103,998		103,998		07/28/2020	
00751Y106	ADVANCE AUTO PARTS ORD			585.000	92,143	157.510	92,143	86,773	146	60		5,371		5,371		11/17/2020	
007903107	ADVANCED MICRO DEVICES ORD			3,525.000	323,278	91.710	323,278	263,965				59,313		59,313		11/17/2020	
00846U101	AGILENT TECHNOLOGIES ORD			3,505.000	415,307	118.490	415,307	334,772		631		80,535		80,535		07/28/2020	
00847X104	AGIOS PHARMACEUTICALS ORD			3,765.000	163,137	43.330	163,137	194,624				(31,486)		(31,486)		07/28/2020	
00912X302	AIR LEASE CL A ORD			985.000	43,754	44.420	43,754	39,009	158			4,745		4,745		11/17/2020	
009158106	AIR PRODUCTS AND CHEMICALS ORD			4,830.000	1,319,653	273.220	1,319,653	1,402,340	6,472	6,472		(82,687)		(82,687)		07/28/2020	
012653101	ALBEMARLE ORD			4,260.000	628,435	147.520	628,435	420,481	1,640	1,097		207,954		207,954		11/17/2020	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD			3,615.000	644,265	178.220	644,265	565,054	3,940	5,798		79,211		79,211		11/17/2020	
020002101	ALLSTATE ORD			1,338.000	147,086	109.930	147,086	132,741	723	1,445		14,346		14,346		05/13/2020	
02005N100	ALLY FINANCIAL ORD			10,780.000	384,415	35.660	384,415	329,003				55,411		55,411		11/17/2020	
02079K305	ALPHABET CL A ORD			1,050.000	1,840,272	1,752.640	1,840,272	1,586,473				253,799		253,799		07/28/2020	
02209S103	ALTRIA GROUP ORD			40,332.000	1,653,612	41.000	1,653,612	1,772,601	34,686	112,857		(163,631)		(163,631)		03/09/2020	
02376R102	AMERICAN AIRLINES GROUP ORD			10,645.000	167,872	15.770	167,872	131,769				36,103		36,103		11/17/2020	
024835100	AMERICAN CAMPUS COMM REIT ORD			2,300.000	98,371	42.770	98,371	95,825				2,546		2,546		11/17/2020	
025816109	AMERICAN EXPRESS ORD			15,345.000	1,855,364	120.910	1,855,364	1,382,822		9,757		472,542		472,542		07/28/2020	
025932104	AMERICAN FINANCIAL GROUP ORD			1,380.000	120,916	87.620	120,916	121,747		2,760		(831)		(831)		12/11/2020	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD			19,255.000	577,650	30.000	577,650	543,102	963	916		34,548		34,548		11/17/2020	
026874784	AMERICAN INTERNATIONAL GROUP ORD			10,875.000	411,728	37.860	411,728	257,271		10,440		154,456		154,456		04/16/2020	
02772A109	AMERICAN NATIONAL GROUP ORD			540.000	51,905	96.120	51,905	45,113		443		6,792		6,792		11/17/2020	
032095101	AMPHENOL CL A ORD			1,925.000	251,732	130.770	251,732	218,703	558	299		33,029		33,029		11/17/2020	
032654105	ANALOG DEVICES ORD			11,363.000	1,678,656	147.730	1,678,656	1,309,175		18,063		365,685		365,685		11/17/2020	
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD			8,211.000	69,383	8.450	69,383	65,585	1,806	6,615		(602)		(602)		04/13/2020	
036752103	ANTHEM ORD			4,457.000	1,431,098	321.090	1,431,098	1,289,120		13,885		129,481		129,481		11/17/2020	
037411105	APACHE ORD			7,060.000	100,111	14.180	100,111	134,780		1,165		(34,669)		(34,669)		03/09/2020	
03748R747	APARTMENT INVST MGT CL A REIT ORD			471.000	2,487	5.280	2,487	25,997		17,874		(23,510)		(23,510)		11/30/2020	
03750L109	APARTMENT INCOME REIT ORD			471.000	18,091	38.410	18,091	17,874				217		217		12/15/2020	
03784Y200	APPLE HOSPITALITY REIT ORD			4,415.000	56,998	12.910	56,998	57,820				(823)		(823)		11/17/2020	
03852U106	ARAMARK ORD			4,800.000	184,704	38.480	184,704	106,681		1,056		78,023		78,023		07/28/2020	
039483102	ARCHER DANIELS MIDLAND ORD			17,050.000	859,491	50.410	859,491	717,384		16,972		142,107		142,107		07/28/2020	
044186104	ASHLAND GLOBAL ORD			4,070.000	322,344	79.200	322,344	322,015		1,771		329		329		11/17/2020	
045487105	ASSOCIATED BANCORP ORD			11,475.000	195,649	17.050	195,649	183,410		2,066		12,239		12,239		11/17/2020	
049560105	ATMOS ENERGY ORD			1,445.000	137,896	95.430	137,896	145,605		903		(7,709)		(7,709)		11/17/2020	
052769106	AUTODESK ORD			1,480.000	451,903	305.340	451,903	348,482				103,422		103,422		07/28/2020	
053015103	AUTOMATIC DATA PROCESSING ORD			2,020.000	355,924	176.200	355,924	296,909	1,879	1,838		59,015		59,015		07/28/2020	
053484101	AVALONBAY COMMUNITIES REIT ORD			1,470.000	235,832	160.430	235,832	306,492	2,337	9,246		(72,427)		(72,427)		09/17/2019	
05351W103	AVANGRID ORD			7,340.000	333,603	45.450	333,603	360,741	3,230			(27,138)		(27,138)		11/17/2020	
053611109	AVERY DENNISON ORD			690.000	107,026	155.110	107,026	81,252		828		25,774		25,774		07/28/2020	
05722G100	BAKER HUGHES CL A ORD			11,105.000	231,539	20.850	231,539	216,502		5,863		15,038		15,038		07/28/2020	
060505104	BANK OF AMERICA ORD			94,820.000	2,873,994	30.310	2,873,994	2,139,488		52,248		734,506		734,506		04/20/2020	
075887109	BECTON DICKINSON ORD			3,204.000	801,705	250.220	801,705	847,853		8,192		(49,598)		(49,598)		07/28/2020	
084670702	BERKSHIRE HATHWAY CL B ORD			34,167.000	7,922,302	231.870	7,922,302	6,902,183				763,659		763,659		11/17/2020	
086516101	BEST BUY ORD			6,050.000	603,730	99.790	603,730	507,898	3,328	5,638		95,832		95,832		11/17/2020	
090572207	BIO RAD LABORATORIES CL A ORD			170.000	99,100	582.940	99,100	100,643				(1,543)		(1,543)		11/17/2020	
09062X103	BIOGEN ORD			2,105.000	515,430	244.860	515,430	556,656				(41,226)		(41,226)		11/17/2020	
09073M104	BIO TECHNE ORD			445.000	141,310	317.550	141,310	121,116		285		20,194		20,194		07/28/2020	
09247X101	BLACKROCK ORD			4,031.000	2,908,528	721.540	2,908,528	2,261,110		36,855		644,479		644,479		11/17/2020	
093671105	H&R BLOCK ORD			5,590.000	88,657	15.860	88,657	96,908	1,453	2,907		(8,250)		(8,250)		06/01/2020	
097023105	BOEING ORD			12,505.000	2,676,820	214.060	2,676,820	2,239,316				437,504		437,504		11/17/2020	
099724106	BORGWARNER ORD			19,195.000	741,695	38.640	741,695	739,950		5,426		1,744		1,744		11/17/2020	
101121101	BOSTON PROPERTIES REIT ORD			880.000	83,186	94.530	83,186	109,314	862	2,587		(26,127)		(26,127)		03/09/2020	
101137107	BOSTON SCIENTIFIC ORD			13,895.000	499,525	35.950	499,525	516,368				(16,843)		(16,843)		11/17/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			1,860.000	321,761	172.990	321,761	206,570				115,192		115,192		07/28/2020	
110122108	BRISTOL MYERS SQUIBB ORD			44,465.000	2,758,164	62.030	2,758,164	2,769,065	21,788	34,079		(10,901)		(10,901)		11/17/2020	
11120U105	BRIXMOR PROPERTY GROUP REIT ORD			5,510.000	91,191	16.550	91,191	91,043				148		148		11/17/2020	
11135F101	BROADCOM ORD			5,010.000	2,193,629	437.850	2,193,629	1,834,232		21,562		359,397		359,397		11/17/2020	
116794108	BRUKER ORD			375.000	20,299	54.130	20,299	16,268		30		4,031		4,031		07/28/2020	
122017106	BURLINGTON STORES ORD			80.000	20,924	261.550	20,924	14,708				6,216		6,216		07/28/2020	
12503M108	CBOE GLOBAL MARKETS ORD			1,015.000	94,517	93.120	94,517	89,870		853		4,646		4,646		07/28/2020	
12504L109	CBRE GROUP CL A ORD			415.000	26,029	62.720	26,029	25,053				976		976		11/17/2020	
125269100	CF INDUSTRIES HOLDINGS ORD			700.000	27,097	38.710	27,097	21,202		420		5,895		5,895		07/28/2020	
12541W209	CH ROBINSON WORLDWIDE ORD			7,020.000	658,967	93.870	658,967	614,752	3,580	3,580		44,215		44,215		07/28/2020	
125523100	CIGNA ORD			4,509.000	938,684	208.180	938,684	875,224		41		60,837		60,837		11/17/2020	
12572Q105	CME GROUP CL A ORD			9,017.000	1,641,545	182.050	1,641,545	1,638,417	22,543	21,561		3,128		3,128		07/28/2020	
126117100	CNA FINANCIAL ORD			3,305.000	128,763	38.960	128,763	110,625		2,446		18,138		18,138		07/28/2020	
126408103	CSX ORD			12,177.000	1,105,063	90.750	1,105,063	855,274		6,433		249,789		249,789		07/28/2020	
126650100	CVS HEALTH ORD			27,823.000	1,900,311	68.300	1,900,311	1,693,426		41,512		49,138		49,138		05/11/2020	
127097103	CABOT OIL & GAS ORD			5,095.000	82,947	16.280	82,947	93,247		1,019		(10,301)		(10,301)		07/28/2020	
133131102	CAMDEN PROPERTY REIT ORD			965.000	96,423	99.920	96,423	89,938	801	1,768		6,485		6,485		05/21/2020	
143130102	CARMAX ORD			975.000	92,099	94.460	92,099	95,542				(3,443)		(3,443)		07/28/2020	
14316J108	CARLYLE GROUP ORD			9,685.000	304,496	31.440	304,496	280,241		4,843		24,255		24,255		07/28/2020	
143658300	CARNIVAL ORD			10,365.000	224,506	21.660	224,506	482,510		5,183		(302,347)		(302,347)		11/07/2019	
14448C104	CARRIER GLOBAL ORD			7,490.000	282,523	37.720	282,523	196,045	899	599		86,478		86,478		07/28/2020	
149123101	CATERPILLAR ORD			9,590.000	1,745,572	182.020	1,745,572	1,508,690		5,181		236,882		236,882		11/17/2020	
150870103	CELANESE ORD			1,175.000	152,680	129.940	152,680	138,526		1,711		3,584		3,584		11/17/2020	
15135B101	CENTENE ORD			1,870.000	112,256	60.030	112,256	120,832				(8,576)		(8,576)		07/28/2020	
15189T107	CENTERPOINT ENERGY ORD			5,415.000	117,181	21.640	117,181	136,113		812		(18,932)		(18,932)		11/17/2020	
15677J108	CERIDIAN HCM HOLDING ORD			2,300.000	245,088	106.560	245,088	196,522				48,566		48,566		11/17/2020	
15912K100	CHANGE HEALTHCARE ORD			7,020.000	130,923	18.650	130,923	81,805				49,118		49,118		07/28/2020	
159864107	CHRLS RIVER LABS ORD			1,305.000	326,067	249.860	326,067	258,808				67,260		67,260		07/28/2020	
166764100	CHEVRON ORD			37,342.001	3,153,532	84.450	3,153,532	3,980,191		148,416		(858,492)		(858,492)		11/17/2020	
169905106	CHOICE HOTELS INTERNATIONAL ORD			730.000	77,913	106.730	77,913	62,058				15,855		15,855		07/28/2020	
171798101	CIMAREX ENERGY ORD			2,115.000	79,334	37.510	79,334	63,003		486		16,331		16,331		11/17/2020	
172062101	CINCINNATI FINANCIAL ORD			4,795.000	418,939	87.370	418,939	295,477	2,877	5,196		123,462		123,462		11/17/2020	
17275R102	CISCO SYSTEMS ORD			105,870.000	4,737,683	44.750	4,737,683	4,808,658		29,239		(70,976)		(70,976)		11/17/2020	
172967424	CITIGROUP ORD			34,691.000	2,139,047	61.660	2,139,047	1,725,122		59,595		315,419		315,419		04/20/2020	
174610105	CITIZENS FINANCIAL GROUP ORD			22,290.000	797,090	35.760	797,090	735,753				61,338		61,338		11/17/2020	
177376100	CITRIX SYSTEMS ORD			675.000	87,818	130.100	87,818	93,416		473		(5,598)		(5,598)		07/28/2020	
189054109	CLOROX ORD			170.000	34,326	201.920	34,326	38,961		189		(4,634)		(4,634)		07/28/2020	
191216100	COCA-COLA ORD			51,225.000	2,809,179	54.840	2,809,179	2,508,417		53,823		292,956		292,956		07/28/2020	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			2,009.000	164,638	81.950	164,638	102,745		1,326		61,893		61,893		04/15/2020	
194162103	COLGATE PALMOLIVE ORD			1,925.000	164,607	85.510	164,607	145,817		847		18,790		18,790		07/28/2020	
20030N101	COMCAST CL A ORD			99,018.000	5,188,543	52.400	5,188,543	4,299,017		44,401		591,004		591,004		11/17/2020	
200340107	COMERICA ORD			3,305.000	184,617	55.860	184,617	171,641	2,247			12,976		12,976		11/17/2020	
205887102	CONAGRA BRANDS ORD			2,870.000	104,066	36.260	104,066	107,152		1,399		(3,086)		(3,086)		07/28/2020	
20605P101	CONCHO RESOURCES ORD			4,186.000	244,253	58.350	244,253	233,878		2,080		10,375		10,375		06/01/2020	
20825C104	CONOCOPHILLIPS ORD			25,490.000	1,019,345	39.990	1,019,345	963,360		33,502		55,985		55,985		05/18/2020	
209115104	CONSOLIDATED EDISON ORD			5,525.000	399,292	72.270	399,292	421,759		8,453		(22,467)		(22,467)		07/28/2020	
21036P108	CONSTELLATION BRANDS CL A ORD			575.000	125,954	219.050	125,954	117,933				8,021		8,021		11/17/2020	
21871D103	CORELOGIC ORD			2,820.000	218,042	77.320	218,042	193,999		1,861		24,043		24,043		07/28/2020	
219350105	CORNING ORD			18,875.000	679,500	36.000	679,500	631,796		2,686		47,704		47,704		11/17/2020	
22052L104	CORTEVA ORD			16,023.997	620,449	38.720	620,449	439,995		8,424		147,308		147,308		02/07/2020	
222795502	COUSINS PROPERTIES REIT ORD			3,115.000	104,633	33.590	104,633	100,633	935	1,311		4,000		4,000		11/17/2020	
224399105	CRANE ORD			3,445.000	267,539	77.660	267,539	189,521		3,704		78,018		78,018		07/28/2020	
225310101	CREDIT ACCEPTANCE ORD			70.000	24,230	346.140	24,230	32,428				(8,198)		(8,198)		07/28/2020	
225447101	CREE ORD			360.000	38,124	105.900	38,124	25,822				12,302		12,302		11/17/2020	
22788C105	CROWDSTRIKE HOLDINGS CL A ORD			2,075.000	439,527	211.820	439,527	245,425				194,101		194,101		11/17/2020	
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD			980.000	156,006	159.190	156,006	168,555		2,479		(12,548)		(12,548)		07/28/2020	
229663109	CUBESMART REIT ORD			7,385.000	248,210	33.610	248,210	209,452	2,511	6,537		38,190		38,190		06/01/2020	
229899109	CULLEN FROST BANKERS ORD			11,620.000	1,013,613	87.230	1,013,613	938,411		11,001		75,202		75,202		11/17/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
231021106	CUMMINS ORD			6,870.000	1,560,177	227.100	1,560,177	1,360,937		17,540		201,175		201,175		11/17/2020	
23283R100	CYRUSONE REIT ORD			6,348.000	464,356	73.150	464,356	469,851	3,237	6,411		(5,494)		(5,494)		06/09/2020	
23331A109	D R HORTON ORD			6,950.000	478,994	68.920	478,994	456,328		2,606		22,666		22,666		07/28/2020	
233331107	DTE ENERGY ORD			11,920.000	1,447,207	121.410	1,447,207	1,593,735	12,933			(146,528)		(146,528)		11/17/2020	
235851102	DANAHER ORD			9,943.000	2,208,738	222.140	2,208,738	1,941,173	1,790	2,057		267,565		267,565		07/28/2020	
237194105	DARDEN RESTAURANTS ORD			2,735.000	325,793	119.120	325,793	208,890		821		116,903		116,903		07/28/2020	
244199105	DEERE ORD			4,055.000	1,090,998	269.050	1,090,998	1,047,010	3,082			43,987		43,987		11/17/2020	
247361702	DELTA AIR LINES ORD			13,435.000	540,221	40.210	540,221	584,221		1,656		(43,068)		(43,068)		11/17/2020	
25179M103	DEVON ENERGY ORD			8,040.000	127,112	15.810	127,112	98,477		1,702		28,635		28,635		11/17/2020	
25278X109	DIAMONDBACK ENERGY ORD			3,313.000	160,349	48.400	160,349	134,954		2,751		25,395		25,395		07/28/2020	
253393102	DICKS SPORTING ORD			930.000	52,275	56.210	52,275	49,551		291		2,724		2,724		11/17/2020	
253868103	DIGITAL REALTY REIT ORD			6,379.000	889,934	139.510	889,934	850,570	7,144	14,289		39,365		39,365		06/09/2020	
254687106	WALT DISNEY ORD			29,671.000	5,375,792	181.180	5,375,792	3,905,406		9,319		1,439,981		1,439,981		11/17/2020	
254709108	DISCOVER FINANCIAL SERVICES ORD			14,355.000	1,299,558	90.530	1,299,558	966,805		8,622		332,753		332,753		11/17/2020	
25659T107	DOLBY LABORATORIES CL A ORD			1,170.000	113,642	97.130	113,642	80,372		515		33,270		33,270		07/28/2020	
25746U109	DOMINION ENERGY ORD			30,985.000	2,330,072	75.200	2,330,072	2,543,013		48,646		(212,941)		(212,941)		07/28/2020	
257651109	DONALDSON ORD			1,450.000	81,026	55.880	81,026	70,694		609		10,332		10,332		07/28/2020	
25960P109	DOUGLAS EMMETT REIT ORD			300.000	8,754	29.180	8,754	10,660	84	336		(4,416)		(4,416)		04/11/2018	
260003108	DOVER ORD			9,000.000	1,136,250	126.250	1,136,250	894,489		10,748		241,761		241,761		07/28/2020	
260557103	DOW ORD			6,380.000	354,090	55.500	354,090	232,308		13,398		121,782		121,782		05/21/2020	
264411505	DUKE REALTY REIT ORD			2,105.000	84,137	39.970	84,137	80,999		1,031		3,138		3,138		07/28/2020	
26441C204	DUKE ENERGY ORD			19,205.000	1,758,410	91.560	1,758,410	1,623,412		37,066		134,998		134,998		07/28/2020	
26614N102	DUPONT DE NEMOURS ORD			24,930.997	1,772,843	71.110	1,772,843	1,202,786		23,771		583,116		583,116		11/17/2020	
26875P101	EOG RESOURCES ORD			5,745.000	286,503	49.870	286,503	268,648		1,322		17,855		17,855		11/17/2020	
278265103	EATON VANCE COM NON VTG ORD			5,420.000	368,181	67.930	368,181	199,047		27,100		169,134		169,134		07/28/2020	
278642103	EBAY ORD			1,755.000	88,189	50.250	88,189	85,200		281		2,989		2,989		11/17/2020	
278865100	ECOLAB ORD			4,045.000	875,176	216.360	875,176	813,260	1,942	1,227		61,916		61,916		11/17/2020	
285512109	ELECTRONIC ARTS ORD			4,235.000	608,146	143.600	608,146	564,426		720		43,720		43,720		11/17/2020	
291011104	EMERSON ELECTRIC ORD			17,500.000	1,406,475	80.370	1,406,475	1,122,104		20,108		284,371		284,371		07/28/2020	
29261A100	ENCOMPASS HEALTH ORD			2,655.000	219,542	82.690	219,542	182,281	743	743		37,261		37,261		07/28/2020	
29364G103	ENTERGY ORD			2,010.000	200,678	99.840	200,678	206,656		3,779		(5,978)		(5,978)		07/28/2020	
29415F104	ENVISTA HOLDINGS ORD			1,605.000	54,137	33.730	54,137	35,581				18,556		18,556		07/28/2020	
294429105	EQUIFAX ORD			650.000	125,346	192.840	125,346	105,740		507		19,606		19,606		07/28/2020	
29452E101	EQUITABLE HOLDINGS ORD			17,662.000	451,971	25.590	451,971	347,523		11,320		29,131		29,131		05/18/2020	
29472R108	EQUITY LIFESTYLE PROP REIT ORD			460.000	29,146	63.360	29,146	29,060	158			85		85		11/17/2020	
29476L107	EQUITY RESIDENTIAL REIT ORD			485.000	28,751	59.280	28,751	28,749	292	584		2		2		05/21/2020	
29530P102	ERIE INDEMNITY CL A ORD			150.000	36,840	245.600	36,840	31,283		445		5,557		5,557		07/28/2020	
297178105	ESSEX PROPERTY REIT ORD			1,875.000	445,163	237.420	445,163	453,590	3,895	7,791		(8,427)		(8,427)		06/01/2020	
29977A105	EVERCORE CL A ORD			490.000	53,724	109.640	53,724	43,684		299		10,040		10,040		11/17/2020	
30034W106	EVERGY ORD			12,155.000	674,724	55.510	674,724	691,323		6,503		(16,599)		(16,599)		11/17/2020	
30040W108	EVERSOURCE ENERGY ORD			11,286.000	976,352	86.510	976,352	1,038,360		10,095		(62,008)		(62,008)		11/17/2020	
30063P105	EXACT SCIENCES ORD			425.000	56,308	132.490	56,308	40,658				15,650		15,650		07/28/2020	
30161N101	EXELON ORD			5,935.000	250,872	42.270	250,872	225,731		4,540		25,141		25,141		07/28/2020	
30212P303	EXPEDIA GROUP ORD			1,300.000	172,120	132.400	172,120	149,792				22,328		22,328		11/17/2020	
302130109	EXPEDITORS INTERNATIONAL OF WASN ORD			650.000	61,822	95.110	61,822	58,497		338		3,324		3,324		11/17/2020	
30225T102	EXTRA SPACE STORAGE REIT ORD			1,095.000	126,867	115.860	126,867	129,335		986		(2,469)		(2,469)		11/17/2020	
30231G102	EXXON MOBIL ORD			74,840.000	3,084,905	41.220	3,084,905	4,584,541		197,977		(1,249,843)		(1,249,843)		11/17/2020	
302445101	FLIR SYSTEMS ORD			4,295.000	188,250	43.830	188,250	178,355		1,460		9,894		9,894		07/28/2020	
302491303	FMC ORD			2,865.000	329,274	114.930	329,274	306,267	1,375	1,261		23,007		23,007		07/28/2020	
302520101	FNB ORD			42,650.000	405,175	9.500	405,175	328,746		15,867		76,429		76,429		05/11/2020	
311900104	FASTENAL ORD			7,400.000	361,342	48.830	361,342	354,052		2,960		7,290		7,290		11/17/2020	
313747206	FEDERAL REIT ORD			1,260.000	107,251	85.120	107,251	115,442	1,336			(8,191)		(8,191)		11/17/2020	
31428X106	FEDEX ORD			5,085.000	1,320,168	259.620	1,320,168	1,077,662		10,176		258,012		258,012		11/17/2020	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD			13,210.000	1,868,687	141.460	1,868,687	1,905,718		8,467		(37,032)		(37,032)		11/17/2020	
31620R303	FIDELITY NATIONAL FINANCIAL ORD			23,600.000	922,524	39.090	922,524	773,420		18,383		149,104		149,104		11/17/2020	
316773100	FIFTH THIRD BANCORP ORD			29,205.000	805,182	27.570	805,182	758,971	7,885			46,211		46,211		11/17/2020	
31816Q101	FIREEYE ORD			3,600.000	83,016	23.060	83,016	48,415				34,601		34,601		07/28/2020	
31847R102	FIRST AMERICAN FINANCIAL ORD			5,165.000	266,669	51.630	266,669	272,246		4,649		(5,577)		(5,577)		07/28/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
320517105	FIRST HORIZON ORD			8,850.000	112,926	12.760	112,926	110,198	1,328			2,728		2,728		11/17/2020	
32051X108	FIRST HAWAIIAN ORD			2,835.000	66,849	23.580	66,849	63,833		737		3,017		3,017		11/17/2020	
32054K103	FIRST INDUSTRIAL REALTY TRUST ORD			5,490.000	231,294	42.130	231,294	232,794	1,373	1,373		(1,500)		(1,500)		07/28/2020	
336433107	FIRST SOLAR ORD			985.000	97,436	98.920	97,436	59,456				37,980		37,980		07/28/2020	
343498101	FLOWERS FOODS ORD			44,610.000	1,009,524	22.630	1,009,524	1,008,027		15,154		1,497		1,497		11/17/2020	
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD			3,170.000	271,732	85.720	271,732	229,749		1,522		41,983		41,983		07/28/2020	
354613101	FRANKLIN RESOURCES ORD			88,905.000	2,221,736	24.990	2,221,736	1,867,599	24,893	10,641		354,137		354,137		11/17/2020	
35671D857	FREEPORT MCMORAN ORD			15,120.000	393,422	26.020	393,422	238,513				154,910		154,910		12/11/2020	
363576109	ARTHUR J GALLAGHER ORD			761.000	94,143	123.710	94,143	71,724		820		22,419		22,419		11/17/2020	
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD			11,384.000	482,682	42.400	482,682	402,270		15,707		80,412		80,412		12/24/2020	
364760108	GAP ORD			1,175.000	23,723	20.190	23,723	29,176				(5,453)		(5,453)		11/17/2020	
369550108	GENERAL DYNAMICS ORD			4,515.000	671,922	148.820	671,922	660,241		8,690		11,682		11,682		11/17/2020	
369604103	GENERAL ELECTRIC ORD			113,863.000	1,229,720	10.800	1,229,720	779,937	1,139	2,277		449,784		449,784		04/29/2020	
370334104	GENERAL MILLS ORD			8,130.000	478,044	58.800	478,044	510,317		6,310		(32,273)		(32,273)		11/17/2020	
37045V100	GENERAL MOTORS ORD			13,495.000	561,932	41.640	561,932	287,291				274,641		274,641		04/27/2020	
371901109	GENTEX ORD			16,130.000	547,291	33.930	547,291	437,942		1,936		109,349		109,349		07/28/2020	
372460105	GENUINE PARTS ORD			10,840.000	1,088,661	100.430	1,088,661	838,099	8,564	17,127		250,562		250,562		05/21/2020	
375558103	GILEAD SCIENCES ORD			44,310.000	2,581,501	58.260	2,581,501	3,296,460		80,488		(714,959)		(714,959)		11/17/2020	
37940X102	GLOBAL PAYMENTS ORD			6,175.000	1,330,219	215.420	1,330,219	1,130,829		1,669		199,390		199,390		11/17/2020	
384802104	WW GRAINGER ORD			655.000	267,463	408.340	267,463	219,625		2,004		47,838		47,838		07/28/2020	
400110102	GRUBHUB ORD			3,225.000	239,521	74.270	239,521	229,303				10,218		10,218		11/17/2020	
40412C101	HCA HEALTHCARE ORD			635.000	104,432	164.460	104,432	78,963				25,469		25,469		07/28/2020	
40434L105	HP ORD			69,315.000	1,704,456	24.590	1,704,456	1,202,632	13,433	23,221		496,402		496,402		11/17/2020	
406216101	HALLIBURTON ORD			16,255.000	307,220	18.900	307,220	249,726		992		57,493		57,493		11/17/2020	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD			9,567.000	468,592	48.980	468,592	466,728	3,109	2,023		1,863		1,863		11/17/2020	
418056107	HASBRO ORD			625.000	58,463	93.540	58,463	45,414		850		13,048		13,048		07/28/2020	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD			5,340.000	147,064	27.540	147,064	142,690		3,391		4,374		4,374		05/21/2020	
42250P103	HEALTHPEAK PROPERTIES ORD			17,695.000	534,920	30.230	534,920	475,764		16,043		49,709		49,709		07/28/2020	
426281101	JACK HENRY AND ASSOCIATES ORD			5.000	810	161.990	810	893		4		(83)		(83)		07/28/2020	
42809H107	HESS ORD			5,774.000	304,809	52.790	304,809	278,191		3,631		26,618		26,618		07/28/2020	
42824C109	HEWLETT PACKARD ENTERPRISE ORD			28,395.000	336,481	11.850	336,481	293,257	3,407	6,815		43,224		43,224		06/01/2020	
43300A203	HILTON WORLDWIDE HOLDINGS ORD			5,740.000	638,632	111.260	638,632	441,139				197,493		197,493		07/28/2020	
436106108	HOLLYFRONTIER ORD			3,145.000	81,298	25.850	81,298	73,637		1,101		7,661		7,661		11/17/2020	
437076102	HOME DEPOT ORD			17,870.000	4,746,629	265.620	4,746,629	4,760,886		53,610		(14,257)		(14,257)		07/28/2020	
438516106	HONEYWELL INTERNATIONAL ORD			10,478.000	2,228,671	212.700	2,228,671	1,585,947		19,175		642,724		642,724		07/28/2020	
44107P104	HOST HOTELS & RESORTS REIT ORD			14,725.000	215,427	14.630	215,427	207,608				7,819		7,819		11/17/2020	
443510607	HUBBELL ORD			8,295.000	1,299,744	156.690	1,299,744	1,125,731		18,826		174,013		174,013		11/17/2020	
444097109	HUDSON PACIFIC PROPERTIES REIT ORD			1,805.000	43,356	24.020	43,356	48,712		451		(5,356)		(5,356)		11/17/2020	
444859102	HUMANA ORD			2,000.000	820,540	410.270	820,540	773,470	1,250	1,250		47,070		47,070		07/28/2020	
446150104	HUNTINGTON BANCSHARES ORD			134,765.000	1,702,082	12.630	1,702,082	1,669,453	20,215	18,400		32,629		32,629		11/17/2020	
448579102	HYATT HOTELS CL A ORD			735.000	54,574	74.250	54,574	36,515				18,059		18,059		07/28/2020	
452308109	ILLINOIS TOOL ORD			7,500.000	1,529,100	203.880	1,529,100	1,537,196	8,550	1,767		(8,096)		(8,096)		11/17/2020	
457187102	INGREDION ORD			5,500.000	432,685	78.670	432,685	430,666	3,520			2,019		2,019		11/17/2020	
458140100	INTEL ORD			83,776.000	4,173,720	49.820	4,173,720	4,862,390		69,659		(779,744)		(779,744)		07/28/2020	
459200101	INTERNATIONAL BUSINESS MACHINES ORD			33,595.000	4,228,939	125.880	4,228,939	4,160,872		113,057		68,067		68,067		07/28/2020	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD			9,525.000	1,036,701	108.840	1,036,701	1,129,655	7,334	2,152		(92,954)		(92,954)		11/17/2020	
460146103	INTERNATIONAL PAPER ORD			35,185.000	1,749,398	49.720	1,749,398	1,207,115		48,257		542,283		542,283		07/28/2020	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD			67,720.000	1,592,774	23.520	1,592,774	1,123,820		51,806		468,954		468,954		05/21/2020	
46187W107	INVITATION HOMES ORD			3,610.000	107,217	29.700	107,217	104,436				2,782		2,782		11/17/2020	
46266C105	IQVIA HOLDINGS ORD			1,485.000	265,978	179.110	265,978	236,407				29,571		29,571		07/28/2020	
46625H100	JPMORGAN CHASE ORD			73,795.000	9,377,131	127.070	9,377,131	7,971,597		215,474		(87,258)		(87,258)		11/17/2020	
478160104	JOHNSON & JOHNSON ORD			53,240.000	8,378,911	157.380	8,378,911	7,913,548		160,176		465,364		465,364		11/17/2020	
48203R104	JUNIPER NETWORKS ORD			60,335.000	1,358,141	22.510	1,358,141	1,429,684		20,331		(71,543)		(71,543)		11/17/2020	
48251W104	KKR AND CO ORD			10,685.000	432,636	40.490	432,636	377,447		2,622		55,189		55,189		11/17/2020	
485170302	KANSAS CITY SOUTHERN ORD			1,469.000	299,867	204.130	299,867	227,241	646	605		72,626		72,626		07/28/2020	
487836108	KELLOGG ORD			19,170.000	1,192,949	62.230	1,192,949	1,333,941		18,360		(140,992)		(140,992)		11/17/2020	
49271V100	KEURIG DR PEPPER ORD			11,440.000	366,080	32.000	366,080	334,708				31,372		31,372		11/17/2020	
493267108	KEYCORP ORD			45,990.000	754,696	16.410	754,696	764,967		20,924		(10,272)		(10,272)		11/17/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49427F108	KILROY REALTY REIT ORD			775.000	44,485	57.400	44,485	53,247	388	1,139		(8,762)		(8,762)		03/09/2020	
494368103	KIMBERLY CLARK ORD			18,045.000	2,433,007	134.830	2,433,007	2,504,622	19,308	37,589		(71,615)		(71,615)		11/17/2020	
49456B101	KINDER MORGAN CL P ORD			29,555.000	404,017	13.670	404,017	494,271		19,811		(94,437)		(94,437)		07/28/2020	
500754106	KRAFT HEINZ ORD			62,940.000	2,181,500	34.660	2,181,500	1,937,323		51,212		244,178		244,178		11/17/2020	
501044101	KROGER ORD			7,795.000	247,569	31.760	247,569	272,722		3,047		(25,153)		(25,153)		07/28/2020	
502431109	L3HARRIS TECHNOLOGIES ORD			6,745.000	1,274,940	189.020	1,274,940	1,193,660		14,748		81,280		81,280		07/28/2020	
512816109	LAMAR ADVERTISING CL A REIT			1,190.000	99,032	83.220	99,032	92,887		595		6,144		6,144		11/17/2020	
517834107	LAS VEGAS SANDS ORD			2,575.000	153,470	59.600	153,470	114,268				39,202		39,202		07/28/2020	
525327102	LEIDOS HOLDINGS ORD			3,915.000	411,545	105.120	411,545	354,524		2,662		57,021		57,021		07/28/2020	
526057104	LENNAR CL A ORD			1,625.000	123,874	76.230	123,874	115,794		406		8,080		8,080		07/28/2020	
53223X107	LIFE STORAGE ORD			865.000	103,272	119.390	103,272	83,475		2,161		19,797		19,797		05/21/2020	
537008104	LITTELFUSE ORD			310.000	78,945	254.660	78,945	53,583		298		25,361		25,361		07/28/2020	
55087P104	LYFT CL A ORD			4,405.000	216,418	49.130	216,418	131,010				85,407		85,407		07/28/2020	
55261F104	M&T BANK ORD			620.000	78,926	127.300	78,926	77,784		682		1,142		1,142		11/17/2020	
552690109	MDU RESOURCES GROUP ORD			11,145.000	293,559	26.340	293,559	270,499	2,368	834		23,060		23,060		11/17/2020	
552953101	MGM RESORTS INTERNATIONAL ORD			9,895.000	311,791	31.510	311,791	156,103		74		154,660		154,660		07/28/2020	
553498106	MSA SAFETY ORD			335.000	50,046	149.390	50,046	39,961		288		10,085		10,085		07/28/2020	
553530106	MSC INDUSTRIAL CL A ORD			9,105.000	768,371	84.390	768,371	711,506		104,708		56,865		56,865		01/16/2020	
56418H100	MANPOWERGROUP ORD			5,450.000	491,481	90.180	491,481	485,275		6,377		6,206		6,206		11/17/2020	
565849106	MARATHON OIL ORD			99,617.000	664,445	6.670	664,445	1,352,184		8,048		(650,631)		(650,631)		02/04/2020	
56585A102	MARATHON PETROLEUM ORD			21,074.000	871,621	41.360	871,621	1,053,894		49,385		(396,591)		(396,591)		01/16/2020	
571903202	MARRIOTT INTERNATIONAL CL A ORD			5,655.000	746,008	131.920	746,008	492,096				253,911		253,911		07/28/2020	
580135101	MCDONALD'S ORD			8,508.000	1,825,647	214.580	1,825,647	1,616,707		25,802		208,319		208,319		07/28/2020	
58463J304	MEDICAL PROPERTIES REIT ORD			5,930.000	129,215	21.790	129,215	107,363	1,601	2,751		21,852		21,852		07/28/2020	
58933Y105	MERCK & CO ORD			15,678.000	1,282,460	81.800	1,282,460	1,254,853	10,191	19,885		27,608		27,608		07/28/2020	
589400100	MERCURY GENERAL ORD			50,505.000	2,636,866	52.210	2,636,866	2,126,670		91,007		517,714		517,714		11/17/2020	
59156R108	METLIFE ORD			10,917.000	512,553	46.950	512,553	538,771		21,901		(52,204)		(52,204)		01/16/2020	
595017104	MICROCHIP TECHNOLOGY ORD			3,890.000	537,248	138.110	537,248	392,249		2,865		144,999		144,999		07/28/2020	
595112103	MICRON TECHNOLOGY ORD			13,635.000	1,025,079	75.180	1,025,079	686,575				338,504		338,504		07/28/2020	
59522J103	MID AMERICA APT COMMUNITI REIT ORD			4,880.000	618,247	126.690	618,247	573,404		10,310		44,843		44,843		06/01/2020	
60855R100	MOLINA HEALTHCARE ORD			110.000	23,395	212.680	23,395	19,969				3,426		3,426		07/28/2020	
609207105	MONDELEZ INTERNATIONAL CL A ORD			20,485.000	1,197,758	58.470	1,197,758	1,184,240	6,453	5,749		13,518		13,518		11/17/2020	
617446448	MORGAN STANLEY ORD			15,821.000	1,084,213	68.530	1,084,213	710,570		20,931		319,188		319,188		04/08/2020	
61945C103	MOSAIC ORD			2,370.000	54,534	23.010	54,534	32,168		237		22,366		22,366		07/28/2020	
620076307	MOTOROLA SOLUTIONS ORD			1,028.000	174,822	170.060	174,822	170,713	730	1,757		4,109		4,109		05/04/2020	
626717102	MURPHY OIL ORD			9,430.000	114,103	12.100	114,103	232,710		5,894		(138,621)		(138,621)		11/07/2019	
62944T105	NVR ORD			30.000	122,396	4,079.860	122,396	114,042				8,354		8,354		07/28/2020	
631103108	NASDAQ ORD			3,795.000	503,748	132.740	503,748	486,552		3,719		17,196		17,196		07/28/2020	
636518102	NATIONAL INSTRUMENTS ORD			13,645.000	599,561	43.940	599,561	505,707		7,095		93,854		93,854		07/28/2020	
637417106	NATIONAL RETAIL PROPERTIES REIT ORD			6,140.000	251,249	40.920	251,249	264,001		8,894		(16,167)		(16,167)		05/21/2020	
64110D104	NETAPP ORD			11,055.000	732,283	66.240	732,283	562,944		341		169,339		169,339		11/17/2020	
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD			9,095.000	90,404	9.940	90,404	141,858	1,819	7,276		(56,116)		(56,116)		11/07/2019	
649445103	NEW YORK COMMUNITY BANCORP ORD			67,433.000	711,418	10.550	711,418	694,486		22,927		16,932		16,932		07/28/2020	
651639106	NEWMONT ORD			17,645.000	1,056,759	59.890	1,056,759	1,121,514		15,881		(64,755)		(64,755)		06/01/2020	
65336K103	NEXSTAR MEDIA GROUP CL A ORD			1,570.000	171,428	109.190	171,428	158,105		2,475		13,323		13,323		07/28/2020	
65339F101	NEXTERA ENERGY ORD			29,757.000	2,295,753	77.150	2,295,753	2,202,794		13,895		92,958		92,958		11/17/2020	
655844108	NORFOLK SOUTHERN ORD			3,832.000	910,522	237.610	910,522	688,554		7,204		221,967		221,967		07/28/2020	
665859104	NORTHERN TRUST ORD			10,340.000	963,068	93.140	963,068	881,863	7,238	12,089		81,204		81,204		11/17/2020	
67018T105	NU SKIN ENTERPRISES CL A ORD			1,970.000	107,621	54.630	107,621	92,612		1,215		15,009		15,009		11/17/2020	
670346105	NUCOR ORD			17,530.000	932,421	53.190	932,421	948,350	7,100			(15,930)		(15,930)		11/17/2020	
670837103	OGE ENERGY ORD			3,560.000	113,422	31.860	113,422	122,816				(9,395)		(9,395)		11/17/2020	
674599105	OCCIDENTAL PETROLEUM ORD			17,686.000	306,145	17.310	306,145	311,033	177	6,143		(4,888)		(4,888)		11/17/2020	
680223104	OLD REPUBLIC INTERNATIONAL ORD			95,110.000	1,874,618	19.710	1,874,618	1,641,662		61,554		238,324		238,324		11/17/2020	
681919106	OMNICOM GROUP ORD			27,590.000	1,720,788	62.370	1,720,788	1,533,420	17,934	27,853		187,369		187,369		11/17/2020	
681936100	OMEGA HEALTHCARE REIT ORD			8,695.000	315,802	36.320	315,802	292,274		15,467		16,168		16,168		07/28/2020	
682680103	ONEOK ORD			9,225.000	354,056	38.380	354,056	605,239		31,940		(280,273)		(280,273)		07/28/2020	
68902V107	OTIS WORLDWIDE ORD			7,840.000	529,592	67.550	529,592	517,191		4,037		12,401		12,401		07/28/2020	
69007J106	OUTFRONT MEDIA ORD			11,480.000	224,549	19.560	224,549	217,903		515		4,334		4,334		11/17/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
693475105	PNC FINANCIAL SERVICES GROUP ORD			1,705.000	254,045	149.000	254,045	216,370				37,675		37,675		11/17/2020	
693506107	PPG INDUSTRIES ORD			3,360.000	484,579	144.220	484,579	365,254		3,629		119,325		119,325		07/28/2020	
69351T106	PPL ORD			135,125.000	3,810,525	28.200	3,810,525	3,631,769	56,077	118,834		157,362		157,362		07/28/2020	
693656100	PVH ORD			1,480.000	138,957	93.890	138,957	116,164				22,793		22,793		11/17/2020	
695156109	PACKAGING CORP OF AMERICA ORD			3,990.000	550,261	137.910	550,261	438,862	3,990	4,116		111,399		111,399		11/17/2020	
700517105	PARK HOTELS RESORTS ORD			4,950.000	84,893	17.150	84,893	74,542				10,350		10,350		11/17/2020	
701094104	PARKER HANNIFIN ORD			3,165.000	862,178	272.410	862,178	574,204		5,570		287,974		287,974		07/28/2020	
701877102	PARSLEY ENERGY CL A ORD			6,325.000	89,815	14.200	89,815	68,939		633		20,876		20,876		07/28/2020	
704326107	PAYCHEX ORD			10,325.000	962,084	93.180	962,084	756,407		12,803		205,676		205,676		07/28/2020	
705573103	PEGASYSTEMS ORD			990.000	131,927	133.260	131,927	103,797	30	30		28,130		28,130		07/28/2020	
70614W100	PELOTON INTERACTIVE ORD			1,560.000	236,683	151.720	236,683	117,462				119,221		119,221		11/17/2020	
713448108	PEPSICO ORD			14,790.000	2,194,392	148.370	2,194,392	2,079,871	15,123	12,413		114,522		114,522		11/17/2020	
717081103	PFIZER ORD			129,232.000	4,757,030	36.810	4,757,030	4,655,385				101,645		101,645		07/28/2020	
718172109	PHILIP MORRIS INTERNATIONAL ORD			27,723.000	2,295,187	82.790	2,295,187	2,150,416	33,268	22,203		125,057		125,057		11/17/2020	
718546104	PHILLIPS 66 ORD			6,780.000	474,193	69.940	474,193	543,048		13,068		(130,180)		(130,180)		11/17/2020	
723484101	PINNACLE WEST ORD			1,445.000	115,528	79.950	115,528	117,333		2,330		(1,805)		(1,805)		07/28/2020	
72352L106	PINTEREST CL A ORD			4,860.000	320,274	65.900	320,274	117,420				202,854		202,854		07/28/2020	
723787107	PIONEER NATURAL RESOURCE ORD			3,460.000	394,059	113.890	394,059	331,014	1,903	2,291		63,046		63,046		11/17/2020	
72703H101	PLANET FITNESS CL A ORD			730.000	56,670	77.630	56,670	39,430				17,240		17,240		07/28/2020	
74051N102	PREMIER CL A ORD			2,690.000	94,419	35.100	94,419	92,788		511		1,631		1,631		11/17/2020	
74144T108	T ROWE PRICE GROUP ORD			12,140.000	1,837,875	151.390	1,837,875	1,662,835		17,892		175,039		175,039		11/17/2020	
74251V102	PRINCIPAL FINANCIAL GROUP ORD			28,300.000	1,402,265	49.550	1,402,265	1,413,529		32,917		(26,149)		(26,149)		11/17/2020	
742718109	PROCTER & GAMBLE ORD			22,428.000	3,120,632	139.140	3,120,632	2,778,058		22,872		342,574		342,574		11/17/2020	
743315103	PROGRESSIVE ORD			12,515.000	1,237,483	98.880	1,237,483	1,184,432				53,051		53,051		12/11/2020	
74340W103	PROLOGIS REIT			13,642.000	1,359,562	99.660	1,359,562	1,349,340		20,260		10,221		10,221		07/28/2020	
743606105	PROSPERITY BANCSHARES ORD			735.000	50,980	69.360	50,980	46,887	360			4,093		4,093		11/17/2020	
744320102	PRUDENTIAL FINANCIAL ORD			35,215.000	2,749,235	78.070	2,749,235	2,744,585		84,409		4,822		4,822		11/17/2020	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD			23,842.000	1,389,989	58.300	1,389,989	1,211,645		32,843		178,343		178,343		11/17/2020	
74460D109	PUBLIC STORAGE REIT ORD			410.000	94,681	230.930	94,681	91,201		3,280		3,527		3,527		03/09/2020	
745867101	PULTEGROUP ORD			5,625.000	242,550	43.120	242,550	246,944	788	675		(4,394)		(4,394)		07/28/2020	
74834L100	QUEST DIAGNOSTICS ORD			7,355.000	876,495	119.170	876,495	912,506		860		(36,010)		(36,010)		11/17/2020	
749685103	RPM ORD			580.000	52,652	90.780	52,652	47,372		220		5,281		5,281		07/28/2020	
75513E101	RAYTHEON TECHNOLOGIES ORD			29,027.002	2,075,721	71.510	2,075,721	1,832,815		31,764		242,906		242,906		07/28/2020	
756109104	REALTY INCOME REIT ORD			8,335.000	518,187	62.170	518,187	476,922	1,955	13,219		41,265		41,265		06/01/2020	
758849103	REGENCY CENTERS REIT ORD			3,360.000	153,317	45.630	153,317	162,658	1,999			(9,341)		(9,341)		11/17/2020	
7591EP100	REGIONS FINANCIAL ORD			25,910.000	417,669	16.120	417,669	404,326	4,016			13,344		13,344		11/17/2020	
760759100	REPUBLIC SERVICES ORD			3,610.000	347,643	96.300	347,643	350,340	1,534	2,291		(2,697)		(2,697)		11/17/2020	
770323103	ROBERT HALF ORD			5,965.000	372,693	62.480	372,693	306,054		4,056		66,639		66,639		07/28/2020	
783549108	RYDER SYSTEM ORD			15,170.000	936,899	61.760	936,899	813,661		22,050		147,245		147,245		11/17/2020	
78409V104	S&P GLOBAL ORD			450.000	147,929	328.730	147,929	156,367		603		(8,439)		(8,439)		07/28/2020	
78410G104	SBA COMMUNICATIONS CL A REIT ORD			2,710.000	764,572	282.130	764,572	813,422		1,260		(48,849)		(48,849)		11/17/2020	
78667J108	SAGE THERAPEUTICS ORD			865.000	74,831	86.510	74,831	40,207				34,624		34,624		07/28/2020	
79466L302	SALESFORCE.COM ORD			3,010.000	669,815	222.530	669,815	695,384				(25,569)		(25,569)		11/17/2020	
806857108	SCHLUMBERGER ORD			31,180.000	680,659	21.830	680,659	1,165,696	3,898	38,530		(571,412)		(571,412)		01/16/2020	
808513105	CHARLES SCHWAB ORD			6,492.005	344,336	53.040	344,336	218,675		3,473		125,661		125,661		07/28/2020	
810186106	SCOTTS MIRACLE GRO ORD			315.000	62,729	199.140	62,729	46,115		1,966		16,614		16,614		07/28/2020	
816851109	SEMPRA ENERGY ORD			8,260.000	1,052,407	127.410	1,052,407	1,114,223	8,632			(61,816)		(61,816)		11/17/2020	
828806109	SIMON PROP GRP REIT ORD			1,330.000	113,422	85.280	113,422	105,493	1,729			7,930		7,930		11/17/2020	
83001A102	SIX FLAGS ENTERTAINMENT ORD			1,605.000	54,731	34.100	54,731	31,020				23,711		23,711		07/28/2020	
830566105	SKECHERS USA CL A ORD			1,315.000	47,261	35.940	47,261	45,620				1,641		1,641		11/17/2020	
83088M102	SKYWORKS SOLUTIONS ORD			4,535.000	693,311	152.880	693,311	614,174		4,535		79,137		79,137		07/28/2020	
831865209	A O SMITH ORD			9,405.000	515,582	54.820	515,582	493,432		4,703		22,150		22,150		07/28/2020	
833034101	SNAP ON ORD			6,720.000	1,150,061	171.140	1,150,061	1,026,475		14,605		123,586		123,586		11/17/2020	
835495102	SONOCO PRODUCTS ORD			8,199.000	485,791	59.250	485,791	439,352		7,051		46,439		46,439		07/28/2020	
842587107	SOUTHERN ORD			21,425.000	1,316,138	61.430	1,316,138	1,185,595		27,424		130,543		130,543		07/28/2020	
84265V105	SOUTHERN COPPER ORD			7,765.000	505,657	65.120	505,657	436,440				69,216		69,216		11/17/2020	
844741108	SOUTHWEST AIRLINES ORD			3,135.000	146,122	46.610	146,122	143,482				2,640		2,640		11/17/2020	
84860W300	SPIRIT REALTY CAPITAL REIT ORD			6,335.000	254,667	40.200	254,667	206,366	3,959	9,013		46,751		46,751		05/21/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
854502101	STANLEY BLACK AND DECKER ORD			5,200.000	928,512	178.560	928,512	697,341		11,544		231,171		231,171		05/21/2020	
855244109	STARBUCKS ORD			10,265.000	1,098,150	106.980	1,098,150	1,004,545		305		93,605		93,605		11/17/2020	
857477103	STATE STREET ORD			8,505.000	618,994	72.780	618,994	598,340	4,423			20,654		20,654		11/17/2020	
858119100	STEEL DYNAMICS ORD			16,240.000	598,769	36.870	598,769	600,052	4,060			(1,283)		(1,283)		11/17/2020	
862121100	STORE CAPITAL ORD			11,360.000	386,013	33.980	386,013	334,980	4,090	8,960		11,904		11,904		11/17/2020	
863667101	STRYKER ORD			8,825.000	2,162,478	245.040	2,162,478	1,842,760	5,560	3,234		319,718		319,718		11/17/2020	
866674104	SUN COMMUNITIES REIT ORD			4,315.000	655,664	151.950	655,664	599,327	3,409	6,818		56,338		56,338		06/01/2020	
87166B102	SYNEOS HEALTH CL A ORD			1,245.000	84,822	68.130	84,822	76,750				8,072		8,072		07/28/2020	
871829107	SYSCO ORD			4,940.000	366,844	74.260	366,844	369,001				(2,157)		(2,157)		11/17/2020	
87240R107	TFS FINANCIAL ORD			20,105.000	354,451	17.630	354,451	329,199		5,629		25,252		25,252		11/17/2020	
872590104	T MOBILE US ORD			5,330.000	718,751	134.850	718,751	575,888				142,862		142,862		11/17/2020	
875372203	TANDEM DIABETES CARE ORD			920.000	88,026	95.680	88,026	91,671				(3,645)		(3,645)		07/28/2020	
876030107	TAPESTRY ORD			7,146.000	222,384	31.120	222,384	194,105		2,412		24,244		24,244		02/07/2020	
87612E106	TARGET ORD			9,181.000	1,620,722	176.530	1,620,722	1,112,369		12,757		508,353		508,353		07/28/2020	
87612G101	TARGA RESOURCES ORD			4,840.000	127,679	26.380	127,679	87,055		968		40,625		40,625		07/28/2020	
87918A105	TELADOC HEALTH ORD			240.000	47,990	199.960	47,990	51,381				(3,390)		(3,390)		07/28/2020	
879369106	TELEFLEX ORD			195.000	80,256	411.570	80,256	75,153		133		5,104		5,104		07/28/2020	
88023U101	TEMPUR SEALY INTERNATIONAL ORD			1,040.000	28,080	27.000	28,080	26,425				1,655		1,655		11/17/2020	
882508104	TEXAS INSTRUMENTS ORD			11,695.000	1,919,500	164.130	1,919,500	1,526,740		22,454		392,760		392,760		07/28/2020	
883556102	THERMO FISHER SCIENTIFIC ORD			2,885.000	1,343,775	465.780	1,343,775	1,177,891	635	635		165,885		165,885		07/28/2020	
885160101	THOR INDUSTRIES ORD			610.000	56,724	92.990	56,724	71,005	250	250		(14,281)		(14,281)		07/28/2020	
88579Y101	3M ORD			20,235.000	3,536,876	174.790	3,536,876	3,296,403		58,109		240,565		240,565		11/17/2020	
887389104	TIMKEN ORD			3,360.000	259,930	77.360	259,930	172,766		1,736		87,164		87,164		11/17/2020	
889478103	TOLL BROTHERS ORD			1,695.000	73,682	43.470	73,682	79,446				(5,764)		(5,764)		11/17/2020	
893641100	TRANSDIGM GROUP ORD			2,320.000	1,435,732	618.850	1,435,732	1,162,185				273,547		273,547		11/17/2020	
89417E109	TRAVELERS COMPANIES ORD			3,260.000	457,606	140.370	457,606	391,799		4,875		65,807		65,807		11/17/2020	
896945201	TRIPADVISOR ORD			7,810.000	224,772	28.780	224,772	165,474				59,298		59,298		07/28/2020	
89832Q109	TRUIST FINANCIAL ORD			33,930.000	1,626,265	47.930	1,626,265	1,456,780		40,849		169,484		169,484		07/28/2020	
90138F102	TWILIO CL A ORD			1,945.000	658,383	338.500	658,383	506,771				151,611		151,611		11/17/2020	
90184L102	TWITTER ORD			16,830.000	911,345	54.150	911,345	626,649				284,695		284,695		11/17/2020	
90214J101	2U ORD			2,690.000	107,627	40.010	107,627	112,993				(5,366)		(5,366)		07/28/2020	
902494103	TYSON FOODS CL A ORD			2,386.000	153,754	64.440	153,754	143,405		3,066		10,349		10,349		05/21/2020	
902653104	UDR REIT ORD			3,505.000	134,697	38.430	134,697	161,712		3,785		(27,015)		(27,015)		03/09/2020	
902973304	US BANCORP ORD			47,090.000	2,193,923	46.590	2,193,923	1,974,078	19,778	10,618		219,845		219,845		11/17/2020	
90353T100	UBER TECHNOLOGIES ORD			10,140.000	517,140	51.000	517,140	326,970				190,170		190,170		05/04/2020	
904311107	UNDER ARMOUR CL A ORD			3,060.000	52,540	17.170	52,540	34,517				18,023		18,023		07/28/2020	
904311206	UNDER ARMOUR CL C ORD			4,145.000	61,678	14.880	61,678	58,577				3,100		3,100		11/17/2020	
907818108	UNION PACIFIC ORD			11,780.000	2,452,832	208.220	2,452,832	2,061,009		22,853		391,823		391,823		07/28/2020	
910047109	UNITED AIRLINES HOLDINGS ORD			6,110.000	264,319	43.260	264,319	232,614				31,704		31,704		11/17/2020	
911312106	UNITED PARCEL SERVICE CL B ORD			7,215.000	1,215,006	168.400	1,215,006	865,180		14,574		349,826		349,826		07/28/2020	
91324P102	UNITEDHEALTH GRP ORD			5,550.000	1,946,274	350.680	1,946,274	1,753,896		11,756		192,378		192,378		11/17/2020	
918204108	VF ORD			6,400.000	546,624	85.410	546,624	490,632		4,264		55,992		55,992		11/17/2020	
91879Q109	VAIL RESORTS ORD			400.000	111,584	278.960	111,584	107,631				3,953		3,953		11/17/2020	
91913Y100	VALERO ENERGY ORD			6,585.000	372,513	56.570	372,513	494,205		17,699		(161,158)		(161,158)		11/17/2020	
92047W101	VALVOLINE ORD			2,635.000	60,974	23.140	60,974	58,837		329		2,137		2,137		11/17/2020	
92276F100	VENTAS REIT ORD			9,455.000	463,673	49.040	463,673	455,318	4,255	1,301		8,356		8,356		11/17/2020	
92339V308	VEREIT, INC.			9,508.000	359,307	37.790	359,307	382,197				(22,889)		(22,889)		11/17/2020	
92343V104	VERIZON COMMUNICATIONS ORD			91,076.000	5,350,715	58.750	5,350,715	5,205,392		180,295		(71,606)		(71,606)		11/17/2020	
92556H206	VIACOMCBS CL B ORD			22,501.009	838,388	37.260	838,388	517,550	5,400	8,021		320,838		320,838		11/17/2020	
92556V106	VIATRIS ORD			17,241.000	323,096	18.740	323,096	273,731				49,365		49,365		07/28/2020	
925652109	VICI PPTYS ORD			21,895.000	558,323	25.500	558,323	580,572	7,225			(22,250)		(22,250)		11/17/2020	
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD			1,245.000	29,544	23.730	29,544	30,290				(746)		(746)		07/28/2020	
928254101	VIRTU FINANCIAL CL A ORD			23,924.000	602,167	25.170	602,167	590,379		11,750		11,788		11,788		11/17/2020	
929042109	VORNADO REALTY REIT ORD			3,515.000	131,250	37.340	131,250	142,873		885		(11,623)		(11,623)		11/17/2020	
929160109	VULCAN MATERIALS ORD			215.000	31,887	148.310	31,887	30,255				1,632		1,632		11/17/2020	
929740108	WABTEC ORD			440.000	32,208	73.200	32,208	28,447		106		3,761		3,761		07/28/2020	
931142103	WALMART ORD			25,276.000	3,643,535	144.150	3,643,535	3,206,792	13,649	15,919		436,743		436,743		07/28/2020	
931427108	WALGREEN BOOTS ALLIANCE ORD			24,720.000	985,834	39.880	985,834	1,082,646		30,207		(105,569)		(105,569)		07/28/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94106L109	WASTE MANAGEMENT ORD			10,345.000	1,219,986	117.930	1,219,986	1,111,391		12,976		108,595		108,595		07/28/2020	
942622200	WATSCO ORD			3,580.000	811,049	226.550	811,049	802,530		2,609		8,519		8,519		11/17/2020	
94419L101	WAYFAIR CL A ORD			755.000	170,487	225.810	170,487	172,377				(1,890)		(1,890)		07/28/2020	
949746101	WELLS FARGO ORD			46,698.000	1,409,346	30.180	1,409,346	1,334,894		33,445		74,451		74,451		04/27/2020	
95040Q104	WELLTOWER ORD			13,110.000	847,168	64.620	847,168	757,434		22,358		69,765		69,765		06/01/2020	
959802109	WESTERN UNION ORD			84,415.000	1,852,065	21.940	1,852,065	1,686,799		60,170		165,267		165,267		05/21/2020	
960413102	WESTLAKE CHEM ORD			500.000	40,800	81.600	40,800	28,237		270		12,563		12,563		07/28/2020	
962166104	WEYERHAEUSER REIT			5,445.000	182,571	33.530	182,571	152,800		1,689		21,110		21,110		11/17/2020	
963320106	WHIRLPOOL ORD			3,820.000	689,472	180.490	689,472	729,908		4,775		(40,436)		(40,436)		11/17/2020	
969457100	WILLIAMS ORD			29,507.000	591,615	20.050	591,615	506,950		39,777		74,306		74,306		05/18/2020	
969904101	WILLIAMS SONOMA ORD			3,190.000	324,870	101.840	324,870	311,740				13,130		13,130		11/17/2020	
98212B103	WPX ENERGY ORD			3,820.000	31,133	8.150	31,133	25,262				5,871		5,871		11/17/2020	
98310W108	WYNDHAM DESTINATIONS ORD			1,765.000	79,178	44.860	79,178	50,451		1,059		28,727		28,727		07/28/2020	
98311A105	WYNDHAM HOTELS RESORTS ORD			1,925.000	114,422	59.440	114,422	89,406		308		25,016		25,016		07/28/2020	
983134107	WYNN RESORTS ORD			1,550.000	174,887	112.830	174,887	121,588		135		51,678		51,678		07/28/2020	
98389B100	XCEL ENERGY ORD			14,660.000	978,262	66.730	978,262	1,058,829	6,304	1,802		(80,567)		(80,567)		11/17/2020	
988498101	YUM BRANDS ORD			5,875.000	637,790	108.560	637,790	553,014		5,224		84,776		84,776		11/17/2020	
98850P109	YUM CHINA ORD		C	4,405.000	251,481	57.090	251,481	238,315		529		13,166		13,166		11/17/2020	
98954M101	ZILLOW GROUP CL A ORD			4,345.000	590,659	135.940	590,659	284,339				306,320		306,320		07/28/2020	
98954M200	ZILLOW GROUP CL C ORD			7,575.000	983,235	129.800	983,235	481,695				501,540		501,540		07/28/2020	
98956P102	ZIMMER BIOMET HOLDINGS ORD			5,085.000	783,548	154.090	783,548	637,730	1,220	2,466		145,818		145,818		07/28/2020	
G0176J109	ALLEGION ORD		C	180.000	20,948	116.380	20,948	17,820		115		3,128		3,128		07/28/2020	
G0250X107	AMCOR ORD		C	92,340.000	1,086,842	11.770	1,086,842	1,032,611		17,873		54,231		54,231		11/17/2020	
G1890L107	CAPRI HOLDINGS LTD.		C	2,985.000	125,370	42.000	125,370	44,561				80,809		80,809		07/28/2020	
G29183103	EATON ORD		C	10,375.000	1,246,453	120.140	1,246,453	904,175		15,147		342,277		342,277		07/28/2020	
G491BT108	INVESCO ORD			2,985.000	52,029	17.430	52,029	48,259				3,769		3,769		11/17/2020	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD		C	32,705.000	1,523,726	46.590	1,523,726	1,478,564	8,503			45,162		45,162		11/17/2020	
G5494J103	LINDE ORD		C	12,923.000	3,405,340	263.510	3,405,340	2,963,816		30,531		428,478		428,478		07/28/2020	
G5876H105	MARVELL TECHNOLOGY GROUP ORD		C	18,860.000	896,604	47.540	896,604	698,384	1,132	873		198,220		198,220		11/17/2020	
G5960L103	MEDTRONIC ORD		C	40,587.000	4,754,361	117.140	4,754,361	3,772,822	23,540	78,216		322,847		322,847		11/17/2020	
G6095L109	APTIV ORD		C	3,290.000	428,654	130.290	428,654	351,045				77,609		77,609		11/17/2020	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD			5,380.000	136,813	25.430	136,813	77,095				59,718		59,718		07/28/2020	
G7709Q104	ROYALTY PHARMA CL A ORD			535.000	26,777	50.050	26,777	22,464		80		4,313		4,313		11/17/2020	
G7S00T104	PENTAIR ORD		C	845.000	44,861	53.090	44,861	35,931		161		8,930		8,930		07/28/2020	
G8473T100	STERIS ORD		C	3,200.000	595,680	186.150	595,680	504,291		2,560		91,389		91,389		07/28/2020	
G8994E103	TRANE TECHNOLOGIES ORD		C	6,425.000	932,653	145.160	932,653	626,922		7,765		305,731		305,731		07/28/2020	
G96629103	WILLIS TOWERS WATSON ORD		C	1,530.000	322,340	210.680	322,340	324,987	1,086			(2,647)		(2,647)		11/17/2020	
H1467J104	CHUBB ORD		C	4,920.000	757,286	153.920	757,286	740,526	3,838			16,760		16,760		11/17/2020	
H2906T109	GARMIN ORD		C	7,445.000	890,869	119.660	890,869	628,995		13,624		261,873		261,873		05/21/2020	
N72482123	QIAGEN ORD		C	2,855.000	150,887	52.850	150,887	141,687				9,200		9,200		07/28/2020	
V7780T103	ROYAL CARIBBEAN GROUP ORD			3,595.000	268,511	74.690	268,511	324,625		3,502		(100,618)		(100,618)		07/28/2020	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					359,796,137	XXX	359,796,137	327,999,763	599,944	5,120,416		27,428,363		27,428,363		XXX	XXX
Parent, Subsidiaries and Affiliates Other																	
01644@108	ALL AMERICA INSURANCE COMPANY INC			15,000.000	168,406,197	10,838.075	168,406,197	11,702,000				5,352,775		5,352,775		11/14/1986	
81415*109	SECURITY CENTRAL CORP., OHIO			21,000.000	2,115,982	100.761	2,115,982	2,100,000				(26,581)		(26,581)		08/01/2019	
9399999 Subtotal - Parent, Subsidiaries and Affiliates Other					170,522,179	XXX	170,522,179	13,802,000				5,326,194		5,326,194		XXX	XXX
9799999 Total Common Stocks					530,318,316	XXX	530,318,316	341,801,763	599,944	5,120,416		32,754,557		32,754,557		XXX	XXX
9899999 Total Preferred and Common Stocks					532,174,848	XXX	532,184,748	343,601,763	599,944	5,178,683		32,783,568		32,783,568		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	....	1B	....	1C	....	1D	....	1E	....	1F	....	1G	....
2A	....	2B	....	2C	....								
3A	....	3B	....	3C	....								
4A	....	4B	....	4C	....								
5A	....	5B	....	5C	....								
6	....												

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828ZQ6	UNITED STATES TREASURY		08/14/2020	BAIRD (ROBERT W.) & CO. INC.	XXX	1,439,578	1,450,000	2,241
0599999 Subtotal - Bonds - U.S. Governments						1,439,578	1,450,000	2,241
Bonds - All Other Governments								
91087BAJ9	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	07/01/2020	BANK OF NEW YORK/BARCLAYS	XXX	4,147,570	3,860,000	28,854
Y20721BG3	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	07/01/2020	JEFFERIES & COMPANY, INC.	XXX	2,070,430	1,900,000	37,228
1099999 Subtotal - Bonds - All Other Governments						6,218,000	5,760,000	66,082
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
6775224L5	OHIO ST		06/18/2020	PERSHING LLC	XXX	2,075,000	2,075,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,075,000	2,075,000	
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
01728VVL1	ALLEGHENY CNTY PA		07/23/2020	BANKERS TR CO/PNC BK NA SECS	XXX	785,000	785,000	
180848Q63	CLARK CNTY NEV		10/16/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	4,451,084	4,400,000	
494135AR7	KILLEEN TEX		07/29/2020	PERSHING LLC	XXX	1,000,000	1,000,000	
64966HTX8	NEW YORK N Y		06/16/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,560,974	1,850,000	5,229
720424ZV5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS	XXX	630,000	630,000	
720424ZW3	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS	XXX	1,000,000	1,000,000	
796720NW6	SAN BERNARDINO CALIF CMNTY COLLEGE DIST		06/17/2020	PERSHING LLC	XXX	1,660,000	1,660,000	
797683HN2	SAN FRANCISCO CALIF CMNTY COLLEGE DIST		12/09/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	256,183	250,000	
938429W60	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		06/18/2020	PERSHING LLC	XXX	1,250,000	1,250,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						13,593,240	12,825,000	5,229
Bonds - U.S. Special Revenue, Special Assessment								
050589QY9	AUBURN UNIV ALA GEN FEE REV		07/23/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	730,000	730,000	
088632CU6	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC CAPITAL MARKETS	XXX	1,065,000	1,065,000	
088632CV4	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC CAPITAL MARKETS	XXX	570,000	570,000	
088632CW2	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC CAPITAL MARKETS	XXX	1,350,000	1,350,000	
1164753A0	BROWNSVILLE TEX UTIL SYS REV		07/30/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	1,000,000	1,000,000	
13067WRE4	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		07/30/2020	MORGAN STANLEY CO	XXX	2,090,000	2,090,000	
13077DKU5	CALIFORNIA ST UNIV REV		12/15/2020	Bank of America Securities	XXX	893,673	825,000	3,136
16557HFY6	CHESTER CNTY PA HEALTH & ED FACS AUTH HE		12/04/2020	JEFFERIES & COMPANY, INC.	XXX	1,109,337	1,085,000	2,003
167593H62	CHICAGO ILL O HARE INTL ARPT REV		10/14/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	961,405	785,000	10,239
167593T69	CHICAGO ILL O HARE INTL ARPT REV		10/14/2020	JEFFERIES & COMPANY, INC.	XXX	2,369,541	2,365,000	1,505
167593T93	CHICAGO ILL O HARE INTL ARPT REV		10/14/2020	MORGAN STANLEY CO	XXX	1,574,780	1,575,000	1,058
196707F65	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		12/02/2020	NATIONAL FINL SVCS CORP,	XXX	2,887,429	2,760,000	22,103
2350364X5	DALLAS FORT WORTH TEX INTL ARPT REV		10/14/2020	PERSHING LLC	XXX	460,337	450,000	6,485
2350366N5	DALLAS FORT WORTH TEX INTL ARPT REV		07/31/2020	MORGAN STANLEY CO	XXX	1,500,000	1,500,000	
249182PS9	DENVER COLO CITY & CNTY ARPT REV		10/16/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	1,025,000	1,025,000	
25483VXM1	DISTRICT COLUMBIA REV		12/10/2020	Bank of America Securities	XXX	1,596,435	1,500,000	10,439
283062DV6	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	640,000	640,000	
3133KJNE8	FH RA3089 - RMBS		07/13/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	4,209,184	3,997,148	3,609
3140QDKP8	FN CA5701 - RMBS		07/13/2020	MORGAN STANLEY CO	XXX	6,116,608	5,796,445	5,233
338430DE8	FLAGSTAFF ARIZ CTFS PARTN		07/24/2020	Stifel Nicolaus & Co.	XXX	730,000	730,000	
341271AF1	FLORIDA ST BRD ADMIN FIN CORP REV		12/14/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	188,909	180,000	969
414008CU4	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		10/21/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	750,000	750,000	
419794F80	HAWAII ST ARPTS SYS REV		10/08/2020	MORGAN STANLEY CO	XXX	95,000	95,000	
419794F98	HAWAII ST ARPTS SYS REV		10/08/2020	MORGAN STANLEY CO	XXX	120,000	120,000	
419794G22	HAWAII ST ARPTS SYS REV		10/13/2020	MORGAN STANLEY CO	XXX	1,452,063	1,435,000	
428061EG6	HESPERIA CALIF UNI SCH DIST CTFS PARTN		07/10/2020	RBC CAPITAL MARKETS	XXX	700,000	700,000	
442349EU6	HOUSTON TEX ARPT SYS REV		10/15/2020	MORGAN STANLEY CO	XXX	1,340,594	1,335,000	
544587Y93	LOS ANGELES CALIF MUN IMPT CORP LEASE RE		12/11/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	35,212	35,000	205

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
54628CMK5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		07/31/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,000,000	1,000,000	
54628CMV1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		12/09/2020	RAYMOND JAMES & ASSOCIATES	XXX	503,820	500,000	4,374
574296CB3	MARYLAND ST STAD AUTH REV		07/10/2020	Bank of America Securities	XXX	215,000	215,000	
592090GH1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		12/09/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	335,000	335,000	
59333NT52	MIAMI-DADE CNTY FLA SPL OBLIG		12/10/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	310,000	310,000	
59447TXW8	MICHIGAN FIN AUTH REV		06/15/2020	MORGAN STANLEY CO	XXX	2,698,150	2,500,000	3,427
6461366X4	NEW JERSEY ST TRANSN TR FD AUTH		12/03/2020	MORGAN STANLEY CO	XXX	221,848	195,000	
650036BC9	NEW YORK ST URBAN DEV CORP REV		06/18/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,690,000	1,690,000	
682832GC8	ONONDAGA N Y CIVIC DEV CORP REV		06/17/2020	Bank of America Securities	XXX	1,925,000	1,925,000	
709235Q32	PENNSYLVANIA ST UNIV		12/10/2020	JEFFERIES & COMPANY, INC.	XXX	1,725,481	1,655,000	12,757
717893R37	PHILADELPHIA PA WTR & WASTEWTR REV		07/23/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	750,000	750,000	
73358W4V3	PORT AUTH N Y & N J		07/02/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	1,015,000	1,015,000	
73358WCW2	PORT AUTH N Y & N J		12/09/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	544,994	385,000	2,416
73474TAT7	PORT MORROW ORE TRANSMISSION FACS REV		12/09/2020	MORGAN STANLEY CO	XXX	1,127,360	1,110,000	7,841
73474TAU4	PORT MORROW ORE TRANSMISSION FACS REV		12/10/2020	WELLS FARGO SECURITIES	XXX	1,665,000	1,665,000	
735000TS0	PORT OAKLAND CALIF REV		12/11/2020	Bank of America Securities	XXX	25,616	25,000	17
735000TV3	PORT OAKLAND CALIF REV		11/20/2020	Bank of America Securities	XXX	455,000	455,000	
762197B91	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		12/04/2020	RBC CAPITAL MARKETS	XXX	900,000	900,000	
798153NJ7	SAN JOSE CALIF FING AUTH LEASE REV		12/11/2020	PERSHING LLC	XXX	50,188	50,000	204
798153NK4	SAN JOSE CALIF FING AUTH LEASE REV		12/11/2020	PERSHING LLC	XXX	30,000	30,000	126
882806HG0	TEXAS TECH UNIV REVS IAM COML PAPER NTS		07/09/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	1,000,000	1,000,000	
891371AK2	TORRANCE CALIF JT PWRS FING AUTH LEASE R		10/15/2020	MORGAN STANLEY CO	XXX	2,650,000	2,650,000	
91412HGE7	UNIVERSITY CALIF REVS		07/10/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	740,000	740,000	
91428LNM4	UNIVERSITY HAWAII REV		10/15/2020	Bank of America Securities	XXX	1,465,000	1,465,000	
91476PWN4	UNIVERSITY OKLA REVS		12/03/2020	MORGAN STANLEY CO	XXX	405,000	405,000	
92778VKB3	VIRGINIA COLLEGE BUILDING AUTHORITY		07/17/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	1,000,000	1,000,000	
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV		12/03/2020	Unknown	XXX	72,319	70,000	249
946303D27	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	Bank of America Securities	XXX	1,450,000	1,450,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						63,530,280	61,978,593	98,393
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RMF6	AT&T INC		12/07/2020	CORPORATE REORGANIZATIONS	XXX	6,053,285	5,935,000	
002824BP4	ABBOTT LABORATORIES		06/22/2020	MORGAN STANLEY CO	XXX	1,987,400	2,000,000	
00724PAA7	ADOBE INC		01/22/2020	Bank of America Securities	XXX	1,298,219	1,300,000	
00914AAH5	AIR LEASE CORP		07/08/2020	Various	XXX	3,633,036	3,600,000	5,400
026874DQ7	AMERICAN INTERNATIONAL GROUP INC		05/06/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,698,164	1,700,000	
037833DT4	APPLE INC		05/04/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,946,510	1,950,000	
052528AL0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/14/2020	GOLDMAN	XXX	345,000	345,000	
05968LAM4	BANCOLOMBIA SA	C	01/23/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	287,950	290,000	
06540RAU8	BANK 2017-BNK9 D - CMBS		08/21/2020	MORGAN STANLEY CO	XXX	456,188	600,000	1,085
06654DAB3	BANNER HEALTH		12/14/2020	WELLS FARGO SECURITIES	XXX	1,091,788	1,035,000	11,079
06684QAB8	BAPTIST HEALTHCARE SYSTEM INC		10/16/2020	Bank of America Securities	XXX	3,115,309	3,100,000	
06762BAJ9	BABSN 20IV D1 - CDO	C	12/09/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	1,000,000	1,000,000	
09659W2K9	BNP PARIBAS SA	C	01/06/2020	BNP PARIBAS SECURITIES BOND	XXX	345,000	345,000	
11135FAU5	BROADCOM INC		05/05/2020	HSBC SECURITIES INC.	XXX	1,924,808	1,925,000	
12636FBJ1	COMM 2015-LC23 A4 - CMBS		08/04/2020	DEUTSCHE BANK SECURITIES, INC.	XXX	3,370,488	3,008,000	1,577
12655TAG4	COMM 2019-GC44 D - CMBS		11/18/2020	MORGAN STANLEY CO	XXX	525,281	600,000	792
14040HCD5	CAPITAL ONE FINANCIAL CORP		05/06/2020	MORGAN STANLEY CO	XXX	1,699,269	1,700,000	
14448CAH7	CARRIER GLOBAL CORP		07/08/2020	RBC CAPITAL MARKETS	XXX	5,142,700	5,000,000	46,051
17324DAU8	CGCMT 2015-P1 A5 - CMBS		08/05/2020	WELLS FARGO SECURITIES	XXX	1,670,391	1,500,000	929
17324TAE9	CGCMT 2016-GC36 A5 - CMBS		08/04/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	2,906,617	2,600,000	1,306
17328FAA3	CGCMT 2019-GC41 D - CMBS		11/17/2020	MORGAN STANLEY CO	XXX	318,637	350,000	525
17328HAJ0	CGCMT 2019-GC43 D - CMBS		11/17/2020	MORGAN STANLEY CO	XXX	514,336	550,000	825
20268JAG8	COMMONSPIRIT HEALTH		10/21/2020	MORGAN STANLEY CO	XXX	2,485,000	2,485,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
22823KAL8	CCITY 2 C - CDO	C	12/10/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	1,741,250	1,750,000	
22945DAY9	CSAIL 2019-C15 D - CMBS		11/12/2020	Various	XXX	705,076	875,000	1,094
23312LAS7	DBJPM 2016-C1 A4 - CMBS		08/04/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,423,566	2,197,000	1,000
27409LAE3	EAST OHIO GAS CO		06/11/2020	MORGAN STANLEY CO	XXX	997,950	1,000,000	
29449WAA5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		07/08/2020	Various	XXX	5,164,818	5,150,000	362
29717PAV9	ESSEX PORTFOLIO LP		02/04/2020	WELLS FARGO SECURITIES	XXX	90,661	91,000	
316773CZ1	FIFTH THIRD BANCORP		04/30/2020	MORGAN STANLEY CO	XXX	1,923,768	1,925,000	
31677QBS7	FIFTH THIRD BANK NA (OHIO)		01/28/2020	MORGAN STANLEY CO	XXX	3,297,228	3,300,000	
345397A45	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN	XXX	200,000	200,000	
345397A60	FORD MOTOR CREDIT COMPANY LLC		06/16/2020	Various	XXX	2,920,945	2,917,000	
35671DCE3	FREEPORT-MCMORAN INC		02/19/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	255,000	255,000	
36250PAD7	GSMS 2015-GC32 A4 - CMBS		08/06/2020	WELLS FARGO SECURITIES	XXX	3,470,791	3,115,000	2,931
37045XCX2	GENERAL MOTORS FINANCIAL COMPANY INC		07/08/2020	CREDIT SUISSE SECURITIES (USA)	XXX	3,606,048	3,600,000	4,950
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC		01/01/2020	Adjustment	XXX	(2,332,000)	(2,200,000)	(42,602)
456837AU7	ING GROEP NV	C	06/24/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	4,696,851	4,700,000	
45834QAA7	INTEGRIS BAPTIST MEDICAL CENTER INC		10/08/2020	Bank of America Securities	XXX	3,000,000	3,000,000	
46124HAB2	INTUIT INC		07/08/2020	Various	XXX	4,008,033	4,000,000	610
46625HQJ2	JPMORGAN CHASE & CO		01/13/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	3,551,508	3,525,000	33,458
46645LAY3	JPMBB 2016-C1 A5 - CMBS		08/14/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,114,961	1,000,000	1,689
48129RAA3	JPMDB 2019-COR6 D - CMBS		11/17/2020	MORGAN STANLEY CO	XXX	394,031	450,000	563
53944YAD5	LLOYDS BANKING GROUP PLC	C	07/08/2020	MORGAN STANLEY CO	XXX	3,148,656	2,800,000	52,208
55608PBE3	MACQUARIE BANK LTD	C	01/14/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	4,845,005	4,850,000	
56607KAJ3	MP19 19 D - CDO	C	12/23/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	1,191,000	1,200,000	
606822AA2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	01/13/2020	HSBC SECURITIES INC.	XXX	3,566,066	3,525,000	38,706
609207AU9	MONDELEZ INTERNATIONAL INC		04/30/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	2,784,992	2,800,000	
61747WAF6	MORGAN STANLEY		01/13/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	3,558,130	3,425,000	92,998
61770KAE5	MSC 2020-L4 D - CMBS		11/18/2020	MORGAN STANLEY CO	XXX	539,602	600,000	792
62954HAE8	NXP BV	C	04/29/2020	DEUTSCHE BANK SECURITIES, INC.	XXX	999,160	1,000,000	
64110LAV8	NETFLIX INC		01/29/2020	GOLDMAN	XXX	576,802	550,000	7,150
65535HAR0	NOMURA HOLDINGS INC	C	07/06/2020	NOMURA SECURITIES INTL INC	XXX	5,300,000	5,300,000	
67066GAH7	NVIDIA CORP		06/11/2020	RBC CAPITAL MARKETS	XXX	394,300	350,000	2,552
70015QAG3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	C	12/15/2020	MORGAN STANLEY CO	XXX	1,000,000	1,000,000	
713448EY0	PEPSICO INC		04/29/2020	MORGAN STANLEY CO	XXX	2,744,555	2,750,000	
78015K7D0	ROYAL BANK OF CANADA	C	01/13/2020	RBC CAPITAL MARKETS	XXX	5,121,874	5,125,000	
78200JAA0	RUSH SYSTEM FOR HEALTH		12/11/2020	Various	XXX	2,741,926	2,445,000	8,748
84265VAH8	SOUTHERN COPPER CORP		07/01/2020	JPMORGAN CHASE BANK/RBS SECURITIES	XXX	2,083,810	1,910,000	15,008
85434VAB4	STANFORD HEALTH CARE		12/11/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	160,231	140,000	1,545
87264ABG9	T-MOBILE USA INC		07/08/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	7,746,508	7,700,000	5,133
87901JAE5	TEGNA INC		01/07/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	325,000	325,000	
89173UAA5	TPMT 2017-4 A1 - RMBS		07/27/2020	Various	XXX	840,718	817,737	831
92343VFF6	VERIZON COMMUNICATIONS INC		03/17/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	154,923	155,000	
956708AB7	WEST VIRGINIA UNITED HEALTH SYSTEM INC		12/04/2020	Bank of America Securities	XXX	935,000	935,000	
N55218AL0	LUKOIL INTERNATIONAL FINANCE BV	D	07/01/2020	BARCLAYS CAPITAL INC	XXX	2,064,936	1,940,000	17,704
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						137,869,050	135,410,737	316,998
Bonds - Hybrid Securities								
854502AM3	STANLEY BLACK & DECKER INC		02/03/2020	WELLS FARGO SECURITIES	XXX	65,000	65,000	
4899999 Subtotal - Bonds - Hybrid Securities						65,000	65,000	
8399997 Subtotal - Bonds - Part 3						224,790,148	219,564,329	488,943
8399998 Summary item from Part 5 for Bonds						14,821,985	13,866,102	159,337
8399999 Subtotal - Bonds						239,612,134	233,430,431	648,280

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
48128BAG6	JPMORGAN CHASE & CO		01/15/2020	JP MORGAN SECS INC., - FIXED INCOME	250,000.000	250,000		
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						250,000	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
060505FQ2	BANK OF AMERICA CORP		01/21/2020	Bank of America Securities	575,000.000	575,000		
172967MK4	CITIGROUP INC		01/15/2020	CITIGROUP GLOBAL MARKETS INC.	360,000.000	360,000		
8599999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						935,000	XXX	
8999997 Subtotal - Preferred Stocks - Part 3						1,185,000	XXX	
8999998 Summary Item from Part 5 for Preferred Stocks						1,279,032	XXX	
8999999 Subtotal - Preferred Stocks						2,464,032	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00206R102	AT&T ORD		11/17/2020	Various	167,735.000	5,055,511	XXX	
002824100	ABBOTT LABORATORIES ORD		07/28/2020	Various	20,761.000	1,952,401	XXX	
00287Y109	ABBVIE ORD		11/17/2020	Bank of America Securities	18,055.000	1,679,752	XXX	
00434H108	ACCELERON PHARMA ORD		07/28/2020	JP MORGAN SECURITIES LLC	745.000	79,093	XXX	
00507V109	ACTIVISION BLIZZARD ORD		07/28/2020	JP MORGAN SECURITIES LLC	10,710.000	869,626	XXX	
00751Y106	ADVANCE AUTO PARTS ORD		11/17/2020	Various	585.000	86,773	XXX	
007903107	ADVANCED MICRO DEVICES ORD		11/17/2020	Various	3,525.000	263,965	XXX	
00846U101	AGILENT TECHNOLOGIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	7,845.000	749,297	XXX	
00847X104	AGIOS PHARMACEUTICALS ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,540.000	234,686	XXX	
00912X302	AIR LEASE CL A ORD		11/17/2020	Bank of America Securities	985.000	39,009	XXX	
009158106	AIR PRODUCTS AND CHEMICALS ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,830.000	1,402,340	XXX	
012653101	ALBEMARLE ORD		11/17/2020	Various	4,260.000	420,481	XXX	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		11/17/2020	Bank of America Securities	8,220.000	1,271,994	XXX	
020002101	ALLSTATE ORD		05/13/2020	WELLS FARGO SECURITIES	1,576.000	156,482	XXX	
02005N100	ALLY FINANCIAL ORD		11/17/2020	Bank of America Securities	10,780.000	329,003	XXX	
02079K305	ALPHABET CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,135.000	1,714,902	XXX	
02209S103	ALTRIA GROUP ORD		03/09/2020	Various	27,935.000	1,198,509	XXX	
02376R102	AMERICAN AIRLINES GROUP ORD		11/17/2020	Various	10,645.000	131,769	XXX	
024835100	AMERICAN CAMPUS COMM REIT ORD		11/17/2020	Bank of America Securities	2,300.000	95,825	XXX	
025816109	AMERICAN EXPRESS ORD		07/28/2020	Various	16,157.000	1,449,812	XXX	
025932104	AMERICAN FINANCIAL GROUP ORD		12/11/2020	MORGAN STANLEY CO	1,380.000	121,747	XXX	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		11/17/2020	Various	19,255.000	543,102	XXX	
026874784	AMERICAN INTERNATIONAL GROUP ORD		04/16/2020	Various	12,357.000	292,752	XXX	
02772A109	AMERICAN NATIONAL GROUP ORD		11/17/2020	Bank of America Securities	540.000	45,113	XXX	
032095101	AMPHENOL CL A ORD		11/17/2020	Various	1,925.000	218,703	XXX	
032654105	ANALOG DEVICES ORD		11/17/2020	Various	10,693.000	1,233,348	XXX	
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		04/13/2020	JP MORGAN SECURITIES LLC	2,206.000	13,418	XXX	
036752103	ANTHEM ORD		11/17/2020	Various	2,337.000	661,314	XXX	
037411105	APACHE ORD		03/09/2020	Various	7,060.000	134,780	XXX	
03748R747	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	Various	471.649	26,035	XXX	
03750L109	APARTMENT INCOME REIT ORD		12/15/2020	CORPORATE ACTION	471.000	17,874	XXX	
03784Y200	APPLE HOSPITALITY REIT ORD		11/17/2020	Bank of America Securities	4,415.000	57,820	XXX	
03852U106	ARAMARK ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,800.000	106,681	XXX	
039483102	ARCHER DANIELS MIDLAND ORD		07/28/2020	Various	18,365.000	776,793	XXX	
044186104	ASHLAND GLOBAL ORD		11/17/2020	Various	4,070.000	322,015	XXX	
045487105	ASSOCIATED BANCORP ORD		11/17/2020	Bank of America Securities	11,475.000	183,410	XXX	
049560105	ATMOS ENERGY ORD		11/17/2020	Bank of America Securities	1,445.000	145,605	XXX	
052769106	AUTODESK ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,850.000	435,602	XXX	
053015103	AUTOMATIC DATA PROCESSING ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,020.000	296,909	XXX	

SCHEDULE D - PART 3

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

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05351W103	AVANGRID ORD		11/17/2020	Not Available	7,340.000	360,741	XXX	
053611109	AVERY DENNISON ORD		07/28/2020	JP MORGAN SECURITIES LLC	710.000	83,607	XXX	
05722G100	BAKER HUGHES CL A ORD		07/28/2020	Various	11,105.000	216,502	XXX	
060505104	BANK OF AMERICA ORD		04/20/2020	Various	99,355.000	2,296,006	XXX	
075887109	BECTON DICKINSON ORD		07/28/2020	Various	2,929.000	776,511	XXX	
084670702	BERKSHIRE HATHWAY CL B ORD		11/17/2020	Various	15,766.000	2,990,817	XXX	
086516101	BEST BUY ORD		11/17/2020	Various	10,525.000	865,152	XXX	
090572207	BIO RAD LABORATORIES CL A ORD		11/17/2020	Bank of America Securities	170.000	100,643	XXX	
09062X103	BIOGEN ORD		11/17/2020	Various	2,105.000	556,656	XXX	
09073M104	BIO TECHNE ORD		07/28/2020	JP MORGAN SECURITIES LLC	460.000	125,199	XXX	
09247X101	BLACKROCK ORD		11/17/2020	Various	3,716.000	2,105,698	XXX	
093671105	H&R BLOCK ORD		06/01/2020	Bank of America Securities	23,990.000	415,888	XXX	
097023105	BOEING ORD		11/17/2020	Various	12,505.000	2,239,316	XXX	
099724106	BORGWARNER ORD		11/17/2020	Various	19,195.000	739,950	XXX	
101121101	BOSTON PROPERTIES REIT ORD		03/09/2020	UBS SECURITIES LLC	880.000	109,314	XXX	
101137107	BOSTON SCIENTIFIC ORD		11/17/2020	Various	13,895.000	516,368	XXX	
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,860.000	206,570	XXX	
110122108	BRISTOL MYERS SQUIBB ORD		11/17/2020	Various	51,135.000	3,187,024	XXX	
11120U105	BRIXMOR PROPERTY GROUP REIT ORD		11/17/2020	Bank of America Securities	5,510.000	91,043	XXX	
11135F101	BROADCOM ORD		11/17/2020	Not Available	5,010.000	1,834,232	XXX	
116794108	BRUKER ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,805.000	78,304	XXX	
122017106	BURLINGTON STORES ORD		07/28/2020	JP MORGAN SECURITIES LLC	110.000	20,223	XXX	
12503M108	CBOE GLOBAL MARKETS ORD		07/28/2020	Not Available	2,500.000	221,356	XXX	
12504L109	CBRE GROUP CL A ORD		11/17/2020	Bank of America Securities	415.000	25,053	XXX	
125269100	CF INDUSTRIES HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,105.000	63,757	XXX	
12541W209	CH ROBINSON WORLDWIDE ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,420.000	737,352	XXX	
125523100	CIGNA ORD		11/17/2020	Various	4,379.000	851,263	XXX	
12572Q105	CME GROUP CL A ORD		07/28/2020	Various	10,355.000	1,845,126	XXX	
126117100	CNA FINANCIAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,115.000	171,209	XXX	
126408103	CSX ORD		07/28/2020	Various	12,912.000	904,072	XXX	
126650100	CVS HEALTH ORD		05/11/2020	Various	17,782.000	1,105,227	XXX	
127097103	CABOT OIL & GAS ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,240.000	150,806	XXX	
133131102	CAMDEN PROPERTY REIT ORD		05/21/2020	Various	3,055.000	305,570	XXX	
143130102	CARMAX ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,450.000	240,080	XXX	
14316J108	CARLYLE GROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	11,120.000	321,764	XXX	
14448C104	CARRIER GLOBAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,800.000	230,333	XXX	
149123101	CATERPILLAR ORD		11/17/2020	Various	16,735.000	2,331,531	XXX	
150870103	CELANESE ORD		11/17/2020	Bank of America Securities	485.000	64,143	XXX	
15135B101	CENTENE ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,200.000	336,003	XXX	
15189T107	CENTERPOINT ENERGY ORD		11/17/2020	Bank of America Securities	5,415.000	136,113	XXX	
15677J108	CERIDIAN HCM HOLDING ORD		11/17/2020	Various	2,300.000	196,522	XXX	
15912K100	CHANGE HEALTHCARE ORD		07/28/2020	JP MORGAN SECURITIES LLC	7,475.000	87,108	XXX	
159864107	CHRLS RIVER LABS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,415.000	280,623	XXX	
166764100	CHEVRON ORD		11/17/2020	Various	18,067.191	1,689,217	XXX	
169905106	CHOICE HOTELS INTERNATIONAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	730.000	62,058	XXX	
171798101	CIMAREX ENERGY ORD		11/17/2020	Various	2,115.000	63,003	XXX	
172062101	CINCINNATI FINANCIAL ORD		11/17/2020	Bank of America Securities	4,795.000	295,477	XXX	
17275R102	CISCO SYSTEMS ORD		11/17/2020	Various	105,870.000	4,808,658	XXX	
172967424	CITIGROUP ORD		04/20/2020	Various	25,330.000	1,075,778	XXX	
174610105	CITIZENS FINANCIAL GROUP ORD		11/17/2020	Bank of America Securities	22,290.000	735,753	XXX	
177376100	CITRIX SYSTEMS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,690.000	233,885	XXX	
189054109	CLOROX ORD		07/28/2020	JP MORGAN SECURITIES LLC	945.000	216,577	XXX	
191216100	COCA-COLA ORD		07/28/2020	Various	48,345.000	2,356,815	XXX	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		04/15/2020	Various	2,589.000	131,157	XXX	

SCHEDULE D - PART 3

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

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194162103	COLGATE PALMOLIVE ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,245.000	170,056	XXX	
20030N101	COMCAST CL A ORD		11/17/2020	Various	57,295.000	2,721,256	XXX	
200340107	COMERICA ORD		11/17/2020	Bank of America Securities	3,305.000	171,641	XXX	
205887102	CONAGRA BRANDS ORD		07/28/2020	Not Available	7,940.000	296,441	XXX	
20605P101	CONCHO RESOURCES ORD		06/01/2020	Various	4,831.000	267,452	XXX	
20825C104	CONOCOPHILLIPS ORD		05/18/2020	Various	25,605.000	970,133	XXX	
209115104	CONSOLIDATED EDISON ORD		07/28/2020	JP MORGAN SECURITIES LLC	10,590.000	808,402	XXX	
21036P108	CONSTELLATION BRANDS CL A ORD		11/17/2020	Bank of America Securities	575.000	117,933	XXX	
21871D103	CORELOGIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,820.000	193,999	XXX	
219350105	CORNING ORD		11/17/2020	Various	64,495.000	1,616,910	XXX	
22052L104	CORTEVA ORD		02/07/2020	Various	2,910.000	85,492	XXX	
222795502	COUSINS PROPERTIES REIT ORD		11/17/2020	Bank of America Securities	3,115.000	100,633	XXX	
224399105	CRANE ORD		07/28/2020	Various	3,445.000	189,521	XXX	
225310101	CREDIT ACCEPTANCE ORD		07/28/2020	JP MORGAN SECURITIES LLC	115.000	53,274	XXX	
225447101	CREE ORD		11/17/2020	Bank of America Securities	360.000	25,822	XXX	
22788C105	CROWDSTRIKE HOLDINGS CL A ORD		11/17/2020	Not Available	2,075.000	245,425	XXX	
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,875.000	494,484	XXX	
229663109	CUBESMART REIT ORD		06/01/2020	Various	4,865.000	130,690	XXX	
229899109	CULLEN FROST BANKERS ORD		11/17/2020	Various	11,620.000	938,411	XXX	
231021106	CUMMINS ORD		11/17/2020	Various	6,445.000	1,282,944	XXX	
23283R100	CYRUSONE REIT ORD		06/09/2020	Various	13,458.000	964,081	XXX	
23331A109	D R HORTON ORD		07/28/2020	JP MORGAN SECURITIES LLC	6,950.000	456,328	XXX	
233331107	DTE ENERGY ORD		11/17/2020	Bank of America Securities	11,920.000	1,593,735	XXX	
235851102	DANAHER ORD		07/28/2020	JP MORGAN SECURITIES LLC	11,428.000	2,198,027	XXX	
237194105	DARDEN RESTAURANTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,735.000	208,890	XXX	
244199105	DEERE ORD		11/17/2020	Bank of America Securities	4,055.000	1,047,010	XXX	
247361702	DELTA AIR LINES ORD		11/17/2020	Various	12,450.000	525,686	XXX	
25179M103	DEVON ENERGY ORD		11/17/2020	Various	8,040.000	98,477	XXX	
25278X109	DIAMONDBACK ENERGY ORD		07/28/2020	Various	3,868.000	153,315	XXX	
253393102	DICKS SPORTING ORD		11/17/2020	Bank of America Securities	930.000	49,551	XXX	
253868103	DIGITAL REALTY REIT ORD		06/09/2020	Various	8,605.000	1,171,920	XXX	
254687106	WALT DISNEY ORD		11/17/2020	Various	19,081.000	2,404,179	XXX	
254709108	DISCOVER FINANCIAL SERVICES ORD		11/17/2020	Various	14,355.000	966,805	XXX	
25659T107	DOLBY LABORATORIES CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,975.000	410,447	XXX	
25746U109	DOMINION ENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	40,710.000	3,341,167	XXX	
257651109	DONALDSON ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,610.000	127,249	XXX	
260003108	DOVER ORD		07/28/2020	Various	9,000.000	894,489	XXX	
260557103	DOW ORD		05/21/2020	INSTINET	25,580.000	931,416	XXX	
264411505	DUKE REALTY REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,100.000	196,243	XXX	
26441C204	DUKE ENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	29,275.000	2,474,636	XXX	
26614N102	DUPONT DE NEMOURS ORD		11/17/2020	Bank of America Securities	22,578.000	1,038,665	XXX	
26875P101	EOG RESOURCES ORD		11/17/2020	Various	5,745.000	268,648	XXX	
278265103	EATON VANCE COM NON VTG ORD		07/28/2020	JP MORGAN SECURITIES LLC	12,680.000	465,667	XXX	
278642103	EBAY ORD		11/17/2020	Bank of America Securities	1,755.000	85,200	XXX	
278865100	ECOLAB ORD		11/17/2020	Various	4,045.000	813,260	XXX	
285512109	ELECTRONIC ARTS ORD		11/17/2020	Various	4,235.000	564,426	XXX	
291011104	EMERSON ELECTRIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	18,890.000	1,225,221	XXX	
29261A100	ENCOMPASS HEALTH ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,655.000	182,281	XXX	
29364G103	ENTERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,010.000	206,656	XXX	
29415F104	ENVISTA HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,470.000	99,094	XXX	
294429105	EQUIFAX ORD		07/28/2020	JP MORGAN SECURITIES LLC	650.000	105,740	XXX	
29452E101	EQUITABLE HOLDINGS ORD		05/18/2020	CITIGROUP GLOBAL MARKETS INC.	2,247.000	40,856	XXX	
29472R108	EQUITY LIFESTYLE PROP REIT ORD		11/17/2020	Bank of America Securities	460.000	29,060	XXX	
29476L107	EQUITY RESIDENTIAL REIT ORD		05/21/2020	INSTINET	1,065.000	63,128	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29530P102	ERIE INDEMNITY CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	150.000	31,283	XXX	
297178105	ESSEX PROPERTY REIT ORD		06/01/2020	Various	2,650.000	639,225	XXX	
29977A105	EVERCORE CL A ORD		11/17/2020	Bank of America Securities	490.000	43,684	XXX	
30034W106	EVERGY ORD		11/17/2020	Bank of America Securities	12,155.000	691,323	XXX	
30040W108	EVERSOURCE ENERGY ORD		11/17/2020	Various	11,286.000	1,038,360	XXX	
30063P105	EXACT SCIENCES ORD		07/28/2020	JP MORGAN SECURITIES LLC	940.000	89,927	XXX	
30161N101	EXELON ORD		07/28/2020	JP MORGAN SECURITIES LLC	12,065.000	458,879	XXX	
30212P303	EXPEDIA GROUP ORD		11/17/2020	Various	1,300.000	149,792	XXX	
302130109	EXPEDITORS INTERNATIONAL OF WASN ORD		11/17/2020	Bank of America Securities	650.000	58,497	XXX	
30225T102	EXTRA SPACE STORAGE REIT ORD		11/17/2020	Bank of America Securities	1,095.000	129,335	XXX	
30231G102	EXXON MOBIL ORD		11/17/2020	Various	33,535.000	1,452,485	XXX	
302445101	FLIR SYSTEMS ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,705.000	236,908	XXX	
302491303	FMC ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,865.000	306,267	XXX	
302520101	FNB ORD		05/11/2020	Various	42,650.000	328,746	XXX	
311900104	FASTENAL ORD		11/17/2020	Bank of America Securities	7,400.000	354,052	XXX	
313747206	FEDERAL REIT ORD		11/17/2020	Bank of America Securities	1,260.000	115,442	XXX	
31428X106	FEDEX ORD		11/17/2020	Various	3,110.000	763,516	XXX	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		11/17/2020	Various	13,210.000	1,905,718	XXX	
31620R303	FIDELITY NATIONAL FINANCIAL ORD		11/17/2020	Various	23,600.000	773,420	XXX	
316773100	FIFTH THIRD BANCORP ORD		11/17/2020	Bank of America Securities	29,205.000	758,971	XXX	
31816Q101	FIREEYE ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,615.000	129,307	XXX	
31847R102	FIRST AMERICAN FINANCIAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,165.000	272,246	XXX	
320517105	FIRST HORIZON ORD		11/17/2020	Bank of America Securities	8,850.000	110,198	XXX	
32051X108	FIRST HAWAIIAN ORD		11/17/2020	Bank of America Securities	2,835.000	63,833	XXX	
32054K103	FIRST INDUSTRIAL REALTY TRUST ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,510.000	233,642	XXX	
336433107	FIRST SOLAR ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,350.000	81,489	XXX	
343498101	FLOWERS FOODS ORD		11/17/2020	Various	44,610.000	1,008,027	XXX	
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,170.000	229,749	XXX	
354613101	FRANKLIN RESOURCES ORD		11/17/2020	Bank of America Securities	96,440.000	2,015,078	XXX	
35671D857	FREEPORT MCMORAN ORD		12/11/2020	Various	30,390.000	441,862	XXX	
363576109	ARTHUR J GALLAGHER ORD		11/17/2020	Various	765.000	72,054	XXX	
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		12/24/2020	CORPORATE REORGANIZATIONS	11,570.910	409,718	XXX	
364760108	GAP ORD		11/17/2020	Bank of America Securities	1,175.000	29,176	XXX	
369550108	GENERAL DYNAMICS ORD		11/17/2020	Various	4,515.000	660,241	XXX	
369604103	GENERAL ELECTRIC ORD		04/29/2020	Various	114,013.000	781,178	XXX	
370334104	GENERAL MILLS ORD		11/17/2020	Bank of America Securities	38,695.000	2,440,799	XXX	
37045V100	GENERAL MOTORS ORD		04/27/2020	Various	14,400.000	304,841	XXX	
371901109	GENTEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	19,130.000	519,395	XXX	
372460105	GENUINE PARTS ORD		05/21/2020	INSTINET	11,425.000	883,328	XXX	
375558103	GILEAD SCIENCES ORD		11/17/2020	Various	44,310.000	3,296,460	XXX	
37940X102	GLOBAL PAYMENTS ORD		11/17/2020	Various	6,175.000	1,130,829	XXX	
384802104	WW GRAINGER ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,095.000	367,159	XXX	
400110102	GRUBHUB ORD		11/17/2020	Various	3,225.000	229,303	XXX	
40412C101	HCA HEALTHCARE ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,390.000	172,847	XXX	
40434L105	HP ORD		11/17/2020	Various	61,330.000	1,043,962	XXX	
406216101	HALLIBURTON ORD		11/17/2020	Various	16,255.000	249,726	XXX	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		11/17/2020	Various	9,567.000	466,728	XXX	
418056107	HASBRO ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,305.000	94,825	XXX	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		05/21/2020	INSTINET	6,205.000	165,803	XXX	
42250P103	HEALTHPEAK PROPERTIES ORD		07/28/2020	Various	16,025.000	427,646	XXX	
426281101	JACK HENRY AND ASSOCIATES ORD		07/28/2020	JP MORGAN SECURITIES LLC	120.000	21,428	XXX	
42809H107	HESS ORD		07/28/2020	Various	6,722.000	312,255	XXX	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		06/01/2020	Various	68,585.000	711,663	XXX	
43300A203	HILTON WORLDWIDE HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,740.000	441,139	XXX	

SCHEDULE D - PART 3

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

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436106108	HOLLYFRONTIER ORD		11/17/2020	Bank of America Securities	3,145.000	73,637	XXX	
437076102	HOME DEPOT ORD		07/28/2020	JP MORGAN SECURITIES LLC	17,870.000	4,760,886	XXX	
438516106	HONEYWELL INTERNATIONAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	11,590.000	1,754,259	XXX	
44107P104	HOST HOTELS & RESORTS REIT ORD		11/17/2020	Bank of America Securities	14,725.000	207,608	XXX	
443510607	HUBBELL ORD		11/17/2020	Various	8,295.000	1,125,731	XXX	
444097109	HUDSON PACIFIC PROPERTIES REIT ORD		11/17/2020	Bank of America Securities	1,805.000	48,712	XXX	
444859102	HUMANA ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,015.000	779,271	XXX	
446150104	HUNTINGTON BANCSHARES ORD		11/17/2020	Various	134,765.000	1,669,453	XXX	
448579102	HYATT HOTELS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	735.000	36,515	XXX	
452308109	ILLINOIS TOOL ORD		11/17/2020	Various	7,500.000	1,537,196	XXX	
457187102	INGREDION ORD		11/17/2020	Bank of America Securities	5,500.000	430,666	XXX	
458140100	INTEL ORD		07/28/2020	Various	75,721.000	4,471,373	XXX	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		07/28/2020	Various	35,610.000	4,374,470	XXX	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		11/17/2020	Various	9,525.000	1,129,655	XXX	
460146103	INTERNATIONAL PAPER ORD		07/28/2020	Various	58,050.000	1,971,414	XXX	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		05/21/2020	INSTINET	75,180.000	1,247,620	XXX	
46187W107	INVITATION HOMES ORD		11/17/2020	Bank of America Securities	3,610.000	104,436	XXX	
46266C105	IQVIA HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,695.000	269,838	XXX	
46625H100	JPMORGAN CHASE ORD		11/17/2020	Various	21,475.000	2,170,980	XXX	
478160104	JOHNSON & JOHNSON ORD		11/17/2020	Various	55,065.000	8,168,632	XXX	
48203R104	JUNIPER NETWORKS ORD		11/17/2020	Various	60,335.000	1,429,684	XXX	
48251W104	KKR AND CO ORD		11/17/2020	Not Available	10,685.000	377,447	XXX	
485170302	KANSAS CITY SOUTHERN ORD		07/28/2020	Various	1,845.000	279,499	XXX	
487836108	KELLOGG ORD		11/17/2020	Various	19,170.000	1,333,941	XXX	
49271V100	KEURIG DR PEPPER ORD		11/17/2020	Not Available	11,440.000	334,708	XXX	
493267108	KEYCORP ORD		11/17/2020	Various	45,990.000	764,967	XXX	
49427F108	KILROY REALTY REIT ORD		03/09/2020	UBS SECURITIES LLC	775.000	53,247	XXX	
494368103	KIMBERLY CLARK ORD		11/17/2020	Various	19,300.000	2,686,308	XXX	
49456B101	KINDER MORGAN CL P ORD		07/28/2020	Various	21,175.000	321,049	XXX	
500754106	KRAFT HEINZ ORD		11/17/2020	Various	62,940.000	1,937,323	XXX	
501044101	KROGER ORD		07/28/2020	Various	7,795.000	272,722	XXX	
502431109	L3HARRIS TECHNOLOGIES ORD		07/28/2020	Various	7,305.000	1,294,806	XXX	
512816109	LAMAR ADVERTISING CL A REIT		11/17/2020	Bank of America Securities	1,190.000	92,887	XXX	
517834107	LAS VEGAS SANDS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,575.000	114,268	XXX	
525327102	LEIDOS HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,915.000	354,524	XXX	
526057104	LENNAR CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,220.000	300,707	XXX	
53223X107	LIFE STORAGE ORD		05/21/2020	Various	1,530.000	157,408	XXX	
537008104	LITTELFUSE ORD		07/28/2020	JP MORGAN SECURITIES LLC	310.000	53,583	XXX	
55087P104	LYFT CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,405.000	131,010	XXX	
55261F104	M&T BANK ORD		11/17/2020	Bank of America Securities	620.000	77,784	XXX	
552690109	MDU RESOURCES GROUP ORD		11/17/2020	Various	11,145.000	270,499	XXX	
552953101	MGM RESORTS INTERNATIONAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,735.000	151,809	XXX	
553498106	MSA SAFETY ORD		07/28/2020	JP MORGAN SECURITIES LLC	865.000	103,182	XXX	
553530106	MSC INDUSTRIAL CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	9,300.000	726,744	XXX	
56418H100	MANPOWERGROUP ORD		11/17/2020	Bank of America Securities	5,450.000	485,275	XXX	
565849106	MARATHON OIL ORD		02/04/2020	Various	38,600.000	486,465	XXX	
56585A102	MARATHON PETROLEUM ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	610.000	35,256	XXX	
571903202	MARRIOTT INTERNATIONAL CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,655.000	492,096	XXX	
580135101	MCDONALD'S ORD		07/28/2020	Various	8,313.000	1,578,793	XXX	
58463J304	MEDICAL PROPERTIES REIT ORD		07/28/2020	Various	9,800.000	175,049	XXX	
58933Y105	MERCK & CO ORD		07/28/2020	Various	15,680.000	1,255,024	XXX	
589400100	MERCURY GENERAL ORD		11/17/2020	Various	43,885.000	1,796,560	XXX	
59156R108	METLIFE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	7,295.000	380,144	XXX	
595017104	MICROCHIP TECHNOLOGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,890.000	392,249	XXX	

SCHEDULE D - PART 3

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

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595112103	MICRON TECHNOLOGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	16,195.000	815,481	XXX	
59522J103	MID AMERICA APT COMMUNITI REIT ORD		06/01/2020	Various	5,750.000	691,461	XXX	
60855R100	MOLINA HEALTHCARE ORD		07/28/2020	JP MORGAN SECURITIES LLC	110.000	19,969	XXX	
609207105	MONDELEZ INTERNATIONAL CL A ORD		11/17/2020	Various	20,485.000	1,184,240	XXX	
617446448	MORGAN STANLEY ORD		04/08/2020	CITIGROUP GLOBAL MARKETS INC.	3,480.000	134,154	XXX	
61945C103	MOSAIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,370.000	32,168	XXX	
620076307	MOTOROLA SOLUTIONS ORD		05/04/2020	Various	1,144.000	192,002	XXX	
62944T105	NVR ORD		07/28/2020	JP MORGAN SECURITIES LLC	30.000	114,042	XXX	
631103108	NASDAQ ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,015.000	514,758	XXX	
636518102	NATIONAL INSTRUMENTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	16,140.000	598,176	XXX	
637417106	NATIONAL RETAIL PROPERTIES REIT ORD		05/21/2020	Various	5,270.000	220,766	XXX	
64110D104	NETAPP ORD		11/17/2020	Various	11,055.000	562,944	XXX	
649445103	NEW YORK COMMUNITY BANCORP ORD		07/28/2020	JP MORGAN SECURITIES LLC	68,490.000	705,372	XXX	
651639106	NEWMONT ORD		06/01/2020	Various	20,824.000	1,321,640	XXX	
65336K103	NEXSTAR MEDIA GROUP CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,570.000	158,105	XXX	
65339F101	NEXTERA ENERGY ORD		11/17/2020	Various	26,855.000	2,398,142	XXX	
655844108	NORFOLK SOUTHERN ORD		07/28/2020	Various	4,885.000	869,468	XXX	
665859104	NORTHERN TRUST ORD		11/17/2020	Various	10,340.000	881,863	XXX	
67018T105	NU SKIN ENTERPRISES CL A ORD		11/17/2020	Various	1,970.000	92,612	XXX	
670346105	NUCOR ORD		11/17/2020	Bank of America Securities	17,530.000	948,350	XXX	
670837103	OGE ENERGY ORD		11/17/2020	Bank of America Securities	3,560.000	122,816	XXX	
674599105	OCCIDENTAL PETROLEUM ORD		11/17/2020	Various	17,686.000	311,033	XXX	
680223104	OLD REPUBLIC INTERNATIONAL ORD		11/17/2020	Various	84,125.000	1,390,560	XXX	
681919106	OMNICOM GROUP ORD		11/17/2020	Various	27,590.000	1,533,420	XXX	
681936100	OMEGA HEALTHCARE REIT ORD		07/28/2020	Various	7,380.000	243,944	XXX	
682680103	ONEOK ORD		07/28/2020	Various	2,595.000	132,636	XXX	
68902V107	OTIS WORLDWIDE ORD		07/28/2020	Various	7,840.000	517,191	XXX	
69007J106	OUTFRONT MEDIA ORD		11/17/2020	Various	10,125.000	183,873	XXX	
693475105	PNC FINANCIAL SERVICES GROUP ORD		11/17/2020	Bank of America Securities	1,705.000	216,370	XXX	
693506107	PPG INDUSTRIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	7,165.000	778,883	XXX	
69351T106	PPL ORD		07/28/2020	Various	126,465.000	3,342,442	XXX	
693656100	PVH ORD		11/17/2020	Bank of America Securities	1,480.000	116,164	XXX	
695156109	PACKAGING CORP OF AMERICA ORD		11/17/2020	Various	3,990.000	438,862	XXX	
700517105	PARK HOTELS RESORTS ORD		11/17/2020	Bank of America Securities	4,950.000	74,542	XXX	
701094104	PARKER HANNIFIN ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,765.000	864,481	XXX	
701877102	PARSLEY ENERGY CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	6,325.000	68,939	XXX	
704326107	PAYCHEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	16,405.000	1,201,827	XXX	
705573103	PEGASYSTEMS ORD		07/28/2020	JP MORGAN SECURITIES LLC	990.000	103,797	XXX	
70614W100	PELOTON INTERACTIVE ORD		11/17/2020	Various	1,560.000	117,462	XXX	
713448108	PEPSICO ORD		11/17/2020	Bank of America Securities	14,790.000	2,079,871	XXX	
717081103	PFIZER ORD		11/16/2020	Various	138,952.000	4,985,180	XXX	
718172109	PHILIP MORRIS INTERNATIONAL ORD		11/17/2020	Various	26,163.000	2,037,389	XXX	
718546104	PHILLIPS 66 ORD		11/17/2020	Various	3,300.000	216,667	XXX	
723484101	PINNACLE WEST ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,555.000	369,862	XXX	
72352L106	PINTEREST CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,955.000	143,876	XXX	
723787107	PIONEER NATURAL RESOURCE ORD		11/17/2020	Various	3,462.000	331,200	XXX	
72703H101	PLANET FITNESS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	730.000	39,430	XXX	
74051N102	PREMIER CL A ORD		11/17/2020	Bank of America Securities	2,690.000	92,788	XXX	
74144T108	T ROWE PRICE GROUP ORD		11/17/2020	Various	12,140.000	1,662,835	XXX	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		11/17/2020	Various	21,460.000	1,052,556	XXX	
742718109	PROCTER & GAMBLE ORD		11/17/2020	Various	41,725.000	4,952,162	XXX	
743315103	PROGRESSIVE ORD		12/11/2020	MORGAN STANLEY CO	12,515.000	1,184,432	XXX	
74340W103	PROLOGIS REIT		07/28/2020	JP MORGAN SECURITIES LLC	15,297.000	1,508,281	XXX	
743606105	PROSPERITY BANCSHARES ORD		11/17/2020	Bank of America Securities	735.000	46,887	XXX	

SCHEDULE D - PART 3

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

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744320102	PRUDENTIAL FINANCIAL ORD		11/17/2020	Various	27,160.000	1,989,338	XXX	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		11/17/2020	Various	24,263.000	1,232,392	XXX	
74460D109	PUBLIC STORAGE REIT ORD		03/09/2020	UBS SECURITIES LLC	315.000	70,923	XXX	
745867101	PULTEGROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,625.000	246,944	XXX	
74834L100	QUEST DIAGNOSTICS ORD		11/17/2020	Various	7,355.000	912,506	XXX	
749685103	RPM ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,090.000	89,026	XXX	
75513E101	RAYTHEON TECHNOLOGIES ORD		07/28/2020	Various	30,030.682	1,923,898	XXX	
756109104	REALTY INCOME REIT ORD		06/01/2020	Various	8,335.000	476,922	XXX	
758849103	REGENCY CENTERS REIT ORD		11/17/2020	Bank of America Securities	3,360.000	162,658	XXX	
7591EP100	REGIONS FINANCIAL ORD		11/17/2020	Bank of America Securities	25,910.000	404,326	XXX	
760759100	REPUBLIC SERVICES ORD		11/17/2020	Various	3,610.000	350,340	XXX	
770323103	ROBERT HALF ORD		07/28/2020	JP MORGAN SECURITIES LLC	10,015.000	513,853	XXX	
783549108	RYDER SYSTEM ORD		11/17/2020	Various	8,480.000	426,321	XXX	
78409V104	S&P GLOBAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,545.000	536,860	XXX	
78410G104	SBA COMMUNICATIONS CL A REIT ORD		11/17/2020	Bank of America Securities	2,710.000	813,422	XXX	
78667J108	SAGE THERAPEUTICS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,155.000	100,169	XXX	
79466L302	SALESFORCE.COM ORD		11/17/2020	Various	3,010.000	695,384	XXX	
806857108	SCHLUMBERGER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	890.000	34,413	XXX	
810186106	SCOTTS MIRACLE GRO ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,205.000	176,407	XXX	
816851109	SEMPRA ENERGY ORD		11/17/2020	Bank of America Securities	8,260.000	1,114,223	XXX	
828806109	SIMON PROP GRP REIT ORD		11/17/2020	Bank of America Securities	1,330.000	105,493	XXX	
83001A102	SIX FLAGS ENTERTAINMENT ORD		07/28/2020	Not Available	1,605.000	31,020	XXX	
830566105	SKECHERS USA CL A ORD		11/17/2020	Bank of America Securities	1,315.000	45,620	XXX	
83088M102	SKYWORKS SOLUTIONS ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,690.000	635,165	XXX	
831865209	A O SMITH ORD		07/28/2020	JP MORGAN SECURITIES LLC	12,895.000	676,535	XXX	
833034101	SNAP ON ORD		11/17/2020	Various	6,720.000	1,026,475	XXX	
835495102	SONOCO PRODUCTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,790.000	471,021	XXX	
842587107	SOUTHERN ORD		07/28/2020	JP MORGAN SECURITIES LLC	21,425.000	1,185,595	XXX	
84265V105	SOUTHERN COPPER ORD		11/17/2020	Bank of America Securities	7,765.000	436,440	XXX	
844741108	SOUTHWEST AIRLINES ORD		11/17/2020	Bank of America Securities	3,135.000	143,482	XXX	
84860W300	SPIRIT REALTY CAPITAL REIT ORD		05/21/2020	Various	6,215.000	202,018	XXX	
854502101	STANLEY BLACK AND DECKER ORD		05/21/2020	Various	5,425.000	734,352	XXX	
855244109	STARBUCKS ORD		11/17/2020	Various	10,265.000	1,004,545	XXX	
857477103	STATE STREET ORD		11/17/2020	Bank of America Securities	8,505.000	598,340	XXX	
858119100	STEEL DYNAMICS ORD		11/17/2020	Bank of America Securities	16,240.000	600,052	XXX	
862121100	STORE CAPITAL ORD		11/17/2020	Various	8,005.000	249,168	XXX	
863667101	STRYKER ORD		11/17/2020	Various	8,825.000	1,842,760	XXX	
866674104	SUN COMMUNITIES REIT ORD		06/01/2020	Various	8,630.000	1,183,022	XXX	
87166B102	SYNEOS HEALTH CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,245.000	76,750	XXX	
871829107	SYSCO ORD		11/17/2020	Bank of America Securities	4,940.000	369,001	XXX	
87236Y108	TD AMERITRADE HOLDING ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,285.000	302,428	XXX	
87240R107	TFS FINANCIAL ORD		11/17/2020	Bank of America Securities	20,105.000	329,199	XXX	
872590104	T MOBILE US ORD		11/17/2020	Various	5,330.000	575,888	XXX	
875372203	TANDEM DIABETES CARE ORD		07/28/2020	Not Available	920.000	91,671	XXX	
876030107	TAPESTRY ORD		02/07/2020	Not Available	4,805.000	135,097	XXX	
87612E106	TARGET ORD		07/28/2020	Various	11,040.000	1,316,640	XXX	
87612G101	TARGA RESOURCES ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,840.000	87,055	XXX	
87918A105	TELADOC HEALTH ORD		07/28/2020	JP MORGAN SECURITIES LLC	530.000	113,466	XXX	
879369106	TELEFLEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	765.000	294,830	XXX	
88023U101	TEMPUR SEALY INTERNATIONAL ORD		11/17/2020	Bank of America Securities	260.000	26,425	XXX	
882508104	TEXAS INSTRUMENTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	15,140.000	1,976,472	XXX	
883556102	THERMO FISHER SCIENTIFIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,885.000	1,177,891	XXX	
885160101	THOR INDUSTRIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,000.000	116,401	XXX	
88579Y101	3M ORD		11/17/2020	Various	18,885.000	3,058,144	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
887389104	TIMKEN ORD		11/17/2020	Various	3,360.000	172,766	XXX	
889478103	TOLL BROTHERS ORD		11/17/2020	Bank of America Securities	1,695.000	79,446	XXX	
893641100	TRANSDIGM GROUP ORD		11/17/2020	Various	2,320.000	1,162,185	XXX	
89417E109	TRAVELERS COMPANIES ORD		11/17/2020	Various	3,260.000	391,799	XXX	
896945201	TRIPADVISOR ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,150.000	172,677	XXX	
89832Q109	TRUIST FINANCIAL ORD		07/28/2020	Various	42,850.000	1,952,541	XXX	
90138F102	TWILIO CL A ORD		11/17/2020	Various	1,945.000	506,771	XXX	
90184L102	TWITTER ORD		11/17/2020	Various	16,830.000	626,649	XXX	
90214J101	2U ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,690.000	112,993	XXX	
902494103	TYSON FOODS CL A ORD		05/21/2020	INSTINET	3,495.000	210,059	XXX	
902653104	UDR REIT ORD		03/09/2020	UBS SECURITIES LLC	3,520.000	162,404	XXX	
902973304	US BANCORP ORD		11/17/2020	Various	48,737.000	2,029,043	XXX	
90353T100	UBER TECHNOLOGIES ORD		05/04/2020	Various	10,180.000	328,354	XXX	
904311107	UNDER ARMOUR CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,060.000	34,517	XXX	
904311206	UNDER ARMOUR CL C ORD		11/17/2020	Bank of America Securities	4,145.000	58,577	XXX	
907818108	UNION PACIFIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	11,895.000	2,081,129	XXX	
910047109	UNITED AIRLINES HOLDINGS ORD		11/17/2020	Various	6,110.000	232,614	XXX	
911312106	UNITED PARCEL SERVICE CL B ORD		07/28/2020	JP MORGAN SECURITIES LLC	19,975.000	2,395,284	XXX	
91324P102	UNITEDHEALTH GRP ORD		11/17/2020	Various	5,550.000	1,753,896	XXX	
91533B100	UPJOHN INC.		11/16/2020	Various	17,241.025	273,732	XXX	
918204108	VF ORD		11/17/2020	Various	6,400.000	490,632	XXX	
91879Q109	VAIL RESORTS ORD		11/17/2020	Bank of America Securities	400.000	107,631	XXX	
91913Y100	VALERO ENERGY ORD		11/17/2020	Bank of America Securities	2,070.000	110,841	XXX	
92047W101	VALVOLINE ORD		11/17/2020	Bank of America Securities	2,635.000	58,837	XXX	
92276F100	VENTAS REIT ORD		11/17/2020	Various	13,620.000	592,988	XXX	
92339V308	VEREIT, INC.		12/18/2020	Various	9,508.000	382,197	XXX	
92343V104	VERIZON COMMUNICATIONS ORD		11/17/2020	Various	40,120.000	2,293,623	XXX	
92556H206	VIACOMCBS CL B ORD		11/17/2020	Not Available	31,310.000	667,149	XXX	
925652109	VICI PPTYS ORD		11/17/2020	Bank of America Securities	21,895.000	580,572	XXX	
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,245.000	30,290	XXX	
928254101	VIRTU FINANCIAL CL A ORD		11/17/2020	Various	23,924.000	590,379	XXX	
929042109	VORNADO REALTY REIT ORD		11/17/2020	Various	3,720.000	150,429	XXX	
929160109	VULCAN MATERIALS ORD		11/17/2020	Bank of America Securities	215.000	30,255	XXX	
929740108	WABTEC ORD		07/28/2020	JP MORGAN SECURITIES LLC	440.000	28,447	XXX	
931142103	WALMART ORD		07/28/2020	Various	25,276.000	3,206,792	XXX	
931427108	WALGREEN BOOTS ALLIANCE ORD		07/28/2020	Various	21,675.000	911,869	XXX	
94106L109	WASTE MANAGEMENT ORD		07/28/2020	Various	11,205.000	1,218,164	XXX	
942622200	WATSCO ORD		11/17/2020	Bank of America Securities	9,000.000	1,767,177	XXX	
94419L101	WAYFAIR CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	755.000	172,377	XXX	
949746101	WELLS FARGO ORD		04/27/2020	Various	49,595.000	1,420,089	XXX	
95040Q104	WELLTOWER ORD		06/01/2020	Not Available	9,345.000	469,501	XXX	
959802109	WESTERN UNION ORD		05/21/2020	Various	90,525.000	1,856,816	XXX	
960413102	WESTLAKE CHEM ORD		07/28/2020	JP MORGAN SECURITIES LLC	500.000	28,237	XXX	
962166104	WEYERHAEUSER REIT		11/17/2020	Bank of America Securities	3,200.000	93,661	XXX	
963320106	WHIRLPOOL ORD		11/17/2020	Bank of America Securities	3,820.000	729,908	XXX	
969457100	WILLIAMS ORD		05/18/2020	Various	23,246.000	368,798	XXX	
969904101	WILLIAMS SONOMA ORD		11/17/2020	Bank of America Securities	3,190.000	311,740	XXX	
98212B103	WPX ENERGY ORD		11/17/2020	Bank of America Securities	3,820.000	25,262	XXX	
98310W108	WYNDHAM DESTINATIONS ORD		07/28/2020	Not Available	1,765.000	50,451	XXX	
98311A105	WYNDHAM HOTELS RESORTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,925.000	89,406	XXX	
983134107	WYNN RESORTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,415.000	104,462	XXX	
98389B100	XCEL ENERGY ORD		11/17/2020	Bank of America Securities	24,880.000	1,720,882	XXX	
988498101	YUM BRANDS ORD		11/17/2020	Various	5,875.000	553,014	XXX	
98850P109	YUM CHINA ORD	C	11/17/2020	Various	4,405.000	238,315	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
98954M101	ZILLOW GROUP CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,345.000	284,339	XXX	
98954M200	ZILLOW GROUP CL C ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,675.000	610,456	XXX	
98956P102	ZIMMER BIOMET HOLDINGS ORD		07/28/2020	Various	5,105.000	640,878	XXX	
G0176J109	ALLEGION ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	1,655.000	163,845	XXX	
G0250X107	AMCOR ORD	C	11/17/2020	Various	92,340.000	1,032,611	XXX	
G1890L107	CAPRI HOLDINGS LTD.	C	07/28/2020	JP MORGAN SECURITIES LLC	2,985.000	44,561	XXX	
G29183103	EATON ORD	C	07/28/2020	Various	12,950.000	1,105,749	XXX	
G491BT108	INVESCO ORD		11/17/2020	Bank of America Securities	2,985.000	48,259	XXX	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	11/17/2020	Bank of America Securities	32,705.000	1,478,564	XXX	
G5494J103	LINDE ORD	C	07/28/2020	Various	12,318.000	2,848,057	XXX	
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	11/17/2020	Various	18,860.000	698,384	XXX	
G5960L103	MEDTRONIC ORD	C	11/17/2020	UBS SECURITIES LLC	17,111.000	1,661,166	XXX	
G6095L109	APTIV ORD	C	11/17/2020	Various	3,290.000	351,045	XXX	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,380.000	77,095	XXX	
G7709Q104	ROYALTY PHARMA CL A ORD		11/17/2020	Not Available	535.000	22,464	XXX	
G7S00T104	PENTAIR ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	1,085.000	46,136	XXX	
G8473T100	STERIS ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	3,845.000	605,937	XXX	
G8994E103	TRANE TECHNOLOGIES ORD	C	07/28/2020	Various	8,195.000	769,839	XXX	
G96629103	WILLIS TOWERS WATSON ORD	C	11/17/2020	Not Available	1,530.000	324,987	XXX	
H1467J104	CHUBB ORD	C	11/17/2020	Bank of America Securities	4,920.000	740,526	XXX	
H2906T109	GARMIN ORD	C	05/21/2020	INSTINET	8,685.000	733,757	XXX	
N72482123	QIAGEN ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	2,870.000	142,432	XXX	
V7780T103	ROYAL CARIBBEAN CRUISES ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,350.000	69,399	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						319,555,279	XXX	
9799997 Subtotal - Common Stocks - Part 3						319,555,279	XXX	
9799998 Summary Item from Part 5 for Common Stocks						130,928,580	XXX	
9799999 Subtotal - Common Stocks						450,483,859	XXX	
9899999 Subtotal - Preferred and Common Stocks						452,947,891	XXX	
9999999 Totals						692,560,025	XXX	648,280

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828NT3	UNITED STATES TREASURY		08/15/2020	Maturity @ 100.00	XXX	1,450,000	1,450,000	1,539,719	1,456,902		(6,902)		(6,902)		1,450,000				38,063	08/15/2020
0599999 Subtotal - Bonds - U.S. Governments						1,450,000	1,450,000	1,539,719	1,456,902		(6,902)		(6,902)		1,450,000				38,063	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
574193EG9	MARYLAND ST		03/11/2020	Call @ 100.00	XXX	250,000	250,000	247,048	249,546		454		454		250,000				3,750	03/15/2026
97705LWK9	WISCONSIN ST		04/28/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,500	05/01/2023
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,250,000	1,250,000	1,247,048	1,249,546		454		454		1,250,000				28,250	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
015032HV0	ALEXANDRIA LA		06/01/2020	Maturity @ 100.00	XXX	375,000	375,000	375,000	375,000						375,000				4,346	06/01/2020
035339U32	ANKENY IOWA		06/04/2020	Call @ 100.00	XXX	250,000	250,000	250,000	250,000						250,000				3,917	06/01/2025
231871HB3	CUSTER S D SCH DIST NO 16-1		01/01/2020	Call @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				20,625	01/01/2024
246199FY4	DELAWARE OHIO CITY SCH DIST		01/08/2020	Unknown	XXX	713,706	700,000	730,532	713,778		(72)		(72)		713,706				3,597	12/01/2028
311315TU9	FARMINGTON MINN INDPT SCH DIST NO 192		02/01/2020	Maturity @ 100.00	XXX	690,000	690,000	690,000	690,000						690,000				9,488	02/01/2020
442331SS4	HOUSTON TEX		02/26/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,043,278	1,001,185		(1,185)		(1,185)		1,000,000				26,805	03/01/2024
517138VK6	LARIMER CNTY COLO SCH DIST NO R 1 POUDRE		12/10/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				56,030	12/15/2025
613579XQ9	MONTGOMERY CNTY PA		02/26/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,250	09/01/2025
631144AP7	NASH CNTY N C LTD OBLIG		09/28/2020	Call @ 100.00	XXX	1,095,000	1,095,000	1,162,117	1,102,446		(7,446)		(7,446)		1,095,000				54,750	10/01/2024
64966KLZ4	NEW YORK N Y		06/01/2020	Maturity @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				125	06/01/2020
659868QL0	NORTH HILLS PA SCH DIST		10/09/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,015,233	1,001,804		(1,804)		(1,804)		1,000,000				54,840	10/15/2025
774829HU2	ROCKY RIVER OHIO CITY SCH DIST		08/12/2020	Bank of America Securities	XXX	218,667	195,000	205,704	202,422		(1,110)		(1,110)		201,312		17,355	17,355	5,482	12/01/2028
791298UV2	ST LOUIS CNTY MO		07/29/2020	Call @ 100.00	XXX	250,000	250,000	251,399	250,000						250,000				7,500	02/01/2027
874091CJ8	TALAWANDA OHIO CITY SCH DIST		01/03/2020	Call @ 100.00	XXX														5,000	12/01/2022
920307AR6	VALPARAISO IND REDEV DIST		01/27/2020	Call @ 100.00	XXX	260,000	260,000	265,225	260,105		(105)		(105)		260,000				5,633	01/15/2025
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						8,057,373	8,020,000	8,193,488	8,051,740		(11,722)		(11,722)		8,040,018		17,355	17,355	283,388	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
04108N2B7	ARKANSAS ST DEV FIN AUTH ECONOMIC DEV RE		10/01/2020	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				17,070	10/01/2020
045142CD6	ASHWAUBENON WIS CMNTY DEV AUTH LEASE REV		06/01/2020	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,000	06/01/2020
051735DX3	AURORA IND SCH BLDG CORP		01/15/2020	Maturity @ 100.00	XXX	335,000	335,000	344,682	335,194		(194)		(194)		335,000				6,281	01/15/2020
236572EB5	DANVILLE IND MULTI-SCH BLDG CORP		01/15/2020	Maturity @ 100.00	XXX	400,000	400,000	400,000	400,000						400,000				10,500	01/15/2020
29270CYN9	ENERGY NORTHWEST WASH ELEC REV		07/01/2020	Maturity @ 100.00	XXX	750,000	750,000	775,290	751,862		(1,862)		(1,862)		750,000				19,898	07/01/2020
30711XEP5	CAS 2017-C01 1M2 - CMO/RMBS		12/28/2020	Paydown	XXX	224,985	224,985	242,638	238,852		(13,867)		(13,867)		224,985				5,981	07/25/2029
30711XUX0	CAS 2017-C07 1M2 - CMO/RMBS		12/28/2020	Paydown	XXX	1,479,976	1,479,976	1,498,337	1,496,354		(16,378)		(16,378)		1,479,976				30,288	05/25/2030
3130A82M4	FEDERAL HOME LOAN BANKS		02/05/2020	Call @ 100.00	XXX	800,000	800,000	800,000	800,000						800,000				4,464	05/18/2026
3130ACMH4	FEDERAL HOME LOAN BANKS		10/13/2020	Call @ 100.00	XXX	1,060,000	1,060,000	1,060,000	1,060,000						1,060,000				26,500	10/16/2024
31335BQL3	FH G61359 - RMBS		12/01/2020	Paydown	XXX	362,257	362,257	361,351	361,425		832		832		362,257				4,150	03/01/2048
3133ECE59	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/30/2020	Maturity @ 100.00	XXX	1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				9,940	01/30/2020
3133EF4A2	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/07/2020	Call @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				3,240	04/19/2022
3133KJNE8	FH RA3089 - RMBS		12/01/2020	Paydown	XXX	147,864	147,864	155,708			(7,844)		(7,844)		147,864				1,071	07/01/2050
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		12/01/2020	Paydown	XXX	440,763	440,763	442,967	442,092		(1,329)		(1,329)		440,763				4,853	06/25/2046
3138ERYX2	FN AL9725 - RMBS		12/01/2020	Paydown	XXX	353,383	353,383	351,892	351,937		1,446		1,446		353,383				3,763	01/01/2047
3138WHNF5	FN AS7589 - RMBS		12/01/2020	Paydown	XXX	1,024,487	1,024,487	1,031,690	1,030,940		(6,454)		(6,454)		1,024,487				11,827	07/01/2046
3140J76B6	FN BM3565 - RMBS		12/01/2020	Paydown	XXX	325,578	325,578	315,875	316,428		9,150		9,150		325,578				3,175	10/01/2047
3140J86V0	FN BM4483 - RMBS		12/01/2020	Paydown	XXX	212,940	212,940	219,595	218,772		(5,832)		(5,832)		212,940				2,754	09/01/2048
3140J9ME8	FN BM4856 - RMBS		12/01/2020	Paydown	XXX	342,702	342,702	353,304	352,738		(10,036)		(10,036)		342,702				4,311	04/01/2047
3140Q94H3	FN CA2623 - RMBS		12/01/2020	Paydown	XXX	880,050	880,050	898,751	894,321		(14,271)		(14,271)		880,050				11,210	11/01/2048
3140QDKP8	FN CA5701 - RMBS		12/01/2020	Paydown	XXX	264,981	264,981	279,617			(14,636)		(14,636)		264,981				1,792	05/01/2050
33803TCP9	FISHERS IND REDEV AUTH LEASE RENT REV		07/15/2020	Various	XXX	650,000	650,000	665,452	650,089		(89)		(89)		650,000				48,375	07/15/2020
348761DK0	FORT SMITH ARK SALES & USE TAX		09/29/2020	Call @ 100.00	XXX	100,000	100,000	99,685	99,764		23		23		99,787		213	213	1,255	05/01/2025
34926LBX0	FORT WAYNE IND MUN BLDG CORP REV		07/07/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,889	12/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36609PAP8	GARLAND CNTY ARK SALES & USE TAX		11/01/2020	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,390	11/01/2020
37855PJA1	GLENDALE WIS CMNTY DEV AUTH LEASE REV		10/01/2020	Maturity @ 100.00	XXX	700,000	700,000	700,000	700,000						700,000				16,100	10/01/2020
44442ABE0	HUGHES CNTY S D		03/24/2020	Call @ 100.00	XXX	350,000	350,000	350,000	350,000						350,000				3,101	12/01/2026
4546247G6	INDIANA BD BK REV		01/15/2020	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				8,734	01/15/2020
46603ACJ8	IVY TECH CMNTY COLLEGE IND		07/27/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,432	07/01/2021
472737FF7	JEFFERSON CNTY COLO SCH DIST NO R-1 CTFS		06/15/2020	Maturity @ 100.00	XXX	600,000	600,000	600,000	600,000						600,000				6,750	06/15/2020
48542KQ69	KANSAS ST DEV FIN AUTH REV		02/28/2020	Call @ 100.00	XXX	250,000	250,000	247,643	248,254		57		57		248,312		1,688	1,688	3,075	11/01/2024
553543DS5	MSD WARREN TWP IND VISION 2005 SCH BLDG		01/10/2020	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				7,425	01/10/2020
57420PGL4	MARYLAND ST ECONOMIC DEV CORP LEASE REV		06/01/2020	Maturity @ 100.00	XXX	750,000	750,000	758,618	750,507		(507)		(507)		750,000				8,438	06/01/2020
586200QM2	MEMPHIS TENN SAN SEW SYS REV		11/10/2020	Call @ 100.00	XXX	250,000	250,000	254,426	251,299		(711)		(711)		250,588		(588)	(588)	11,250	10/01/2024
597163BB9	MIDDLETOWN OHIO NON TAX REV		12/01/2020	Call @ 100.00	XXX	60,000	60,000	60,000	60,000						60,000				2,100	12/01/2025
65819WAM5	NORTH CAROLINA EASTN MUN PWR AGY REV		07/01/2020	Maturity @ 100.00	XXX	750,000	750,000	767,805	751,944		(1,944)		(1,944)		750,000				21,960	07/01/2020
658207PP4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		01/01/2020	Maturity @ 100.00	XXX	790,000	790,000	790,000	790,000						790,000				11,352	01/01/2020
665250BT2	NORTHERN ILL MUN PWR AGY PWR PROJ REV		01/01/2020	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,023,829	1,000,000						1,000,000				30,940	01/01/2020
668204CU2	NORTHWESTERN OHIO WTR & SWR DIST WTR RES		12/01/2020	Maturity @ 100.00	XXX	105,000	105,000	105,000	105,000						105,000				5,250	12/01/2020
67756A2M3	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2020	Maturity @ 100.00	XXX	500,000	500,000	500,000	500,000						500,000				8,873	01/01/2020
67868UBZ5	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		09/01/2020	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				64,000	09/01/2020
704668DE9	PEACHTREE CITY GA WTR & SEW AUTH SWR SYS		03/01/2020	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				7,425	03/01/2020
756872GJ0	RED RIV ED FIN CORP TEX ED REV		03/11/2020	Call @ 100.00	XXX	250,000	250,000	254,047	250,409		(409)		(409)		250,000				6,250	03/15/2026
79560CAE9	SALT LAKE CITY UTAH REDEV AGY TAX INCREM		04/01/2020	Maturity @ 100.00	XXX	1,835,000	1,835,000	1,847,834	1,835,685		(685)		(685)		1,835,000				34,425	04/01/2020
837549MF8	SOUTH DAKOTA ECONOMIC DEV FIN AUTH ECONO		04/01/2020	Maturity @ 100.00	XXX	405,000	405,000	405,000	405,000						405,000				6,328	04/01/2020
83755LYA8	SOUTH DAKOTA ST BLDG AUTH REV		06/01/2020	Maturity @ 100.00	XXX	500,000	500,000	500,000	500,000						500,000				5,810	06/01/2020
914716VD4	UNIVERSITY N C CHARLOTTE REV		03/27/2020	Call @ 100.00	XXX	1,655,000	1,655,000	1,655,000	1,655,000						1,655,000				39,985	04/01/2021
927781TJ3	VIRGINIA COLLEGE BUILDING AUTHORITY		01/29/2020	Call @ 100.00	XXX	1,000,000	1,000,000	1,012,541	1,000,163		(163)		(163)		1,000,000				24,375	02/01/2022
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV		08/12/2020	BAIRD (ROBERT W.) & CO. INC.	XXX	63,078	55,000	57,809	57,080		(248)		(248)		56,832		6,246	6,246	1,729	11/01/2028
92818MQK9	VIRGINIA ST RES AUTH CLEAN WTR REV		12/03/2020	Unknown	XXX	72,319	70,000	73,575	72,648		(329)		(329)		72,319				3,049	11/01/2028
975680CD9	WINSTON-SALEM N C LTD OBLIG		08/12/2020	PERSHING LLC	XXX	177,319	165,000	169,988	167,900		(714)		(714)		167,186		10,133	10,133	5,218	06/01/2022
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						32,367,681	32,344,966	32,579,947	32,001,656		(86,992)		(86,992)		32,349,989		17,692	17,692	700,350	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00163EBS0	ALM 6RRR A2 - CDO	D	03/06/2020	Paydown	XXX	275,000	275,000	275,000	275,000						275,000				3,600	07/15/2026
00175MBF6	AMMC 15RR ARR - CDO		07/15/2020	Paydown	XXX	14,613	14,613	14,613	14,613						14,613				328	01/15/2032
00206RAX0	AT&T INC		06/24/2020	Call @ 100.00	XXX	1,035,717	1,000,000	999,367	999,905		34		34		999,938		62	62	63,406	05/15/2021
00206RBD3	AT&T INC		07/23/2020	Call @ 100.00	XXX	1,041,206	1,000,000	954,659	985,303		3,764		3,764		989,067		10,933	10,933	69,373	02/15/2022
00206RDQ2	AT&T INC		12/07/2020	CORPORATE REORGANIZATIONS	XXX	685,840	575,000	556,123	558,264		1,875		1,875		560,140		125,701	125,701	30,954	03/01/2027
02376RAC6	AMERICAN AIRLINES GROUP INC		03/06/2020	MORGAN STANLEY CO	XXX	234,600	255,000	255,000	255,000						255,000		(20,400)	(20,400)	3,506	06/01/2022
02378MAA9	AAL 2019-1 A - ABS		06/02/2020	Various	XXX	397,344	560,000	560,000	560,000						560,000		(162,656)	(162,656)	15,589	08/15/2033
035242AL0	ANHEUSER-BUSCH INBEV FINANCE INC		12/16/2020	Call @ 100.00	XXX	1,423,919	1,348,000	1,343,471	1,345,065		878		878		1,345,943		2,057	2,057	137,085	02/01/2023
038222AH8	APPLIED MATERIALS INC		06/24/2020	Call @ 100.00	XXX	1,066,381	1,060,000	1,081,423	1,064,585		(3,380)		(3,380)		1,061,205		(1,205)	(1,205)	26,940	10/01/2020
038522AK4	ARAMARK		01/10/2020	Call @ 102.56	XXX	164,101	160,000	159,968	159,978		0		0		159,978		4,123	4,123	4,100	01/15/2024
040555CR3	ARIZONA PUBLIC SERVICE CO		01/15/2020	Maturity @ 100.00	XXX	450,000	450,000	452,885	450,000						450,000				4,950	01/15/2020
05359AAA1	AVMT 2018-AVM A - CMBS		06/12/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	500,494	480,000	494,612	492,050		(540)		(540)		491,510		8,984	8,984	10,884	07/09/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
056054AA7	BX 19XL A - CMBS		06/15/2020	Various	XXX	476,548	481,000	481,000	481,000						481,000		(4,452)	(4,452)	4,904	10/15/2036
05606FAL7	BX 19OC11 D - CMBS		06/12/2020	MORGAN STANLEY CO	XXX	128,477	140,000	142,384	142,381		(45)		(45)		142,336		(13,859)	(13,859)	3,045	12/09/2041
05608FAA9	BX 2019-CALM A - CMBS		06/15/2020	Bank of America Securities	XXX	1,429,105	1,462,000	1,461,726	1,461,695		(3,596)		(3,596)		1,458,100		(28,995)	(28,995)	15,280	11/15/2032
12481XAS9	CBAM 186R B1R - CDO		06/05/2020	Bank of America Securities	XXX	1,586,160	1,600,000	1,600,000	1,600,000						1,600,000		(13,840)	(13,840)	30,849	01/15/2031
12553HAA6	CIM 2017-7 A - CMO/RMBS		12/01/2020	Paydown	XXX	807,967	807,967	806,612	806,595		1,373		1,373		807,967				14,032	04/25/2057
12591KAD7	COMM 13CR12 A3 - CMBS		03/01/2020	Paydown	XXX	23,983	23,983	24,271	24,159		(176)		(176)		23,983				146	10/15/2046
12653VAA4	CSMC 2019-ICE4 A - CMBS		06/15/2020	CREDIT SUISSE SECURITIES (USA)	XXX	1,977,500	2,000,000	2,004,063	2,004,012		(6,086)		(6,086)		1,997,926		(20,426)	(20,426)	21,538	05/15/2036
12667GL84	CWALT 2005-27 1A2 - CMO/RMBS		12/01/2020	Paydown	XXX	162,927	162,927	162,112	160,600	1,184	1,142		2,326		162,927				2,632	08/25/2035
12669WAE6	CWL 2007-8 2A3 - RMBS		12/28/2020	Paydown	XXX	877,331	877,331	868,558	846,109	23,118	8,105		31,222		877,331				5,627	12/25/2033
14042RNW7	CAPITAL ONE NA		01/24/2020	WELLS FARGO SECURITIES	XXX	251,108	250,000	249,885	249,897		3		3		249,900		1,208	1,208	2,120	09/06/2022
23245PAA9	CWALT 2006-OA22 A1 - CMO/RMBS		12/28/2020	Paydown	XXX	566,271	566,271	529,464	526,143	2,402	37,726		40,128		566,271				3,292	02/25/2047
268648AQ5	EMC CORP		06/01/2020	Various	XXX	1,002,084	1,000,000	1,001,013	988,110		5,116		5,116		993,227		6,773	6,773	9,063	06/01/2020
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS		12/28/2020	Paydown	XXX	468,476	468,476	521,252	505,440		(36,964)		(36,964)		468,476				16,493	04/25/2024
3137G0EW5	STACR 15DNA1 M3 - CDO/CMO		03/06/2020	NOMURA SECURITIES INTL INC	XXX	1,160,500	1,100,000	1,208,324	1,183,452		(3,430)		(3,430)		1,180,022		(19,522)	(19,522)	11,482	10/25/2027
3137G0HJ1	STACR 2015-HQA2 M3 - CMO/RMBS		12/28/2020	Paydown	XXX	682,023	682,023	798,234	773,037		(91,014)		(91,014)		682,023				23,891	05/25/2028
375558BB8	GILEAD SCIENCES INC		09/01/2020	Maturity @ 100.00	XXX	525,000	525,000	519,950	523,597		1,403		1,403		525,000				13,388	09/01/2020
38141GWZ3	GOLDMAN SACHS GROUP INC		06/08/2020	Bank of America Securities	XXX	1,191,171	1,035,000	1,035,000	1,035,000						1,035,000		156,171	156,171	26,589	05/01/2029
38141GXD1	GOLDMAN SACHS GROUP INC		06/08/2020	PERSHING LLC	XXX	775,081	775,000	775,000	775,000						775,000		81	81	12,533	05/15/2026
40436KAC9	HLM 6-2015 A1R - CDO	C	05/05/2020	Paydown	XXX	3,394	3,394	3,385	3,377		17		17		3,394				48	02/05/2031
410345AJ1	HANESBRANDS INC		06/03/2020	WELLS FARGO SECURITIES	XXX	205,040	200,000	193,546	194,766		461		461		195,227		9,813	9,813	5,139	05/15/2024
432833AE1	HILTON DOMESTIC OPERATING COMPANY INC		01/01/2020	Adjustment	XXX	(2,200,000)	(2,200,000)	(2,200,000)	(2,200,000)						(2,200,000)				(42,602)	01/15/2030
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC		01/01/2020	Adjustment	XXX				(1,270)		1,270		1,270							01/15/2030
436440AK7	HOLOGIC INC		10/09/2020	Call @ 102.19	XXX	153,282	150,000	141,375	142,621		879		879		143,501		9,781	9,781	6,563	10/15/2025
446438RQ8	HUNTINGTON NATIONAL BANK		07/15/2020	Call @ 100.00	XXX	1,000,000	1,000,000	995,800	999,440		485		485		999,925		75	75	26,354	08/20/2020
478366AU1	JOHNSON CONTROLS INC	C	03/30/2020	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,066,601	1,002,657		(2,657)		(2,657)		1,000,000				25,000	03/30/2020
552953CC3	MGM RESORTS INTERNATIONAL		06/03/2020	PERSHING LLC	XXX	212,079	205,000	209,982	208,775		(464)		(464)		208,311		3,768	3,768	8,883	03/15/2023
582839AJ5	MEAD JOHNSON NUTRITION CO		11/15/2020	Maturity @ 100.00	XXX	750,000	750,000	767,048	754,247		(4,247)		(4,247)		750,000				22,500	11/15/2020
59981HAA9	MCMLT 2017-1 A1 - CMO/RMBS		12/01/2020	Paydown	XXX	792,699	792,699	779,368	781,104		11,595		11,595		792,699				12,518	11/25/2058
620076BB4	MOTOROLA SOLUTIONS INC		09/14/2020	Call @ 100.00	XXX	939,828	891,000	876,997	886,835		1,195		1,195		888,030		2,970	2,970	76,579	05/15/2022
62481WAA5	MP8 VIII AR - CDO	C	06/05/2020	Various	XXX	1,096,545	1,110,000	1,110,000	1,110,000						1,110,000		(13,455)	(13,455)	17,753	10/28/2027
67108FAQ9	OZLMF 4R A2R - CDO		06/05/2020	DEUTSCHE BANK SECURITIES, INC.	XXX	717,134	740,000	740,740	739,010		(923)		(923)		738,088		(20,954)	(20,954)	16,220	10/22/2030
67110HAW8	OZLM 14R A2R - CDO	C	06/05/2020	CREDIT SUISSE SECURITIES (USA)	XXX	1,005,192	1,035,000	1,035,000	1,035,000						1,035,000		(29,808)	(29,808)	23,643	01/15/2029
74736KAF8	QORVO INC		10/16/2020	Call @ 100.00	XXX	1,941,125	1,825,000	1,852,375	1,849,967		(2,594)		(2,594)		1,847,373		(22,373)	(22,373)	241,872	07/15/2026
760759AM2	REPUBLIC SERVICES INC		12/09/2020	Call @ 100.00	XXX	185,536	168,000	176,366	173,667		(1,501)		(1,501)		172,167		(4,167)	(4,167)	3,990	05/15/2023
77341DAE7	ROCKT 2017-3 B - CDO	C	06/05/2020	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,457,025	1,500,000	1,478,250	1,476,648		(812)		(812)		1,475,836		(18,811)	(18,811)	30,933	10/21/2030
78012KC62	ROYAL BANK OF CANADA	C	03/02/2020	Maturity @ 100.00	XXX	1,060,000	1,060,000	1,059,237	1,059,958		42		42		1,060,000				11,263	03/02/2020
82967NAU2	SIRIUS XM RADIO INC		07/06/2020	Call @ 102.69	XXX	205,376	200,000	198,942	199,123		79		79		199,202		6,174	6,174	7,883	04/15/2025
86359UAA7	SASC 2006-OPT1 A1 - RMBS		12/28/2020	Paydown	XXX	82,602	82,602	81,105	81,282		1,321		1,321		82,602				480	04/25/2036
87241EAC9	TCW 191 A - CDO	C	02/18/2020	CORPORATE REORGANIZATIONS	XXX	3,700,000	3,700,000	3,700,000	3,700,000						3,700,000				32,708	02/15/2029
89169EAA7	TPMT 175 A1 - CMO/RMBS		12/28/2020	Paydown	XXX	535,277	535,277	532,308	528,021		7,256		7,256		535,277				4,435	02/26/2057
89173UAA5	TPMT 2017-4 A1 - RMBS		12/01/2020	Paydown	XXX	104,695	104,695	107,637			(2,942)		(2,942)		104,695				718	06/25/2057
89175JAA8	TPMT 176 A1 - CMO/RMBS		12/01/2020	Paydown	XXX	158,703	158,703	159,497	159,492		(789)		(789)		158,703				2,631	10/25/2057
89175VAA1	TPMT 182 A1 - RMBS		12/01/2020	Paydown	XXX	393,664	393,664	399,764	399,643		(5,979)		(5,979)		393,664				7,581	03/25/2058
903442AA9	US 2018-USDC A - CMBS		06/12/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	552,910	500,000	514,983	510,467		(520)		(520)		509,947		42,963	42,963	11,120	05/14/2038
90932NAA1	UNITED AIRLINES CLASS B PASS THROUGH CER		06/02/2020	Various	XXX	391,878	551,299	551,299	551,299						551,299		(159,421)	(159,421)	18,824	09/01/2027
913017DB2	UNITED TECHNOLOGIES CORP		05/05/2020	Call @ 100.00	XXX	1,173,806	1,064,000	1,063,904	1,063,955		4		4		1,063,960		40	40	19,418	08/16/2023

SCHEDULE D - PART 4

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

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										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
925524BG4	VIACOM INC (NEW)		05/13/2020	Call @ 100.00	XXX	1,032,470	1,000,000	994,041	997,659		744		744		998,404		1,596	1,596	64,595	03/01/2021
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS		12/01/2020	Paydown	XXX	433,920	433,920	422,529	422,879		11,041		11,041		433,920				5,892	06/25/2046
95709TAD2	WESTAR ENERGY, INC.		05/06/2020	Call @ 100.00	XXX	756,343	750,000	815,085	762,143		(8,110)		(8,110)		754,033		(4,033)	(4,033)	37,793	07/15/2020
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						41,221,451	40,838,845	41,163,132	40,838,755	26,704	(78,959)		(52,255)		40,894,137		(165,102)	(165,102)	1,288,355	XXX
8399997 Subtotal - Bonds - Part 4						84,346,506	83,903,811	84,723,333	83,598,600	26,704	(184,121)		(157,417)		83,984,145		(130,055)	(130,055)	2,338,405	XXX
8399998 Summary Item from Part 5 for Bonds						14,969,183	13,866,102	14,821,985			(68,549)		(68,549)		14,753,436		(22,510)	(22,510)	566,595	XXX
8399999 Subtotal - Bonds						99,315,689	97,769,913	99,545,319	83,598,600	26,704	(252,670)		(225,966)		98,737,581		(152,565)	(152,565)	2,905,000	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
42550U208	HENKEL AND ADR	C	05/21/2020	Not Available	35,890.000	762,976		900,965	924,006	(23,041)			(23,041)		900,965		(137,990)	(137,990)		XXX
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						762,976	XXX	900,965	924,006	(23,041)			(23,041)		900,965		(137,990)	(137,990)		XXX
8999997 Subtotal - Preferred Stocks - Part 4						762,976	XXX	900,965	924,006	(23,041)			(23,041)		900,965		(137,990)	(137,990)		XXX
8999998 Summary Item from Part 5 for Preferred Stocks						1,242,510	XXX	1,279,032							1,279,032		(36,522)	(36,522)		XXX
8999999 Subtotal - Preferred Stocks						2,005,486	XXX	2,179,997	924,006	(23,041)			(23,041)		2,179,997		(174,511)	(174,511)		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00130H105	THE AES CORPORATION		02/07/2020	JP MORGAN SECURITIES LLC	12,665.000	259,293	XXX	144,666	252,034	(107,368)			(107,368)		144,666		114,627	114,627	1,815	XXX
00206R102	AT&T ORD		07/28/2020	Various	23,340.000	845,443	XXX	708,176	912,127	(203,951)			(203,951)		708,176		137,267	137,267	18,517	XXX
002824100	ABBOTT LABORATORIES ORD		11/17/2020	Various	20,545.000	1,732,691	XXX	1,279,248	1,572,600	(495,220)			(495,220)		1,279,248		453,444	453,444	9,153	XXX
00287Y109	ABBVIE ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,025.998	390,232	XXX	368,971							368,971		21,261	21,261	4,751	XXX
00507V109	ACTIVISION BLIZZARD ORD		11/17/2020	Various	7,290.000	455,758	XXX	416,294	327,107	(55,751)			(55,751)		416,294		39,464	39,464		XXX
00846U101	AGILENT TECHNOLOGIES ORD		11/17/2020	Various	7,285.000	715,488	XXX	599,985	251,238	(65,778)			(65,778)		599,985		115,503	115,503	1,463	XXX
00847X104	AGIOS PHARMACEUTICALS ORD		11/17/2020	Various	1,115.000	47,608	XXX	52,753	16,235	(3,544)			(3,544)		52,753		(5,145)	(5,145)		XXX
009158106	AIR PRODUCTS AND CHEMICALS ORD		04/27/2020	JP MORGAN SECURITIES LLC	3,190.000	789,407	XXX	544,741	749,618	(204,877)			(204,877)		544,741		244,665	244,665	4,210	XXX
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		07/28/2020	Various	6,455.000	1,077,610	XXX	930,961	298,923	(74,902)			(74,902)		930,961		146,649	146,649	6,787	XXX
020002101	ALLSTATE ORD		11/17/2020	Bank of America Securities	238.000	23,689	XXX	23,741							23,741		(52)	(52)	257	XXX
02043Q107	ALNYLAM PHARMACEUTICALS ORD		03/23/2020	JP MORGAN SECURITIES LLC	380.000	37,617	XXX	33,609	43,765	(10,156)			(10,156)		33,609		4,008	4,008		XXX
02079K305	ALPHABET CL A ORD		11/17/2020	Bank of America Securities	85.000	150,461	XXX	128,429							128,429		22,033	22,033		XXX
02209S103	ALTRIA GROUP ORD		11/17/2020	Various	61,685.000	2,448,409	XXX	3,152,964	3,078,698	74,266			74,266		3,152,964		(704,555)	(704,555)	162,884	XXX
025816109	AMERICAN EXPRESS ORD		11/17/2020	Bank of America Securities	812.000	94,740	XXX	66,991							66,991		27,749	27,749	698	XXX
025932104	AMERICAN FINANCIAL GROUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	5,440.000	601,781	XXX	593,677	596,496	(2,819)			(2,819)		593,677		8,104	8,104	2,448	XXX
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		06/01/2020	Various	5,990.000	166,760	XXX	132,899	156,998	(24,099)			(24,099)		132,899		33,861	33,861	344	XXX
026874784	AMERICAN INTERNATIONAL GROUP ORD		11/17/2020	Various	88,187.000	2,874,001	XXX	4,488,919	4,450,568	2,871			2,871		4,488,919		(1,614,918)	(1,614,918)	61,924	XXX
03076C106	AMERIPRISE FINANCE ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,270.000	222,722	XXX	148,142	211,557	(63,414)			(63,414)		148,142		74,580	74,580		XXX
031162100	AMGEN ORD		04/27/2020	JP MORGAN SECURITIES LLC	865.000	209,695	XXX	151,808	208,526	(56,718)			(56,718)		151,808		57,888	57,888	1,384	XXX
032654105	ANALOG DEVICES ORD		03/09/2020	UBS SECURITIES LLC	2,725.000	269,720	XXX	234,835	323,839	(89,004)			(89,004)		234,835		34,884	34,884	1,690	XXX
036752103	ANTHEM ORD		07/28/2020	Various	14,465.000	3,855,113	XXX	3,448,908	4,368,864	(919,956)			(919,956)		3,448,908		406,205	406,205	25,669	XXX
03748R747	APARTMENT INVST MGT CL A REIT ORD		12/08/2020	CORPORATE REORGANIZATIONS	0.649	25	XXX	38							38		(13)	(13)		XXX
03748R754	APARTMENT INVST MGT CL A REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	940.000	50,283	XXX	46,802	48,551	(1,749)			(1,749)		46,802		3,481	3,481		XXX
038222105	APPLIED MATERIAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,880.000	180,070	XXX	135,188	175,795	(40,607)			(40,607)		135,188		44,882	44,882	1,238	XXX
039483102	ARCHER DANIELS MIDLAND ORD		11/17/2020	Bank of America Securities	2,610.000	131,399	XXX	112,249	60,023	(7,184)			(7,184)		112,249		19,150	19,150	2,819	XXX
046353108	ASTRAZENECA ADR REP 1.5 ORD	C	05/21/2020	Not Available	62,932.000	3,426,692	XXX	2,634,764	3,137,790	(503,026)			(503,026)		2,634,764		791,928	791,928	58,527	XXX
052769106	AUTODESK ORD		11/17/2020	Various	1,934.000	377,353	XXX	299,892	286,931	(74,160)			(74,160)		299,892		77,461	77,461		XXX
053484101	AVALONBAY COMMUNITIES REIT ORD		03/09/2020	Various	710.000	144,006	XXX	131,098	148,887	(17,789)			(17,789)		131,098		12,908	12,908	1,079	XXX
053611109	AVERY DENNISON ORD		11/17/2020	Bank of America Securities	20.000	3,031	XXX	2,355							2,355		676	676	12	XXX
05523R107	BAE SYSTEMS ADR	C	05/21/2020	Not Available	101,813.000	2,528,024	XXX	2,662,317	3,082,898	(420,580)			(420,580)		2,662,317		(134,293)	(134,293)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05534B760	BCE ORD	C	04/15/2020	Various	4,420.000	183,295	XXX	189,491	204,867	(15,376)			(15,376)		189,491		(6,196)	(6,196)	4,501	XXX
055622104	BP ADR EACH REPSTNG SIX ORD	C	05/21/2020	Adjustment	106,632.000	2,546,720	XXX	4,561,586	4,024,292	537,294			537,294		4,561,586		(2,014,866)	(2,014,866)	124,521	XXX
05722G100	BAKER HUGHES CL A ORD		03/19/2020	Various	76,420.000	1,281,934	XXX	1,776,261	1,958,645	(182,384)			(182,384)		1,776,261		(494,327)	(494,327)	9,871	XXX
060505104	BANK OF AMERICA ORD		11/17/2020	Various	224,620.000	5,748,669	XXX	6,821,404	7,751,394	(1,086,507)			(1,086,507)		6,821,404		(1,072,735)	(1,072,735)	90,971	XXX
071813109	BAXTER INTERNATIONAL ORD		03/09/2020	UBS SECURITIES LLC	270.000	21,383	XXX	18,633	22,577	(3,945)			(3,945)		18,633		2,750	2,750	119	XXX
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	05/22/2020	Not Available	119,889.000	1,903,315	XXX	2,112,852	2,431,349	(318,497)			(318,497)		2,112,852		(209,536)	(209,536)	63,710	XXX
075887109	BECTON DICKINSON ORD		11/17/2020	Bank of America Securities	1,100.000	284,036	XXX	263,935	299,167	(35,232)			(35,232)		263,935		20,101	20,101	1,201	XXX
084670702	BERKSHIRE HATHWAY CL B ORD		07/28/2020	Various	1,300.000	246,405	XXX	287,766	294,450	(6,684)			(6,684)		287,766		(41,361)	(41,361)		XXX
086516101	BEST BUY ORD		07/28/2020	JP MORGAN SECURITIES LLC	6,945.000	650,698	XXX	521,421	216,866	(52,699)			(52,699)		521,421		129,277	129,277	3,878	XXX
09062X103	BIOGEN ORD		03/23/2020	Various	345.000	101,329	XXX	85,180	102,372	(17,192)			(17,192)		85,180		16,149	16,149		XXX
09073M104	BIO TECHNE ORD		11/17/2020	Bank of America Securities	15.000	4,617	XXX	4,083							4,083		534	534	10	XXX
09247X101	BLACKROCK ORD		04/02/2020	UBS SECURITIES LLC	370.000	151,009	XXX	156,190	185,999	(29,809)			(29,809)		156,190		(5,181)	(5,181)	1,343	XXX
093671105	H&R BLOCK ORD		11/17/2020	Various	23,190.000	453,132	XXX	440,214	112,469	8,765			8,765		440,214		12,917	12,917	10,635	XXX
101121101	BOSTON PROPERTIES REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	720.000	103,482	XXX	92,882	99,259	(6,377)			(6,377)		92,882		10,600	10,600	706	XXX
110122108	BRISTOL MYERS SQUIBB ORD		07/28/2020	Various	45,700.000	2,940,654	XXX	2,280,137	2,505,336	(643,157)			(643,157)		2,280,137		660,517	660,517	23,938	XXX
116794108	BRUKER ORD		11/17/2020	Bank of America Securities	1,430.000	71,620	XXX	62,036							62,036		9,585	9,585	57	XXX
122017106	BURLINGTON STORES ORD		11/17/2020	Bank of America Securities	30.000	6,788	XXX	5,515							5,515		1,273	1,273		XXX
12503M108	CBOE GLOBAL MARKETS ORD		11/17/2020	Not Available	1,485.000	129,455	XXX	131,485							131,485		(2,030)	(2,030)	624	XXX
125269100	CF INDUSTRIES HOLDINGS ORD		11/17/2020	Various	4,655.000	152,431	XXX	178,980	155,155	(18,730)			(18,730)		178,980		(26,548)	(26,548)	3,497	XXX
12541W209	CH ROBINSON WORLDWIDE ORD		11/17/2020	Various	2,235.000	201,772	XXX	188,789	65,297	892			892		188,789		12,983	12,983	714	XXX
125523100	CIGNA ORD		03/09/2020	UBS SECURITIES LLC	395.000	71,592	XXX	62,133	80,774	(18,640)			(18,640)		62,133		9,459	9,459	16	XXX
12572Q105	CME GROUP CL A ORD		11/17/2020	Various	3,380.000	620,488	XXX	560,090	409,870	(56,489)			(56,489)		560,090		60,398	60,398	9,790	XXX
126117100	CNA FINANCIAL ORD		11/17/2020	Bank of America Securities	1,810.000	64,678	XXX	60,584							60,584		4,094	4,094	1,339	XXX
12626K203	CRH ADR REPSG 1 ORD	C	05/21/2020	Not Available	16,800.000	498,008	XXX	526,952	677,544	(150,592)			(150,592)		526,952		(28,944)	(28,944)	11,522	XXX
126408103	CSX ORD		11/17/2020	Various	3,685.000	299,813	XXX	245,707	213,462	(16,553)			(16,553)		245,707		54,106	54,106	1,479	XXX
126650100	CVS HEALTH ORD		11/17/2020	Various	44,230.000	2,865,057	XXX	3,343,270	3,285,847	57,424			57,424		3,343,270		(478,213)	(478,213)	62,353	XXX
127097103	CABOT OIL & GAS ORD		11/17/2020	Bank of America Securities	3,145.000	54,024	XXX	57,559							57,559		(3,535)	(3,535)	629	XXX
133131102	CAMDEN PROPERTY REIT ORD		11/17/2020	Various	3,005.000	316,309	XXX	302,051	97,082	(10,663)			(10,663)		302,051		14,258	14,258	6,148	XXX
134429109	CAMPBELL SOUP ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,035.000	49,977	XXX	37,046	51,150	(14,104)			(14,104)		37,046		12,932	12,932	362	XXX
14149Y108	CARDINAL HEALTH ORD		04/27/2020	Various	4,010.000	217,498	XXX	196,111	202,826	(6,715)			(6,715)		196,111		21,387	21,387	3,279	XXX
143130102	CARMAX ORD		11/17/2020	Bank of America Securities	1,475.000	140,257	XXX	144,538							144,538		(4,281)	(4,281)		XXX
14316J108	CARLYLE GROUP ORD		11/17/2020	Bank of America Securities	1,435.000	40,877	XXX	41,523							41,523		(646)	(646)	718	XXX
14448C104	CARRIER GLOBAL ORD		11/17/2020	Bank of America Securities	1,310.000	53,506	XXX	34,288							34,288		19,218	19,218	105	XXX
149123101	CATERPILLAR ORD		07/28/2020	JP MORGAN SECURITIES LLC	13,505.000	1,864,006	XXX	1,687,527	939,245	(74,559)			(74,559)		1,687,527		176,479	176,479	22,572	XXX
150870103	CELANESE ORD		05/21/2020	Various	375.000	40,201	XXX	40,426	46,170	(5,744)			(5,744)		40,426		(225)	(225)	19	XXX
15135B101	CENTENE ORD		11/17/2020	Bank of America Securities	3,330.000	223,244	XXX	215,171							215,171		8,073	8,073		XXX
15189T107	CENTERPOINT ENERGY ORD		05/21/2020	Various	28,110.000	600,143	XXX	813,355	766,560	46,795			46,795		813,355		(213,212)	(213,212)	6,976	XXX
15677J108	CERIDIAN HCM HOLDING ORD		03/23/2020	JP MORGAN SECURITIES LLC	310.000	14,837	XXX	15,771	21,043	(5,272)			(5,272)		15,771		(934)	(934)		XXX
15912K100	CHANGE HEALTHCARE ORD		11/17/2020	Bank of America Securities	455.000	7,721	XXX	5,302							5,302		2,419	2,419		XXX
159864107	CHRLS RIVER LABS ORD		11/17/2020	Bank of America Securities	110.000	25,941	XXX	21,815							21,815		4,125	4,125		XXX
16119P108	CHARTER COMMUNICATIONS CL A ORD		03/09/2020	UBS SECURITIES LLC	40.000	18,650	XXX	16,943	19,403	(2,460)			(2,460)		16,943		1,707	1,707		XXX
163851108	CHEMOURS ORD		04/27/2020	Not Available	1,355.000	15,105	XXX	32,523	24,512	8,011			8,011		32,523		(17,419)	(17,419)	339	XXX
166764100	CHEVRON ORD		10/06/2020	Unknown	0.190	14	XXX	23	23	0			0		23		(9)	(9)	1	XXX
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
17275R102	CISCO SYSTEMS ORD		05/21/2020	Various	41,070.000	1,775,195	XXX	1,954,852	1,969,717	(14,865)			(14,865)		1,954,852		(179,657)	(179,657)	29,160	XXX
172967424	CITIGROUP ORD		11/17/2020	JP MORGAN SECURITIES LLC	98,205.000	5,274,476	XXX	6,795,276	7,845,597	(1,050,321)			(1,050,321)		6,795,276		(1,520,800)	(1,520,800)	120,383	XXX
174610105	CITIZENS FINANCIAL GROUP ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,510.000	96,278	XXX	88,760	101,931	(13,171)			(13,171)		88,760		7,518	7,518	979	XXX
177376100	CITRIX SYSTEMS ORD		11/17/2020	Bank of America Securities	1,015.000	121,786	XXX	140,470							140,470		(18,683)	(18,683)	355	XXX
189054109	CLOROX ORD		11/17/2020	Bank of America Securities	775.000	161,911	XXX	177,616							177,616		(15,705)	(15,705)	860	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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		11/17/2020	Various	57,034.000	3,619,464	XXX	3,939,520	3,501,277	409,831			409,831		3,939,520		(320,056)	(320,056)	25,379	XXX
194162103	COLGATE PALMOLIVE ORD		11/17/2020	Bank of America Securities	320.000	27,446	XXX	24,240							24,240		3,207	3,207	141	XXX
20030N101	COMCAST CL A ORD		07/28/2020	Various	74,395.000	3,220,266	XXX	2,485,168	3,345,543	(860,375)			(860,375)		2,485,168		735,098	735,098	44,792	XXX
200340107	COMERICA ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	3,415.000	232,081	XXX	245,787	245,026	761			761		245,787		(13,706)	(13,706)	2,288	XXX
205887102	CONAGRA BRANDS ORD		11/17/2020	Adjustment	48,242.000	1,543,225	XXX	1,206,038	1,478,209	(461,461)			(461,461)		1,206,038		337,187	337,187	15,907	XXX
20605P101	CONCHO RESOURCES ORD		04/27/2020	JP MORGAN SECURITIES LLC	645.000	34,731	XXX	33,574							33,574		1,157	1,157		XXX
20825C104	CONOCOPHILLIPS ORD		11/17/2020	Various	22,125.000	862,093	XXX	1,310,593	1,431,310	(127,490)			(127,490)		1,310,593		(448,500)	(448,500)	30,477	XXX
209115104	CONSOLIDATED EDISON ORD		11/17/2020	Bank of America Securities	7,095.000	568,623	XXX	565,174	183,654	(5,124)			(5,124)		565,174		3,449	3,449	13,961	XXX
21036P108	CONSTELLATION BRANDS CL A ORD		07/28/2020	Various	9,630.000	1,721,082	XXX	1,730,382	1,827,293	(96,910)			(96,910)		1,730,382		(9,300)	(9,300)	7,223	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
219350105	CORNING ORD		07/28/2020	JP MORGAN SECURITIES LLC	57,850.000	1,750,670	XXX	1,329,187	356,015	(11,942)			(11,942)		1,329,187		421,483	421,483	15,418	XXX
22052L104	CORTEVA ORD		11/17/2020	Various	24,885.000	778,194	XXX	792,121	735,601	56,520			56,520		792,121		(13,926)	(13,926)	8,531	XXX
222070203	COTY CL A ORD		11/17/2020	Various	9,666.000	66,795	XXX	87,167	108,743	(21,576)			(21,576)		87,167		(20,371)	(20,371)	1,208	XXX
225310101	CREDIT ACCEPTANCE ORD		11/17/2020	Bank of America Securities	45.000	14,146	XXX	20,847							20,847		(6,701)	(6,701)		XXX
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		11/17/2020	Bank of America Securities	1,895.000	315,381	XXX	325,929							325,929		(10,548)	(10,548)	2,274	XXX
229663109	CUBESMART REIT ORD		11/17/2020	Various	1,170.000	37,892	XXX	34,226	36,832	(2,606)			(2,606)		34,226		3,666	3,666	792	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		02/07/2020	JP MORGAN SECURITIES LLC	7,270.000	169,987	XXX	104,051	169,609	(65,558)			(65,558)		104,051		65,936	65,936	800	XXX
23283R100	CYRUSONE REIT ORD		07/28/2020	Various	9,975.000	746,239	XXX	644,196	187,457	(37,491)			(37,491)		644,196		102,043	102,043	5,333	XXX
23331A109	D R HORTON ORD		02/07/2020	JP MORGAN SECURITIES LLC	710.000	43,104	XXX	36,537	37,453	(916)			(916)		36,537		6,568	6,568	124	XXX
233331107	DTE ENERGY ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	785.000	104,043	XXX	97,016	101,948	(4,932)			(4,932)		97,016		7,027	7,027	795	XXX
23355L106	DXC TECHNOLOGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	550.000	9,403	XXX	17,840	20,675	(2,835)			(2,835)		17,840		(8,437)	(8,437)	231	XXX
235851102	DANAHER ORD		11/17/2020	Various	2,890.000	579,187	XXX	452,944	215,639	(19,549)			(19,549)		452,944		126,243	126,243	1,026	XXX
244199105	DEERE ORD		07/28/2020	Various	2,010.000	352,683	XXX	327,266	348,253	(20,986)			(20,986)		327,266		25,417	25,417	3,496	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		11/17/2020	Various	4,271.000	565,107	XXX	548,936	244,868	(17,283)			(17,283)		548,936		16,171	16,171	8,948	XXX
254709108	DISCOVER FINANCIAL SERVICES ORD		05/21/2020	INSTINET	590.000	24,177	XXX	49,941	50,044	(103)			(103)		49,941		(25,763)	(25,763)	519	XXX
25659T107	DOLBY LABORATORIES CL A ORD		11/17/2020	Bank of America Securities	4,805.000	430,819	XXX	330,075							330,075		100,744	100,744	1,057	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		11/17/2020	Various	29,575.000	2,460,058	XXX	2,234,295	1,643,977	(207,836)			(207,836)		2,234,295		225,763	225,763	27,801	XXX
257559203	DOMTAR ORD		02/07/2020	Various	4,860.000	185,559	XXX	169,365	185,846	(16,482)			(16,482)		169,365		16,194	16,194	2,211	XXX
257651109	DONALDSON ORD		11/17/2020	Bank of America Securities	1,160.000	63,036	XXX	56,555							56,555		6,481	6,481	244	XXX
25960P109	DOUGLAS EMMETT REIT ORD		11/17/2020	Bank of America Securities	235.000	7,673	XXX	8,350	10,317	(1,966)			(1,966)		8,350		(677)	(677)	263	XXX
260003108	DOVER ORD		11/17/2020	Bank of America Securities	425.000	53,390	XXX	46,980	48,986	(2,006)			(2,006)		46,980		6,410	6,410	627	XXX
260557103	DOW ORD		07/28/2020	JP MORGAN SECURITIES LLC	32,570.000	1,392,578	XXX	1,372,782	731,740	(58,066)			(58,066)		1,372,782		19,795	19,795	32,158	XXX
264411505	DUKE REALTY REIT ORD		11/17/2020	Various	4,955.000	181,520	XXX	170,389	67,953	(12,809)			(12,809)		170,389		11,131	11,131	1,928	XXX
26441C204	DUKE ENERGY ORD		11/17/2020	Various	27,545.000	2,602,570	XXX	2,404,972	1,593,895	(40,147)			(40,147)		2,404,972		197,599	197,599	38,680	XXX
26614N102	DUPONT DE NEMOURS ORD		07/28/2020	JP MORGAN SECURITIES LLC	16,425.000	890,797	XXX	1,207,717	1,054,485	153,232			153,232		1,207,717		(316,920)	(316,920)	9,855	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		11/17/2020	Various	9,565.000	558,345	XXX	366,040	107,620	(8,200)			(8,200)		366,040		192,305	192,305	6,309	XXX
291011104	EMERSON ELECTRIC ORD		11/17/2020	Bank of America Securities	5,800.000	445,107	XXX	397,363	336,307	(42,060)			(42,060)		397,363		47,743	47,743	11,629	XXX
29261A100	ENCOMPASS HEALTH ORD		03/09/2020	UBS SECURITIES LLC	470.000	32,921	XXX	30,031	32,557	(2,525)			(2,525)		30,031		2,890	2,890	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	99,908.000	1,726,362	XXX	2,835,608	2,813,409	22,199			22,199		2,835,608		(1,109,246)	(1,109,246)	88,918	XXX
29415F104	ENVISTA HOLDINGS ORD		11/17/2020	Bank of America Securities	2,865.000	82,282	XXX	63,513							63,513		18,768	18,768		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
29446M102	EQUINOR ASA	C	05/21/2020	Not Available	39,700.000	601,120	XXX	699,777	790,427	(90,650)			(90,650)		699,777		(98,657)	(98,657)	15,384	XXX
29452E101	EQUITABLE HOLDINGS ORD		11/17/2020	Various	59,070.000	1,202,857	XXX	1,166,287	1,463,755	(297,468)			(297,468)		1,166,287		36,570	36,570	19,607	XXX
29476L107	EQUITY RESIDENTIAL REIT ORD		11/17/2020	Various	4,810.000	312,445	XXX	344,411	342,292	(32,260)			(32,260)		344,411		(31,966)	(31,966)	9,194	XXX
29530P102	ERIE INDEMNITY CL A ORD		02/07/2020	JP MORGAN SECURITIES LLC	370.000	60,894	XXX	44,549	61,420	(16,871)			(16,871)		44,549		16,345	16,345	357	XXX
297178105	ESSEX PROPERTY REIT ORD		11/17/2020	Various	1,720.000	452,193	XXX	464,162	284,313	(5,786)			(5,786)		464,162		(11,970)	(11,970)	8,917	XXX
29977A105	EVERCORE CL A ORD		05/21/2020	Various	775.000	47,969	XXX	61,449	57,939	3,510			3,510		61,449		(13,479)	(13,479)	281	XXX
30063P105	EXACT SCIENCES ORD		11/17/2020	Bank of America Securities	515.000	59,518	XXX	49,268							49,268		10,249	10,249		XXX
30161N101	EXELON ORD		11/17/2020	Various	12,675.000	568,367	XXX	522,830	298,256	(8,574)			(8,574)		522,830		45,537	45,537	8,977	XXX
30231G102	EXXON MOBIL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,735.000	327,675	XXX	366,643	330,408	36,235			36,235		366,643		(38,968)	(38,968)		XXX
302445101	FLIR SYSTEMS ORD		11/17/2020	Bank of America Securities	1,410.000	52,741	XXX	58,552							58,552		(5,811)	(5,811)	240	XXX
302491303	FMC ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	600.000	59,329	XXX	54,393	59,892	(5,499)			(5,499)		54,393		4,936	4,936	264	XXX
302520101	FNB ORD		03/09/2020	UBS SECURITIES LLC	11,525.000	95,208	XXX	146,454	146,368	86			86		146,454		(51,246)	(51,246)	1,383	XXX
311900104	FASTENAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	8,365.000	312,124	XXX	272,825	309,087	(36,262)			(36,262)		272,825		39,300	39,300	2,091	XXX
31428X106	FEDEX ORD		07/28/2020	Various	11,155.000	1,562,967	XXX	1,833,503	1,686,748	146,755			146,755		1,833,503		(270,536)	(270,536)	16,351	XXX
31502A303	FERGUSON ADR	C	05/22/2020	Not Available	159,680.000	1,227,867	XXX	1,178,831	1,462,669	(283,838)			(283,838)		1,178,831		49,036	49,036		XXX
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		05/21/2020	Various	1,925.000	269,242	XXX	258,467	267,748	(9,281)			(9,281)		258,467		10,775	10,775	165	XXX
31620R303	FIDELITY NATIONAL FINANCIAL ORD		03/09/2020	UBS SECURITIES LLC	6,380.000	249,954	XXX	223,035	289,333	(66,298)			(66,298)		223,035		26,919	26,919		XXX
316773100	FIFTH THIRD BANCORP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	7,225.000	211,493	XXX	192,288	222,097	(29,808)			(29,808)		192,288		19,205	19,205	1,734	XXX
31816Q101	FIREEYE ORD		11/17/2020	Bank of America Securities	6,015.000	87,887	XXX	80,893							80,893		6,994	6,994		XXX
31847R102	FIRST AMERICAN FINANCIAL ORD		05/21/2020	Various	2,030.000	96,866	XXX	111,579	118,390	(6,811)			(6,811)		111,579		(14,713)	(14,713)	893	XXX
320517105	FIRST HORIZON NATIONAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,305.000	37,934	XXX	40,050	38,171	1,879			1,879		40,050		(2,117)	(2,117)	323	XXX
32051X108	FIRST HAWAIIAN ORD		03/09/2020	UBS SECURITIES LLC	6,050.000	117,718	XXX	173,072	174,543	(1,471)			(1,471)		173,072		(55,353)	(55,353)	1,573	XXX
32054K103	FIRST INDUSTRIAL REALTY TRUST ORD		11/17/2020	Bank of America Securities	20.000	865	XXX	848							848		17	17	5	XXX
336433107	FIRST SOLAR ORD		11/17/2020	Bank of America Securities	365.000	29,629	XXX	22,032							22,032		7,597	7,597		XXX
337932107	FIRSTENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	65,501.000	1,915,672	XXX	2,323,576	3,183,349	(859,773)			(859,773)		2,323,576		(407,904)	(407,904)	51,091	XXX
343498101	FLOWERS FOODS ORD		03/09/2020	UBS SECURITIES LLC	9,840.000	222,359	XXX	204,277	213,922	(9,644)			(9,644)		204,277		18,082	18,082	1,870	XXX
344849104	FOOT LOCKER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,525.000	59,833	XXX	63,932	59,460	4,472			4,472		63,932		(4,099)	(4,099)	580	XXX
345370860	FORD MOTOR ORD		05/21/2020	Various	93,760.000	510,582	XXX	834,440	871,968	(37,528)			(37,528)		834,440		(323,858)	(323,858)	14,064	XXX
34959J108	FORTIVE ORD		04/08/2020	Various	7,150.000	364,371	XXX	513,103	546,189	(33,086)			(33,086)		513,103		(148,732)	(148,732)	501	XXX
35137L105	FOX CL A ORD		11/17/2020	Various	58,810.000	1,594,172	XXX	1,945,004	2,180,087	(235,082)			(235,082)		1,945,004		(350,833)	(350,833)	21,376	XXX
354613101	FRANKLIN RESOURCES ORD		07/28/2020	JP MORGAN SECURITIES LLC	7,535.000	153,906	XXX	147,479							147,479		6,427	6,427	2,034	XXX
35671D857	FREEPORT MCMORAN ORD		11/17/2020	Various	22,615.000	386,837	XXX	282,579	96,366	(17,136)			(17,136)		282,579		104,258	104,258	367	XXX
363576109	ARTHUR J GALLAGHER ORD		07/28/2020	Various	24,189.000	2,270,857	XXX	1,765,538	2,303,138	(537,930)			(537,930)		1,765,538		505,320	505,320	11,504	XXX
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		12/24/2020	CORPORATE REORGANIZATIONS	701.910	32,410	XXX	24,857	22,171	(4,762)			(4,762)		24,857		7,554	7,554	173	XXX
364760108	GAP ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,990.000	15,497	XXX	35,765	35,183	582			582		35,765		(20,268)	(20,268)	483	XXX
369550108	GENERAL DYNAMICS ORD		02/07/2020	Various	2,755.000	510,857	XXX	460,197	485,844	(25,647)			(25,647)		460,197		50,660	50,660	2,810	XXX
369604103	GENERAL ELECTRIC ORD		11/17/2020	Various	228,350.000	1,704,524	XXX	2,259,984	2,546,712	(287,970)			(287,970)		2,259,984		(555,460)	(555,460)	7,295	XXX
370334104	GENERAL MILLS ORD		07/28/2020	Various	46,175.000	2,792,460	XXX	2,653,609	836,072	(112,945)			(112,945)		2,653,609		138,851	138,851	22,626	XXX
37045V100	GENERAL MOTORS ORD		11/17/2020	Various	85,870.000	2,418,091	XXX	3,276,248	3,109,719	148,978			148,978		3,276,248		(858,156)	(858,156)	26,737	XXX
371901109	GENTEX ORD		11/17/2020	Bank of America Securities	3,000.000	99,453	XXX	81,452							81,452		18,001	18,001	360	XXX
372460105	GENUINE PARTS ORD		11/17/2020	Various	1,280.000	127,711	XXX	115,938	73,830	(3,122)			(3,122)		115,938		11,773	11,773	1,454	XXX
375558103	GILEAD SCIENCES ORD		04/02/2020	Various	12,365.000	863,998	XXX	804,638	803,478	1,160			1,160		804,638		59,360	59,360	1,683	XXX
384802104	WW GRAINGER ORD		11/17/2020	Bank of America Securities	440.000	181,098	XXX	147,534							147,534		33,563	33,563	1,346	XXX
40412C101	HCA HEALTHCARE ORD		11/17/2020	Various	1,340.000	185,554	XXX	150,157	86,469	(30,196)			(30,196)		150,157		35,396	35,396	252	XXX
40434L105	HP ORD		03/09/2020	Various	7,170.000	144,771	XXX	133,667	147,344	(13,677)			(13,677)		133,667		11,105	11,105	1,263	XXX
410345102	HANESBRANDS ORD		02/07/2020	Various	8,455.000	124,679	XXX	138,959	125,557	13,402			13,402		138,959		(14,280)	(14,280)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,955.000	117,461	XXX	119,550	118,805	745			745		119,550		(2,090)	(2,090)	587	XXX
418056107	HASBRO ORD		11/17/2020	Bank of America Securities	680.000	62,674	XXX	49,411							49,411		13,263	13,263	925	XXX
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		11/17/2020	Various	4,015.000	126,078	XXX	107,402	95,382	(11,094)			(11,094)		107,402		18,677	18,677	1,542	XXX
42250P103	HEALTHPEAK PROPERTIES ORD		11/17/2020	Various	1,710.000	52,919	XXX	49,271	58,944	(9,673)			(9,673)		49,271		3,648	3,648	1,893	XXX
426281101	JACK HENRY AND ASSOCIATES ORD		11/17/2020	Bank of America Securities	115.000	18,250	XXX	20,536							20,536		(2,286)	(2,286)	49	XXX
42809H107	HESS ORD		05/11/2020	Bank of America Securities	1,580.000	74,460	XXX	68,488	42,224	(7,799)			(7,799)		68,488		5,971	5,971	158	XXX
42824C109	HEWLETT PACKARD ENTERPRISE ORD		11/17/2020	Various	54,070.000	638,889	XXX	644,439	220,137	5,896			5,896		644,439		(5,550)	(5,550)	11,311	XXX
436106108	HOLLYFRONTIER ORD		02/07/2020	JP MORGAN SECURITIES LLC	240.000	10,341	XXX	11,108	12,170	(1,063)			(1,063)		11,108		(767)	(767)		XXX
437076102	HOME DEPOT ORD		06/01/2020	Various	3,895.000	910,354	XXX	902,775	850,590	52,185			52,185		902,775		7,579	7,579	1,868	XXX
438516106	HONEYWELL INTERNATIONAL ORD		11/17/2020	Various	2,717.000	523,140	XXX	440,288	284,085	(12,109)			(12,109)		440,288		82,853	82,853	6,619	XXX
444097109	HUDSON PACIFIC PROPERTIES REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,100.000	40,938	XXX	36,600	41,415	(4,815)			(4,815)		36,600		4,339	4,339		XXX
444859102	HUMANA ORD		11/17/2020	Various	8,869.000	2,548,711	XXX	2,583,843	3,245,168	(667,126)			(667,126)		2,583,843		(35,132)	(35,132)	5,051	XXX
446150104	HUNTINGTON BANCSHARES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	47,485.000	695,997	XXX	716,758	716,074	684			684		716,758		(20,761)	(20,761)	7,123	XXX
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		02/07/2020	JP MORGAN SECURITIES LLC	95.000	25,532	XXX	23,349	23,834	(484)			(484)		23,349		2,183	2,183		XXX
447011107	HUNTSMAN ORD		11/17/2020	Various	3,225.000	62,337	XXX	63,683	77,916	(14,233)			(14,233)		63,683		(1,346)	(1,346)	931	XXX
44980X109	IPG PHOTONICS ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	345.000	50,090	XXX	42,512	49,997	(7,485)			(7,485)		42,512		7,577	7,577		XXX
45262P102	IMPERIAL BRANDS ADR	C	01/07/2020	Not Available			XXX												15,029	XXX
458140100	INTEL ORD		11/17/2020	Various	25,820.000	1,374,904	XXX	1,201,660	1,545,327	(343,667)			(343,667)		1,201,660		173,244	173,244	14,347	XXX
459200101	INTERNATIONAL BUSINESS MACHINES ORD		11/17/2020	Various	8,080.000	1,118,950	XXX	1,013,367	812,953	(13,183)			(13,183)		1,013,367		105,583	105,583	22,336	XXX
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	180.000	23,619	XXX	21,767	23,224	(1,457)			(1,457)		21,767		1,852	1,852	135	XXX
460146103	INTERNATIONAL PAPER ORD		11/17/2020	Various	32,745.000	1,617,753	XXX	1,208,042	454,974	(11,231)			(11,231)		1,208,042		409,711	409,711	52,872	XXX
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		11/17/2020	Various	27,220.000	569,280	XXX	561,236	456,456	(19,019)			(19,019)		561,236		8,044	8,044	15,027	XXX
46187W107	INVITATION HOMES ORD		03/09/2020	UBS SECURITIES LLC	430.000	11,942	XXX	8,917	12,887	(3,970)			(3,970)		8,917		3,025	3,025	65	XXX
46266C105	IQVIA HOLDINGS ORD		11/17/2020	Bank of America Securities	210.000	35,912	XXX	33,431							33,431		2,481	2,481		XXX
46590V100	JBG SMITH PROPERTIES ORD		11/17/2020	Various	1,930.000	65,053	XXX	68,550	76,988	(8,437)			(8,437)		68,550		(3,497)	(3,497)	964	XXX
46625H100	JPMORGAN CHASE ORD		04/09/2020	Various	38,065.000	3,833,015	XXX	4,223,601	5,306,261	(1,082,660)			(1,082,660)		4,223,601		(390,586)	(390,586)	60,512	XXX
47233W109	JEFFERIES FINANCIAL GROUP ORD		03/09/2020	UBS SECURITIES LLC	5,115.000	87,862	XXX	98,374	109,308	(10,933)			(10,933)		98,374		(10,512)	(10,512)	767	XXX
478160104	JOHNSON & JOHNSON ORD		07/28/2020	Various	27,195.000	3,870,806	XXX	3,619,640	3,700,722	(336,166)			(336,166)		3,619,640		251,165	251,165	30,601	XXX
48203R104	JUNIPER NETWORKS ORD		05/11/2020	Various	5,610.000	134,758	XXX	138,525	138,174	351			351		138,525		(3,767)	(3,767)	858	XXX
485170302	KANSAS CITY SOUTHERN ORD		11/17/2020	Bank of America Securities	376.000	72,184	XXX	52,257							52,257		19,927	19,927	301	XXX
487836108	KELLOGG ORD		04/14/2020	Various	21,034.000	1,351,477	XXX	1,315,335	1,454,711	(139,377)			(139,377)		1,315,335		36,142	36,142	11,020	XXX
493267108	KEYCORP ORD		03/09/2020	UBS SECURITIES LLC	25,965.000	317,966	XXX	493,365	525,532	(32,166)			(32,166)		493,365		(175,400)	(175,400)	4,804	XXX
494368103	KIMBERLY CLARK ORD		07/28/2020	Various	4,920.000	724,022	XXX	664,692	504,121	(21,115)			(21,115)		664,692		59,330	59,330	9,885	XXX
49456B101	KINDER MORGAN CL P ORD		11/17/2020	Various	27,720.000	431,222	XXX	503,499	586,832	(83,333)			(83,333)		503,499		(72,278)	(72,278)	13,544	XXX
500255104	KOHL'S ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	5,950.000	277,879	XXX	325,766	303,153	22,613			22,613		325,766		(47,886)	(47,886)		XXX
500472303	KONINKLIJKE PHILIPS ADR	C	05/21/2020	Not Available	91,555.000	4,092,353	XXX	3,671,028	4,467,884	(796,857)			(796,857)		3,671,028		421,326	421,326		XXX
500688106	KOSMOS ENERGY ORD		07/28/2020	Various	11,180.000	31,616	XXX	79,163	63,726	15,437			15,437		79,163		(47,547)	(47,547)	383	XXX
500754106	KRAFT HEINZ ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,185.000	323,340	XXX	272,413	295,114	(22,701)			(22,701)		272,413		50,927	50,927	7,348	XXX
501044101	KROGER ORD		03/23/2020	Various	5,265.000	166,074	XXX	125,961	152,632	(26,671)			(26,671)		125,961		40,113	40,113	842	XXX
502431109	L3HARRIS TECHNOLOGIES ORD		11/17/2020	Bank of America Securities	2,140.000	428,371	XXX	417,689	312,635	3,908			3,908		417,689		10,682	10,682	4,981	XXX
512807108	LAM RESEARCH ORD		07/28/2020	Various	1,205.000	364,134	XXX	270,087	352,342	(82,255)			(82,255)		270,087		94,047	94,047	1,972	XXX
517834107	LAS VEGAS SANDS ORD		05/21/2020	Various	7,320.000	395,305	XXX	435,177	505,373	(70,196)			(70,196)		435,177		(39,872)	(39,872)	4,669	XXX
524660107	LEGGETT & PLATT ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	270.000	13,895	XXX	14,726	13,724	1,002			1,002		14,726		(831)	(831)	108	XXX
524901105	LEGG MASON ORD		03/09/2020	Various	20,790.000	1,019,488	XXX	574,737	746,569	(171,831)			(171,831)		574,737		444,751	444,751	8,316	XXX
525327102	LEIDOS HOLDINGS ORD		03/09/2020	Various	1,195.000	120,452	XXX	95,942	116,979	(21,037)			(21,037)		95,942		24,511	24,511		XXX
526057104	LENNAR CL A ORD		11/17/2020	Bank of America Securities	2,595.000	198,168	XXX	184,913							184,913		13,254	13,254	649	XXX
531172104	LIBERTY PROPERTY REIT ORD		02/04/2020	Unknown	255.000	11,194	XXX	11,194	15,313	(4,119)			(4,119)		11,194				105	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
53223X107	LIFE STORAGE ORD		11/17/2020	Bank of America Securities	665.000	77,613	XXX	73,933							73,933		3,681	3,681	2,135	XXX
539830109	LOCKHEED MARTIN ORD		05/21/2020	Various	3,450.000	1,264,951	XXX	1,057,546	1,343,361	(285,815)			(285,815)		1,057,546		207,405	207,405	8,280	XXX
548661107	LOWE'S COMPANIES ORD		05/21/2020	INSTINET	16,314.000	1,944,302	XXX	1,505,742	1,953,765	(448,022)			(448,022)		1,505,742		438,560	438,560	17,945	XXX
552953101	MGM RESORTS INTERNATIONAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,015.000	32,209	XXX	27,245	33,769	(6,524)			(6,524)		27,245		4,964	4,964		XXX
553498106	MSA SAFETY ORD		11/17/2020	Bank of America Securities	530.000	74,058	XXX	63,221							63,221		10,837	10,837	456	XXX
553530106	MSC INDUSTRIAL CL A ORD		11/17/2020	Various	5,980.000	385,334	XXX	437,523	453,949	(31,664)			(31,664)		437,523		(52,189)	(52,189)	39,121	XXX
56418H100	MANPOWERGROUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	805.000	80,492	XXX	75,959	78,166	(2,206)			(2,206)		75,959		4,533	4,533		XXX
565849106	MARATHON OIL ORD		11/17/2020	Bank of America Securities	37,925.000	207,244	XXX	764,309	515,022	249,287			249,287		764,309		(557,064)	(557,064)	2,955	XXX
56585A102	MARATHON PETROLEUM ORD		11/17/2020	Various	41,115.000	1,571,497	XXX	2,193,641	2,477,179	(283,538)			(283,538)		2,193,641		(622,144)	(622,144)	56,480	XXX
57772K101	MAXIM INTEGRATED PRODUCTS ORD		07/28/2020	Various	6,100.000	420,378	XXX	362,439	375,211	(12,772)			(12,772)		362,439		57,939	57,939	5,803	XXX
580135101	MCDONALD'S ORD		11/17/2020	Various	5,405.000	1,073,323	XXX	938,857	1,068,082	(129,225)			(129,225)		938,857		134,466	134,466	11,281	XXX
58155Q103	MCKESSON ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,397.000	677,906	XXX	539,751	608,193	(68,443)			(68,443)		539,751		138,156	138,156	5,355	XXX
58463J304	MEDICAL PROPERTIES REIT ORD		11/17/2020	Bank of America Securities	7,340.000	143,248	XXX	134,269	73,252	(6,669)			(6,669)		134,269		8,979	8,979	5,803	XXX
58933Y105	MERCK & CO ORD		04/27/2020	Various	3,730.000	336,977	XXX	308,116	339,062	(31,117)			(31,117)		308,116		28,861	28,861	2,634	XXX
589400100	MERCURY GENERAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,840.000	138,010	XXX	133,397	138,393	(4,996)			(4,996)		133,397		4,613	4,613		XXX
59156R108	METLIFE ORD		11/17/2020	Various	67,270.000	3,008,265	XXX	3,165,829	3,428,752	(262,923)			(262,923)		3,165,829		(157,563)	(157,563)	111,554	XXX
594918104	MICROSOFT ORD		05/21/2020	Various	21,372.000	3,898,592	XXX	2,068,527	3,370,364	(1,301,838)			(1,301,838)		2,068,527		1,830,066	1,830,066	18,648	XXX
595017104	MICROCHIP TECHNOLOGY ORD		05/21/2020	INSTINET	595.000	53,807	XXX	51,588	62,308	(10,720)			(10,720)		51,588		2,219	2,219	437	XXX
595112103	MICRON TECHNOLOGY ORD		11/17/2020	Various	9,840.000	513,296	XXX	409,859	391,518	(110,565)			(110,565)		409,859		103,437	103,437		XXX
59522J103	MID AMERICA APT COMMUNITI REIT ORD		11/17/2020	Various	1,715.000	222,880	XXX	222,388	111,422	(7,090)			(7,090)		222,388		492	492	5,655	XXX
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,535.000	128,922	XXX	193,143	190,537	2,606			2,606		193,143		(64,220)	(64,220)	2,015	XXX
617446448	MORGAN STANLEY ORD		11/17/2020	Various	57,300.000	3,029,057	XXX	2,967,100	2,929,176	37,924			37,924		2,967,100		61,957	61,957	48,629	XXX
620076307	MOTOROLA SOLUTIONS ORD		11/17/2020	Various	11,905.000	1,723,147	XXX	1,402,405	1,899,679	(518,564)			(518,564)		1,402,405		320,742	320,742	22,425	XXX
631103108	NASDAQ ORD		11/17/2020	Bank of America Securities	220.000	27,339	XXX	28,206							28,206		(867)	(867)	108	XXX
636518102	NATIONAL INSTRUMENTS ORD		11/17/2020	Bank of America Securities	2,495.000	88,429	XXX	92,469							92,469		(4,040)	(4,040)	1,297	XXX
63938C108	NAVIENT ORD		07/28/2020	Various	17,215.000	172,583	XXX	217,429	235,501	(18,072)			(18,072)		217,429		(44,845)	(44,845)	3,648	XXX
640268108	NEKTAR THERAPEUTICS ORD		05/11/2020	Various	910.000	17,147	XXX	17,924	19,642	(1,718)			(1,718)		17,924		(778)	(778)		XXX
641069406	NESTLE ADR	C	05/21/2020	Adjustment	23,214.000	2,484,170	XXX	2,107,924	2,513,148	(405,224)			(405,224)		2,107,924		376,246	376,246	40,615	XXX
649445103	NEW YORK COMMUNITY BANCORP ORD		11/17/2020	Bank of America Securities	1,057.000	9,467	XXX	10,886							10,886		(1,419)	(1,419)	359	XXX
651229106	NEWELL BRANDS ORD		07/28/2020	Various	94,452.000	1,510,958	XXX	1,621,940	1,815,367	(193,428)			(193,428)		1,621,940		(110,982)	(110,982)	36,272	XXX
651639106	NEWMONT ORD		11/17/2020	Various	9,149.000	502,138	XXX	381,344	259,397	(78,179)			(78,179)		381,344		120,794	120,794	1,644	XXX
65339F101	NEXTERA ENERGY ORD		07/28/2020	Various	8,020.000	1,949,195	XXX	1,520,070	1,741,857	(417,134)			(417,134)		1,520,070		429,124	429,124	12,530	XXX
655844108	NORFOLK SOUTHERN ORD		11/17/2020	Various	3,988.000	879,296	XXX	565,553	569,772	(185,132)			(185,132)		565,553		313,743	313,743	4,739	XXX
666807102	NORTHROP GRUMMAN ORD		04/08/2020	Various	2,904.000	955,602	XXX	766,017	998,889	(232,872)			(232,872)		766,017		189,586	189,586	3,833	XXX
668771108	NORTONLIFELOCK ORD		03/09/2020	UBS SECURITIES LLC	2,795.000	48,602	XXX	55,264	71,328	(16,064)			(16,064)		55,264		(6,662)	(6,662)	33,889	XXX
670346105	NUCOR ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	245.000	13,074	XXX	12,878	13,789	(911)			(911)		12,878		196	196	99	XXX
680223104	OLD REPUBLIC INTERNATIONAL ORD		07/28/2020	Various	11,390.000	247,551	XXX	239,583	254,794	(15,211)			(15,211)		239,583		7,968	7,968	737	XXX
680665205	OLIN ORD		02/07/2020	Various	8,035.000	138,854	XXX	170,374	138,604	31,770			31,770		170,374		(31,519)	(31,519)	375	XXX
681919106	OMNICOM GROUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,525.000	200,942	XXX	197,721	204,576	(6,855)			(6,855)		197,721		3,221	3,221	1,641	XXX
682680103	ONEOK ORD		03/09/2020	UBS SECURITIES LLC	675.000	26,484	XXX	45,608	51,077	(5,469)			(5,469)		45,608		(19,124)	(19,124)	631	XXX
68268W103	ONEMAIN HOLDINGS ORD		11/17/2020	Various	2,105.000	75,781	XXX	83,479	88,726	(5,247)			(5,247)		83,479		(7,699)	(7,699)	9,163	XXX
68389X105	ORACLE ORD		04/08/2020	JP MORGAN SECURITIES LLC	16,493.000	834,100	XXX	789,462	873,799	(84,337)			(84,337)		789,462		44,638	44,638	7,048	XXX
69318G106	PBF ENERGY CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,865.000	15,551	XXX	59,838	58,505	1,333			1,333		59,838		(44,287)	(44,287)	560	XXX
693475105	PNC FINANCIAL SERVICES GROUP ORD		02/07/2020	Various	1,275.000	193,850	XXX	176,498	203,528	(27,030)			(27,030)		176,498		17,353	17,353	1,466	XXX
693506107	PPG INDUSTRIES ORD		11/17/2020	Bank of America Securities	3,805.000	544,649	XXX	413,629							413,629		131,020	131,020	4,109	XXX
69351T106	PPL ORD		03/09/2020	Various	22,040.000	731,215	XXX	688,103	790,795	(102,692)			(102,692)		688,103		43,113	43,113	12,789	XXX
695156109	PACKAGING CORP OF AMERICA ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	635.000	69,069	XXX	71,458	71,114	344			344		71,458		(2,389)	(2,389)	502	XXX
695263103	PACW PACWEST BANCORP ORD		11/18/2020	Various	22,485.000	564,288	XXX	872,525	860,501	12,024			12,024		872,525		(308,237)	(308,237)	24,734	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
701094104	PARKER HANNIFIN ORD		11/17/2020	Bank of America Securities	1,600.000	422,212	XXX	290,277							290,277		131,935	131,935	2,816	XXX
704326107	PAYCHEX ORD		11/17/2020	Bank of America Securities	6,080.000	562,017	XXX	445,420							445,420		116,597	116,597	7,539	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		07/28/2020	Various	7,280.000	1,000,029	XXX	614,485	995,394	(380,909)			(380,909)		614,485		385,544	385,544	17,284	XXX
717081103	PFIZER ORD		11/17/2020	Various	120,817.000	4,540,655	XXX	4,539,469	4,352,780	(143,106)			(143,106)		4,539,469		1,186	1,186	128,947	XXX
718172109	PHILIP MORRIS INTERNATIONAL ORD		07/28/2020	Various	13,075.000	1,053,970	XXX	947,324	1,112,552	(165,227)			(165,227)		947,324		106,646	106,646	32,216	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
723484101	PINNACLE WEST ORD		11/17/2020	Bank of America Securities	3,110.000	274,353	XXX	252,530							252,530		21,824	21,824	5,015	XXX
72352L106	PINTEREST CL A ORD		11/17/2020	Bank of America Securities	1,095.000	69,778	XXX	26,456							26,456		43,322	43,322		XXX
723787107	PIONEER NATURAL RESOURCE ORD		06/01/2020	Bank of America Securities	2.000	183	XXX	187							187		(4)	(4)		XXX
731068102	POLARIS INDUSTRIES ORD		03/09/2020	UBS SECURITIES LLC	220.000	16,195	XXX	22,714	22,374	340			340		22,714		(6,519)	(6,519)	136	XXX
74144T108	T ROWE PRICE GROUP ORD		06/01/2020	Various	3,000.000	390,271	XXX	322,982	365,520	(42,538)			(42,538)		322,982		67,289	67,289	1,251	XXX
74251V102	PRINCIPAL FINANCIAL GROUP ORD		07/28/2020	Various	1,825.000	67,997	XXX	91,333	100,284	(8,951)			(8,951)		91,333		(23,336)	(23,336)	1,226	XXX
742718109	PROCTER & GAMBLE ORD		07/28/2020	Various	39,817.000	4,952,072	XXX	3,903,850	2,562,948	(833,203)			(833,203)		3,903,850		1,048,222	1,048,222	39,404	XXX
74340W103	PROLOGIS REIT		11/17/2020	Various	9,987.000	828,114	XXX	362,709	742,714	(538,947)			(538,947)		362,709		465,405	465,405	2,021	XXX
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		07/28/2020	Various	13,410.000	720,775	XXX	731,871	767,000	(55,876)			(55,876)		731,871		(11,096)	(11,096)	10,260	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
74834L100	QUEST DIAGNOSTICS ORD		05/21/2020	Various	6,630.000	734,605	XXX	571,016	708,018	(137,001)			(137,001)		571,016		163,588	163,588	5,302	XXX
749685103	RPM ORD		11/17/2020	Various	2,520.000	195,308	XXX	145,558	154,288	(50,384)			(50,384)		145,558		49,750	49,750	917	XXX
754730109	RAYMOND JAMES ORD		07/28/2020	JP MORGAN SECURITIES LLC	15,810.000	1,107,909	XXX	1,335,624	1,414,363	(78,739)			(78,739)		1,335,624		(227,715)	(227,715)	17,549	XXX
755111507	RAYTHEON ORD		04/03/2020	Various	3,545.000	738,050	XXX	697,056	778,978	(81,923)			(81,923)		697,056		40,995	40,995	3,341	XXX
75513E101	RAYTHEON TECHNOLOGIES ORD		11/17/2020	Bank of America Securities	1,003.680	69,673	XXX	91,083							91,083		(21,410)	(21,410)	1,430	XXX
756109104	REALTY INCOME REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,230.000	133,482	XXX	143,519	164,195	(20,676)			(20,676)		143,519		(10,038)	(10,038)	3,624	XXX
7591EP100	REGIONS FINANCIAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	23,570.000	389,550	XXX	407,591	404,461	3,130			3,130		407,591		(18,041)	(18,041)	3,653	XXX
770323103	ROBERT HALF ORD		11/17/2020	Bank of America Securities	4,050.000	266,668	XXX	207,799							207,799		58,869	58,869	1,377	XXX
780287108	ROYAL GOLD ORD		05/11/2020	Various	415.000	44,663	XXX	30,712	50,734	(20,022)			(20,022)		30,712		13,951	13,951	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
78409V104	S&P GLOBAL ORD		11/17/2020	Bank of America Securities	1,095.000	370,833	XXX	380,493							380,493		(9,660)	(9,660)	734	XXX
78667J108	SAGE THERAPEUTICS ORD		11/17/2020	Bank of America Securities	1,290.000	96,229	XXX	59,962							59,962		36,267	36,267		XXX
80105N105	SANOFI ADR REP 1 1/2 ORD		05/21/2020	Adjustment	44,500.000	2,141,732	XXX	2,098,824	2,233,455	(134,631)			(134,631)		2,098,824		42,908	42,908	52,224	XXX
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD		03/09/2020	UBS SECURITIES LLC	8,030.000	161,495	XXX	154,976	187,661	(32,685)			(32,685)		154,976		6,519	6,519	1,767	XXX
808513105	CHARLES SCHWAB ORD		11/17/2020	Various	38,095.450	1,318,161	XXX	1,520,536	1,693,564	(256,781)			(256,781)		1,520,536		(202,375)	(202,375)	13,320	XXX
810186106	SCOTTS MIRACLE GRO ORD		11/17/2020	Bank of America Securities	890.000	149,679	XXX	130,292							130,292		19,386	19,386	5,002	XXX
816851109	SEMPRA ENERGY ORD		02/07/2020	JP MORGAN SECURITIES LLC	3,890.000	619,770	XXX	502,820	589,257	(86,438)			(86,438)		502,820		116,950	116,950	3,764	XXX
826197501	SIEMENS ADR	C	05/21/2020	Not Available	37,762.000	1,946,631	XXX	2,054,024	2,453,397	(399,373)			(399,373)		2,054,024		(107,394)	(107,394)	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		11/17/2020	Various	1,640.000	168,915	XXX	135,741	179,507	(64,757)			(64,757)		135,741		33,173	33,173	502	XXX
831865209	A O SMITH ORD		11/17/2020	Various	3,605.000	202,561	XXX	188,526	5,479	(55)			(55)		188,526		14,035	14,035	1,745	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
835495102	SONOCO PRODUCTS ORD		11/17/2020	Bank of America Securities	591.000	34,272	XXX	31,669							31,669		2,602	2,602	508	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		11/17/2020	Various	20,755.000	1,151,492	XXX	1,075,746	1,322,094	(246,348)			(246,348)		1,075,746		75,746	75,746	28,363	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
854502101	STANLEY BLACK AND DECKER ORD		11/17/2020	Bank of America Securities	1,030.000	190,932	XXX	165,779	133,421	(4,653)			(4,653)		165,779		25,153	25,153	2,142	XXX
85571B105	STARWOOD PROPERTY REIT		11/17/2020	Various	1,895.000	33,838	XXX	39,897	47,110	(7,213)			(7,213)		39,897		(6,058)	(6,058)	3,502	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
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		11/17/2020	Various	7,055.000	1,081,541	XXX	840,348	411,274	(154,621)			(154,621)		840,348		241,193	241,193	8,873	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
87165B103	SYNCHRONY FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	5,440.000	178,855	XXX	142,699	195,894	(53,195)			(53,195)		142,699		36,156	36,156	1,197	XXX
872307103	TCF FINANCIAL ORD		05/21/2020	INSTINET	840.000	22,656	XXX	36,246	39,312	(3,066)			(3,066)		36,246		(13,590)	(13,590)	588	XXX
87240R107	TFS FINANCIAL ORD		04/02/2020	Various	48,795.000	846,296	XXX	768,179	960,286	(192,107)			(192,107)		768,179		78,117	78,117	13,663	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		11/17/2020	Various	5,079.000	644,032	XXX	422,873	412,836	(194,235)			(194,235)		422,873		221,159	221,159	5,880	XXX
87918A105	TELADOC HEALTH ORD		11/17/2020	Bank of America Securities	290.000	52,042	XXX	62,085							62,085		(10,043)	(10,043)		XXX
879369106	TELEFLEX ORD		11/17/2020	Bank of America Securities	570.000	214,815	XXX	219,677							219,677		(4,861)	(4,861)	388	XXX
882508104	TEXAS INSTRUMENTS ORD		11/17/2020	Bank of America Securities	3,445.000	538,273	XXX	449,732							449,732		88,541	88,541	6,614	XXX
883556102	THERMO FISHER SCIENTIFIC ORD		04/27/2020	JP MORGAN SECURITIES LLC	795.000	272,446	XXX	197,334	258,272	(60,938)			(60,938)		197,334		75,113	75,113	326	XXX
885160101	THOR INDUSTRIES ORD		11/17/2020	Bank of America Securities	390.000	36,126	XXX	45,397							45,397		(9,271)	(9,271)	160	XXX
88579Y101	3M ORD		03/09/2020	UBS SECURITIES LLC	615.000	89,583	XXX	102,848	108,498	(5,650)			(5,650)		102,848		(13,265)	(13,265)	904	XXX
886547108	TIFFANY ORD		03/09/2020	Various	685.000	90,462	XXX	65,215	91,550	(26,335)			(26,335)		65,215		25,247	25,247	397	XXX
89151E109	TOTAL ADR REP 1 ORD	C	05/21/2020	Not Available	21,659.000	785,703	XXX	1,279,371	1,197,743	81,628			81,628		1,279,371		(493,668)	(493,668)	22,636	XXX
89417E109	TRAVELERS COMPANIES ORD		05/12/2020	Various	15,339.000	1,740,275	XXX	2,039,287	2,100,676	(61,389)			(61,389)		2,039,287		(299,012)	(299,012)	8,261	XXX
896522109	TRINITY INDUSTRIES ORD		02/07/2020	Various	5,360.000	113,088	XXX	109,869	118,724	(8,855)			(8,855)		109,869		3,218	3,218	1,018	XXX
896945201	TRIPADVISOR ORD		11/17/2020	Bank of America Securities	340.000	8,739	XXX	7,204							7,204		1,535	1,535		XXX
89832Q109	TRUIST FINANCIAL ORD		11/17/2020	Bank of America Securities	8,920.000	430,173	XXX	495,760							495,760		(65,588)	(65,588)	16,056	XXX
90214J101	2U ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	845.000	18,204	XXX	17,462	20,272	(2,810)			(2,810)		17,462		743	743		XXX
902494103	TYSON FOODS CL A ORD		11/17/2020	Bank of America Securities	1,424.000	91,022	XXX	93,186	28,678	(2,146)			(2,146)		93,186		(2,164)	(2,164)	1,328	XXX
902653104	UDR REIT ORD		11/17/2020	Various	2,185.000	102,518	XXX	105,420	101,339	3,389			3,389		105,420		(2,901)	(2,901)	759	XXX
902973304	US BANCORP ORD		07/28/2020	Various	5,157.000	251,575	XXX	232,620	208,108	(30,452)			(30,452)		232,620		18,955	18,955	2,166	XXX
90353T100	UBER TECHNOLOGIES ORD		11/17/2020	Bank of America Securities	40.000	1,954	XXX	1,384							1,384		570	570		XXX
904214103	UMPQUA HOLDINGS ORD		02/07/2020	JP MORGAN SECURITIES LLC	2,600.000	45,617	XXX	43,482	46,020	(2,538)			(2,538)		43,482		2,135	2,135	546	XXX
904784709	UNILEVER ADR REP 1 ORD	C	05/21/2020	Adjustment	43,144.000	2,103,232	XXX	2,471,009	2,479,054	(8,045)			(8,045)		2,471,009		(367,777)	(367,777)	32,866	XXX
907818108	UNION PACIFIC ORD		11/17/2020	Various	5,276.000	869,453	XXX	779,186	933,057	(173,992)			(173,992)		779,186		90,267	90,267	5,118	XXX
911312106	UNITED PARCEL SERVICE CL B ORD		11/17/2020	Bank of America Securities	12,760.000	2,159,675	XXX	1,530,104							1,530,104		629,571	629,571	25,775	XXX
913017109	UNITED TECHNOLOGIES ORD		04/03/2020	Unknown	6,225.000	807,045	XXX	807,045	932,256	(125,211)			(125,211)		807,045				4,575	XXX
91324P102	UNITEDHEALTH GRP ORD		02/03/2020	Various	3,585.000	986,376	XXX	809,139	1,053,918	(244,779)			(244,779)		809,139		177,237	177,237		XXX
91913Y100	VALERO ENERGY ORD		05/21/2020	Various	3,170.000	197,366	XXX	250,990	296,871	(45,880)			(45,880)		250,990		(53,625)	(53,625)	4,150	XXX
92276F100	VENTAS REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,165.000	155,426	XXX	137,670							137,670		17,756	17,756	1,874	XXX
92339V100	VEREIT ORD		12/18/2020	Unknown	1,535.000	11,843	XXX	11,843	14,183	(2,340)			(2,340)		11,843				659	XXX
92343V104	VERIZON COMMUNICATIONS ORD		07/28/2020	Various	123,060.000	7,079,985	XXX	6,049,893	7,555,884	(1,505,991)			(1,505,991)		6,049,893		1,030,092	1,030,092	182,304	XXX
92556H206	VIACOMCBS CL B ORD		07/28/2020	Not Available	14,005.000	345,735	XXX	348,646	218,128	(19,081)			(19,081)		348,646		(2,911)	(2,911)	5,855	XXX
92556V106	MYLAN ORD	C	11/19/2020	Unknown	0.025	0	XXX	0							0		0	0		XXX
928254101	VIRTU FINANCIAL CL A ORD		03/09/2020	UBS SECURITIES LLC	11,895.000	283,427	XXX	200,751	190,201	10,550			10,550		200,751		82,676	82,676	2,855	XXX
929042109	VORNADO REALTY REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	205.000	7,372	XXX	7,556							7,556		(185)	(185)		XXX
931142103	WALMART ORD		11/17/2020	Bank of America Securities	9,705.000	1,364,050	XXX	900,780	1,153,342	(252,563)			(252,563)		900,780		463,270	463,270	18,779	XXX
931427108	WALGREEN BOOTS ALLIANCE ORD		11/17/2020	Various	3,030.000	148,665	XXX	163,329	178,649	(15,320)			(15,320)		163,329		(14,664)	(14,664)	1,479	XXX
94106L109	WASTE MANAGEMENT ORD		11/17/2020	Bank of America Securities	860.000	104,362	XXX	106,773							106,773		(2,411)	(2,411)	1,406	XXX
942622200	WATSCO ORD		07/28/2020	Various	9,025.000	1,934,189	XXX	1,496,347	649,441	(117,740)			(117,740)		1,496,347		437,841	437,841	19,240	XXX
947890109	WEBSTER FINANCIAL ORD		05/21/2020	INSTINET	5,625.000	142,044	XXX	268,720	300,150	(31,430)			(31,430)		268,720		(126,676)	(126,676)	4,500	XXX
949746101	WELLS FARGO ORD		11/17/2020	Various	169,790.000	4,434,145	XXX	8,408,623	8,978,843	(655,415)			(655,415)		8,408,623		(3,974,478)	(3,974,478)	174,480	XXX
95040Q104	WELLTOWER ORD		11/17/2020	Not Available	1,145.000	75,930	XXX	77,421	93,638	(16,217)			(16,217)		77,421		(1,491)	(1,491)	3,092	XXX
958102105	WESTERN DIGITAL ORD		11/17/2020	Various	5,405.000	241,610	XXX	307,002	343,055	(36,053)			(36,053)		307,002		(65,392)	(65,392)	4,508	XXX
959802109	WESTERN UNION ORD		11/17/2020	Various	10,130.000	243,007	XXX	267,110	107,656	(10,563)			(10,563)		267,110		(24,103)	(24,103)	4,124	XXX
96145D105	WESTROCK ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,765.000	111,397	XXX	137,319	161,556	(24,237)			(24,237)		137,319		(25,921)	(25,921)	2,504	XXX
962166104	WEYERHAEUSER REIT		07/28/2020	Various	3,420.000	87,341	XXX	86,306	103,284	(16,978)			(16,978)		86,306		1,035	1,035	1,163	XXX
963320106	WHIRLPOOL ORD		07/28/2020	Various	835.000	120,520	XXX	113,602	123,188	(9,586)			(9,586)		113,602		6,918	6,918	1,626	XXX
969457100	WILLIAMS ORD		11/17/2020	Various	128,730.000	2,445,605	XXX	3,376,784	3,053,476	323,308			323,308		3,376,784		(931,179)	(931,179)	107,370	XXX
969904101	WILLIAMS SONOMA ORD		03/09/2020	UBS SECURITIES LLC	795.000	43,427	XXX	42,004	58,385	(16,381)			(16,381)		42,004		1,423	1,423	382	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
98310W108	WYNDHAM DESTINATIONS ORD		05/21/2020	Not Available	4,095.000	203,171	XXX	202,082	211,671	(9,589)			(9,589)		202,082		1,089	1,089	248	XXX
983134107	WYNN RESORTS ORD		05/21/2020	INSTINET	470.000	40,108	XXX	58,276	65,269	(6,992)			(6,992)		58,276		(18,169)	(18,169)	470	XXX
98389B100	XCEL ENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	10,220.000	698,840	XXX	662,054							662,054		36,787	36,787	4,395	XXX
98421M106	XEROX HOLDINGS ORD		02/07/2020	JP MORGAN SECURITIES LLC	3,950.000	146,820	XXX	104,649	145,637	(40,988)			(40,988)		104,649		42,171	42,171	988	XXX
98954M200	ZILLOW GROUP CL C ORD		11/17/2020	Various	3,245.000	262,952	XXX	165,808	52,601	(15,554)			(15,554)		165,808		97,144	97,144		XXX
98956P102	ZIMMER BIOMET HOLDINGS ORD		11/17/2020	Bank of America Securities	20.000	2,998	XXX	3,148							3,148		(150)	(150)	14	XXX
G0176J109	ALLEGION ORD	C	11/17/2020	Bank of America Securities	1,475.000	172,439	XXX	146,025							146,025		26,413	26,413	472	XXX
G0177J108	ALLERGAN ORD	C	05/08/2020	Various	2,005.000	374,153	XXX	309,120	383,296	(74,176)			(74,176)		309,120		65,032	65,032	1,798	XXX
G16962105	BUNGE ORD		11/17/2020	Bank of America Securities	1,505.000	89,460	XXX	84,017	86,613	(2,596)			(2,596)		84,017		5,443	5,443	3,010	XXX
G29183103	EATON ORD	C	11/17/2020	Various	12,675.000	1,326,238	XXX	972,677	956,672	(185,569)			(185,569)		972,677		353,561	353,561	3,759	XXX
G4474Y214	JANUS HENDERSON GROUP ORD	C	07/28/2020	Not Available	18,900.000	361,817	XXX	404,507	462,105	(57,598)			(57,598)		404,507		(42,690)	(42,690)	8,890	XXX
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	C	05/21/2020	INSTINET	11,485.000	91,999	XXX	150,860	171,930	(21,070)			(21,070)		150,860		(58,862)	(58,862)	2,297	XXX
G491BT108	INVESCO ORD		05/21/2020	Various	63,665.000	478,984	XXX	1,234,210	1,144,697	89,514			89,514		1,234,210		(755,227)	(755,227)	29,522	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	07/28/2020	Various	6,580.000	240,869	XXX	232,159	267,872	(35,713)			(35,713)		232,159		8,710	8,710	7,184	XXX
G5494J103	LINDE ORD	C	11/17/2020	Various	1,920.000	428,961	XXX	343,954	408,768	(64,814)			(64,814)		343,954		85,007	85,007	4,362	XXX
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	04/27/2020	Various	3,945.000	102,248	XXX	86,542	104,779	(18,237)			(18,237)		86,542		15,705	15,705	452	XXX
G5960L103	MEDTRONIC ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	36,304.000	3,645,707	XXX	2,985,930	3,517,404	(1,025,763)			(1,025,763)		2,985,930		659,778	659,778	42,537	XXX
G6518L108	NIELSEN HOLDINGS ORD		02/07/2020	Various	28,955.000	632,436	XXX	588,219	587,787	432			432		588,219		44,217	44,217		XXX
G6700G107	NVENT ELECTRIC ORD	C	03/09/2020	UBS SECURITIES LLC	1,630.000	32,805	XXX	35,783	41,695	(5,912)			(5,912)		35,783		(2,978)	(2,978)	285	XXX
G7S00T104	PENTAIR ORD	C	11/17/2020	Various	29,354.000	1,119,205	XXX	1,134,868	1,335,459	(210,796)			(210,796)		1,134,868		(15,663)	(15,663)	8,722	XXX
G8473T100	STERIS ORD	C	11/17/2020	Various	1,690.000	279,455	XXX	210,097	159,227	(50,775)			(50,775)		210,097		69,358	69,358	645	XXX
G8994E103	TRANE TECHNOLOGIES ORD	C	11/17/2020	Bank of America Securities	1,770.000	263,794	XXX	142,917							142,917		120,877	120,877	1,876	XXX
G96629103	WILLIS TOWERS WATSON ORD	C	07/28/2020	Not Available	13,040.000	2,631,773	XXX	2,174,135	2,633,298	(459,163)			(459,163)		2,174,135		457,638	457,638	19,298	XXX
H01301128	ALCON ORD	D	05/21/2020	Various	26,004.000	1,553,198	XXX	1,492,118	1,471,046	21,072			21,072		1,492,118		61,079	61,079		XXX
H1467J104	CHUBB ORD	C	01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,010.000	153,794	XXX	159,830	157,217	2,613			2,613		159,830		(6,036)	(6,036)	758	XXX
H2906T109	GARMIN ORD	C	11/17/2020	Various	2,430.000	242,604	XXX	175,251	116,096	(45,608)			(45,608)		175,251		67,353	67,353	1,513	XXX
L0223L101	ARDAGH GROUP CL A ORD	C	03/10/2020	Various	2,445.000	37,154	XXX	28,065	47,873	(19,808)			(19,808)		28,065		9,089	9,089		XXX
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	6,380.000	432,429	XXX	581,914	602,782	(20,868)			(20,868)		581,914		(149,485)	(149,485)	13,398	XXX
N6596X109	NXP SEMICONDUCTORS ORD	C	05/21/2020	Not Available	7,650.000	774,779	XXX	764,973	973,539	(208,566)			(208,566)		764,973		9,806	9,806	4,877	XXX
N72482123	QIAGEN ORD	C	11/17/2020	Bank of America Securities	15.000	694	XXX	744							744		(51)	(51)		XXX
P31076105	COPA HOLDINGS CL A ORD	C	11/17/2020	Various	480.000	44,153	XXX	51,246	51,878	(633)			(633)		51,246		(7,093)	(7,093)	144	XXX
V7780T103	ROYAL CARIBBEAN CRUISES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	185.000	24,702	XXX	20,772	24,699	(3,928)			(3,928)		20,772		3,930	3,930	144	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						259,840,527	XXX	259,415,722	258,552,437	(31,510,908)			(31,510,908)		259,415,722		424,806	424,806	3,908,727	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
796050888	SAMSUNG ELECTRONICS 1 GDS REP 25 ORD	C	05/13/2020	Various	3,059.000	3,307,448	XXX	2,821,351	3,649,387	(828,036)			(828,036)		2,821,351		486,097	486,097	29,417	XXX
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,307,448	XXX	2,821,351	3,649,387	(828,036)			(828,036)		2,821,351		486,097	486,097	29,417	XXX
Common Stocks - Mutual Funds																				
922040100	VANGUARD INSTL INDX INST		06/24/2020	Unknown	220,229.004	60,507,104	XXX	22,560,134	63,917,064	(41,356,930)			(41,356,930)		22,560,134		37,946,970	37,946,970	285,681	XXX
9499999 Subtotal - Common Stocks - Mutual Funds						60,507,104	XXX	22,560,134	63,917,064	(41,356,930)			(41,356,930)		22,560,134		37,946,970	37,946,970	285,681	XXX
9799997 Subtotal - Common Stocks - Part 4						323,655,080	XXX	284,797,207	326,118,888	(73,695,873)			(73,695,873)		284,797,207		38,857,873	38,857,873	4,223,825	XXX
9799998 Summary Item from Part 5 for Common Stocks						140,149,397	XXX	130,928,580							130,928,580	(5,363)	9,226,180	9,220,817	1,791,231	XXX
9799999 Subtotal - Common Stocks						463,804,477	XXX	415,725,787	326,118,888	(73,695,873)			(73,695,873)		415,725,787	(5,363)	48,084,053	48,078,690	6,015,055	XXX
9899999 Subtotal - Preferred and Common Stocks						465,809,963	XXX	417,905,784	327,042,894	(73,718,913)			(73,718,913)		417,905,784	(5,363)	47,909,542	47,904,178	6,015,055	XXX
9999999 Totals						565,125,651	XXX	517,451,103	410,641,494	(73,692,209)	(252,670)		(73,944,879)		516,643,366	(5,363)	47,756,976	47,751,613	8,920,055	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
246199LG6	DELAWARE OHIO CITY SCH DIST		01/08/2020	Unknown	08/12/2020	PERSHING LLC	700,000	713,706	793,660	711,457		(2,249)		(2,249)			82,203	82,203	24,597	3,597
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							700,000	713,706	793,660	711,457		(2,249)		(2,249)			82,203	82,203	24,597	3,597
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RDQ2	AT&T INC		07/08/2020	Bank of America Securities	12/07/2020	CORPORATE REORGANIZATIONS	4,500,000	5,218,515	5,367,444	5,176,520		(41,995)		(41,995)			190,925	190,925	146,625	68,531
05565ALQ4	BNP PARIBAS SA	C	02/18/2020	BNP PARIBAS SECURITIES BOND	07/07/2020	JEFFERIES & COMPANY, INC.	375,000	375,000	339,844	375,000							(35,156)	(35,156)	6,281	
05583JAG7	BPCE SA	C	01/06/2020	BARCLAYS CAPITAL INC FIXED INC	01/24/2020	HSBC SECURITIES INC.	250,000	248,505	250,115	248,516		11		11			1,599	1,599	231	
142339AJ9	CARLISLE COMPANIES INC		02/13/2020	JP MORGAN SECS INC., - FIXED INCOME	06/02/2020	BNY/SUNTRUST CAPITAL MARKETS	115,000	113,569	112,746	113,602		33		33			(856)	(856)	835	
225401AN8	CREDIT SUISSE GROUP AG	C	01/21/2020	BARCLAYS CAPITAL INC FIXED INC	07/07/2020	JP MORGAN SECS INC., - FIXED INCOME	450,000	458,460	436,365	458,428		(32)		(32)			(22,063)	(22,063)	10,519	
63946BAE0	NBCUNIVERSAL MEDIA LLC		01/13/2020	Bank of America Securities	03/06/2020	Call @ 100.00	6,900,000	7,113,279	7,138,257	7,088,963		(24,316)		(24,316)			(188,963)	(188,963)	368,231	87,208
674599162	OCCIDENTAL PETROLEUM CORPORATION		08/03/2020	CORPORATE REORGANIZATIONS	08/11/2020	Adjustment	1,102	5,951	4,742	5,951							(1,209)	(1,209)		
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							12,591,102	13,533,279	13,649,513	13,466,979		(66,300)		(66,300)			(55,723)	(55,723)	532,721	155,740
Bonds - Hybrid Securities																				
38144GAC5	GOLDMAN SACHS GROUP INC		01/23/2020	GOLDMAN	06/08/2020	MORGAN STANLEY CO	575,000	575,000	526,010	575,000							(48,990)	(48,990)	9,277	
4899999 Subtotal - Bonds - Hybrid Securities							575,000	575,000	526,010	575,000							(48,990)	(48,990)	9,277	
8399998 Subtotal - Bonds							13,866,102	14,821,985	14,969,183	14,753,436		(68,549)		(68,549)			(22,510)	(22,510)	566,595	159,337
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
42550U208	HENKEL AND ADR	C	04/28/2020	Not Available	05/22/2020	Not Available	59,020.000	1,279,032	1,242,510	1,279,032							(36,522)	(36,522)		
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								1,279,032	1,242,510	1,279,032							(36,522)	(36,522)		
8999998 Subtotal - Preferred Stocks								1,279,032	1,242,510	1,279,032							(36,522)	(36,522)		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055102	AFLAC ORD		04/13/2020	JP MORGAN SECURITIES LLC	06/01/2020	Bank of America Securities	2,551.000	103,744	94,726	103,744							(9,017)	(9,017)	868	
00287Y109	ABBVIE ORD		05/21/2020	INSTINET	07/28/2020	Various	23,879.752	2,172,160	2,314,608	2,172,160							142,449	142,449	28,177	
00507V109	ACTIVISION BLIZZARD ORD		05/04/2020	Various	06/01/2020	Bank of America Securities	7,462.000	468,545	540,313	468,545							71,768	71,768	2,279	
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		06/09/2020	Various	07/28/2020	Various	4,441.000	170,838	169,570	170,838							(1,268)	(1,268)		
00846U101	AGILENT TECHNOLOGIES ORD		05/11/2020	Various	05/21/2020	Various	6,465.000	513,279	522,995	513,279							9,716	9,716	226	
00847X104	AGIOS PHARMACEUTICALS ORD		05/11/2020	Various	05/21/2020	INSTINET	2,337.000	104,389	116,725	104,389							12,336	12,336		
009158106	AIR PRODUCTS AND CHEMICALS ORD		05/21/2020	Various	06/01/2020	Various	3,064.000	669,363	705,700	669,363							36,338	36,338	2,419	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	6,920.000	1,050,174	1,202,137	1,050,174							151,963	151,963	8,721	
020002101	ALLSTATE ORD		05/01/2020	Various	11/17/2020	Various	12,957.000	1,273,082	1,230,077	1,273,082							(43,005)	(43,005)	9,736	
02043Q107	ALNYLAM PHARMACEUTICALS ORD		06/09/2020	Various	07/28/2020	Various	2,332.000	295,888	339,994	295,888							44,106	44,106		
023608102	AMEREN ORD		06/01/2020	Bank of America Securities	07/28/2020	JP MORGAN SECURITIES LLC	1,725.000	127,713	137,560	127,713							9,846	9,846	854	
024835100	AMERICAN CAMPUS COMM REIT ORD		05/21/2020	INSTINET	07/28/2020	JP MORGAN SECURITIES LLC	2,520.000	81,453	90,289	81,453							8,836	8,836		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
025537101	AMERICAN ELECTRIC POWER ORD		07/28/2020	Various	11/17/2020	Various	8,085.000	709,555	734,485	709,555							24,930	24,930	10,218	
025816109	AMERICAN EXPRESS ORD		04/23/2020	Various	11/17/2020	Various	3,688.000	368,485	415,010	368,485							46,526	46,526	3,765	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		05/21/2020	Various	06/01/2020	Bank of America Securities	22,076.000	527,140	563,354	527,140							36,214	36,214		
026874784	AMERICAN INTERNATIONAL GROUP ORD		04/14/2020	Various	11/17/2020	Bank of America Securities	25,463.000	660,257	978,341	660,257							318,084	318,084	17,496	
03076C106	AMERIPRISE FINANCE ORD		05/11/2020	Bank of America Securities	07/28/2020	JP MORGAN SECURITIES LLC	315.000	39,020	48,590	39,020							9,570	9,570	328	
031162100	AMGEN ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	4,975.000	1,095,541	1,236,841	1,095,541							141,300	141,300	4,256	
03748R754	APARTMENT INVST MGT CL A REIT ORD		11/30/2020	Various	12/01/2020	CORPORATE REORGANIZATIONS	584.950	26,081	26,065	26,081							(16)	(16)	4,285	
038222105	APPLIED MATERIAL ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	4,286.000	238,958	267,979	238,958							29,020	29,020	1,251	
045487105	ASSOCIATED BANCORP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	02/07/2020	JP MORGAN SECURITIES LLC	980.000	20,515	20,001	20,515							(514)	(514)		
04621X108	ASSURANT ORD		04/13/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	706.000	76,652	71,941	76,652							(4,711)	(4,711)		
049560105	ATMOS ENERGY ORD		04/20/2020	MORGAN STANLEY CO	04/27/2020	JP MORGAN SECURITIES LLC	243.000	24,915	25,647	24,915							732	732		
052769106	AUTODESK ORD		04/20/2020	MORGAN STANLEY CO	04/27/2020	JP MORGAN SECURITIES LLC	305.000	54,251	55,664	54,251							1,412	1,412		
05523R107	BAE SYSTEMS ADR	C	04/08/2020	Not Available	05/21/2020	Not Available	5,780.000	149,933	139,386	149,933							(10,548)	(10,548)		
055622104	BP ADR EACH REPSTNG SIX ORD	C	01/13/2020	Not Available	05/21/2020	Adjustment	8,850.000	341,055	210,049	341,055							(131,006)	(131,006)	11,063	
05605H100	BWX TECHNOLOGIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	2,180.000	118,069	123,246	118,069							5,177	5,177	414	
062540109	BANK OF HAWAII ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	870.000	78,846	53,517	78,846							(25,328)	(25,328)	583	
064058100	BANK OF NEW YORK MELLON ORD		07/28/2020	Various	11/17/2020	Various	5,615.000	199,167	195,647	199,167							(3,521)	(3,521)	873	
06417N103	BANK OZK ORD		04/02/2020	Not Available	05/11/2020	Not Available	11,100.000	183,351	241,392	183,351							58,041	58,041	2,997	
071813109	BAXTER INTERNATIONAL ORD		05/11/2020	Various	11/17/2020	Various	5,055.000	448,148	438,723	448,148							(9,425)	(9,425)	1,602	
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	04/09/2020	Not Available	05/22/2020	Not Available	61,040.000	905,698	959,045	905,698							53,347	53,347	32,437	
086516101	BEST BUY ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	1,740.000	129,239	156,098	129,239							26,859	26,859	957	
08862E109	BEYOND MEAT ORD		05/18/2020	Various	05/21/2020	Various	921.000	98,436	111,055	98,436							12,619	12,619		
090572207	BIO RAD LABORATORIES CL A ORD		06/09/2020	Various	07/28/2020	Various	1,925.000	874,568	968,652	874,568							94,084	94,084		
09061G101	BIOMARIN PHARMACEUTICAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	170.000	20,906	13,009	20,906							(7,898)	(7,898)		
09062X103	BIOGEN ORD		04/27/2020	JP MORGAN SECURITIES LLC	06/01/2020	Bank of America Securities	785.000	252,252	239,083	252,252							(13,168)	(13,168)		
093671105	H&R BLOCK ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	61,645.000	1,029,190	917,270	1,029,190							(111,921)	(111,921)	17,076	
09609G100	BLUEBIRD BIO ORD		07/28/2020	Various	11/17/2020	Various	1,220.000	88,075	69,116	88,075							(18,959)	(18,959)		
110122108	BRISTOL MYERS SQUIBB ORD		03/09/2020	UBS SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	4,930.000	285,935	293,646	285,935							7,711	7,711	4,437	
110448107	BRITISH AMERICAN TOBACCO ADR REP ORD	C	04/14/2020	Not Available	05/21/2020	Not Available	11,177.000	374,939	432,869	374,939							57,930	57,930	4,339	
115236101	BROWN & BROWN ORD		04/13/2020	Various	06/01/2020	Bank of America Securities	7,078.000	265,589	283,267	265,589							17,678	17,678	602	
12503M108	CBOE GLOBAL MARKETS ORD		04/13/2020	Not Available	05/21/2020	Not Available	1,196.000	123,473	121,066	123,473							(2,406)	(2,406)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12504L109	CBRE GROUP CL A ORD		05/18/2020	CITIGROUP GLOBAL MARKETS INC.	05/21/2020	INSTINET	634.000	24,785	25,183	24,785							398	398		
12541W209	CH ROBINSON WORLDWIDE ORD		05/21/2020	Various	06/01/2020	Bank of America Securities	4,890.000	372,492	394,200	372,492							21,708	21,708	737	
12572Q105	CME GROUP CL A ORD		04/06/2020	Various	11/17/2020	Various	1,720.000	318,771	305,905	318,771							(12,866)	(12,866)	434	
125896100	CMS ENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	945.000	60,068	60,995	60,068							927	927	770	
126117100	CNA FINANCIAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	02/07/2020	JP MORGAN SECURITIES LLC	4,245.000	191,995	199,927	191,995							7,932	7,932		
127097103	CABOT OIL & GAS ORD		05/04/2020	Various	05/11/2020	Various	4,261.000	83,768	81,193	83,768							(2,575)	(2,575)		
134429109	CAMPBELL SOUP ORD		06/01/2020	Bank of America Securities	11/17/2020	Various	3,205.000	162,235	160,502	162,235							(1,734)	(1,734)	1,692	
14149Y108	CARDINAL HEALTH ORD		06/01/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	17,675.000	925,318	992,357	925,318							67,039	67,039	8,972	
142339100	CARLISLE COMPANIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	1,590.000	188,222	229,400	188,222							41,178	41,178	1,670	
14448C104	CARRIER GLOBAL ORD		04/03/2020	Various	05/21/2020	INSTINET	9,010.000	206,746	170,638	206,746							(36,108)	(36,108)		
148806102	CATALENT ORD		03/09/2020	UBS SECURITIES LLC	04/02/2020	UBS SECURITIES LLC	260.000	11,506	12,284	11,506							778	778		
149123101	CATERPILLAR ORD		03/09/2020	UBS SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	1,190.000	126,716	164,976	126,716							38,259	38,259	2,451	
15135B101	CENTENE ORD		05/04/2020	Various	11/17/2020	Various	3,120.000	195,439	201,415	195,439							5,976	5,976		
15189T107	CENTERPOINT ENERGY ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	8,795.000	234,943	149,280	234,943							(85,663)	(85,663)	3,870	
15677J108	CERIDIAN HCM HOLDING ORD		03/09/2020	UBS SECURITIES LLC	03/23/2020	JP MORGAN SECURITIES LLC	190.000	11,855	9,093	11,855							(2,761)	(2,761)		
15912K100	CHANGE HEALTHCARE ORD		03/13/2020	Bank of America Securities	05/21/2020	INSTINET	1,061.000	12,948	12,924	12,948							(24)	(24)		
16119P108	CHARTER COMMUNICATIONS CL A ORD		07/28/2020	Various	11/17/2020	Various	1,126.000	554,125	582,104	554,125							27,979	27,979		
163851108	CHEMOURS ORD		01/16/2020	Not Available	05/21/2020	Not Available	3,435.000	61,885	43,756	61,885							(18,129)	(18,129)	1,718	
16411R208	CHENIERE ENERGY ORD		05/04/2020	Various	05/11/2020	Various	1,907.000	81,067	83,260	81,067							2,193	2,193		
171779309	CIENA ORD		07/28/2020	Various	11/17/2020	Various	3,216.000	173,762	152,119	173,762							(21,642)	(21,642)		
172062101	CINCINNATI FINANCIAL ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	2,400.000	200,107	199,869	200,107							(238)	(238)	2,241	
17243V102	CINEMARK HOLDINGS ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	21,220.000	464,714	310,205	464,714							(154,509)	(154,509)	2,524	
17275R102	CISCO SYSTEMS ORD		02/28/2020	Various	05/21/2020	INSTINET	28,780.000	1,352,176	1,308,134	1,352,176							(44,042)	(44,042)	10,361	
174610105	CITIZENS FINANCIAL GROUP ORD		03/09/2020	UBS SECURITIES LLC	05/21/2020	Various	4,225.000	96,311	94,145	96,311							(2,166)	(2,166)	335	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		03/17/2020	Various	11/17/2020	Bank of America Securities	4,261.000	222,405	329,057	222,405							106,652	106,652	1,945	
194162103	COLGATE PALMOLIVE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	04/27/2020	Various	4,285.000	304,142	303,998	304,142							(144)	(144)	2,984	
200340107	COMERICA ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	3,580.000	115,213	118,390	115,213							3,177	3,177		
200525103	COMMERCE BANCSHARES ORD		05/04/2020	JP MORGAN SECURITIES LLC	05/11/2020	Bank of America Securities	739.000	43,174	42,667	43,174							(507)	(507)		
205887102	CONAGRA BRANDS ORD		04/20/2020	Not Available	04/27/2020	Not Available	3,451.000	116,929	119,393	116,929							2,465	2,465		
20605P101	CONCHO RESOURCES ORD		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	04/27/2020	JP MORGAN SECURITIES LLC	340.000	16,334	18,308	16,334							1,973	1,973		
209115104	CONSOLIDATED EDISON ORD		02/07/2020	Various	11/17/2020	Bank of America Securities	7,780.000	707,965	623,521	707,965							(84,444)	(84,444)	23,807	
21036P108	CONSTELLATION BRANDS CL A ORD		04/20/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	10,701.000	1,526,087	1,932,257	1,526,087							406,171	406,171	931	

SCHEDULE D - PART 5

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

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21870Q105	CORESITE REALTY REIT ORD		06/01/2020	Bank of America Securities	11/17/2020	Bank of America Securities	855.000	106,369	109,068	106,369							2,698	2,698	2,086	
21871D103	CORELOGIC ORD		05/21/2020	INSTINET	06/01/2020	Bank of America Securities	880.000	39,941	43,821	39,941							3,880	3,880	194	
219350105	CORNING ORD		04/27/2020	JP MORGAN SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	11,115.000	268,033	336,365	268,033							68,332	68,332	3,442	
22160K105	COSTCO WHOLESALE ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	755.000	247,925	290,181	247,925							42,257	42,257	1,057	
222070203	COTY CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	11/17/2020	Bank of America Securities	3,585.000	40,877	18,409	40,877							(22,468)	(22,468)	448	
225310101	CREDIT ACCEPTANCE ORD		04/13/2020	JP MORGAN SECURITIES LLC	04/27/2020	JP MORGAN SECURITIES LLC	48.000	14,003	13,994	14,003							(9)	(9)		
225447101	CREE ORD		04/06/2020	Various	04/27/2020	JP MORGAN SECURITIES LLC	1,423.000	55,199	55,940	55,199							742	742		
232806109	CYPRESS SEMICONDUCTOR ORD		03/09/2020	UBS SECURITIES LLC	03/23/2020	JP MORGAN SECURITIES LLC	3,655.000	57,041	82,492	57,041							25,451	25,451		
23283R100	CYRUSONE REIT ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	4,350.000	314,538	351,288	314,538							36,750	36,750	2,528	
23331A109	D R HORTON ORD		04/13/2020	Various	05/11/2020	Bank of America Securities	3,250.000	130,992	157,711	130,992							26,719	26,719	569	
233331107	DTE ENERGY ORD		06/01/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	16,115.000	1,693,373	1,848,700	1,693,373							155,328	155,328	25,940	
23355L106	DXC TECHNOLOGY ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	12,675.000	246,656	216,688	246,656							(29,968)	(29,968)	418	
235851102	DANAHER ORD		05/11/2020	Various	06/01/2020	Various	9,386.000	1,476,005	1,562,040	1,476,005							86,035	86,035	619	
244199105	DEERE ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	5,475.000	790,267	964,933	790,267							174,666	174,666	4,731	
25179M103	DEVON ENERGY ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	3,895.000	48,541	48,123	48,541							(419)	(419)		
253868103	DIGITAL REALTY REIT ORD		05/04/2020	Various	11/17/2020	Various	4,329.000	628,456	656,673	628,456							28,217	28,217	5,687	
254709108	DISCOVER FINANCIAL SERVICES ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	3,925.000	294,115	160,841	294,115							(133,274)	(133,274)	3,454	
25746U109	DOMINION ENERGY ORD		05/21/2020	Various	06/01/2020	Bank of America Securities	52,570.000	4,106,211	4,433,414	4,106,211							327,203	327,203		
257559203	DOMTAR ORD		03/23/2020	Various	05/11/2020	Bank of America Securities	11,960.000	257,431	258,898	257,431							1,467	1,467	5,442	
260003108	DOVER ORD		04/13/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	2,815.000	262,593	353,629	262,593							91,035	91,035	3,084	
260557103	DOW ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	19,255.000	713,447	823,276	713,447							109,828	109,828	15,719	
26441C204	DUKE ENERGY ORD		04/27/2020	Various	11/17/2020	Bank of America Securities	16,845.000	1,354,761	1,575,296	1,354,761							220,535	220,535	48,907	
268150109	DYNATRACE ORD		06/09/2020	JP MORGAN SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	6,942.000	258,646	286,737	258,646							28,091	28,091		
26875P101	EOG RESOURCES ORD		05/18/2020	Various	05/21/2020	Various	3,393.000	157,187	157,570	157,187							383	383		
277432100	EASTMAN CHEMICAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	700.000	50,753	53,395	50,753							2,642	2,642	924	
278265103	EATON VANCE COM NON VTG ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	05/21/2020	INSTINET	2,610.000	124,297	89,658	124,297							(34,639)	(34,639)	1,958	
281020107	EDISON INTERNATIONAL ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	30,115.000	1,791,428	1,682,238	1,791,428							(109,190)	(109,190)	21,213	
28414H103	ELANCO ANIMAL HEALTH ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	3,350.000	71,071	103,041	71,071							31,970	31,970		
29261A100	ENCOMPASS HEALTH ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	290.000	19,825	20,796	19,825							971	971		

SCHEDULE D - PART 5

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

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CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29272W109	ENERGIZER HOLDINGS ORD		02/07/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	350.000	18,238	14,837	18,238							(3,401)	(3,401)	315	
29362U104	ENTEGRIS ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	415.000	28,920	36,557	28,920							7,636	7,636	33	
29364G103	ENTERGY ORD		04/27/2020	Various	11/17/2020	Bank of America Securities	4,735.000	562,661	534,366	562,661							(28,295)	(28,295)	16,314	
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		04/28/2020	CITIGROUP GLOBAL MARKETS INC.	05/13/2020	Bank of America Securities	10,385.000	168,605	179,448	168,605							10,843	10,843	4,621	
29446M102	EQUINOR ASA	C	04/08/2020	Not Available	05/21/2020	Not Available	30,610.000	464,940	463,483	464,940							(1,456)	(1,456)	6,045	
29452E101	EQUITABLE HOLDINGS ORD		04/27/2020	Various	05/11/2020	Bank of America Securities	4,178.000	66,866	71,641	66,866							4,775	4,775		
29476L107	EQUITY RESIDENTIAL REIT ORD		03/09/2020	UBS SECURITIES LLC	11/17/2020	Bank of America Securities	1,645.000	123,310	103,168	123,310							(20,142)	(20,142)	2,973	
29530P102	ERIE INDEMNITY CL A ORD		03/09/2020	UBS SECURITIES LLC	03/23/2020	JP MORGAN SECURITIES LLC	345.000	51,602	55,717	51,602							4,115	4,115		
297178105	ESSEX PROPERTY REIT ORD		03/09/2020	UBS SECURITIES LLC	11/17/2020	Bank of America Securities	400.000	112,869	104,657	112,869							(8,212)	(8,212)	2,493	
30161Q104	EXELIXIS ORD		03/09/2020	UBS SECURITIES LLC	05/11/2020	Various	1,145.000	20,637	30,425	20,637							9,788	9,788		
30225T102	EXTRA SPACE STORAGE REIT ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	1,925.000	176,199	190,818	176,199							14,619	14,619	1,940	
302491303	FMC ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	325.000	29,738	30,060	29,738							321	321		
311900104	FASTENAL ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	39,500.000	1,498,859	1,800,722	1,498,859							301,863	301,863	11,570	
31502A303	FERGUSON ADR	C	04/28/2020	Not Available	05/22/2020	Not Available	60,840.000	402,155	461,133	402,155							58,978	58,978		
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	2,930.000	427,934	401,277	427,934							(26,657)	(26,657)	1,026	
316773100	FIFTH THIRD BANCORP ORD		05/11/2020	Various	05/21/2020	Various	4,690.000	82,402	84,134	82,402							1,732	1,732	335	
31847R102	FIRST AMERICAN FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	2,600.000	157,312	126,483	157,312							(30,829)	(30,829)	1,144	
32051X108	FIRST HAWAIIAN ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	05/21/2020	INSTINET	2,300.000	66,295	37,057	66,295							(29,238)	(29,238)	598	
33616C100	FIRST REPUBLIC BANK ORD		05/04/2020	JP MORGAN SECURITIES LLC	05/11/2020	Various	593.000	56,825	61,571	56,825							4,746	4,746		
336433107	FIRST SOLAR ORD		04/20/2020	Various	04/27/2020	JP MORGAN SECURITIES LLC	1,089.000	44,139	47,106	44,139							2,967	2,967		
337932107	FIRSTENERGY ORD		04/29/2020	Various	11/17/2020	Various	39,451.000	1,677,899	1,307,227	1,677,899							(370,672)	(370,672)	26,740	
343498101	FLOWERS FOODS ORD		05/21/2020	Various	06/01/2020	Bank of America Securities	16,335.000	369,556	384,709	369,556							15,153	15,153		
34354P105	FLOWSERVE ORD		05/21/2020	INSTINET	06/01/2020	Bank of America Securities	2,500.000	63,034	68,199	63,034							5,165	5,165		
344849104	FOOT LOCKER ORD		03/09/2020	UBS SECURITIES LLC	06/01/2020	Bank of America Securities	870.000	25,272	24,962	25,272							(310)	(310)	348	
345370860	FORD MOTOR ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	11/17/2020	Various	42,260.000	389,215	345,472	389,215							(43,743)	(43,743)	6,339	
34959J108	FORTIVE ORD		04/20/2020	MORGAN STANLEY CO	04/27/2020	JP MORGAN SECURITIES LLC	253.000	14,852	16,186	14,852							1,334	1,334		
35137L105	FOX CL A ORD		02/07/2020	Various	11/17/2020	Bank of America Securities	3,770.000	139,956	105,485	139,956							(34,472)	(34,472)	1,734	
35137L204	FOX CORPORATION ORD		07/28/2020	Various	11/17/2020	Various	11,110.000	326,991	303,952	326,991							(23,039)	(23,039)	3,563	
354613101	FRANKLIN RESOURCES ORD		03/09/2020	UBS SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	4,100.000	81,137	83,744	81,137							2,607	2,607	2,214	
363576109	ARTHUR J GALLAGHER ORD		05/05/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	4,571.000	403,527	474,018	403,527							70,491	70,491	2,718	

SCHEDULE D - PART 5

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

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		01/16/2020	Not Available	07/28/2020	CORPORATE REORGANIZATIONS	565.000	25,447	19,561	25,447							(5,886)	(5,886)	511	
364760108	GAP ORD		03/23/2020	Various	04/27/2020	JP MORGAN SECURITIES LLC	34,535.000	314,685	268,935	314,685							(45,750)	(45,750)		
369604103	GENERAL ELECTRIC ORD		02/07/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	3,295.000	42,826	31,969	42,826							(10,857)	(10,857)	99	
370334104	GENERAL MILLS ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	13,750.000	785,566	857,023	785,566							71,457	71,457	6,738	
37045V100	GENERAL MOTORS ORD		03/17/2020	Various	11/17/2020	Various	25,530.000	771,923	891,461	771,923							119,539	119,539	6,977	
372460105	GENUINE PARTS ORD		04/27/2020	JP MORGAN SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	3,550.000	285,834	317,654	285,834							31,820	31,820	3,282	
375558103	GILEAD SCIENCES ORD		02/07/2020	JP MORGAN SECURITIES LLC	04/02/2020	UBS SECURITIES LLC	4,175.000	291,588	299,619	291,588							8,032	8,032	2,839	
382550101	GOODYEAR TIRE AND RUBBER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	07/28/2020	JP MORGAN SECURITIES LLC	5,830.000	87,372	58,602	87,372							(28,770)	(28,770)	933	
40171V100	GUIDEWIRE SOFTWARE ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	780.000	91,992	88,603	91,992							(3,390)	(3,390)		
40412C101	HCA HEALTHCARE ORD		04/20/2020	MORGAN STANLEY CO	05/21/2020	INSTINET	834.000	92,101	88,257	92,101							(3,843)	(3,843)		
427866108	HERSHEY FOODS ORD		04/27/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	1,530.000	210,365	235,764	210,365							25,399	25,399	2,556	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		02/07/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	17,895.000	263,558	187,451	263,558							(76,106)	(76,106)	6,442	
431475102	HILL ROM HOLDINGS ORD		03/09/2020	UBS SECURITIES LLC	04/27/2020	JP MORGAN SECURITIES LLC	275.000	24,639	31,819	24,639							7,180	7,180	61	
437076102	HOME DEPOT ORD		05/21/2020	Various	06/01/2020	Bank of America Securities	15,200.000	3,568,782	3,747,881	3,568,782							179,100	179,100	4,658	
438516106	HONEYWELL INTERNATIONAL ORD		05/21/2020	Various	11/17/2020	Bank of America Securities	3,508.000	575,435	720,755	575,435							145,319	145,319	11,062	
440452100	HORMEL FOODS ORD		06/01/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	15,545.000	745,085	777,698	745,085							32,613	32,613	3,254	
44107P104	HOST HOTELS & RESORTS REIT ORD		05/21/2020	INSTINET	06/01/2020	Bank of America Securities	12,595.000	145,443	155,334	145,443							9,891	9,891		
444859102	HUMANA ORD		05/18/2020	Various	06/01/2020	Bank of America Securities	896.000	325,618	359,313	325,618							33,694	33,694	272	
445658107	JB HUNT TRANSPORT SERVICES ORD		04/20/2020	MORGAN STANLEY CO	04/27/2020	JP MORGAN SECURITIES LLC	379.000	38,238	39,661	38,238							1,422	1,422		
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	820.000	144,087	134,215	144,087							(9,872)	(9,872)	845	
45167R104	IDEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	200.000	33,172	39,517	33,172							6,344	6,344	100	
45687V106	INGERSOLL RAND ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	CORPORATE REORGANIZATIONS	9,728.484	280,523	354,779	280,523							74,257	74,257		
45866F104	INTERCONTINENTAL EXCHANGE ORD		07/28/2020	Various	11/17/2020	Various	6,088.000	562,609	584,385	562,609							21,776	21,776	1,536	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		03/23/2020	Various	05/21/2020	INSTINET	4,470.000	472,866	541,580	472,866							68,714	68,714	8,833	
460146103	INTERNATIONAL PAPER ORD		05/11/2020	Various	11/17/2020	Bank of America Securities	17,585.000	598,686	884,460	598,686							285,774	285,774	27,906	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		04/27/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	13,575.000	213,569	297,139	213,569							83,571	83,571	6,923	
46266C105	IQVIA HOLDINGS ORD		04/13/2020	JP MORGAN SECURITIES LLC	04/27/2020	JP MORGAN SECURITIES LLC	211.000	26,331	27,826	26,331							1,494	1,494		
469814107	JACOBS ENGINEERING GROUP ORD		07/28/2020	Various	11/17/2020	Various	1,909.000	159,698	176,911	159,698							17,212	17,212	181	

SCHEDULE D - PART 5

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

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
47233W109	JEFFERIES FINANCIAL GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	05/11/2020	Bank of America Securities	16,835.000	215,867	232,612	215,867							16,746	16,746		
478160104	JOHNSON & JOHNSON ORD		02/24/2020	Various	04/15/2020	Various	9,290.000	1,372,663	1,299,532	1,372,663							(73,131)	(73,131)	8,278	
48203R104	JUNIPER NETWORKS ORD		05/21/2020	Various	06/01/2020	Bank of America Securities	23,470.000	553,894	566,036	553,894							12,143	12,143	4,694	
48238T109	KAR AUCTION SERVICES ORD		02/07/2020	JP MORGAN SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	13,245.000	296,997	189,361	296,997							(107,636)	(107,636)	2,517	
485170302	KANSAS CITY SOUTHERN ORD		05/04/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	989.000	132,567	189,868	132,567							57,301	57,301	875	
487836108	KELLOGG ORD		05/21/2020	Various	06/01/2020	Various	28,695.000	1,783,213	1,853,561	1,783,213							70,348	70,348	16,929	
49271V100	KEURIG DR PEPPER ORD		03/09/2020	Not Available	04/27/2020	Not Available	4,475.000	110,522	110,432	110,522							(90)	(90)	325	
499049104	KNIGHT SWIFT TRANSPRTATN CL A ORD		07/28/2020	Various	11/17/2020	Various	3,786.000	145,796	147,912	145,796							2,115	2,115	83	
500255104	KOHL'S ORD		03/09/2020	Various	11/17/2020	Various	11,750.000	440,298	300,337	440,298							(139,961)	(139,961)	8,272	
500472303	KONINKLIJKE PHILIPS ADR	C	03/03/2020	Not Available	05/21/2020	Not Available	2,830.000	123,243	127,969	123,243							4,726	4,726		
500754106	KRAFT HEINZ ORD		04/02/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	13,415.000	355,364	472,249	355,364							116,884	116,884	7,306	
501044101	KROGER ORD		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	04/27/2020	JP MORGAN SECURITIES LLC	4,519.000	147,466	150,378	147,466							2,911	2,911		
502431109	L3HARRIS TECHNOLOGIES ORD		02/07/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	575.000	130,756	115,100	130,756							(15,656)	(15,656)	1,466	
512807108	LAM RESEARCH ORD		06/01/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	5,322.000	1,438,774	1,872,332	1,438,774							433,558	433,558	6,120	
517834107	LAS VEGAS SANDS ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	980.000	66,092	48,458	66,092							(17,634)	(17,634)	774	
521865204	LEAR ORD		04/21/2020	JEFFERIES & COMPANY, INC.	05/21/2020	INSTINET	940.000	77,769	99,816	77,769							22,048	22,048		
524660107	LEGGETT & PLATT ORD		06/01/2020	Various	11/17/2020	Various	22,885.000	779,007	913,043	779,007							134,036	134,036	15,544	
525327102	LEIDOS HOLDINGS ORD		05/04/2020	JP MORGAN SECURITIES LLC	05/11/2020	Bank of America Securities	511.000	50,544	52,155	50,544							1,611	1,611		
530307305	LIBERTY BROADBAND SRS C ORD		04/20/2020	Various	04/27/2020	JP MORGAN SECURITIES LLC	724.000	87,832	91,973	87,832							4,141	4,141		
548661107	LOWE'S COMPANIES ORD		04/08/2020	Various	05/21/2020	INSTINET	4,700.000	344,417	560,146	344,417							215,729	215,729	2,585	
55024U109	LUMENTUM HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	900.000	78,302	75,385	78,302							(2,917)	(2,917)		
55087P104	LYFT CL A ORD		05/04/2020	Various	05/11/2020	Various	2,439.000	83,436	81,067	83,436							(2,369)	(2,369)		
56418H100	MANPOWERGROUP ORD		05/21/2020	INSTINET	06/01/2020	Bank of America Securities	485.000	34,994	35,444	34,994							450	450	529	
571748102	MARSH & MCLENNAN ORD		03/09/2020	UBS SECURITIES LLC	05/11/2020	Bank of America Securities	1,025.000	102,500	106,687	102,500							4,188	4,188	466	
574599106	MASCO ORD		03/09/2020	UBS SECURITIES LLC	04/27/2020	JP MORGAN SECURITIES LLC	770.000	30,247	31,975	30,247							1,728	1,728	104	
57772K101	MAXIM INTEGRATED PRODUCTS ORD		05/21/2020	Various	11/17/2020	Various	26,365.000	1,486,684	1,873,259	1,486,684							386,576	386,576	14,964	
58155Q103	MCKESSON ORD		04/15/2020	Various	11/17/2020	Various	5,340.000	728,308	824,731	728,308							96,423	96,423	2,365	
58463J304	MEDICAL PROPERTIES REIT ORD		03/09/2020	Various	11/17/2020	Bank of America Securities	5,700.000	123,357	111,242	123,357							(12,116)	(12,116)	4,617	
595017104	MICROCHIP TECHNOLOGY ORD		04/13/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	1,186.000	111,821	107,253	111,821							(4,568)	(4,568)	671	
595112103	MICRON TECHNOLOGY ORD		05/18/2020	Various	05/21/2020	Various	10,556.000	486,782	493,973	486,782							7,191	7,191		
60770K107	MODERNA ORD		06/09/2020	Various	07/28/2020	Various	7,118.000	399,604	547,479	399,604							147,875	147,875		
60855R100	MOLINA HEALTHCARE ORD		05/04/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	102.000	18,188	17,974	18,188							(214)	(214)		
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		05/21/2020	INSTINET	07/28/2020	JP MORGAN SECURITIES LLC	5,565.000	209,770	202,957	209,770							(6,813)	(6,813)		
617446448	MORGAN STANLEY ORD		04/20/2020	Various	04/27/2020	Various	4,620.000	154,347	162,426	154,347							8,079	8,079		

SCHEDULE D - PART 5

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

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
629377508	NRG ENERGY ORD		03/09/2020	UBS SECURITIES LLC	04/27/2020	JP MORGAN SECURITIES LLC	555.000	16,675	18,691	16,675							2,016	2,016		
631103108	NASDAQ ORD		04/20/2020	Various	04/27/2020	JP MORGAN SECURITIES LLC	784.000	84,082	87,514	84,082							3,432	3,432	317	
636180101	NATL FUEL GAS ORD		05/21/2020	Various	06/01/2020	Various	7,575.000	312,891	326,375	312,891							13,484	13,484	505	
636518102	NATIONAL INSTRUMENTS ORD		02/07/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	2,485.000	113,227	88,075	113,227							(25,152)	(25,152)	2,584	
63938C108	NAVIENT ORD		06/01/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	40,230.000	303,596	329,895	303,596							26,299	26,299	6,437	
640268108	NEKTAR THERAPEUTICS ORD		04/20/2020	MORGAN STANLEY CO	05/11/2020	Bank of America Securities	978.000	19,670	22,168	19,670							2,498	2,498		
649445103	NEW YORK COMMUNITY BANCORP ORD		06/01/2020	Various	11/17/2020	Various	133,653.000	1,322,504	1,329,901	1,322,504							7,397	7,397	20,549	
650111107	NEW YORK TIMES CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	760.000	34,417	31,885	34,417							(2,532)	(2,532)	46	
651229106	NEWELL BRANDS ORD		05/21/2020	Various	11/17/2020	Various	56,525.000	804,407	1,025,231	804,407							220,824	220,824	18,880	
651639106	NEWMONT ORD		05/04/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	2,696.000	143,729	179,941	143,729							36,212	36,212	583	
65339F101	NEXTERA ENERGY ORD		04/06/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	1,423.000	368,993	398,435	368,993							29,442	29,442	3,357	
65473P105	NISOURCE ORD		07/28/2020	Various	11/17/2020	Bank of America Securities	19,475.000	474,422	485,943	474,422							11,521	11,521	11,054	
655044105	NOBLE ENERGY ORD		07/28/2020	Various	10/05/2020	Various	16,980.000	200,844	195,400	200,844							(5,444)	(5,444)	437	
655663102	NORDSON ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	190.000	36,842	38,933	36,842							2,091	2,091	74	
655844108	NORFOLK SOUTHERN ORD		05/11/2020	Various	11/17/2020	Various	3,807.000	596,764	808,646	596,764							211,882	211,882	5,820	
666807102	NORTHROP GRUMMAN ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	1,075.000	338,090	336,343	338,090							(1,748)	(1,748)	1,559	
668771108	NORTONLIFELOCK ORD		05/21/2020	Various	07/28/2020	Various	51,775.000	1,374,127	1,014,344	1,374,127							(359,782)	(359,782)	525,788	
67018T105	NU SKIN ENTERPRISES CL A ORD		02/07/2020	Various	05/11/2020	Bank of America Securities	1,540.000	59,269	52,571	59,269							(6,699)	(6,699)	578	
670346105	NUCOR ORD		05/21/2020	Various	06/01/2020	Various	14,320.000	579,540	605,164	579,540							25,624	25,624	380	
670837103	OGE ENERGY ORD		06/01/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	14,190.000	467,818	460,923	467,818							(6,895)	(6,895)	5,499	
674599105	OCCIDENTAL PETROLEUM ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	9,475.000	142,433	140,690	142,433							(1,743)	(1,743)		
679580100	OLD DOMINION FREIGHT LINE ORD		06/09/2020	Various	07/28/2020	Various	3,670.000	572,196	607,098	572,196							34,901	34,901		
68268W103	ONEMAIN HOLDINGS ORD		04/27/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	1,420.000	29,170	56,720	29,170							27,550	27,550	4,416	
690742101	OWENS CORNIING ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	470.000	28,941	33,443	28,941							4,502	4,502	113	
693475105	PNC FINANCIAL SERVICES GROUP ORD		04/13/2020	Various	06/01/2020	Various	1,738.000	174,195	170,201	174,195							(3,994)	(3,994)	791	
693718108	PACCAR ORD		07/28/2020	Various	11/17/2020	Various	5,247.000	437,289	452,803	437,289							15,514	15,514	2,931	
695263103	PACW PACWEST BANCORP ORD		04/27/2020	JP MORGAN SECURITIES LLC	11/18/2020	CITIGROUP GLOBAL MARKETS INC.	6,660.000	198,282	165,862	198,282							(32,420)	(32,420)	5,883	
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	02/07/2020	JP MORGAN SECURITIES LLC	2,680.000	129,985	132,809	129,985							2,824	2,824		
713448108	PEPSICO ORD		05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	4,420.000	617,169	608,488	617,169							(8,680)	(8,680)	6,792	
714046109	PERKINELMER ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	1,095.000	124,209	145,981	124,209							21,771	21,771	77	
717081103	PFIZER ORD		07/28/2020	Various	11/16/2020	Unknown	59,080.000	2,182,946	2,182,946	2,182,946									63,422	
723787107	PIONEER NATURAL RESOURCE ORD		05/04/2020	Various	06/01/2020	Various	16,446.000	1,105,943	1,495,767	1,105,943							389,824	389,824	4,319	

SCHEDULE D - PART 5

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

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731068102	POLARIS INDUSTRIES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	07/28/2020	Various	290.000	27,552	29,959	27,552							2,407	2,407	347	
74144T108	T ROWE PRICE GROUP ORD		04/27/2020	Various	06/01/2020	Bank of America Securities	5,435.000	575,877	661,293	575,877							85,416	85,416	2,169	
742718109	PROCTER & GAMBLE ORD		04/27/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	16,763.000	1,967,555	2,145,422	1,967,555							177,867	177,867	24,880	
743315103	PROGRESSIVE ORD		05/18/2020	Various	06/01/2020	Various	11,503.000	869,315	909,413	869,315							40,098	40,098	703	
74340W103	PROLOGIS REIT		05/21/2020	Various	06/01/2020	Various	32,632.125	2,798,483	2,989,072	2,798,483							190,589	190,589	1,270	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		03/18/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	8,215.000	402,470	430,250	402,470							27,780	27,780	6,311	
745867101	PULTEGROUP ORD		03/09/2020	UBS SECURITIES LLC	05/21/2020	INSTINET	1,090.000	42,546	34,470	42,546							(8,075)	(8,075)	131	
74736K101	QORVO ORD		03/09/2020	UBS SECURITIES LLC	04/27/2020	JP MORGAN SECURITIES LLC	430.000	39,217	39,248	39,217							31	31		
74834L100	QUEST DIAGNOSTICS ORD		03/23/2020	Various	05/11/2020	Bank of America Securities	2,440.000	243,018	270,657	243,018							27,639	27,639	1,366	
754730109	RAYMOND JAMES ORD		04/22/2020	Various	11/17/2020	Various	13,830.000	988,591	1,025,606	988,591							37,014	37,014	8,162	
755111507	RAYTHEON ORD		03/09/2020	Various	04/03/2020	Unknown	610.000	111,969	111,969	111,969										
75513E101	RAYTHEON TECHNOLOGIES ORD		04/03/2020	Various	11/17/2020	Various	10,912.728	856,578	739,191	856,578							(117,388)	(117,388)	13,354	
756109104	REALTY INCOME REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	480.000	38,139	28,731	38,139							(9,407)	(9,407)	559	
75615P103	REATA PHARMACEUTICALS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	160.000	24,647	26,299	24,647							1,653	1,653		
75886F107	REGENERON PHARMACEUTICALS ORD		05/18/2020	Various	05/21/2020	Various	1,194.000	627,289	648,544	627,289							21,255	21,255		
7591EP100	REGIONS FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	8,515.000	138,350	86,128	138,350							(52,222)	(52,222)	1,320	
759509102	RELIANCE STEEL ORD		05/21/2020	INSTINET	07/28/2020	JP MORGAN SECURITIES LLC	555.000	50,858	55,791	50,858							4,933	4,933	347	
775711104	ROLLINS ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	960.000	47,075	55,775	47,075							8,700	8,700	278	
780287108	ROYAL GOLD ORD		04/27/2020	Various	06/01/2020	Bank of America Securities	3,480.000	331,621	462,556	331,621							130,935	130,935		
78467J100	SS AND C TECHNOLOGIES HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	2,230.000	126,409	149,445	126,409							23,036	23,036	312	
78573M104	SABRE ORD		03/09/2020	UBS SECURITIES LLC	05/21/2020	INSTINET	8,475.000	76,816	58,165	76,816							(18,651)	(18,651)	1,187	
80105N105	SANOFI ADR REP 1 1/2 ORD		04/08/2020	Not Available	05/21/2020	Adjustment	42,250.000	1,973,813	2,033,442	1,973,813							59,629	59,629	49,583	
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD		04/13/2020	Various	06/01/2020	Bank of America Securities	5,355.000	79,211	83,593	79,211							4,382	4,382	1,515	
808513105	CHARLES SCHWAB ORD		04/16/2020	Various	11/17/2020	Various	27,800.000	1,006,419	1,279,592	1,006,419							273,173	273,173	12,466	
816851109	SEMPRA ENERGY ORD		06/01/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	14,495.000	1,833,177	1,822,217	1,833,177							(10,960)	(10,960)	15,147	
826197501	SIEMENS ADR	C	04/08/2020	Not Available	05/21/2020	Not Available	10,800.000	493,134	560,852	493,134							67,718	67,718		
829226109	SINCLAIR BROADCAST GROUP CL A ORD		02/07/2020	JP MORGAN SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	1,570.000	47,102	31,243	47,102							(15,859)	(15,859)	628	
83088M102	SKYWORKS SOLUTIONS ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	1,355.000	149,609	157,936	149,609							8,327	8,327	596	
832696405	JM SMUCKER ORD		07/28/2020	Various	11/17/2020	Bank of America Securities	6,100.000	671,520	724,558	671,520							53,038	53,038	11,266	
835495102	SONOCO PRODUCTS ORD		04/20/2020	MORGAN STANLEY CO	11/17/2020	Bank of America Securities	369.000	17,492	21,398	17,492							3,907	3,907	476	
842587107	SOUTHERN ORD		06/01/2020	Various	11/17/2020	Bank of America Securities	16,895.000	998,273	1,063,997	998,273							65,724	65,724	30,436	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
858119100	STEEL DYNAMICS ORD		05/21/2020	INSTINET	06/01/2020	Bank of America Securities	5,235.000	130,512	141,265	130,512							10,753	10,753		
866674104	SUN COMMUNITIES REIT ORD		05/18/2020	Various	11/17/2020	Various	1,885.000	250,465	275,357	250,465							24,892	24,892	2,386	
87165B103	SYNCHRONY FINANCIAL ORD		03/23/2020	JP MORGAN SECURITIES LLC	04/02/2020	UBS SECURITIES LLC	5,355.000	70,411	76,345	70,411							5,933	5,933		
872307103	TCF FINANCIAL ORD		01/16/2020	Not Available	05/21/2020	INSTINET	550.000	25,096	14,834	25,096							(10,262)	(10,262)	385	
87240R107	TFS FINANCIAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	05/21/2020	INSTINET	1,405.000	27,699	20,699	27,699							(7,000)	(7,000)	393	
872590104	T MOBILE US ORD		05/18/2020	Various	05/21/2020	Various	3,530.000	316,146	330,749	316,146							14,603	14,603		
87612E106	TARGET ORD		04/20/2020	Various	11/17/2020	Bank of America Securities	3,211.000	338,359	527,415	338,359							189,056	189,056	7,044	
87612G101	TARGA RESOURCES ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	2,425.000	32,453	41,993	32,453							9,540	9,540		
879360105	TELEDYNE TECH ORD		07/28/2020	JP MORGAN SECURITIES LLC	11/17/2020	Various	148.000	45,542	55,526	45,542							9,984	9,984		
879433829	TELEPHONE AND DATA SYSTEMS ORD		05/21/2020	Various	11/17/2020	Bank of America Securities	6,045.000	125,183	116,994	125,183							(8,189)	(8,189)	2,663	
883556102	THERMO FISHER SCIENTIFIC ORD		05/11/2020	Various	05/21/2020	Various	2,888.000	928,670	984,250	928,670							55,580	55,580	173	
886547108	TIFFANY ORD		06/01/2020	Various	11/17/2020	Various	12,149.000	1,555,289	1,540,383	1,555,289							(14,906)	(14,906)	6,583	
893641100	TRANSDIGM GROUP ORD		04/13/2020	JP MORGAN SECURITIES LLC	04/27/2020	JP MORGAN SECURITIES LLC	220.000	68,993	69,837	68,993							844	844		
89417E109	TRAVELERS COMPANIES ORD		04/08/2020	MORGAN STANLEY CO	05/13/2020	WELLS FARGO SECURITIES	450.000	46,671	42,239	46,671							(4,432)	(4,432)		
896522109	TRINITY INDUSTRIES ORD		03/09/2020	UBS SECURITIES LLC	05/11/2020	Bank of America Securities	1,565.000	27,136	30,059	27,136							2,923	2,923	297	
90214J101	2U ORD		03/09/2020	UBS SECURITIES LLC	05/11/2020	Bank of America Securities	545.000	14,615	17,079	14,615							2,464	2,464		
902494103	TYSON FOODS CL A ORD		04/27/2020	Various	11/17/2020	Bank of America Securities	3,001.000	210,685	191,824	210,685							(18,862)	(18,862)	3,119	
902681105	UGI ORD		05/21/2020	INSTINET	07/28/2020	JP MORGAN SECURITIES LLC	5,530.000	174,045	184,465	174,045							10,419	10,419	1,825	
902973304	US BANCORP ORD		04/17/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	9,838.000	352,317	353,708	352,317							1,391	1,391	4,132	
904214103	UMPQUA HOLDINGS ORD		05/11/2020	Various	06/01/2020	Various	41,025.000	452,352	480,640	452,352							28,288	28,288	3,518	
904784709	UNILEVER ADR REP 1 ORD	C	04/29/2020	Not Available	05/21/2020	Adjustment	30,100.000	1,536,068	1,467,349	1,536,068							(68,720)	(68,720)	14,191	
907818108	UNION PACIFIC ORD		03/19/2020	Various	05/21/2020	INSTINET	3,069.000	379,449	504,108	379,449							124,659	124,659		
913017109	UNITED TECHNOLOGIES ORD		02/07/2020	Various	04/03/2020	Unknown	2,785.000	434,828	434,828	434,828									2,047	
91324P102	UNITEDHEALTH GRP ORD		04/08/2020	Various	05/21/2020	INSTINET	7,600.000	1,774,259	2,168,734	1,774,259							394,476	394,476		
91529Y106	UNUM ORD		03/23/2020	JP MORGAN SECURITIES LLC	04/02/2020	UBS SECURITIES LLC	7,935.000	83,513	106,142	83,513							22,628	22,628		
91879Q109	VAIL RESORTS ORD		02/07/2020	JP MORGAN SECURITIES LLC	05/21/2020	INSTINET	550.000	129,711	105,104	129,711							(24,608)	(24,608)	968	
92276F100	VENTAS REIT ORD		03/09/2020	UBS SECURITIES LLC	07/28/2020	JP MORGAN SECURITIES LLC	305.000	13,979	11,382	13,979							(2,598)	(2,598)	379	
92339V100	VEREIT ORD		11/17/2020	Various	12/18/2020	Unknown	46,005.000	370,353	370,353	370,353									5,920	
92556H206	VIACOMCBS CL B ORD		03/09/2020	Not Available	07/28/2020	Not Available	2,045.000	39,972	50,484	39,972							10,512	10,512	982	
928254101	VIRTU FINANCIAL CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	03/09/2020	UBS SECURITIES LLC	3,790.000	59,214	90,306	59,214							31,092	31,092	910	
92826C839	VISA CL A ORD		04/27/2020	Various	05/21/2020	Various	11,461.000	1,964,626	2,193,333	1,964,626							228,707	228,707	3,093	
92936U109	W P CAREY REIT ORD		05/21/2020	INSTINET	07/28/2020	JP MORGAN SECURITIES LLC	1,885.000	117,093	130,397	117,093							13,304	13,304	1,964	
92939U106	WEC ENERGY GROUP ORD		07/28/2020	Various	11/17/2020	Various	822.000	76,756	80,207	76,756							3,450	3,450	664	
931142103	WALMART ORD		03/09/2020	Various	11/17/2020	Bank of America Securities	2,500.000	293,789	379,317	293,789							85,528	85,528	4,050	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
942622200	WATSCO ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	7,000.000	1,147,048	1,587,680	1,147,048							440,632	440,632	16,392	
949746101	WELLS FARGO ORD		03/23/2020	Various	11/17/2020	Bank of America Securities	15,495.000	523,013	385,701	523,013							(137,312)	(137,312)	13,182	
955306105	WEST PHARM SVC ORD		06/09/2020	Various	07/28/2020	Various	927.000	182,316	220,698	182,316							38,382	38,382	106	
958102105	WESTERN DIGITAL ORD		04/27/2020	JP MORGAN SECURITIES LLC	11/17/2020	Bank of America Securities	2,580.000	111,179	110,327	111,179							(852)	(852)		
96145D105	WESTROCK ORD		04/27/2020	Various	11/17/2020	Various	12,830.000	408,205	398,492	408,205							(9,713)	(9,713)	4,785	
963320106	WHIRLPOOL ORD		04/27/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	450.000	55,117	73,441	55,117							18,323	18,323	696	
969457100	WILLIAMS ORD		05/04/2020	Various	05/11/2020	Various	18,109.000	335,394	347,742	335,394							12,348	12,348		
969904101	WILLIAMS SONOMA ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	06/01/2020	Various	1,280.000	97,184	87,496	97,184							(9,688)	(9,688)	1,229	
980745103	WOODWARD ORD		04/13/2020	JP MORGAN SECURITIES LLC	06/01/2020	Various	776.000	48,207	48,894	48,207							687	687	32	
98212B103	WPX ENERGY ORD		05/11/2020	Bank of America Securities	05/21/2020	INSTINET	4,375.000	25,692	25,811	25,692							119	119		
98310W108	WYNDHAM DESTINATIONS ORD		03/09/2020	Not Available	05/21/2020	Not Available	1,595.000	67,622	45,859	67,622							(21,763)	(21,763)	798	
983793100	XPO LOGISTICS ORD		04/20/2020	MORGAN STANLEY CO	04/27/2020	JP MORGAN SECURITIES LLC	364.000	21,360	24,194	21,360							2,833	2,833		
98389B100	XCEL ENERGY ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	12,075.000	777,236	825,685	777,236							48,449	48,449	7,959	
98419M100	XYLEM ORD		07/28/2020	Not Available	11/17/2020	Not Available	7,225.000	538,673	691,869	538,673							153,197	153,197	3,757	
98421M106	XEROX HOLDINGS ORD		06/01/2020	Various	11/17/2020	Various	43,555.000	780,545	699,924	780,545							(80,621)	(80,621)	12,799	
98954M101	ZILLOW GROUP CL A ORD		06/01/2020	Various	11/17/2020	Bank of America Securities	1,495.000	79,242	130,112	79,242							50,870	50,870		
98954M200	ZILLOW GROUP CL C ORD		05/11/2020	Various	06/01/2020	Various	3,778.000	173,996	180,330	173,996							6,334	6,334		
98986T108	ZYNGA CL A ORD		05/18/2020	Various	05/21/2020	Various	24,670.000	185,934	193,710	185,934							7,776	7,776		
G0177J108	ALLERGAN ORD	C	04/13/2020	JP MORGAN SECURITIES LLC	05/08/2020	Unknown	1,007.000	185,119	197,796	185,119							12,677	12,677	745	
G02602103	AMDOCS ORD		03/09/2020	Not Available	04/27/2020	Not Available	720.000	45,696	45,429	45,696							(267)	(267)	236	
G0692U109	AXIS CAPITAL HOLDINGS ORD	C	05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	810.000	34,637	33,131	34,637							(1,506)	(1,506)	457	
G16962105	BUNGE ORD		07/28/2020	Various	11/17/2020	Bank of America Securities	10,685.000	455,130	635,138	455,130							180,007	180,007	15,000	
G29183103	EATON ORD	C	05/11/2020	Various	11/17/2020	Bank of America Securities	8,870.000	733,011	1,031,474	733,011							298,463	298,463	22,206	
G3223R108	EVEREST RE GROUP ORD	C	01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	05/21/2020	Various	235.000	65,187	51,424	65,187							(13,763)	(13,763)	264	
G4474Y214	JANUS HENDERSON GROUP ORD	C	04/27/2020	Not Available	07/28/2020	Not Available	26,640.000	467,670	586,469	467,670							118,799	118,799	11,686	
G46188101	HORIZON THERAPEUTICS PUBLIC ORD	C	06/09/2020	Not Available	07/28/2020	Not Available	7,794.000	349,990	403,315	349,990							53,325	53,325		
G47567105	IHS MARKIT ORD	C	07/28/2020	Various	11/17/2020	Various	5,520.000	429,723	490,989	429,723							61,267	61,267	1,624	
G47791101	TRANE TECHNOLOGIES PLC	C	02/07/2020	JP MORGAN SECURITIES LLC	03/02/2020	Unknown	285.000	40,426	40,426	40,426										
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	C	03/09/2020	UBS SECURITIES LLC	05/21/2020	INSTINET	6,375.000	37,048	51,066	37,048							14,018	14,018	1,275	
G491BT108	INVESCO ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	05/21/2020	INSTINET	2,340.000	42,643	17,521	42,643							(25,121)	(25,121)	1,088	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	39,840.000	1,222,244	1,462,881	1,222,244							240,636	240,636	11,918	
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	05/18/2020	Various	05/21/2020	Various	7,301.000	183,224	201,068	183,224							17,844	17,844	166	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G8473T100	STERIS ORD	C	05/11/2020	Various	05/21/2020	INSTINET	1,105.000	167,814	173,560	167,814							5,746	5,746		
G8994E103	TRANE TECHNOLOGIES ORD	C	05/11/2020	Various	11/17/2020	Bank of America Securities	450.000	44,724	67,066	44,724							22,342	22,342	628	
G96629103	WILLIS TOWERS WATSON ORD	C	05/11/2020	Not Available	07/28/2020	Not Available	2,550.000	513,824	536,447	513,824							22,623	22,623	3,366	
H01301128	ALCON ORD	D	03/17/2020	Various	05/21/2020	INSTINET	7,040.000	380,661	432,444	380,661							51,783	51,783		
H1467J104	CHUBB ORD	C	03/09/2020	Various	05/21/2020	INSTINET	3,935.000	623,061	418,964	623,061							(204,097)	(204,097)	2,951	
H2906T109	GARMIN ORD	C	05/11/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	3,370.000	288,754	336,006	288,754							47,253	47,253	2,626	
L0223L101	ARDAGH GROUP CL A ORD	C	06/01/2020	Bank of America Securities	07/28/2020	JP MORGAN SECURITIES LLC	4,685.000	58,373	65,440	58,373							7,067	7,067	597	
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		05/21/2020	Various	07/28/2020	JP MORGAN SECURITIES LLC	27,315.000	1,635,823	1,851,381	1,635,823							215,558	215,558	30,308	
N6596X109	NXP SEMICONDUCTORS ORD	C	04/15/2020	Not Available	05/21/2020	Not Available	1,820.000	135,822	184,327	135,822							48,504	48,504		
N72482123	QIAGEN ORD	C	04/27/2020	Various	05/11/2020	Various	2,625.000	109,038	110,641	109,038							1,603	1,603		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								130,877,104	140,149,397	130,877,104							9,272,293	9,272,293	1,791,231	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
21037X100	CONSTELLATION SOFTWARE ORD		01/01/2020	Unknown	01/01/2020	Adjustment		51,476		51,476						(5,363)	(46,113)	(51,476)		
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								51,476		51,476						(5,363)	(46,113)	(51,476)		
9799998 Subtotal - Common Stocks								130,928,580	140,149,397	130,928,580						(5,363)	9,226,180	9,220,817	1,791,231	
9899999 Subtotal - Preferred and Common Stocks								132,207,612	141,391,907	132,207,612						(5,363)	9,189,659	9,184,295	1,791,231	
9999999 Totals								147,029,597	156,361,090	146,961,048		(68,549)		(68,549)		(5,363)	9,167,148	9,161,785	2,357,826	159,337

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer											
01644@108	ALL AMERICA INSURANCE COMPANY		20222		4CIB1	No		168,406,197		15,000.000	100.000
1199999 Subtotal - Common Stocks - U.S. Property & Casualty Insurer								168,406,197		X X X	X X X
Common Stocks - Other Affiliates											
81415*109	SECURITY CENTRAL CORP.				4CIB3	No		2,115,982	2,115,982	21,000.000	100.000
1799999 Subtotal - Common Stocks - Other Affiliates								2,115,982	2,115,982	X X X	X X X
1899999 Subtotal - Common Stocks								170,522,179	2,115,982	X X X	X X X
1999999 Total - Preferred and Common Stocks								170,522,179	2,115,982	X X X	X X X

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
BANK OF AMERICA CORP			01/13/2020	BARCLAYS CAPITAL INC FIXED INC	01/05/2021	3,426,495		(131,635)			3,425,000	3,558,130	98,374		5.875	1.823	JJ	100,609	5,589
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,426,495		(131,635)			3,425,000	3,558,130	98,374		XXX	XXX	XXX	100,609	5,589
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,426,495		(131,635)			3,425,000	3,558,130	98,374		XXX	XXX	XXX	100,609	5,589
7699999 Subtotal - Bonds - Issuer Obligations						3,426,495		(131,635)			3,425,000	3,558,130	98,374		XXX	XXX	XXX	100,609	5,589
8399999 Total Bonds						3,426,495		(131,635)			3,425,000	3,558,130	98,374		XXX	XXX	XXX	100,609	5,589
9199999 Total Short-Term Investments						3,426,495		(131,635)			XXX	3,558,130	98,374		XXX	XXX	XXX	100,609	5,589

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...... 1B ...... 1C ...... 1D ...... 1E ...... 1F ...... 3,426,495 1G ......
2A ...... 2B ...... 2C ......
3A ...... 3B ...... 3C ......
4A ...... 4B ...... 4C ......
5A ...... 5B ...... 5C ......
6 ......

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) /Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year end (b)
1759999999 Grand Total														XXX							XXX	XXX

(a)

1 Code	2 Description of Hedged Risk(s)

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
JP Morgan - General							(18,649,899)	X X X
JP Morgan - Custody							31,933,133	X X X
US Bank							774,886	X X X
0199998 Deposits in ....4 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X			14,852	X X X
0199999 Totals - Open Depositories				X X X			14,072,972	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			14,072,972	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			14,072,972	X X X

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

1. January	25,493,478	4. April	23,445,395	7. July	14,887,757	10. October	20,906,188
2. February	19,304,230	5. May	40,577,047	8. August	28,520,495	11. November	30,277,917
3. March	19,930,078	6. June	24,980,451	9. September	38,064,563	12. December	14,072,972

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
38141W232	GOLDMAN:FS MM INST		12/31/2020	0.020	X X X	11,582,723		975
8699999 Subtotal - All Other Money Market Mutual Funds						11,582,723		975
8899999 Total Cash Equivalents						11,582,723		975

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...... 1B ...... 1C ...... 1D ...... 1E ...... 1F ...... 1G ......
2A ...... 2B ...... 2C ......
3A ...... 3B ...... 3C ......
4A ...... 4B ...... 4C ......
5A ...... 5B ...... 5C ......
6 ......

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)	B	Workers' Compensation				
4.	Arkansas (AR)	B	Multiple Purposes	102,881	107,734	51,440	53,867
5.	California (CA)	B	Workers' Compensation			757,273	793,633
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)	B	FL Policyholders	651,808	658,023		
11.	Georgia (GA)	B	GA Policyholders	150,215	151,852		
12.	Hawaii (HI)						
13.	Idaho (ID)	B	Workers' Compensation			253,104	269,336
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)	B	Multiple Purposes	50,072	50,617	100,143	101,234
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)	B	Multiple Purposes	202,845	216,031	101,423	108,016
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)	B	NM Policyholders	347,580	342,234		
33.	New York (NY)						
34.	North Carolina (NC)	B	Multiple Purposes	1,092,395	1,075,594		
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Multiple Purposes	1,702,438	1,720,984	303,594	323,203
37.	Oklahoma (OK)						
38.	Oregon (OR)	B	Multiple Purposes			406,941	424,625
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)	B	SC POLICYHOLDERS				
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)	B	VA Policyholders	200,287	202,469		
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	XXX	XXX	100,519	103,070		
59.	TOTAL	XXX	XXX	4,601,039	4,628,609	1,973,918	2,073,914
DETAILS OF WRITE-INS							
5801.	OHIO	B	SURETY COVERAGE	100,519	103,070		
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX	100,519	103,070		