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ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2021

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

DIRECTORS OR TRUSTEES

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

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 21st day of February, 2022

a. Is this an original filing? Yes[X] No[ ]
b. If no: 1. State the amendment number
2. Date filed 02/21/2022
3. Number of pages attached

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	21,573,002	1.233	21,573,002		21,573,002	1.235
1.02 All other governments	30,843,851	1.763	30,843,851		30,843,851	1.766
1.03 U.S. states, territories and possessions, etc. guaranteed	14,810,953	0.847	14,810,953		14,810,953	0.848
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	87,323,421	4.992	87,323,421		87,323,421	5.001
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	235,571,374	13.467	235,571,374		235,571,374	13.490
1.06 Industrial and miscellaneous	655,854,699	37.492	655,854,699		655,854,699	37.558
1.07 Hybrid securities	405,000	0.023	405,000		405,000	0.023
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	1,046,382,301	59.817	1,046,382,301		1,046,382,301	59.922
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,834,875	0.105	1,834,875		1,834,875	0.105
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	1,834,875	0.105	1,834,875		1,834,875	0.105
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	365,805,082	20.912	365,805,082		365,805,082	20.948
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	177,151,410	10.127	174,943,721		174,943,721	10.018
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	542,956,492	31.039	540,748,803		540,748,803	30.967
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	36,164,861	2.067	35,585,894		35,585,894	2.038
5.02 Properties held for production of income	282,009	0.016				
5.03 Properties held for sale						
5.04 Total real estate	36,446,870	2.084	35,585,894		35,585,894	2.038
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	27,882,486	1.594	27,882,486		27,882,486	1.597
6.02 Cash equivalents (Schedule E, Part 2)	90,663,652	5.183	90,663,652		90,663,652	5.192
6.03 Short-term investments (Schedule DA)						
6.04 Total Cash, cash equivalents and short-term investments	118,546,138	6.777	118,546,138		118,546,138	6.789
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	2,881,292	0.165	2,881,292		2,881,292	0.165
10. Receivables for securities	250,000	0.014	250,000		250,000	0.014
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	1,749,297,968	100.000	1,746,229,303		1,746,229,303	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		37,662,461
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	403,218	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		403,218
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	1,618,808	
	8.2 TOTALS, Part 3, Column 9		1,618,808
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		36,446,871
10.	Deduct total nonadmitted amounts		860,976
11.	Statement value at end of current period (Lines 9 minus 10)		35,585,895

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)	2,881,292	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		2,881,292
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 16		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		2,881,292
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,881,292

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,521,363,088
2.	Cost of bonds and stocks acquired, Part 3, Column 7		568,753,424
3.	Accrual of Discount		1,019,658
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	287,814	
	4.2 Part 2, Section 1, Column 15	(21,657)	
	4.3 Part 2, Section 2, Column 13	62,910,316	
	4.4 Part 4, Column 11	(14,170,877)	49,005,597
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		32,461,824
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		579,296,022
7.	Deduct amortization of premium		2,476,780
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		342,879
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		1,591,173,668
12.	Deduct total nonadmitted amounts		2,207,690
13.	Statement value at end of current period (Line 11 minus Line 12)		1,588,965,978

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments	1.	United States	21,573,002	24,717,821	21,626,569	21,460,000
	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	30,843,851	32,150,787	31,010,450	30,370,000
by governments)	4.	TOTALS	52,416,853	56,868,608	52,637,019	51,830,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	14,810,953	15,256,310	15,089,527	13,055,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	87,323,421	90,526,026	88,525,786	84,905,000
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	235,571,374	240,974,797	237,203,278	230,340,550
Industrial and Miscellaneous,	8.	United States	535,172,031	565,529,745	536,269,695	534,059,886
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	12,886,640	13,089,532	12,880,180	12,855,000
Hybrid Securities (unaffiliated)	10.	Other Countries	108,201,028	113,729,200	108,237,790	108,652,156
	11.	TOTALS	656,259,699	692,348,477	657,387,666	655,567,042
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	1,046,382,301	1,095,974,218	1,050,843,276	1,035,697,592
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	1,834,875	1,834,875	1,800,000	
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	1,834,875	1,834,875	1,800,000	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	1,834,875	1,834,875	1,800,000	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	350,474,986	350,474,986	280,302,850	
	21.	Canada	370,132	370,132	308,696	
	22.	Other Countries	14,959,964	14,959,964	11,672,429	
	23.	TOTALS	365,805,082	365,805,082	292,283,974	
Parent, Subsidiaries and Affiliates	24.	TOTALS	177,151,410	177,151,410	13,802,000	
	25.	TOTAL Common Stocks	542,956,492	542,956,492	306,085,974	
	26.	TOTAL Stocks	544,791,367	544,791,367	307,885,974	
	27.	TOTAL Bonds and Stocks	1,591,173,668	1,640,765,585	1,358,729,250	

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	125,110	5,067,288	1,919,598		14,461,007	XXX	21,573,002	2.06	21,261,001	2.14	21,573,002	
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	125,110	5,067,288	1,919,598		14,461,007	XXX	21,573,002	2.06	21,261,001	2.14	21,573,002	
2. All Other Governments												
2.1 NAIC 1	8,639,621	6,270,127	5,817,058		1,289,650	XXX	22,016,457	2.10	22,011,777	2.22	21,586,696	429,761
2.2 NAIC 2		6,077,946				XXX	6,077,946	0.58	8,962,805	0.90	6,077,946	
2.3 NAIC 3		2,215,124		534,325		XXX	2,749,449	0.26			2,749,449	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS	8,639,621	14,563,197	5,817,058	534,325	1,289,650	XXX	30,843,851	2.95	30,974,581	3.12	30,414,090	429,761
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,790,240	5,129,662		7,891,051		XXX	14,810,953	1.42	12,203,389	1.23	14,810,953	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS	1,790,240	5,129,662		7,891,051		XXX	14,810,953	1.42	12,203,389	1.23	14,810,953	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	6,272,010	48,209,133	29,083,964	3,758,315		XXX	87,323,421	8.35	78,691,006	7.93	87,323,421	
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	6,272,010	48,209,133	29,083,964	3,758,315		XXX	87,323,421	8.35	78,691,006	7.93	87,323,421	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	25,586,816	82,459,581	83,256,724	28,044,149	14,329,419	XXX	233,676,690	22.33	202,961,305	20.45	233,071,690	605,000
5.2 NAIC 2	1,029,111		220,255			XXX	1,249,366	0.12	1,953,095	0.20	1,249,366	
5.3 NAIC 3		645,319				XXX	645,319	0.06	646,449	0.07	645,319	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	26,615,928	83,104,900	83,476,979	28,044,149	14,329,419	XXX	235,571,374	22.51	205,560,849	20.71	234,966,374	605,000

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	23,158,112	171,660,703	197,033,660	6,294,688	24,121,528	XXX	422,268,691	40.36	424,773,329	42.79	275,987,490	146,281,201
6.2 NAIC 2	3,789,549	76,132,341	70,680,195	7,916,914	40,600,780	XXX	199,119,778	19.03	176,906,011	17.82	164,181,652	34,938,127
6.3 NAIC 3	4,252,531	21,615,570	2,800,328			XXX	28,668,429	2.74	30,415,078	3.06	20,466,009	8,202,420
6.4 NAIC 4	364,065	927,910	483,341	142,280	25,347	XXX	1,942,943	0.19	6,051,639	0.61	1,942,943	
6.5 NAIC 5	1,633,589	1,414,282	660,277	146,711		XXX	3,854,859	0.37	5,372,867	0.54	3,854,859	
6.6 NAIC 6						XXX						
6.7 TOTALS	33,197,846	271,750,806	271,657,801	14,500,592	64,747,655	XXX	655,854,699	62.68	643,518,924	64.83	466,432,952	189,421,748
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2		65,000	340,000			XXX	405,000	0.04	405,000	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	405,000	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) 65,571,909	318,796,494	317,111,004	45,988,202	54,201,604		801,669,213	76.61	XXX	XXX	654,353,251	147,315,962
11.2 NAIC 2	(d) 4,818,660	82,275,287	71,240,450	7,916,914	40,600,780		206,852,090	19.77	XXX	XXX	171,913,963	34,938,127
11.3 NAIC 3	(d) 4,252,531	24,476,013	2,800,328	534,325			32,063,196	3.06	XXX	XXX	23,860,777	8,202,420
11.4 NAIC 4	(d) 364,065	927,910	483,341	142,280	25,347		1,942,943	0.19	XXX	XXX	1,942,943	
11.5 NAIC 5	(d) 1,633,589	1,414,282	660,277	146,711			(c) 3,854,859	0.37	XXX	XXX	3,854,859	
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	76,640,754	427,889,986	392,295,399	54,728,431	94,827,730		(b) 1,046,382,301	100.00	XXX	XXX	855,925,793	190,456,509
11.8 Line 11.7 as a % of Column 7	7.32	40.89	37.49	5.23	9.06		100.00	XXX	XXX	XXX	81.80	18.20
12. Total Bonds Prior Year												
12.1 NAIC 1	64,635,539	335,580,906	276,392,150	34,937,943	50,355,269		XXX	XXX	761,901,808	76.76	590,862,146	171,039,661
12.2 NAIC 2	6,563,039	69,477,463	65,143,259	7,470,867	39,572,282		XXX	XXX	188,226,911	18.96	150,619,599	37,607,312
12.3 NAIC 3	500,000	23,896,380	6,665,147				XXX	XXX	31,061,527	3.13	22,024,926	9,036,601
12.4 NAIC 4	1,869,905	3,223,952	610,609	290,984	56,190		XXX	XXX	6,051,639	0.61	4,826,450	1,225,189
12.5 NAIC 5	2,226,882	2,111,269	778,758	255,958			XXX	XXX	(c) 5,372,867	0.54	5,372,867	
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	75,795,365	434,289,971	349,589,923	42,955,752	89,983,741		XXX	XXX	(b) 992,614,751	100.00	773,705,988	218,908,763
12.8 Line 12.7 as a % of Col. 9	7.64	43.75	35.22	4.33	9.07		XXX	XXX	100.00	XXX	77.95	22.05
13. Total Publicly Traded Bonds												
13.1 NAIC 1	54,805,181	240,070,546	260,970,497	45,933,202	52,573,826		654,353,251	62.53	590,862,146	59.53	654,353,251	XXX
13.2 NAIC 2	4,818,660	69,110,030	49,467,580	7,916,914	40,600,780		171,913,963	16.43	150,619,599	15.17	171,913,963	XXX
13.3 NAIC 3	3,252,531	18,241,366	1,832,555	534,325			23,860,777	2.28	22,024,926	2.22	23,860,777	XXX
13.4 NAIC 4	364,065	927,910	483,341	142,280	25,347		1,942,943	0.19	4,826,450	0.49	1,942,943	XXX
13.5 NAIC 5	1,633,589	1,414,282	660,277	146,711			3,854,859	0.37	5,372,867	0.54	3,854,859	XXX
13.6 NAIC 6												XXX
13.7 TOTALS	64,874,026	329,764,134	313,414,250	54,673,431	93,199,952		855,925,793	81.80	773,705,988	77.95	855,925,793	XXX
13.8 Line 13.7 as a % of Col. 7	7.58	38.53	36.62	6.39	10.89		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.20	31.51	29.95	5.22	8.91		81.80	XXX	XXX	XXX	81.80	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	10,766,729	78,725,949	56,140,507	55,000	1,627,778		147,315,962	14.08	171,039,661	17.23	XXX	147,315,962
14.2 NAIC 2		13,165,257	21,772,870				34,938,127	3.34	37,607,312	3.79	XXX	34,938,127
14.3 NAIC 3	1,000,000	6,234,647	967,773				8,202,420	0.78	9,036,601	0.91	XXX	8,202,420
14.4 NAIC 4									1,225,189	0.12	XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS	11,766,729	98,125,852	78,881,150	55,000	1,627,778		190,456,509	18.20	218,908,763	22.05	XXX	190,456,509
14.8 Line 14.7 as a % of Col. 7	6.18	51.52	41.42	0.03	0.85		100.00	XXX	XXX	XXX	XXX	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.12	9.38	7.54	0.01	0.16		18.20	XXX	XXX	XXX	XXX	18.20

(a) Includes $.....189,851,509 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.......1,148,351 current year of bonds with Z designations, $..........72,274 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 $...............0; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	125,110	5,067,288	1,919,598		14,461,007	XXX	21,573,002	2.06	21,261,001	2.14	21,573,002	
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	125,110	5,067,288	1,919,598		14,461,007	XXX	21,573,002	2.06	21,261,001	2.14	21,573,002	
2. All Other Governments												
2.01 Issuer Obligations	8,639,621	14,563,197	5,817,058	534,325	1,289,650	XXX	30,843,851	2.95	30,974,581	3.12	30,414,090	429,761
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	8,639,621	14,563,197	5,817,058	534,325	1,289,650	XXX	30,843,851	2.95	30,974,581	3.12	30,414,090	429,761
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,790,240	5,129,662		7,891,051		XXX	14,810,953	1.42	12,203,389	1.23	14,810,953	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS	1,790,240	5,129,662		7,891,051		XXX	14,810,953	1.42	12,203,389	1.23	14,810,953	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	6,272,010	48,209,133	29,083,964	3,758,315		XXX	87,323,421	8.35	78,691,006	7.93	87,323,421	
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	6,272,010	48,209,133	29,083,964	3,758,315		XXX	87,323,421	8.35	78,691,006	7.93	87,323,421	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	22,993,328	71,991,935	76,346,162	25,759,262	14,054,897	XXX	211,145,584	20.18	174,842,219	17.61	210,540,584	605,000
5.02 Residential Mortgage-Backed Securities	3,568,845	10,351,010	6,207,061	2,284,886	274,522	XXX	22,686,324	2.17	28,981,615	2.92	22,686,324	
5.03 Commercial Mortgage-Backed Securities	53,754	761,956	923,756			XXX	1,739,466	0.17	1,737,015	0.17	1,739,466	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	26,615,928	83,104,900	83,476,979	28,044,149	14,329,419	XXX	235,571,374	22.51	205,560,849	20.71	234,966,374	605,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	20,934,960	178,286,439	168,484,673	14,211,601	64,722,308	XXX	446,639,982	42.68	398,319,598	40.13	370,940,164	75,699,817
6.02 Residential Mortgage-Backed Securities	4,141,531	19,068,202	1,227,832	288,991	25,347	XXX	24,751,902	2.37	33,152,480	3.34	9,513,893	15,238,008
6.03 Commercial Mortgage-Backed Securities	4,787,252	23,805,677	64,895,000			XXX	93,487,929	8.93	94,168,793	9.49	85,978,894	7,509,035
6.04 Other Loan-Backed and Structured Securities	3,334,103	50,590,487	37,050,296			XXX	90,974,887	8.69	117,878,053	11.88		90,974,887
6.05 TOTALS	33,197,846	271,750,806	271,657,801	14,500,592	64,747,655	XXX	655,854,699	62.68	643,518,924	64.83	466,432,952	189,421,748
7. Hybrid Securities												
7.01 Issuer Obligations		65,000	340,000			XXX	405,000	0.04	405,000	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	405,000	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							
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	60,755,269	323,312,654	281,991,455	52,154,554	94,527,861	XXX	812,741,793	77.67	XXX	XXX	736,007,214	76,734,579
11.02 Residential Mortgage-Backed Securities	7,710,376	29,419,212	7,434,892	2,573,878	299,869	XXX	47,438,226	4.53	XXX	XXX	32,200,218	15,238,008
11.03 Commercial Mortgage-Backed Securities	4,841,007	24,567,633	65,818,756			XXX	95,227,395	9.10	XXX	XXX	87,718,360	7,509,035
11.04 Other Loan-Backed and Structured Securities	3,334,103	50,590,487	37,050,296			XXX	90,974,887	8.69	XXX	XXX		90,974,887
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	76,640,754	427,889,986	392,295,399	54,728,431	94,827,730		1,046,382,301	100.00	XXX	XXX	855,925,793	190,456,509
11.09 Line 11.08 as a % of Col. 7	7.32	40.89	37.49	5.23	9.06		100.00	XXX	XXX	XXX	81.80	18.20
12. Total Bonds Prior Year												
12.01 Issuer Obligations	56,454,512	316,115,655	214,094,153	40,187,752	89,844,724	XXX	XXX	XXX	716,696,796	72.20	642,773,856	73,922,940
12.02 Residential Mortgage-Backed Securities	10,451,041	29,488,887	20,041,970	2,013,179	139,018	XXX	XXX	XXX	62,134,095	6.26	42,477,299	19,656,796
12.03 Commercial Mortgage-Backed Securities	4,520,641	20,275,117	71,110,049			XXX	XXX	XXX	95,905,808	9.66	88,454,833	7,450,975
12.04 Other Loan-Backed and Structured Securities	4,369,170	68,410,311	44,343,751	754,821		XXX	XXX	XXX	117,878,053	11.88		117,878,053
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	75,795,365	434,289,971	349,589,923	42,955,752	89,983,741		XXX	XXX	992,614,751	100.00	773,705,988	218,908,763
12.09 Line 12.08 as a % of Col. 9	7.64	43.75	35.22	4.33	9.07		XXX	XXX	100.00	XXX	77.95	22.05
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	57,653,366	289,676,014	243,678,197	52,099,554	92,900,084	XXX	736,007,214	70.34	642,773,856	64.76	736,007,214	XXX
13.02 Residential Mortgage-Backed Securities	6,371,093	15,520,487	7,434,892	2,573,878	299,869	XXX	32,200,218	3.08	42,477,299	4.28	32,200,218	XXX
13.03 Commercial Mortgage-Backed Securities	849,568	24,567,633	62,301,160			XXX	87,718,360	8.38	88,454,833	8.91	87,718,360	XXX
13.04 Other Loan-Backed and Structured Securities						XXX						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	64,874,026	329,764,134	313,414,250	54,673,431	93,199,952		855,925,793	81.80	773,705,988	77.95	855,925,793	XXX
13.09 Line 13.08 as a % of Col. 7	7.58	38.53	36.62	6.39	10.89		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.20	31.51	29.95	5.22	8.91		81.80	XXX	XXX	XXX	81.80	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	3,101,903	33,636,640	38,313,258	55,000	1,627,778	XXX	76,734,579	7.33	73,922,940	7.45	XXX	76,734,579
14.02 Residential Mortgage-Backed Securities	1,339,284	13,898,725				XXX	15,238,008	1.46	19,656,796	1.98	XXX	15,238,008
14.03 Commercial Mortgage-Backed Securities	3,991,439		3,517,596			XXX	7,509,035	0.72	7,450,975	0.75	XXX	7,509,035
14.04 Other Loan-Backed and Structured Securities	3,334,103	50,590,487	37,050,296			XXX	90,974,887	8.69	117,878,053	11.88	XXX	90,974,887
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	11,766,729	98,125,852	78,881,150	55,000	1,627,778		190,456,509	18.20	218,908,763	22.05	XXX	190,456,509
14.09 Line 14.08 as a % of Col. 7	6.18	51.52	41.42	0.03	0.85		100.00	XXX	XXX	XXX	XXX	100.00
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.12	9.38	7.54	0.01	0.16		18.20	XXX	XXX	XXX	XXX	18.20

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	3,426,495	3,426,495			
2.	Cost of short-term investments acquired					
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	3,425,000	3,425,000			
7.	Deduct amortization of premium	1,495	1,495			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	0			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0			

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

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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 6		
5.	Part D, Section 1, Column 7		
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 9		
11.	Part D, Section 1, Column 10		
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 12		
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	11,582,723		11,582,723	
2.	Cost of cash equivalents acquired	247,010,567		247,010,567	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)	(137)		(137)	
5.	TOTAL gain (loss) on disposals	(16,748)		(16,748)	
6.	Deduct consideration received on disposals	167,912,754		167,912,754	
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)	90,663,652		90,663,652	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	90,663,652		90,663,652	

(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	59,735,254		34,251,546	34,251,546	1,577,259			(1,577,259)		2,527,356	1,389,259
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		226,433	226,433	6,477			(6,477)			
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500		ALPHARETTA	GA	07/01/2015		82,815		39,633	39,633	7,037			(7,037)			
LEASEHOLD IMPROVEMENTS STATE HWY 161 STE 320		IRVING	TX	06/01/2016		23,619		10,582	10,582	2,383			(2,383)			
LEASEHOLD IMPROVEMENTS 425 METRO PLACE NORTH STE 330		DUBLIN	OH	12/01/2017		223,156		214,587	214,587	8,461			(8,461)			
LEASEHOLD IMPROVEMENTS 90 SOUTH 400 WEST SUITE 520		SALT LAKE CITY	UT	12/01/2021		93,581		87,732	87,732	5,849			(5,849)			
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						61,758,028		36,164,861	36,164,861	1,607,466			(1,607,466)		2,527,356	1,389,259
0399999 Subtotal - Properties occupied by the reporting entity						61,758,028		36,164,861	36,164,861	1,607,466			(1,607,466)		2,527,356	1,389,259
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		25,751	25,751	1,012			(1,012)		6,000	2,440
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		23,992	23,992	1,356			(1,356)		775	10,871
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	144,709		51,760	51,760	2,162			(2,162)		13,200	19,952
805 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1986	12/31/1999	116,205		29,815	29,815	1,357			(1,357)		8,400	1,701
827 S. WALNUT ST., VAN WERT, OH 45891 HA		VAN WERT	OH	04/25/2003	12/31/1999	183,931		94,151	94,151	5,455			(5,455)		7,200	1,704
0499999 Subtotal - Properties held for the production of income						664,031		282,009	282,009	11,342			(11,342)		35,575	36,668
0699999 Totals						62,422,059		36,446,870	36,446,870	1,618,808			(1,618,808)		2,562,931	1,425,927

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	03/01/2021	KITCHENS INC	7,700		7,700	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	04/01/2021	DIVISION SEVEN	4,548		4,548	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	05/01/2021	WAIBEL	26,269		26,269	
LEASEHOLD IMPROVEMENTS 90 SOUTH 400 WEST	SALT LAKE CITY	UT	05/01/2021	ANIXTER	8,630		8,630	
LEASEHOLD IMPROVEMENTS 90 SOUTH 400 WEST	SALT LAKE CITY	UT	05/01/2021	INSPIRED TECHNOLOGIES	5,654		5,654	
LEASEHOLD IMPROVEMENTS 90 SOUTH 400 WEST	SALT LAKE CITY	UT	05/01/2021	STEELCASE	79,297		79,297	
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRID	ALPHARETTA	GA	06/01/2021	BAKER AUDIO VISUAL	34,725		34,725	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	03/01/2021	WEIGAND CONSTRUCTION	141,804		141,804	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	05/01/2021	WEIGAND CONSTRUCTION	94,591		94,591	
0199999 Subtotal - Acquired by Purchase					403,218		403,218	
0399999 Totals					403,218		403,218	

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

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

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

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

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Real Estate - Unaffiliated																			
000000000	CI VWF QOF I LLC				CI VWF QOF I LLC		12/30/2021		2,881,292	2,881,292	2,881,292								
2199999 Subtotal - Joint Venture - Real Estate - Unaffiliated									2,881,292	2,881,292	2,881,292								
4899999 Total - Unaffiliated									2,881,292	2,881,292	2,881,292								XXX
5099999 Totals									2,881,292	2,881,292	2,881,292								XXX

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Joint Venture - Real Estate - Unaffiliated										
000000000	CI VWF QOF I LLC			CI VWF QOF I LLC	12/30/2021		2,881,292			
2199999 Subtotal - Joint Venture - Real Estate - Unaffiliated							2,881,292			XXX
4899999 Total - Unaffiliated							2,881,292			XXX
5099999 Totals							2,881,292			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
5099999 Totals																			

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	122.5469	17,720,278	14,460,000	14,461,007		(85)			3.000	2.999	FA	163,854	433,800	03/28/2019	02/15/2048
912828B66	UNITED STATES TREASURY	SD			1.A	309,047	104.1563	312,469	300,000	302,933		(1,334)			2.750	2.275	FA	3,116	8,250	03/21/2017	02/15/2024
912828G87	UNITED STATES TREASURY	SD			1.A		100.0000								2.125	2.125	JD	2,656		02/04/2015	12/31/2021
912828SV3	UNITED STATES TREASURY				1.A	76,629	100.5781	75,434	75,000	75,066		(176)			1.750	1.511	MN	170	1,313	07/09/2012	05/15/2022
912828SV3	UNITED STATES TREASURY				1.A	51,086	100.5781	50,289	50,000	50,044		(117)			1.750	1.512	MN	114	875	07/09/2012	05/15/2022
912828VS6	UNITED STATES TREASURY	SD			1.A	419,125	102.9844	411,938	400,000	404,333		(2,609)			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	103.8750	1,246,500	1,200,000	1,212,079		(4,929)			2.500	2.062	MN	3,895	30,000	10/11/2017	05/15/2024
912828YD6	UNITED STATES TREASURY				1.A	3,155,994	100.6563	3,070,016	3,050,000	3,147,943		(8,051)			1.375	0.674	FA	14,249	20,969	08/10/2021	08/31/2026
912828ZQ6	UNITED STATES TREASURY	SD			1.A	1,439,578	93.6094	1,357,336	1,450,000	1,441,015		1,039			0.625	0.701	MN	1,177	9,063	08/14/2020	05/15/2030
91282CCV1	UNITED STATES TREASURY				1.A	125,207	98.1563	122,695	125,000	125,199		(8)			1.125	1.100	FA	478		09/22/2021	08/31/2028
91282CDF5	UNITED STATES TREASURY				1.A	99,353	99.6563	99,656	100,000	99,364		11			1.375	1.473	AO	236		11/16/2021	10/31/2028
91282CDL2	UNITED STATES TREASURY				1.A	254,028	100.4844	251,211	250,000	254,021		(8)			1.500	1.256	MN	330		12/20/2021	11/30/2028
0199999 Subtotal - U.S. Governments - Issuer Obligations						21,626,569	XXX	24,717,821	21,460,000	21,573,002		(16,267)			XXX	XXX	XXX	194,052	514,269	XXX	XXX
0599999 Subtotal - U.S. Governments						21,626,569	XXX	24,717,821	21,460,000	21,573,002		(16,267)			XXX	XXX	XXX	194,052	514,269	XXX	XXX
All Other Governments - Issuer Obligations																					
168863BN7	CHILE, GOVERNMENT OF		C		1.F FE	3,476,870	101.1157	3,569,384	3,530,000	3,518,166		13,903			2.250	2.663	AO	13,458	79,425	12/06/2019	10/30/2022
195325BK0	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C		3.A FE	580,051	116.1575	534,325	460,000	534,325	(33,909)	(4,381)			7.375	5.169	MS	9,706	33,925	03/05/2019	09/18/2037
195325BQ7	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	2,222,155	102.7336	2,270,413	2,210,000	2,215,124		(2,496)			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	131.5035	526,014	400,000	429,761		(499)			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	107.1129	4,134,558	3,860,000	4,061,804		(57,933)			3.900	2.256	AO	26,763	150,540	07/01/2020	04/27/2025
M0152WAF8	EMIRATE OF ABU DHABI		D		1.C FE	3,536,688	102.3720	3,634,206	3,550,000	3,542,260		2,708			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	101.4910	3,075,177	3,030,000	3,017,916		15,207			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	106.3630	627,542	590,000	585,807		885			3.125	3.302	MN	2,970	18,438	03/05/2019	05/03/2026
M6417JAA6	KUWAIT, STATE OF (GOVERNMENT)		D		1.E FE	5,820,252	108.8960	6,326,858	5,810,000	5,817,058		(1,217)			3.500	3.474	MS	57,051	203,350	03/05/2019	03/20/2027
M6417JAB4	KUWAIT, STATE OF (GOVERNMENT)		D		1.E FE	2,136,750	100.4990	2,110,479	2,100,000	2,103,540		(16,282)			2.750	1.960	MS	16,202	57,750	12/06/2019	03/20/2022
M8489SAF4	QATAR, STATE OF (GOVERNMENT)		D	1	1.D FE	2,167,275	103.8687	2,212,403	2,130,000	2,142,060		(8,874)			3.875	3.428	AO	15,590	82,538	01/22/2019	04/23/2023
M8489SAG2	QATAR, STATE OF (GOVERNMENT)		D	1	1.D FE	862,967	135.2690	1,082,152	800,000	859,889		(1,152)			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	107.7514	2,047,277	1,900,000	2,016,142		(36,692)			4.125	2.040	JJ	36,140	78,375	07/01/2020	01/15/2025
0699999 Subtotal - All Other Governments - Issuer Obligations						31,010,450	XXX	32,150,787	30,370,000	30,843,851	(33,909)	(96,821)			XXX	XXX	XXX	261,814	1,005,752	XXX	XXX
1099999 Subtotal - All Other Governments						31,010,450	XXX	32,150,787	30,370,000	30,843,851	(33,909)	(96,821)			XXX	XXX	XXX	261,814	1,005,752	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042ZP0	ARKANSAS ST			2	1.C FE	467,649	106.8040	469,938	440,000	454,993		(2,059)			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	152.1570	4,945,103	3,250,000	4,749,282		(100,121)			7.500	2.977	AO	60,938	243,750	09/25/2019	04/01/2034
20772GF45	CONNECTICUT ST			1	1.D FE	1,092,949	130.1220	1,229,653	945,000	1,066,769		(9,346)			5.850	4.278	MS	16,278	55,283	01/31/2019	03/15/2032
20772JL91	CONNECTICUT ST				1.D FE	750,000	105.7200	792,900	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	100.6540	1,006,540	1,000,000	1,000,034		(207)			4.300	4.279	MS	14,333	43,000	02/24/2010	03/01/2022
574193KZ0	MARYLAND ST			2	1.A FE	441,455	101.6120	447,093	440,000	440,205		(501)			3.000	2.919	FA	5,500	13,200	02/12/2018	08/01/2028
605581GD3	MISSISSIPPI ST			1	1.C FE	750,000	103.4200	775,650	750,000	750,000					2.559	2.559	AO	4,798	19,193	02/04/2015	10/01/2023
649791PR5	NEW YORK ST			1	1.B FE	2,723,183	103.7190	2,712,252	2,615,000	2,721,491		(1,692)			2.260	1.243	FA	22,326		12/03/2021	02/15/2026
6775224L5	OHIO ST			1	1.B FE	2,075,000	99.2440	2,059,313	2,075,000	2,075,000					1.830	1.830	FA	15,822	41,664	06/18/2020	08/01/2033
70914PUY6	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	465,600	105.0310	462,136	440,000	453,178		(1,693)			4.000	3.500	AO	3,716	17,600	02/12/2018	10/15/2028
880541QS9	TENNESSEE ST			1	1.A FE	350,000	101.6380	355,733	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						15,089,527	XXX	15,256,310	13,055,000	14,810,953		(115,619)			XXX	XXX	XXX	160,197	487,337	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						15,089,527	XXX	15,256,310	13,055,000	14,810,953		(115,619)			XXX	XXX	XXX	160,197	487,337	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	109.7320	482,821	440,000	456,212		(1,594)			4.000	3.499	FA	7,333	17,600	02/12/2018	08/01/2030
013595XC2	ALBUQUERQUE N MEX MUN SCH DIST NO 012				1.D FE	2,090,000	99.9810	2,089,603	2,090,000	2,090,000					1.561	1.561	FA	13,594	10,966	03/04/2021	08/01/2028
01728VVL1	ALLEGHENY CNTY PA			1	1.D FE	785,000	99.4270	780,502	785,000	785,000					1.248	1.248	MN	1,633	9,797	07/23/2020	11/01/2026
021087ST9	ALPINE UTAH SCH DIST			2	1.A FE	252,880	100.5620	251,405	250,000	250,150		(1,073)			3.000	2.699	MS	2,208	7,500	02/12/2018	03/15/2027
034313ZT6	ANDOVER MINN				1.B FE	695,261	101.5250	710,675	700,000	699,444		501			2.125	2.200	FA	6,198	14,875	12/05/2012	02/01/2023
05914FJP6	BALTIMORE CNTY MD			1	1.A FE	2,330,073	113.6100	2,323,325	2,045,000	2,327,736		(2,337)			4.450	1.474	MN	15,167		12/15/2021	11/01/2026
082672BQ8	BENTON & KLICKITAT CNTYS WASH CONS SCH D			2	1.A FE	467,122	115.2080	501,155	435,000	457,701		(1,516)			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	113.2970	283,243	250,000	255,417		(395)			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	107.2990	590,145	550,000	555,075		(1,147)			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	111.1260	277,815	250,000	259,659		(1,321)			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	108.3300	270,825	250,000	256,726		(1,311)			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	111.0450	477,494	430,000	439,949		(3,466)			3.750	3.032	JD	1,344	16,125	02/12/2018	12/01/2028
167486C98	CHICAGO ILL			2	1.A FE	2,554,562	119.6190	2,422,285	2,025,000	2,305,613		(88,290)			7.750	2.894	JJ	78,469	156,938	02/11/2019	01/01/2042
167615K77	CHICAGO ILL PK DIST			1	1.D FE	1,976,290	97.3270	1,931,941	1,985,000	1,976,598		308			1.927	1.984	JJ	12,644		08/26/2021	01/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
167615K85	CHICAGO ILL PK DIST			1	1.D FE	810,000	96.4550	781,286	810,000	810,000					2.027	2.027	JJ	5,427		08/19/2021	01/01/2031
172217VA6	CINCINNATI OHIO			2	1.C FE	1,566,660	111.8890	1,678,335	1,500,000	1,525,790		(6,999)			4.000	3.462	JD	5,000	60,000	08/07/2015	12/01/2030
172217WG2	CINCINNATI OHIO				1.C FE	850,000	107.9050	917,193	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	101.2660	4,455,704	4,400,000	4,448,258		(2,403)			2.800	2.714	MN	20,533	124,227	10/16/2020	11/01/2037
180848XJ7	CLARK CNTY NEV			2	1.B FE	1,133,350	120.3110	1,203,110	1,000,000	1,106,492		(2,140)			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	109.4980	1,094,980	1,000,000	1,023,779		(5,536)			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	108.9640	272,410	250,000	258,541		(747)			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	115.2820	288,205	250,000	261,426		(847)			4.000	3.493	JD	833	10,000	02/12/2018	12/01/2032
185468RQ0	CLEBURNE TEX			2	1.D FE	750,000	107.3700	805,275	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	104.6050	1,302,332	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	107.0890	374,812	350,000	360,614		(1,533)			4.000	3.446	FA	5,289	14,000	02/12/2018	02/15/2028
199492MP1	COLUMBUS OHIO			2	1.A FE	520,238	111.2790	545,267	490,000	508,703		(1,861)			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	111.9730	279,933	250,000	263,787		(1,312)			4.000	3.281	JD	833	10,000	02/12/2018	12/01/2030
208418E74	CONROE TEX INDPT SCH DIST			2	1.A FE	825,863	114.6440	859,830	750,000	793,462		(7,792)			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	110.1200	484,528	440,000	460,336		(2,498)			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	111.0010	410,704	370,000	384,378		(1,870)			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	105.8880	10,589	10,000	10,159		(19)			5.000	4.727	JD	42	500	02/12/2018	12/01/2028
2487752B3	DENTON CNTY TEX			2	1.A FE	787,048	108.5920	803,581	740,000	764,982		(4,044)			4.000	3.327	JJ	13,649	29,600	02/12/2018	07/15/2027
248866WN1	DENTON TEX			2	1.B FE	256,837	104.0180	260,045	250,000	252,885		(637)			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.D FE	265,391	109.8650	274,663	250,000	259,132		(1,153)			4.000	3.403	JD	833	10,000	02/12/2018	12/01/2028
269408MN7	EAGAN MINN			2	1.A FE	640,471	102.5620	666,653	650,000	648,508		2,222			2.850	3.067	FA	7,719	18,525	06/05/2013	02/01/2025
271515VF2	EAST CENTRAL TEX INDPT SCH DIST			2	1.A FE	974,966	106.8780	993,965	930,000	949,143		(5,000)			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	100.4090	753,068	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	104.8020	943,218	900,000	901,855		(831)			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	102.3310	383,741	375,000	377,111		(4,835)			4.000	3.079	FA	5,667	15,000	02/12/2018	08/15/2028
338423PK6	FLAGSTAFF ARIZ			2	1.C FE	210,494	108.5220	217,044	200,000	205,815		(769)			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	115.4540	427,180	370,000	389,239		(2,796)			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	108.1520	270,380	250,000	259,775		(1,058)			4.000	3.432	JD	833	10,000	02/12/2018	12/01/2029
3494256A1	FORT WORTH TEX			2	1.C FE	443,901	109.0870	458,165	420,000	434,073		(1,703)			4.000	3.468	MS	5,600	16,800	02/12/2018	03/01/2029
372640GL0	GEORGETOWN CNTY S C SCH DIST			1	1.C FE	1,128,196	112.7300	1,183,665	1,050,000	1,075,580		(7,363)			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	104.2150	260,538	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	110.9840	277,460	250,000	256,878		(2,770)			4.000	3.069	FA	3,778	10,000	02/12/2018	02/15/2030
384514UB9	GRAFTON WIS			2	1.C FE	650,000	100.6590	654,284	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	108.7690	451,391	415,000	429,717		(1,795)			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	100.4320	753,240	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	100.5020	753,765	750,000	750,000					2.250	2.249	AO	4,219	16,875	03/20/2013	04/01/2022
414834LP4	HARRISBURG S D INDPT SCH DIST NO 41-2			2	1.C FE	346,883	100.0870	340,296	340,000	340,070		(1,820)			3.000	2.454	JJ	4,703	10,200	02/12/2018	07/15/2025
435475SH2	HOLLIDAYSBURG PA AREA SCH DIST			2	1.D FE	457,738	108.8380	478,887	440,000	450,528		(1,259)			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	107.0500	267,625	250,000	257,028		(1,013)			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	105.9320	397,245	375,000	381,261		(1,992)			3.750	3.153	JD	625	14,063	02/12/2018	12/15/2024
46723MAN0	JACKSON COLLEGE MICH			2	1.C FE	289,604	107.3440	295,196	275,000	282,567		(1,273)			4.000	3.431	MN	1,833	11,000	02/12/2018	05/01/2027
481305DR8	JUDSON TEX INDPT SCH DIST			2	1.D FE	302,683	109.0330	310,744	285,000	295,012		(1,460)			4.000	3.357	FA	4,750	11,400	02/12/2018	02/01/2028
494135AR7	KILLEEN TEX				1.D FE	1,000,000	98.3450	983,450	1,000,000	1,000,000					1.161	1.161	FA	4,838	11,062	07/29/2020	08/01/2026
494656L41	KING & SNOHOMISH CNTYS WASH SCH DIST NO			2	1.B FE	264,761	108.1550	270,388	250,000	257,543		(1,391)			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	116.5690	291,423	250,000	265,980		(1,199)			4.000	3.298	JD	833	10,000	02/12/2018	12/01/2032
501552JR5	KYLE TEX			2	1.D FE	451,050	108.6310	467,113	430,000	442,529		(1,408)			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	103.9060	259,765	250,000	253,165		(3,362)			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	100.1980	751,485	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	100.2300	441,012	440,000	441,726		(734)			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	111.1960	366,947	330,000	342,937		(2,017)			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	109.7310	482,816	440,000	450,480		(1,759)			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	115.9700	510,268	440,000	461,006		(1,816)			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	109.8210	274,553	250,000	259,510		(1,380)			4.000	3.308	FA	3,778	10,000	02/12/2018	02/15/2028
557259VS4	MADISON CNTY MISS				1.C FE	750,000	106.0440	795,330	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	105.0760	788,070	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	103.1680	257,920	250,000	249,267		99			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	108.7890	271,973	250,000	257,407		(909)			3.750	3.280	FA	3,542	9,375	02/12/2018	02/15/2029
586145F58	MEMPHIS TENN			1	1.C FE	750,000	102.4170	768,128	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	105.1680	788,760	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	116.6500	291,625	250,000	262,988		(1,304)			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	116.3290	290,823	250,000	262,496		(1,098)			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	110.7190	276,798	250,000	260,136		(955)			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	110.1200	275,300	250,000	256,084		(737)			4.000	3.609	FA	3,778	10,000	02/12/2018	02/15/2029
616142FX8	MOORHEAD MINN			2	1.D FE	203,048	100.2160	205,443	205,000	204,924		1,299			3.000	3.446	FA	2,563	6,150	02/12/2018	02/01/2027
627627QU9	MUSKEGO-NORWAY WIS SCH DIST			2	1.C FE	1,110,530	107.5700	1,140,242	1,060,000	1,083,459		(5,147)			3.250	2.896	AO	8,613	34,450	05/26/2016	04/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, 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
6312943Y9	NASHUA N H			1	1.B FE	974,160	104.8500	1,048,500	1,000,000	994,104		2,738			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	133.5750	2,471,138	1,850,000	2,508,315		(34,525)			5.985	3.007	JD	9,227	110,723	06/16/2020	12/01/2036
64966QUV0	NEW YORK N Y			1	1.C FE	1,989,580	99.1760	1,983,520	2,000,000	1,990,672		1,092			1.710	1.790	MS	11,400	14,915	03/05/2021	03/01/2028
676006QP7	ODESSA TEX			2	1.E FE	389,665	104.1080	385,200	370,000	377,608		(2,246)			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	105.0470	829,871	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	106.8140	801,105	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	102.5450	256,363	250,000	249,091		215			3.000	3.208	JD	625	7,500	02/12/2018	12/01/2025
689861MK5	OUACHITA PARISH LA EAST OUACHITA PARISH				1.D FE	500,000	104.8100	524,050	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	106.4990	559,120	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	105.6490	792,368	750,000	752,454		(651)			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	106.4780	340,730	320,000	324,578		(3,393)			4.000	3.152	AO	3,200	12,800	02/12/2018	10/01/2027
707483NX7	PENN HILLS PA				1.E FE	1,000,000	109.5870	1,095,870	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	109.9460	274,865	250,000	260,713		(1,991)			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	115.1770	506,779	440,000	466,830		(1,851)			4.000	3.364	MS	5,867	17,600	02/12/2018	09/01/2033
718814P42	PHOENIX ARIZ			2	1.B FE	265,408	108.4430	271,108	250,000	257,748		(1,574)			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	97.4570	613,979	630,000	630,000					1.241	1.241	JD	652	7,818	07/09/2020	12/01/2027
720424ZW3	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	1,000,000	97.2280	972,280	1,000,000	1,000,000					1.403	1.403	JD	1,169	14,030	07/09/2020	12/01/2028
725277JM0	PITTSBURGH PA SCH DIST			2	1.F FE	265,671	105.7430	264,358	250,000	257,781		(1,521)			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	115.1120	1,151,120	1,000,000	1,002,396		(510)			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	115.6110	289,028	250,000	260,655		(1,122)			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	107.8000	269,500	250,000	256,310		(872)			3.500	3.066	JD	389	8,750	02/12/2018	06/15/2028
748508A40	QUINCY MASS				1.C FE	3,210,000	99.7170	3,200,916	3,210,000	3,210,000					1.939	1.939	JD	1,556		12/15/2021	12/15/2028
774829HV0	ROCKY RIVER OHIO CITY SCH DIST			2	1.C FE	522,171	107.0570	529,932	495,000	504,492		(6,552)			4.000	2.962	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	110.2590	485,140	440,000	458,895		(2,001)			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	111.1360	350,078	315,000	328,226		(1,676)			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	115.4110	1,154,110	1,000,000	1,059,205		(8,272)			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	99.7160	1,655,286	1,660,000	1,660,000					1.898	1.898	FA	13,128	31,507	06/17/2020	08/01/2030
797272RT0	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	2,893,918	100.4060	2,886,673	2,875,000	2,893,896		(21)			2.113	2.037	FA	506		12/21/2021	08/01/2031
797683HN2	SAN FRANCISCO CALIF CMNTY COLLEGE DIST				1.E FE	256,183	101.8350	254,588	250,000	255,555		(602)			2.119	1.834	JD	235	5,268	12/09/2020	06/15/2030
806075YF8	SCARBOROUGH ME			2	1.D FE	210,423	106.7690	213,538	200,000	203,536		(1,852)			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	107.0570	230,173	215,000	219,749		(3,201)			4.000	2.807	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	109.5490	273,873	250,000	255,302		(2,547)			4.000	3.163	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	112.3190	365,037	325,000	343,444		(1,817)			4.000	3.243	MS	4,333	13,000	02/12/2018	09/01/2030
818274WW8	SEVIERVILLE TENN			2	1.D FE	339,106	103.8290	337,444	325,000	332,063		(815)			4.000	3.663	JD	1,083	13,000	02/12/2018	06/01/2029
833068MR7	SNOHOMISH & ISLAND CNTYS WASH SCH DIST N			2	1.A FE	268,482	115.0400	287,600	250,000	262,935		(958)			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	114.2410	856,808	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	107.1480	267,870	250,000	256,575		(841)			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	106.4090	468,200	440,000	452,230		(1,775)			4.000	3.489	FA	7,333	17,600	02/12/2018	02/01/2028
864813A26	SUFFOLK VA			2	1.A FE	489,566	106.9500	497,318	465,000	475,207		(3,290)			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	100.0880	250,220	250,000	250,035		(1,211)			3.000	2.629	JD	625	7,500	02/12/2018	12/01/2023
866854RC8	SUN PRAIRIE WIS AREA SCH DIST			2	1.C FE	263,653	107.9560	269,890	250,000	258,511		(683)			4.000	3.597	MS	3,333	10,000	02/12/2018	03/01/2032
8827223F6	TEXAS ST			2	1.A FE	750,000	101.2760	759,570	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	106.4130	798,098	750,000	747,605		462			3.011	3.084	AO	5,646	22,583	11/19/2015	10/01/2026
889278VS3	TOLEDO OHIO			2	1.F FE	280,581	112.1490	297,195	265,000	274,221		(1,388)			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	109.5710	273,928	250,000	255,972		(2,090)			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	109.7970	263,513	240,000	250,302		(1,915)			4.000	3.053	JD	800	9,600	02/12/2018	12/01/2026
935494EB6	WARREN OHIO LOC SCH DIST WASHINGTON CNTY			2	1.C FE	448,790	109.4030	459,493	420,000	439,087		(1,269)			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	98.3090	1,228,863	1,250,000	1,250,000					2.043	2.043	JD	1,135	25,538	06/18/2020	06/15/2033
942170JV4	WATERTOWN S D SCH DIST NO 14-4			2	1.D FE	261,617	101.6660	259,248	255,000	255,738		(1,590)			4.000	3.351	JD	453	10,200	02/12/2018	12/15/2028
943080MM0	WAUKESHA WIS			2	1.C FE	325,587	111.5640	340,270	305,000	317,710		(1,413)			4.000	3.384	AO	3,050	12,200	02/12/2018	10/01/2029
944080E22	WAXAHACHIE TEX			2	1.C FE	1,100,030	114.7350	1,147,350	1,000,000	1,058,569		(9,544)			4.000	3.210	FA	16,667	40,000	06/06/2017	08/01/2032
952718XF6	WEST FARGO N D			2	1.E FE	319,523	106.8620	320,586	300,000	309,561		(2,027)			4.000	3.206	MN	2,000	12,000	02/12/2018	05/01/2026
969887X29	WILLIAMSON CNTY TEX			2	1.A FE	288,493	108.9970	294,292	270,000	281,745		(1,237)			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	105.8780	264,695	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						88,525,786	XXX	90,526,026	84,905,000	87,323,421		(308,706)			XXX	XXX	XXX	719,348	2,584,930	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						88,525,786	XXX	90,526,026	84,905,000	87,323,421		(308,706)			XXX	XXX	XXX	719,348	2,584,930	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
010079AM3	AKRON OHIO PKG FACS INCOME TAX REV			2	1.D FE	268,322	110.2720	275,680	250,000	260,807		(1,635)			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	101.2020	1,543,331	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	105.0000	262,500	250,000	251,184		(854)			4.000	3.632	MN	1,667	10,000	02/12/2018	05/01/2025
021753UY2	ALTOONA IOWA			2	1.G FE	795,630	109.1080	818,310	750,000	771,829		(4,584)			3.500	3.043	JD	2,188	26,250	06/22/2016	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, 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
037777UA5	APPALACHIAN ST UNIV N C REV				1.D FE	900,609	104.8500	954,135	910,000	907,335		992			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	101.8240	254,560	250,000	251,368		(2,678)			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	100.0000	930,000	930,000	930,000		(5,728)			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	99.3340	725,138	730,000	730,000					1.197	1.197	JD	728	8,738	07/23/2020	06/01/2026
072024XG2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	3,296,712	99.7570	3,282,005	3,290,000	3,296,683		(29)			2.019	1.992	AO	16,606		12/13/2021	04/01/2030
082766KK1	BENTON ARK PUB UTILS REV			2	1.E FE	253,182	102.4950	251,113	245,000	246,270		(1,868)			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	109.4060	404,802	370,000	380,167		(4,453)			4.000	2.904	FA	5,591	14,800	02/12/2018	08/15/2026
088632CU6	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.C FE	1,065,000	100.5790	1,071,166	1,065,000	1,065,000					1.616	1.616	AO	4,303	20,557	07/08/2020	10/01/2026
088632CV4	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.C FE	570,000	100.3210	571,830	570,000	570,000					1.716	1.716	AO	2,445	11,683	07/08/2020	10/01/2027
088632CW2	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.C FE	1,350,000	100.5810	1,357,844	1,350,000	1,350,000					1.870	1.870	AO	6,311	30,154	07/08/2020	10/01/2028
09160LCA6	BISMARCK N D LODGING & RESTAURANT TAX RE			2	1.F FE	347,967	102.2680	357,938	350,000	349,292		353			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	109.8170	274,543	250,000	256,749		(2,807)			4.000	2.969	AO	2,500	10,000	02/12/2018	10/01/2026
1164753A0	BROWNSVILLE TEX UTIL SYS REV			1	1.E FE	1,000,000	98.7100	987,100	1,000,000	1,000,000					1.477	1.477	MS	4,923	14,975	07/30/2020	09/01/2027
117636BU3	BRYANT ARK SALES & USE TAX			2	1.E FE	1,807,478	110.5580	1,862,902	1,685,000	1,753,635		(10,862)			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	113.0780	1,130,780	1,000,000	1,022,902		(3,593)			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	96.9980	2,027,258	2,090,000	2,090,000					1.160	1.160	JD	2,020	24,244	07/30/2020	12/01/2027
13077DKU5	CALIFORNIA ST UNIV REV			1,2	1.D FE	893,673	100.0750	825,619	825,000	892,148		(1,466)			2.975	2.531	MN	4,091	24,544	12/15/2020	11/01/2051
13077DQH8	CALIFORNIA ST UNIV REV			1	1.D FE	1,960,780	97.9840	1,959,680	2,000,000	1,961,363		583			1.674	1.941	MN	5,580		11/12/2021	11/01/2029
143321KB2	CARMEL IND WTRWKS REV			2	2.B FE	1,031,243	101.0380	1,010,380	1,000,000	1,009,111		(3,684)			4.000	3.589	MN	6,667	40,000	02/12/2018	05/01/2024
16166NCJ2	CHASKA MINN ECONOMIC DEV AUTH LEASE REV				1.D FE	600,000	102.3580	614,148	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	100.0240	1,085,260	1,085,000	1,107,117		(2,084)			2.374	2.134	JD	2,146	27,260	12/04/2020	06/01/2031
167593H62	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	961,405	131.2960	1,030,674	785,000	956,712		(3,925)			4.472	3.249	JJ	17,553	35,105	10/14/2020	01/01/2049
167593T69	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	2,369,541	99.9820	2,364,574	2,365,000	2,369,076		(354)			2.546	2.526	JJ	30,106	44,156	10/14/2020	01/01/2032
167593T93	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	1,574,780	100.9540	1,590,026	1,575,000	1,574,769		15			2.686	2.687	JJ	21,152	31,023	10/14/2020	01/01/2035
181503FH1	CLARK-PLEASANT IND CMNTY SCH BLDG CORP			2	1.B FE	247,279	100.0960	250,240	250,000	249,954		1,681			3.250	3.738	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	100.0000	250,000	250,000	250,000		(2,002)			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	117.0400	292,600	250,000	266,377		(1,631)			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	104.4020	783,015	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	106.0720	1,272,864	1,200,000	1,220,258		(9,228)			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	104.2380	2,876,969	2,760,000	2,884,278		(2,946)			3.100	2.860	MS	28,520	85,560	12/02/2020	03/01/2049
196707QE6	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.D FE	1,000,000	105.4930	1,054,930	1,000,000	1,000,000					5.251	5.249	MS	17,503	52,510	02/12/2018	03/01/2028
196707RL9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.E FE	350,000	103.1050	360,868	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	105.0690	1,050,690	1,000,000	999,262		431			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	100.1020	1,501,530	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.D FE	1,000,000	103.8940	1,038,940	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	106.4830	468,525	440,000	454,592		(2,695)			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	106.0450	265,113	250,000	256,612		(631)			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	108.1570	270,393	250,000	257,787		(1,616)			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	107.4200	1,074,200	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	105.8240	476,208	450,000	459,998		(283)			3.144	3.000	MN	2,358	14,148	10/14/2020	11/01/2045
2350366N5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,500,000	100.1380	1,502,070	1,500,000	1,500,000					1.649	1.649	MN	4,123	24,735	07/31/2020	11/01/2026
2350368F0	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,505,550	100.0250	1,500,375	1,500,000	1,505,515		(35)			2.241	2.199	MN	4,762		12/02/2021	11/01/2031
235241WF9	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.C FE	3,296,720	117.7470	3,296,916	2,800,000	3,296,596		(124)			4.000	2.017	JD	9,333		12/29/2021	12/01/2031
249182PQ3	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	2,106,245	101.2570	2,060,580	2,035,000	2,103,114		(3,132)			2.037	1.522	MN	5,297	20,726	08/27/2021	11/15/2028
249182PS9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	1,025,000	102.2260	1,047,817	1,025,000	1,025,000					2.237	2.237	MN	2,930	24,012	10/16/2020	11/15/2030
25483VXM1	DISTRICT COLUMBIA REV			1	1.F FE	1,596,435	114.1140	1,711,710	1,500,000	1,593,026		(3,256)			3.432	3.020	AO	12,870	51,480	12/10/2020	04/01/2042
270456FL5	EAST ALLEN MULTI SCH BLDG CORP IND			2	1.B FE	203,158	103.4540	201,735	195,000	197,847		(1,062)			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	99.7920	638,669	640,000	640,000					2.335	2.335	MS	4,981	14,944	06/16/2020	03/01/2032
299040BQ7	EVANGELINE PARISH LA RD & DRAIN SALES TA			2	1.F FE	1,056,025	107.2990	1,072,990	1,000,000	1,014,348		(6,379)			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	107.3440	332,766	310,000	313,980		(2,042)			4.000	3.331	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	107.6760	1,076,760	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.C Z	1,000,723	100.1190	1,011,202	1,010,000	1,009,922		3,621			4.000	4.206	JJ	18,629	40,400	02/12/2018	01/15/2025
338430DE8	FLAGSTAFF ARIZ CTFS PARTN				1.D FE	730,000	100.8020	735,855	730,000	730,000					1.618	1.618	MN	1,969	11,811	07/24/2020	05/01/2026
340118AH1	FLORENCE CNTY S C ACCOMMODATIONS FEE REV			2	1.E FE	291,571	109.3870	300,814	275,000	285,115		(1,030)			4.000	3.487	MN	1,833	11,000	02/12/2018	05/01/2030
341271AF1	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	188,909	100.2090	180,376	180,000	188,001		(872)			2.154	1.593	JJ	1,939	3,069	12/14/2020	07/01/2030
349242CR6	FORT WAYNE IND CMNTY SCH BLDG CORP			2	1.B FE	457,087	103.4500	455,180	440,000	446,746		(1,760)			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	106.6100	287,847	270,000	275,919		(2,791)			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	100.2760	300,828	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	110.0860	225,676	205,000	208,888		(525)			4.000	3.667	JD	364	8,200	02/12/2018	06/15/2028
376852DQ9	GLASGOW KY INDPT SCH DIST FIN CORP SCH B			2	1.E FE	1,000,000	100.3220	1,003,220	1,000,000	1,000,000					5.250	5.249	AO	13,125	52,500	02/12/2018	04/01/2026

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, 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
387883TE1	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			2	1.D FE	202,998	105.5970	211,194	200,000	200,899		(572)			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	103.1120	257,780	250,000	251,898		(2,020)			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	110.7480	1,107,480	1,000,000	1,021,073		(5,734)			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	105.6640	792,480	750,000	750,000					3.344	3.344	MN	3,205	25,916	10/21/2020	11/15/2037
41978CBJ3	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	600,000	101.1350	606,810	600,000	600,000					2.970	2.970	JJ	8,910	17,820	08/15/2019	07/01/2039
419794F80	HAWAII ST ARPTS SYS REV			1	1.E FE	95,000	99.9400	94,943	95,000	95,000					2.130	2.130	JJ	1,012	1,405	10/08/2020	07/01/2028
419794F98	HAWAII ST ARPTS SYS REV			1	1.E FE	120,000	99.6440	119,573	120,000	120,000					2.230	2.230	JJ	1,338	1,858	10/08/2020	07/01/2029
419794G22	HAWAII ST ARPTS SYS REV			1	1.E FE	1,452,063	100.9790	1,449,049	1,435,000	1,450,131		(1,603)			2.330	2.193	JJ	16,718	23,219	10/13/2020	07/01/2030
424898BM5	HENDERSON CNTY N C LTD OBLIG			2	1.C FE	300,684	111.4150	317,533	285,000	294,712		(1,074)			4.000	3.494	AO	2,850	11,400	02/12/2018	10/01/2029
428061EG6	HESPERIA CALIF UNI SCH DIST CTFS PARTN				1.C FE	700,000	101.2070	708,449	700,000	700,000					2.039	2.039	FA	5,947	14,313	07/10/2020	02/01/2028
438701K86	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			2	1.C FE	264,020	111.5250	278,813	250,000	259,434		(729)			4.000	3.566	JJ	5,000	10,000	02/12/2018	07/01/2032
442349EQ5	HOUSTON TEX ARPT SYS REV				1.F FE	2,979,866	100.8440	2,924,476	2,900,000	2,976,172		(3,694)			2.085	1.657	JJ	30,233		08/26/2021	07/01/2028
442349EU6	HOUSTON TEX ARPT SYS REV			2	1.F FE	1,340,594	100.4880	1,341,515	1,335,000	1,340,070		(419)			2.485	2.444	JJ	16,587	23,130	10/15/2020	07/01/2032
4424354H3	HOUSTON TEX UTIL SYS REV				1.C FE	343,951	105.1600	341,770	325,000	330,209		(3,680)			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	113.7730	369,762	325,000	340,247		(1,485)			4.000	3.373	MS	3,828	13,000	02/12/2018	09/15/2030
45506D4A0	INDIANA ST FIN AUTH REV				2.B FE	20,000	100.7960	20,159	20,000	20,000					2.632	2.631	MS	155	526	08/28/2019	09/15/2022
45528S8J8	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.D FE	256,216	100.3960	250,990	250,000	250,803		(477)			5.000	4.787	FA	5,208	12,500	02/12/2018	08/01/2023
470572AM0	JAMESTOWN N D PK DIST SALES TAX REV			2	1.G FE	321,339	106.7030	320,109	300,000	311,987		(1,382)			4.000	3.392	JJ	6,000	12,000	02/12/2018	07/01/2029
48526CAM9	KANSAS MUN ENERGY AGY PWR PROJ REV			2	1.G FE	1,042,448	107.0850	1,070,850	1,000,000	1,008,586		(5,849)			5.000	4.402	JJ	25,000	50,000	02/12/2018	07/01/2026
486296NS1	KAUKAUNA WIS ELEC SYS REV			2	1.C FE	1,688,487	115.6460	1,879,248	1,625,000	1,665,036		(4,990)			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	102.3970	767,978	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	108.4150	308,983	285,000	293,936		(2,774)			4.000	2.914	JJ	5,257	11,400	02/12/2018	01/15/2025
507686QV8	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD			2	1.B FE	265,780	108.8910	272,228	250,000	257,418		(1,954)			4.000	3.108	JJ	4,611	10,000	02/12/2018	07/15/2025
536045AY3	LINN-MAR IOWA CMNTY SCH DIST SCH INFRAST			2	1.E FE	1,298,814	101.9700	1,335,807	1,310,000	1,308,121		1,187			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	114.6870	298,186	260,000	277,709		(1,737)			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	107.6010	269,003	250,000	256,420		(1,706)			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	115.0490	299,127	260,000	272,577		(1,191)			4.000	3.367	JD	867	10,400	02/12/2018	12/01/2030
544445VM8	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.D FE	2,150,492	97.9800	2,145,762	2,190,000	2,150,517		25			1.876	2.112	MN	9,700		12/28/2021	05/15/2030
544587Y93	LOS ANGELES CALIF MUN IMPT CORP LEASE RE			1	1.D FE	35,212	98.4590	34,461	35,000	35,189		(21)			1.831	1.757	MN	107	767	12/11/2020	11/01/2029
54628CMK5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	1,000,000	99.9680	999,680	1,000,000	1,000,000					1.447	1.447	FA	6,029	13,787	07/31/2020	02/01/2026
54628CMV1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	503,820	98.0440	490,220	500,000	503,664		(150)			2.787	2.731	FA	5,806	13,277	12/09/2020	02/01/2040
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	470,153	111.1610	489,108	440,000	458,967		(1,929)			4.000	3.404	MN	2,249	17,600	02/12/2018	05/15/2030
57419RYR0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1.C FE	600,000	101.7510	610,506	600,000	600,000					3.180	3.179	MS	6,360	19,080	11/18/2015	09/01/2022
574296CB3	MARYLAND ST STAD AUTH REV			1	1.D FE	215,000	100.0320	215,069	215,000	215,000					1.424	1.424	MN	510	3,062	07/10/2020	05/01/2025
57429KBN7	MARYLAND ST TRANSN AUTH LEASE REV			2	1.C FE	247,788	101.3860	253,465	250,000	249,568		1,230			3.000	3.351	JJ	3,750	7,500	02/12/2018	07/01/2028
574482AL9	MARYSVILLE OHIO SPL OBLIG REV			2	1.E FE	309,681	103.2740	304,658	295,000	300,822		(1,366)			4.000	3.457	JD	983	11,800	02/12/2018	12/01/2025
575831FS6	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1	1.D FE	3,279,837	99.4990	3,218,793	3,235,000	3,278,448		(1,389)			1.951	1.794	MN	10,519	31,557	08/31/2021	05/01/2031
576051ZP4	MASSACHUSETTS ST WTR RES AUTH IAM COML P				1.B FE	3,010,860	100.5150	3,015,450	3,000,000	3,010,860					2.090	2.048	FA	1,916		12/30/2021	08/01/2031
58400CAJ6	MECKLENBURG CNTY N C LTD OBLIG				1.B FE	750,000	100.1740	751,305	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	102.1030	949,558	930,000	931,971		(1,768)			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	110.5690	1,105,690	1,000,000	1,028,771		(3,725)			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	105.0560	262,640	250,000	256,190		(1,585)			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	105.0860	788,145	750,000	742,542		1,179			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	99.9290	334,762	335,000	335,000					2.060	2.060	FA	2,875	4,294	12/09/2020	08/01/2030
59333ND83	MIAMI-DADE CNTY FLA SPL OBLIG			2	1.D FE	471,495	109.9840	483,930	440,000	460,827		(1,669)			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	98.2070	304,442	310,000	310,000					2.136	2.136	AO	1,655	4,856	12/10/2020	10/01/2030
59333P5J3	MIAMI-DADE CNTY FLA AVIATION REV			2	1.G FE	600,000	101.0060	606,036	600,000	600,000					2.649	2.649	AO	3,974	15,894	08/23/2019	10/01/2032
59335KDV6	MIAMI-DADE CNTY FLA SEAPORT REV				1.D FE	1,005,000	98.7640	992,578	1,005,000	1,005,000					1.692	1.692	AO	5,007		08/19/2021	10/01/2028
59335KDX2	MIAMI-DADE CNTY FLA SEAPORT REV				1.D FE	1,575,000	99.1510	1,561,628	1,575,000	1,575,000					1.862	1.862	AO	8,635		08/19/2021	10/01/2030
59447TXW8	MICHIGAN FIN AUTH REV			1	1.D FE	2,698,150	106.3510	2,658,775	2,500,000	2,680,183		(11,746)			3.084	2.430	JD	6,425	77,100	06/15/2020	12/01/2034
59455T3X8	MICHIGAN MUN BD AUTH REV			2	1.A FE	195,000	100.3950	195,770	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	110.8890	277,223	250,000	258,212		(1,655)			4.000	3.216	JJ	4,611	10,000	02/12/2018	07/15/2026
597163BB9	MIDDLETOWN OHIO NON TAX REV				1.F FE	265,000	106.8790	283,229	265,000	265,000					3.500	3.500	JD	773	10,188	05/21/2015	12/01/2025
603786HQ0	MINNEAPOLIS MINN REV			2	1.C FE	325,725	109.5470	334,118	305,000	316,494		(1,733)			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	100.5810	251,453	250,000	253,688		(807)			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	107.1120	337,403	315,000	323,509		(1,129)			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	111.5940	278,985	250,000	258,104		(1,417)			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	107.1950	348,384	325,000	336,517		(1,559)			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	103.5620	1,356,662	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	108.1870	270,468	250,000	254,570		(2,193)			4.000	3.151	AO	2,500	10,000	02/12/2018	04/01/2025
60534WHS0	MISSISSIPPI DEV BK SPL OBLIG			2	1.F FE	463,865	111.9460	492,562	440,000	455,544		(1,884)			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	113.8900	341,670	300,000	314,517		(1,700)			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	105.6930	597,165	565,000	585,582		(2,305)			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	102.7060	256,765	250,000	255,214		(993)			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	107.7850	269,463	250,000	258,903		(1,261)			4.000	3.363	AO	2,500	10,000	02/12/2018	04/01/2028

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, 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
606341JX4	MISSOURI ST BRD PUB BLDGS SPL OBLIG			2	1.B FE	448,898	103.9660	457,450	440,000	444,840		(594)			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	105.8600	1,058,600	1,000,000	1,000,000					4.077	4.076	MN	5,210	40,770	02/12/2018	11/15/2023
613741EZ6	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV				1.D FE	795,690	101.2710	759,533	750,000	752,940		(6,967)			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	102.4330	768,248	750,000	750,000					2.532	2.532	JD	1,583	18,990	04/26/2017	06/01/2023
63948WAH5	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1.E FE	350,000	103.6040	362,614	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	104.6060	366,121	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	114.4270	503,479	440,000	458,919		(1,400)			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	106.6420	266,605	250,000	257,005		(1,843)			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	106.7490	266,873	250,000	259,878		(1,138)			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	132.7020	4,511,868	3,400,000	4,309,433		(112,022)			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	118.7230	231,510	195,000	220,255		(1,523)			4.000	2.835	JD	347	7,800	12/03/2020	06/15/2035
646140DT7	NEW JERSEY ST TPK AUTH TPK REV				1.F FE	2,698,567	97.8910	2,618,584	2,675,000	2,697,716		(851)			1.813	1.699	JJ	24,249		08/31/2021	01/01/2030
64971MT44	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	3,942,705	118.2910	3,844,458	3,250,000	3,853,914		(88,791)			5.267	1.615	MN	28,530	171,178	03/03/2021	05/01/2027
64972EGM5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,090,867	106.8580	1,154,066	1,080,000	1,089,343		(367)			3.720	3.654	MN	6,696	40,176	07/08/2019	11/01/2039
64985TDH1	NEW YORK ST URBAN EEV CORP ST SALES TAX			1	1.B FE	2,990,220	98.6960	2,960,880	3,000,000	2,990,248		28			2.150	2.189	MS	12,542		12/20/2021	03/15/2031
649907XX5	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	1,000,000	107.7210	1,077,210	1,000,000	1,000,000					3.892	3.892	JD	3,243	38,920	12/05/2013	12/01/2024
64990FE26	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,999,460	99.7580	1,995,160	2,000,000	1,999,478		18			2.152	2.155	MS	22,476		12/10/2021	03/15/2031
64990GWS7	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	1,045,640	104.4330	1,044,330	1,000,000	1,045,194		(446)			2.626	1.884	JJ	13,130		12/02/2021	07/01/2028
64990GY48	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	1,166,726	100.5580	1,126,250	1,120,000	1,165,407		(1,319)			2.512	2.113	JJ	14,067		08/11/2021	07/01/2033
650036BC9	NEW YORK ST URBAN DEV CORP REV			1,2	1.C FE	1,690,000	97.4290	1,646,550	1,690,000	1,690,000					2.277	2.277	MS	11,331	38,481	06/18/2020	03/15/2034
65081PAJ8	NEWBURGH HEIGHTS OHIO INCOME TAX REV			2	1.C FE	1,199,593	108.7790	1,240,081	1,140,000	1,163,405		(5,869)			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	107.7480	269,370	250,000	253,244		(314)			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	104.7080	1,444,970	1,380,000	1,344,549		12,045			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	108.1500	270,375	250,000	256,494		(1,343)			4.000	3.362	JD	833	10,000	02/12/2018	06/01/2026
659011CC2	NORTH DAKOTA ST UNIV REV			2	1.E FE	212,790	106.0430	227,992	215,000	213,486		184			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	109.2940	486,358	445,000	460,312		(1,538)			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.E FE	358,383	109.8100	367,864	335,000	348,683		(1,668)			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	108.6330	1,151,510	1,060,000	1,074,465		(3,245)			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	100.1170	360,421	360,000	360,114		(2,982)			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	103.3570	1,033,570	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	107.1780	680,580	635,000	645,319		(1,130)			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	605,000	104.1780	630,277	605,000	605,000					4.375	4.375	MJSD	2,206	27,821	02/12/2018	06/01/2027
678553BZ0	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A			1	1.C FE	840,000	98.3810	826,400	840,000	840,000					1.891	1.891	MS	5,604		08/11/2021	03/01/2031
681725KS5	OMAHA NEB ARPT AUTH ARPT REV			2	1.E FE	1,048,582	112.1250	1,121,250	1,000,000	1,028,115		(4,272)			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	103.4860	1,992,106	1,925,000	1,925,000					2.768	2.768	JD	4,440	53,284	06/17/2020	12/01/2037
68285TAG4	ONSLOW CNTY N C LTD OBLIG			2	1.D FE	299,056	103.2590	299,451	290,000	293,466		(937)			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	107.0570	299,760	280,000	284,869		(3,479)			4.000	3.058	JD	933	11,200	02/12/2018	12/01/2030
70869PNB9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.D FE	2,692,588	99.6930	2,577,064	2,585,000	2,690,394		(2,194)			2.852	2.514	JD	3,277	46,487	08/11/2021	06/15/2036
709235Q32	PENNSYLVANIA ST UNIV			1	1.C FE	1,725,481	101.1900	1,674,695	1,655,000	1,723,832		(1,557)			2.888	2.654	MS	15,932	47,796	12/10/2020	09/01/2050
715029FX7	PERRY TWP IND MULTI SCH BLDG CORP			2	1.B FE	778,388	100.1190	750,893	750,000	750,125		(3,265)			4.000	3.553	JJ	13,833	30,000	11/16/2011	07/15/2024
717893R37	PHILADELPHIA PA WTR & WASTEWTR REV				1.E FE	750,000	99.8740	749,055	750,000	750,000					1.486	1.486	MN	1,858	11,145	07/23/2020	11/01/2026
71884AWS4	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1.C FE	871,692	101.7110	864,544	850,000	851,584		(3,090)			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	106.2620	1,450,476	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.E FE	1,015,000	100.5750	1,020,836	1,015,000	1,015,000					1.086	1.085	JJ	5,511	10,809	07/02/2020	07/01/2023
73358WAH7	PORT AUTH N Y & N J				1.E FE	971,520	113.2880	1,047,914	925,000	939,047		(4,349)			5.859	5.290	JD	4,516	54,196	02/12/2018	12/01/2024
73358WCW2	PORT AUTH N Y & N J				1.E FE	544,994	138.6690	533,876	385,000	538,594		(6,054)			5.647	2.642	MN	3,623	21,741	12/09/2020	11/01/2040
73474TAT7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,127,360	97.6660	1,084,093	1,110,000	1,126,644		(682)			2.543	2.442	MS	9,409	28,227	12/09/2020	09/01/2040
73474TAU4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,665,000	94.7920	1,578,287	1,665,000	1,665,000					2.533	2.533	MS	14,058	29,874	12/10/2020	09/01/2043
735000TS0	PORT OAKLAND CALIF REV			1	1.E FE	25,616	100.0220	25,006	25,000	25,552		(61)			2.099	1.812	MN	87	478	12/11/2020	05/01/2030
735000TT8	PORT OAKLAND CALIF REV			1	1.E FE	1,008,230	99.6720	996,720	1,000,000	1,008,168		(62)			2.199	2.102	MN	3,665		12/01/2021	05/01/2031
735000TV3	PORT OAKLAND CALIF REV			1	1.E FE	455,000	101.4250	461,484	455,000	455,000					2.349	2.349	MN	1,781	9,738	11/20/2020	05/01/2033
74442PDZ5	PUBLIC FIN AUTH WIS REV			1	1.B FE	1,087,952	108.7570	1,152,824	1,060,000	1,078,788		(2,196)			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	100.3000	1,003,000	1,000,000	1,000,000					2.140	2.140	MS	7,133	21,400	05/03/2013	03/01/2022
753387CH0	RAPID CITY S D WTR REV			2	1.D FE	265,665	109.8570	274,643	250,000	259,741		(1,067)			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	102.8860	925,974	900,000	900,000					2.649	2.649	FA	9,007	15,828	12/04/2020	08/15/2030
767169DX0	RIO RANCHO N MEX GROSS RCPTS TAX REV			2	1.E FE	750,000	103.4580	775,935	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	108.9330	277,779	255,000	261,852		(799)			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	103.8520	1,038,520	1,000,000	1,000,000					3.210	3.210	JJ	16,050	32,100	03/12/2013	07/01/2025
783186UH0	RUTGERS ST UNIV N J			1	1.E FE	2,333,241	103.6850	2,239,596	2,160,000	2,323,679		(9,562)			2.888	1.999	MN	10,397	47,002	08/11/2021	05/01/2032
78764YDH7	ST CHARLES CNTY MO PUB WTR SUPPLY DIST N			2	1.B FE	253,661	110.0630	275,158	250,000	252,402		(195)			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	114.7850	286,963	250,000	259,529		(1,352)			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	103.2020	258,005	250,000	249,667		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			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
79165TRS2	ST LOUIS MO MUN FIN CORP LEASEHOLD REV			2	1.F FE	1,040,000	106.4120	1,106,685	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	107.7490	4,309,960	4,000,000	4,188,272		(16,036)			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	110.3760	275,940	250,000	259,376		(1,185)			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	98.2290	49,115	50,000	50,167		(20)			1.812	1.764	JD	76	1,075	12/11/2020	06/01/2029
798153NK4	SAN JOSE CALIF FING AUTH LEASE REV			1	1.C FE	30,000	97.4630	29,239	30,000	30,001		1			1.862	1.862	JD	47	663	12/11/2020	06/01/2030
80483CNQ0	SAVANNAH GA ECONOMIC DEV AUTH REV			2	1.E FE	310,683	110.4980	325,969	295,000	305,847		(951)			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	103.3520	516,760	500,000	501,374		(937)			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	102.1500	265,590	260,000	260,645		(106)			3.000	2.951	JJ	3,900	7,800	02/12/2018	07/01/2027
837151WE5	SOUTH CAROLINA ST PUB SVC AUTH REV				1.F FE	621,438	102.6590	626,220	610,000	611,155		(1,224)			3.572	3.360	JD	1,816	21,789	04/20/2012	12/01/2022
837545JU7	SOUTH DAKOTA CONSERVANCY DIST REV			1	1.A FE	748,193	106.7910	800,933	750,000	749,348		169			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	108.7380	380,583	350,000	355,371		(2,102)			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	113.1280	429,886	380,000	398,662		(1,658)			4.000	3.386	JD	1,267	15,200	02/12/2018	06/01/2031
83756CHU2	SOUTH DAKOTA HSG DEV AUTH				1.A FE	935,000	104.7580	979,487	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	111.4740	278,685	250,000	256,974		(876)			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	109.3730	1,509,347	1,380,000	1,390,948		(2,408)			4.000	3.857	MN	9,200	55,200	02/12/2018	05/01/2030
880558FC0	TENNESSEE ST SCH BD AUTH			2	1.B FE	654,570	106.5930	692,855	650,000	651,433		(476)			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	104.2600	781,950	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	108.9610	1,089,610	1,000,000	1,022,038		(6,086)			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	104.9570	787,178	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	102.4670	768,503	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	99.2710	992,710	1,000,000	1,000,000					0.938	0.938	FA	3,544	9,380	07/09/2020	02/15/2025
889379QP1	TOLEDO OHIO SEW SYS REV			2	1.E FE	246,935	106.2980	255,115	240,000	242,873		(935)			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	100.1770	1,001,770	1,000,000	993,491		1,529			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	103.3620	2,739,093	2,650,000	2,650,000					2.622	2.620	AO	17,371	65,430	10/15/2020	10/01/2030
90470PAN6	UNIFIED FIRE SVC AREA UTAH LOC BLDG AUTH			2	1.C FE	924,012	105.7360	951,624	900,000	910,511		(2,634)			3.000	2.789	AO	6,750	27,000	07/21/2016	04/01/2030
913366KB5	UNIV CALIF REGTS MED CTR POOLED REV			1,2	1.D FE	2,840,197	102.8280	2,796,922	2,720,000	2,837,654		(2,543)			3.006	2.784	MN	10,448	81,763	01/12/2021	05/15/2050
914023LH7	UNIVERSITY AKRON OHIO GEN RCPTS			2	1.F FE	1,069,940	109.3210	1,093,210	1,000,000	1,033,476		(6,905)			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	105.1210	462,532	440,000	449,621		(1,056)			4.000	3.673	AO	4,400	17,600	02/12/2018	10/01/2029
91412HFQ1	UNIVERSITY CALIF REVS			1	1.C FE	2,867,056	98.2450	2,849,105	2,900,000	2,867,205		149			1.514	1.702	MN	5,610		12/17/2021	05/15/2028
91412HGE7	UNIVERSITY CALIF REVS			1,2	1.C FE	740,000	98.9740	732,408	740,000	740,000					0.883	0.883	MN	835	6,534	07/10/2020	05/15/2025
91417KE64	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	264,965	108.7380	271,845	250,000	256,067		(3,168)			4.000	2.951	JD	833	10,000	02/12/2018	06/01/2028
91428LNM4	UNIVERSITY HAWAII REV			1,2	1.D FE	1,465,000	99.4620	1,457,118	1,465,000	1,465,000					2.372	2.372	AO	8,687	32,144	10/15/2020	10/01/2032
91476PPJ1	UNIVERSITY OKLA REVS				1.E FE	750,000	101.2970	759,728	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	100.1470	405,595	405,000	405,000					2.146	2.146	JJ	4,346	4,684	12/03/2020	07/01/2030
9151154Y2	UNIVERSITY TEX PERM UNIV FD			2	1.A FE	266,625	107.5930	268,983	250,000	260,017		(1,155)			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	114.8950	1,275,335	1,110,000	1,042,248		1,565			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	105.5090	232,120	220,000	220,000					3.443	3.443	JD	337	7,575	11/07/2019	12/15/2042
92774GKU8	VIRGINIA BEACH VA DEV AUTH PUB FAC REV			2	1.B FE	266,486	111.3540	278,385	250,000	259,398		(1,525)			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	105.5630	791,723	750,000	767,215		(8,271)			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	104.4880	783,660	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	98.1640	981,640	1,000,000	1,000,000					1.227	1.227	FA	5,113	12,100	07/17/2020	02/01/2027
92812VBZ8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	500,000	101.6640	508,320	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	108.8850	1,088,850	1,000,000	987,152		4,522			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	141,895	110.1740	148,735	135,000	138,428		(864)			4.000	3.057	MN	900	4,100	02/12/2018	11/01/2028
92818MQK9	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1.C FE	283,789	107.9650	291,506	270,000	277,862		(1,001)			4.000	3.517	MN	1,800	10,800	02/12/2018	11/01/2028
93638RFR1	WARSAW IND MULTI-SCH BLDG CORP			2	1.B FE	1,030,163	111.7860	1,117,860	1,000,000	1,017,282		(2,699)			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	99.5550	1,443,548	1,450,000	1,450,000					1.804	1.804	MN	3,342	26,158	07/17/2020	11/15/2026
946363LA4	WAYNE TWP IND MARION CNTY SCH BLDG CORP			2	1.B FE	402,222	109.5120	410,670	375,000	390,123		(3,063)			4.000	3.042	JJ	6,917	15,000	02/12/2018	07/15/2026
952753DV0	WEST FARGO N D WTR & SWR REV			2	1.E FE	294,269	100.2760	285,787	285,000	287,039		(1,063)			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	111.4590	278,648	250,000	259,385		(1,009)			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	110.3130	264,751	240,000	250,613		(1,061)			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	111.7210	279,303	250,000	259,876		(951)			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	105.7000	364,665	345,000	351,540		(732)			3.500	3.222	AO	3,019	12,075	02/12/2018	10/01/2029
975680CR8	WINSTON-SALEM N C LTD OBLIG			2	1.B FE	242,104	101.7380	239,084	235,000	235,736		(1,732)			4.500	3.731	JD	881	10,575	02/12/2018	06/01/2022
98851WAK9	YUMA ARIZ PLEDGED REV				1.D FE	30,000	99.6270	29,888	30,000	30,000					2.102	2.102	JJ	291	256	01/13/2021	07/15/2030
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						212,764,781	XXX	215,718,822	206,360,000	211,145,584		(506,874)			XXX	XXX	XXX	1,650,234	5,553,850	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
30711XEP5	CAS 2017-C01 1M2 - CMO/RMBS			4	1.A	542,054	103.0739	518,067	502,617	520,803		(12,189)			3.652	2.249	MON	255	18,591	03/04/2019	07/25/2029
30711XUX0	CAS 2017-C07 1M2 - CMO/RMBS			4	1.A	3,443,862	101.5819	3,455,471	3,401,660	3,412,148		(3,362)			2.502	2.459	MON	1,182	86,069	10/02/2019	05/25/2030
31335BQL3	FH G61359 - RMBS			4	1.A	1,040,669	108.3526	1,130,418	1,043,278	1,040,775		(150)			3.500	3.553	MON	3,043	36,515	04/20/2018	03/01/2048
3133KJNE8	FH RA3089 - RMBS			4	1.A	3,334,097	102.6277	3,249,339	3,166,143	3,334,387		8,503			2.500	1.558	MON	6,596	79,154	07/13/2020	07/01/2050
3136B1UG7	FNR 2018-26 DH - CMO/RMBS			4	1.A	900,132	104.0913	932,297	895,654	898,172		(181)			3.500	3.287	MON	2,612	31,348	05/10/2018	06/25/2046
3138ERYX2	FN AL9725 - RMBS			4	1.A	1,684,086	108.7780	1,839,675	1,691,221	1,684,463		(83)			3.500	3.568	MON	4,933	59,193	04/25/2018	01/01/2047

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
3138WHNF5	FN AS7589 - RMBS			4	1.A	2,636,572	108.3294	2,836,241	2,618,163	2,637,225		2,889			3.500	3.275	MON	7,636	91,636	01/08/2019	07/01/2046
3140J76B6	FN BM3565 - RMBS			4	1.A	1,290,879	106.3762	1,415,374	1,330,535	1,291,428		(4,244)			3.000	3.625	MON	3,326	39,916	04/19/2018	10/01/2047
3140J86V0	FN BM4483 - RMBS			4	1.A	521,078	109.7051	554,326	505,288	520,564		1,849			4.000	3.089	MON	1,684	20,212	03/13/2019	09/01/2048
3140J9ME8	FN BM4856 - RMBS			4	1.A	766,616	110.3666	820,698	743,611	768,253		2,603			4.000	3.046	MON	2,479	29,744	03/13/2019	04/01/2047
3140Q94H3	FN CA2623 - RMBS			4	1.A	1,879,762	109.7225	2,019,604	1,840,648	1,872,269		3,951			4.000	3.393	MON	6,135	73,626	12/17/2018	11/01/2048
3140QDKP8	FN CA5701 - RMBS			4	1.A	4,698,787	102.8161	4,578,234	4,452,837	4,705,839		17,196			2.500	1.485	MON	9,277	111,321	07/13/2020	05/01/2050
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						22,738,593	XXX	23,349,744	22,191,653	22,686,324		16,782			XXX	XXX	XXX	49,159	677,323	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
3136AY2H5	FNA 2017-M14 A2 - CMBS			4	1.A	1,699,904	106.5590	1,906,231	1,788,897	1,739,466		13,166			2.867	3.749	MON	4,274	52,995	07/25/2018	11/25/2027
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						1,699,904	XXX	1,906,231	1,788,897	1,739,466		13,166			XXX	XXX	XXX	4,274	52,995	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						237,203,278	XXX	240,974,797	230,340,550	235,571,374		(476,925)			XXX	XXX	XXX	1,703,667	6,284,168	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00185AAC8	AON PLC		C	1,2	2.A FE	167,808	117.7595	206,079	175,000	168,424		175			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	104.7266	272,289	260,000	261,106		(551)			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	105.2333	1,052,333	1,000,000	1,007,568		(3,578)			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	111.1258	388,940	350,000	344,676		743			4.100	4.386	FA	5,421	14,350	04/20/2018	02/15/2028
00206RMM1	AT&T INC			1,2	2.B FE	6,053,285	97.7542	5,801,712	5,935,000	6,044,936		(7,809)			2.550	2.371	JD	12,612	148,820	12/07/2020	12/01/2033
002824BB5	ABBOTT LABORATORIES			1,2	1.F FE	967,805	105.0409	1,050,409	1,000,000	987,435		3,658			2.950	3.367	MS	8,686	29,500	02/12/2018	03/15/2025
002824BH2	ABBOTT LABORATORIES			1,2	1.F FE	1,120,569	137.8584	1,481,978	1,075,000	1,117,853		(933)			4.900	4.628	MN	4,536	52,675	11/26/2018	11/30/2046
002824BN9	ABBOTT LABORATORIES			1,2	1.F FE	155,667	130.7928	196,189	150,000	155,267		(145)			4.750	4.492	AO	1,504	7,125	01/23/2019	04/15/2043
002824BP4	ABBOTT LABORATORIES			1,2	1.F FE	1,987,400	96.9517	1,939,034	2,000,000	1,989,836		1,602			1.150	1.237	JJ	9,647	25,300	06/22/2020	01/30/2028
00287YAP4	ABBVIE INC			1,2	2.B FE	507,187	101.6598	523,548	515,000	513,413		1,819			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	104.4599	203,697	195,000	194,914		44			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	129.7749	2,919,935	2,250,000	2,227,869		389			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	113.6193	227,239	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	124.7583	218,327	175,000	182,274		(178)			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	103.4179	361,963	350,000	344,246		1,641			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	101.1068	1,314,388	1,300,000	1,299,344		594			1.700	1.747	FA	9,208	22,100	01/22/2020	02/01/2023
00774MAE5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	397,148	106.2432	446,221	420,000	404,676		2,150			3.875	4.571	JJ	7,143	16,275	04/20/2018	01/23/2028
007944AF8	ADVENTIST HEALTH SYSTEM			1,2	1.F FE	2,749,718	104.2920	2,742,880	2,630,000	2,749,676		(42)			2.952	2.260	MS	25,879		12/29/2021	03/01/2029
00912XAT1	AIR LEASE CORP			1,2	2.B FE	513,389	102.5864	553,967	540,000	530,809		5,120			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	110.6489	575,374	520,000	515,246		584			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	104.6173	3,766,223	3,600,000	3,623,817		(6,336)			3.375	3.174	JJ	60,750	123,863	07/08/2020	07/01/2025
020002BG5	ALLSTATE CORP			1,2	1.G FE	139,024	117.2002	164,080	140,000	139,087		18			3.850	3.889	FA	2,111	5,390	06/05/2019	08/10/2049
02209SAU7	ALTRIA GROUP INC			1,2	2.B FE	318,777	103.4049	361,917	350,000	331,311		3,557			2.625	3.878	MS	2,680	9,188	04/20/2018	09/16/2026
023135BC9	AMAZON.COM INC			1,2	1.D FE	702,170	108.0981	756,687	700,000	701,326		(219)			3.150	3.113	FA	7,901	22,050	11/17/2017	08/22/2027
023135BJ4	AMAZON.COM INC			1,2	1.D FE	1,929,320	122.1339	2,442,678	2,000,000	1,933,535		1,408			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	106.5108	372,788	350,000	341,190		1,462			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	128.3720	1,604,650	1,250,000	1,157,494		1,607			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	103.0528	1,751,898	1,700,000	1,698,757		336			2.500	2.522	JD	118	42,500	05/06/2020	06/30/2025
03027XAB6	AMERICAN TOWER CORP			1	2.C FE	512,673	102.7619	534,362	520,000	518,188		1,611			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	107.4053	1,960,147	1,825,000	1,724,690		14,086			3.600	4.655	JJ	30,295	65,700	11/26/2018	01/15/2028
030360AD3	AMERICAN UNIVERSITY			1	1.E FE	1,299,522	115.1180	1,289,322	1,120,000	1,284,959		(14,564)			3.672	1.989	AO	10,282	41,126	01/13/2021	04/01/2049
031162BV1	AMGEN INC			1,2	2.A FE	750,793	105.3500	790,125	750,000	750,259		(101)			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	124.0762	2,233,372	1,800,000	1,703,474		1,747			4.563	4.928	JD	3,650	82,134	11/26/2018	06/15/2048
032095AL5	AMPHENOL CORP			1,2	2.A FE	2,565,576	97.9548	2,522,336	2,575,000	2,565,831		255			2.200	2.241	MS	16,838		09/07/2021	09/15/2031
03522AAJ9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	220,055	126.7711	266,219	210,000	219,358		(209)			4.900	4.592	FA	4,288	10,290	04/20/2018	02/01/2046
035240AV2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	2,899,445	109.5329	2,902,622	2,650,000	2,898,265		(1,180)			3.500	2.270	JD	7,729		12/14/2021	06/01/2030
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	667,934	107.6682	699,843	650,000	659,234		(2,221)			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	109.5454	1,095,454	1,000,000	998,747		186			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	111.8348	145,385	130,000	129,246		15			3.700	3.734	MS	1,416	4,810	09/04/2019	09/15/2049
037833AK6	APPLE INC			1	1.B FE	1,939,300	102.2890	2,045,780	2,000,000	1,989,818		7,333			2.400	2.790	MN	7,733	48,000	04/09/2014	05/03/2023
037833BX7	APPLE INC			1,2	1.B FE	526,951	131.7242	645,449	490,000	524,136		(806)			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	103.4441	470,671	455,000	451,854		72			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	99.7431	1,944,990	1,950,000	1,947,633		687			1.125	1.162	MN	3,047	21,938	05/04/2020	05/11/2025
052528AL0	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	345,000	102.6172	354,029	345,000	345,000					2.950	2.950	JJ	4,495	10,178	01/14/2020	07/22/2030
05369AAC5	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	996,090	102.8927	1,028,927	1,000,000	998,904		787			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	104.9546	1,364,410	1,300,000	1,286,709		2,050			3.557	3.758	FA	17,469	46,241	04/20/2018	08/15/2027
05565EAH8	BMW US CAPITAL LLC			1,2	1.F FE	327,471	104.6091	366,132	350,000	337,113		2,732			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	106.4397	372,539	350,000	348,898		319			3.506	3.611	MS	3,545	12,271	04/20/2018	03/17/2025
05583JAC6	BPCE SA		C		2.A FE	1,621,130	105.4963	1,846,185	1,750,000	1,662,336		12,946			3.500	4.490	AO	11,569	61,250	08/29/2018	10/23/2027
05583JAE2	BPCE SA		C		2.A FE	1,988,300	113.5873	2,271,746	2,000,000	1,991,693		1,034			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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, 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	102.3355	818,684	800,000	799,198		678			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	111.9964	1,791,942	1,600,000	1,561,365		5,156			4.379	4.830	AO	15,375	70,064	08/29/2018	04/12/2028
05968LAM4	BANCOLOMBIA SA		C	1,2	3.A FE	287,950	99.6250	288,913	290,000	288,707		394			3.000	3.153	JJ	3,673	8,700	01/23/2020	01/29/2025
06051GFC8	BANK OF AMERICA CORP				1.F FE	230,769	131.3710	275,879	210,000	229,021		(506)			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	109.1864	2,538,584	2,325,000	2,260,076		9,342			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	108.2445	703,589	650,000	660,163		(1,810)			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	124.8549	2,497,098	2,000,000	1,935,884		1,245			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	109.4761	574,750	525,000	519,804		617			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	107.7107	565,481	525,000	515,303		1,395			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	101.2920	1,048,372	1,035,000	1,085,676		(5,871)			2.338	1.681	JJ	12,099	24,198	12/14/2020	01/01/2030
06684QAB8	BAPTIST HEALTHCARE SYSTEM INC			1,2	1.F FE	3,115,309	109.5346	3,395,573	3,100,000	3,114,897		(321)			3.540	3.513	FA	41,457	89,621	10/16/2020	08/15/2050
06738EBB0	BARCLAYS PLC		C	1,2,5	2.B FE	385,000	104.0851	400,728	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.B FE	1,979,980	111.7810	2,235,620	2,000,000	1,985,535		1,736			4.375	4.497	JD	3,889	87,500	08/29/2018	12/15/2028
07274NAY9	BAYER US FINANCE II LLC			1	2.B FE	85,725	112.5726	86,681	77,000	82,655		(1,446)			5.500	3.331	FA	1,600	4,235	10/25/2019	08/15/2025
072863AH6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	745,000	96.0301	715,424	745,000	745,000					1.777	1.777	MN	1,692	10,812	01/14/2021	11/15/2030
075887BW8	BECTON DICKINSON AND CO			1,2	2.C FE	1,883,840	108.9900	2,179,800	2,000,000	1,920,766		12,610			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	126.4477	1,896,716	1,500,000	1,492,868		143			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	100.9311	1,513,967	1,500,000	1,496,903		7,723			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	112.1316	1,233,448	1,100,000	1,105,584		(715)			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	102.9466	355,166	345,000	345,000					3.052	3.052	JJ	4,914	10,529	01/06/2020	01/13/2031
110122CW6	BRISTOL-MYERS SQUIBB CO			1	1.F FE	745,493	101.4306	760,730	750,000	749,688		489			3.250	3.318	FA	9,208	24,375	08/14/2012	08/15/2022
110122DQ8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,175,436	95.2573	3,214,934	3,375,000	3,188,071		12,635			1.450	2.139	MN	6,525	48,938	04/29/2021	11/13/2030
11134LAR0	BROADCOM CORP			1,2	2.C FE	2,137,314	106.8158	2,579,602	2,415,000	2,218,793		27,072			3.500	5.077	JJ	38,975	84,525	11/26/2018	01/15/2028
11135FAV3	BROADCOM INC			1	2.C FE	1,924,808	102.2006	1,967,362	1,925,000	1,924,918		43			2.250	2.252	MN	5,534	43,313	05/05/2020	11/15/2023
114259AN4	BROOKLYN UNION GAS CO			1,2	2.A FE	770,573	105.0156	787,617	750,000	760,406		(2,447)			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	129.4182	239,424	185,000	200,652		(496)			4.950	4.308	MS	2,696	9,158	01/23/2019	09/15/2041
125523AK6	CIGNA CORP			1,2	2.A FE	1,820,894	129.6481	2,366,078	1,825,000	1,821,731		57			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	104.9913	839,930	800,000	802,546		(808)			3.000	2.891	MS	7,067	24,000	03/23/2016	03/15/2025
126408HN6	CSX CORP			1,2	2.A FE	2,374,056	129.8455	3,116,292	2,400,000	2,375,479		440			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	101.2762	759,572	750,000	749,895		112			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	107.7236	4,847,562	4,500,000	4,478,334		6,135			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	112.0271	207,250	185,000	183,831		160			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	130.7279	640,567	490,000	501,513		(213)			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	106.6346	3,305,673	3,100,000	3,196,208		(11,432)			3.150	2.690	JJ	48,825	97,650	11/12/2019	07/01/2029
133434AA8	CAMERON LNG LLC			1,2	1.G FE	1,700,000	104.1675	1,770,848	1,700,000	1,700,000					2.902	2.902	JJ	22,748	49,334	12/05/2019	07/15/2031
133434AD2	CAMERON LNG LLC			1,2	1.G FE	55,000	107.9684	59,383	55,000	55,000					3.701	3.701	JJ	939	2,036	12/05/2019	01/15/2039
13645RBF0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	2,943,123	101.4279	2,941,409	2,900,000	2,942,954		(169)			2.450	2.282	JD	5,723		12/14/2021	12/02/2031
14040HBW4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	333,484	108.9286	381,250	350,000	338,939		1,555			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	102.1011	1,735,719	1,700,000	1,699,662		241			2.600	2.615	MN	6,139	44,200	05/06/2020	05/11/2023
14448CAP9	CARRIER GLOBAL CORP			1,2	2.C FE	5,142,700	102.2996	5,114,980	5,000,000	5,112,518		(20,593)			2.493	2.028	FA	47,090	124,650	07/08/2020	02/15/2027
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	6,793,608	102.7216	6,985,069	6,800,000	6,796,272		1,255			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	104.2500	2,147,550	2,060,000	2,049,691		1,482			4.250	4.346	JD	3,891	87,550	11/21/2019	12/15/2027
161175AY0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	214,496	110.1074	231,226	210,000	212,369		(600)			4.908	4.561	JJ	4,524	10,307	04/20/2018	07/23/2025
166754AS0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	2,987,730	109.8066	3,294,198	3,000,000	2,991,844		1,105			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	100.7348	755,511	750,000	750,057		(365)			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	106.1004	1,061,004	1,000,000	1,003,165		(1,381)			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	107.8275	808,706	750,000	752,937		(789)			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	108.4032	910,587	840,000	827,730		1,770			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	129.1972	4,069,712	3,150,000	3,185,085		(680)			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	115.3652	173,048	150,000	138,688		231			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	109.2646	1,136,352	1,040,000	1,039,322		163			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	112.2267	3,366,801	3,000,000	2,991,580		1,008			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	117.1036	175,655	150,000	150,000					4.187	4.187	AO	1,570	6,281	08/07/2019	10/01/2049
20268JAG8	COMMONSPIRIT HEALTH			1,2	2.A FE	2,485,000	111.9557	2,782,099	2,485,000	2,485,000					3.910	3.910	AO	24,291	89,876	10/21/2020	10/01/2050
20369EAA0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	1,019,376	108.0686	1,080,686	1,000,000	1,008,126		(2,239)			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	114.3301	1,714,952	1,500,000	1,504,229		(523)			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	103.8642	778,982	750,000	752,313		(997)			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	107.5031	263,383	245,000	238,276		1,115			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	101.9122	346,501	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	126.4490	2,971,552	2,350,000	2,292,461		1,267			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	106.0122	530,061	500,000	498,020		688			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	104.4104	365,436	350,000	342,566		2,594			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	108.5726	119,430	110,000	105,984		558			3.800	4.489	FA	1,579	4,180	09/20/2018	02/15/2028
22822VAT8	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	2,443,746	97.2150	2,454,679	2,525,000	2,448,685		4,939			2.250	2.628	JJ	26,197	28,406	04/29/2021	01/15/2031
233851DL5	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	998,100	103.6682	1,036,682	1,000,000	999,475		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
24703TAD8	DELL INTERNATIONAL LLC			1,2	2.B FE	187,143	115.9300	202,878	175,000	182,165		(1,402)			6.020	4.983	JD	468	10,535	04/20/2018	06/15/2026
25156PBB8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	2,024,620	111.6447	2,232,894	2,000,000	2,017,171		(2,352)			4.375	4.220	JD	2,431	87,500	08/29/2018	06/21/2028
26078JAD2	DUPONT DE NEMOURS INC			1,2	2.A FE	1,950,000	115.8938	2,259,929	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	140.3079	2,890,343	2,060,000	2,066,999		(122)			5.419	5.394	MN	14,264	111,631	01/23/2019	11/15/2048
26441CAT2	DUKE ENERGY CORP			1,2	2.B FE	863,060	106.6541	1,066,541	1,000,000	871,150		2,755			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	114.7139	212,221	185,000	192,448		(235)			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	127.4785	1,274,785	1,000,000	1,080,832		(1,805)			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	98.5310	985,310	1,000,000	998,017		44			3.000	3.010	JD	1,333	30,000	06/11/2020	06/15/2050
278062AE4	EATON CORP			1	2.A FE	156,071	117.6390	176,459	150,000	155,644		(173)			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	105.0023	787,517	750,000	749,585		151			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	108.2178	1,082,178	1,000,000	998,099		287			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	105.6824	792,618	750,000	750,884		(255)			3.150	3.112	JD	1,969	23,625	05/21/2015	06/01/2025
29273RBK4	ENERGY TRANSFER LP			1,2	2.C FE	531,922	108.1250	594,688	550,000	538,059		1,950			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	107.1371	1,135,653	1,060,000	1,071,735		(2,702)			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	120.2939	126,309	105,000	108,460		(88)			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	99.2645	5,112,122	5,150,000	5,160,537		(2,914)			1.400	1.340	JJ	34,848	72,100	07/08/2020	07/07/2025
29717PAV9	ESSEX PORTFOLIO LP			1,2	2.A FE	90,661	100.7599	91,692	91,000	90,712		24			2.650	2.686	MS	710	2,412	02/04/2020	03/15/2032
30231GAR3	EXXON MOBIL CORP			1,2	1.D FE	754,403	102.1040	765,780	750,000	750,849		(817)			2.726	2.616	MS	6,815	20,445	05/11/2017	03/01/2023
31428XBB1	FEDEX CORP			1	2.B FE	229,499	112.8327	276,440	245,000	230,726		346			4.100	4.509	FA	4,185	10,045	04/20/2018	02/01/2045
31428XCD6	FEDEX CORP			1,2	2.B FE	996,710	100.1496	1,001,496	1,000,000	996,913		203			2.400	2.437	MN	3,067	13,067	04/20/2021	05/15/2031
316773CZ1	FIFTH THIRD BANCORP			1,2	2.A FE	1,923,768	100.8967	1,942,261	1,925,000	1,924,441		408			1.625	1.647	MN	4,866	31,281	04/30/2020	05/05/2023
31677QBS7	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	3,297,228	100.9698	3,332,003	3,300,000	3,298,925		978			1.800	1.831	JJ	24,915	59,400	01/28/2020	01/30/2023
337738AQ1	FISERV INC			1,2	2.B FE	279,871	104.5548	292,753	280,000	279,963		20			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	112.0160	1,904,272	1,700,000	1,684,752		1,906			4.200	4.355	AO	17,850	71,400	11/26/2018	10/01/2028
337932AF4	FIRSTENERGY CORP			1	3.A FE	259,457	104.5570	266,620	255,000	256,164		(930)			4.750	4.146	MS	3,566	11,475	06/08/2018	03/15/2023
345397A45	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	200,000	107.5302	215,060	200,000	200,000					4.271	4.270	JJ	4,081	8,542	01/06/2020	01/09/2027
345397A60	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	2,920,945	108.7614	3,172,570	2,917,000	2,919,834		(733)			5.125	5.094	JD	6,229	149,496	06/16/2020	06/16/2025
345397WW9	FORD MOTOR CREDIT COMPANY LLC				3.A FE	478,890	103.8434	519,217	500,000	490,436		3,289			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	102.4922	512,461	500,000	498,298		1,448			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	104.6214	1,108,987	1,060,000	1,062,263		(658)			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	103.5000	263,925	255,000	255,000					4.125	4.124	MS	3,506	10,519	02/19/2020	03/01/2028
361448AW3	GATX CORP			1,2	2.B FE	264,186	104.6931	293,141	280,000	272,062		2,241			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	107.3148	198,532	185,000	174,466		1,440			3.500	4.565	MS	1,907	6,475	09/20/2018	03/15/2028
36262GAA9	GXO LOGISTICS INC			1,2	2.C FE	3,247,628	97.8574	3,180,366	3,250,000	3,247,861		233			1.650	1.665	JJ	26,664		06/22/2021	07/15/2026
37045XBQ8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	336,567	108.0882	378,309	350,000	341,843		1,503			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	109.9412	247,368	225,000	218,883		1,043			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	103.2388	3,716,597	3,600,000	3,604,343		(1,179)			2.750	2.713	JD	3,025	99,000	07/08/2020	06/20/2025
375558AZ6	GILEAD SCIENCES INC			1,2	2.A FE	1,005,040	105.8298	1,058,298	1,000,000	1,001,668		(539)			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	122.5976	85,818	70,000	70,969		(24)			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	107.9310	1,888,793	1,750,000	1,683,600		10,907			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	105.1009	735,706	700,000	698,484		647			4.125	4.230	MS	8,743	28,875	03/12/2019	03/12/2024
404280BB4	HSBC HOLDINGS PLC		C		1.G FE	519,923	107.7965	565,932	525,000	522,054		601			3.900	4.041	MN	2,048	20,475	04/20/2018	05/25/2026
404280BS7	HSBC HOLDINGS PLC		C	2,5	1.G FE	200,000	103.7073	207,415	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	106.8750	2,351,250	2,200,000	2,200,000					4.875	4.874	JJ	49,454	107,250	06/10/2019	01/15/2030
437076BH4	HOME DEPOT INC			1,2	1.F FE	216,208	123.1826	258,683	210,000	215,740		(137)			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	112.7431	2,254,862	2,000,000	2,021,484		(2,774)			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	105.4593	790,945	750,000	757,453		(1,761)			3.350	3.087	MS	8,375	25,125	11/09/2016	03/01/2026
44962LAF4	IHS MARKIT LTD		C	1,2	3.A FE	1,510,620	115.6250	1,734,375	1,500,000	1,507,555		(990)			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	104.5575	1,045,575	1,000,000	1,002,721		(1,300)			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	99.0325	4,654,528	4,700,000	4,697,614		510			1.400	1.412	JJ	32,900	65,800	06/24/2020	07/01/2026
458140BH2	INTEL CORP			1,2	1.E FE	2,479,703	103.5245	2,562,231	2,475,000	2,478,825		(436)			2.450	2.428	MN	7,748	60,638	12/05/2019	11/15/2029
45834QAA7	INTEGRIS BAPTIST MEDICAL CENTER INC			1,2	1.G FE	3,000,000	115.0096	3,450,288	3,000,000	3,000,000					3.875	3.875	FA	43,917	97,521	10/08/2020	08/15/2050
45866FAF1	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	803,168	106.3196	850,557	800,000	801,904		(313)			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	113.1076	1,922,829	1,700,000	1,697,557		305			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	98.5879	3,943,516	4,000,000	4,005,713		(1,584)			0.950	0.909	JJ	17,522	39,689	07/08/2020	07/15/2025
46132FAB6	INVESCO FINANCE PLC		C	1	1.G FE	1,037,612	105.4874	1,054,874	1,000,000	1,010,097		(4,606)			4.000	3.492	JJ	16,778	40,000	02/12/2018	01/30/2024
46188BAB8	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.C FE	2,969,940	99.0388	2,971,164	3,000,000	2,970,122		182			2.300	2.458	MN	10,733		12/14/2021	11/15/2028
46266TAA6	IQVIA INC			1,2	3.C FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					5.000	5.000	MN	6,389	50,000	05/10/2019	05/15/2027
46625HRL6	JPMORGAN CHASE & CO			2	1.F FE	1,445,295	102.3075	1,534,613	1,500,000	1,484,451		10,833			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	108.3300	704,145	650,000	660,264		(1,818)			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	117.5122	1,292,634	1,100,000	998,525		1,898			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	110.3747	1,506,615	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	113.1782	207,116	183,000	182,341		77			4.100	4.158	MS	2,209	7,503	03/20/2019	03/15/2029
48305QAA1	KAISER FOUNDATION HOSPITALS			1	1.D FE	1,561,620	100.7686	1,511,529	1,500,000	1,503,251		(12,979)			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	130.0906	2,276,586	1,750,000	1,699,636		863			5.085	5.289	MN	8,899	88,988	11/26/2018	05/25/2048

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
49327M2U7	KEYBANK NA				1.G FE	6,498,830	103.0318	6,697,067	6,500,000	6,499,771		188			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	110.8933	310,501	280,000	276,072		541			4.300	4.564	MS	4,013	12,040	04/20/2018	03/01/2028
50220PAD5	LSEGA FINANCING PLC		C	1,2	1.G FE	4,988,650	100.4563	5,022,815	5,000,000	4,989,394		744			2.500	2.526	AO	29,514	62,500	04/07/2021	04/06/2031
50247VAB5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	1,657,639	127.9256	2,206,717	1,725,000	1,662,052		1,491			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	106.2619	159,393	150,000	147,273		1,074			4.500	5.342	AO	1,144	6,750	11/01/2018	04/30/2024
53944YAD5	LLOYDS BANKING GROUP PLC		C		1.F FE	3,148,656	107.9111	3,021,511	2,800,000	3,072,901		(51,544)			3.750	1.718	JJ	49,583	105,000	07/08/2020	01/11/2027
539830BB4	LOCKHEED MARTIN CORP			1	1.G FE	71,723	118.9669	89,225	75,000	71,973		87			4.070	4.366	JD	136	3,053	01/23/2019	12/15/2042
539830BP3	LOCKHEED MARTIN CORP			1,2	1.G FE	2,655,369	98.2715	2,653,331	2,700,000	2,658,366		2,997			1.850	2.050	JD	2,220	49,950	04/29/2021	06/15/2030
55279HAK6	MANUFACTURERS AND TRADERS TRUST CO			2	1.G FE	719,805	104.5891	784,418	750,000	735,352		4,397			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	109.0000	408,750	375,000	368,803		1,045			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	115.3750	2,019,063	1,750,000	1,646,089		1,847			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	105.5000	2,695,525	2,555,000	2,547,028		857			4.625	4.674	FA	49,237	118,169	07/18/2019	08/01/2029
55608PBE3	MACQUARIE BANK LTD		C		1.F FE	4,845,005	102.4770	4,970,135	4,850,000	4,846,878		975			2.300	2.322	JJ	49,268	111,550	01/14/2020	01/22/2025
571676AB1	MARS INC			1,2	1.F FE	2,462,541	108.1488	2,487,422	2,300,000	2,433,185		(14,427)			3.200	2.421	AO	18,400	73,600	12/05/2019	04/01/2030
575385AD1	MASONITE INTERNATIONAL CORP			1,2	3.A FE	700,000	105.1250	735,875	700,000	700,000					5.375	5.375	FA	15,677	37,625	07/11/2019	02/01/2028
57636QAJ3	MASTERCARD INC			1,2	1.E FE	244,750	109.5875	268,489	245,000	244,847		22			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	128.7421	450,597	350,000	371,429		(494)			4.875	4.456	JD	1,043	17,063	04/20/2018	12/09/2045
585055BU9	MEDTRONIC INC			1	1.G FE	148,756	131.8182	184,545	140,000	148,067		(201)			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	102.9276	771,957	750,000	750,376		(264)			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	100.2165	751,624	750,000	750,081		(738)			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	118.3432	331,361	280,000	271,782		215			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	108.7900	598,345	550,000	559,975		(1,887)			3.300	2.907	FA	7,310	18,150	11/17/2017	02/06/2027
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,031,607	104.0687	1,071,908	1,030,000	1,030,575		(350)			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	100.1276	2,803,573	2,800,000	2,789,844		2,937			1.500	1.612	MN	6,650	42,000	04/30/2020	05/04/2025
615369AK1	MOODY'S CORP			1,2	2.A FE	355,367	101.6747	376,196	370,000	366,495		3,258			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	100.6250	397,469	395,000	395,000					4.250	4.250	JD	746	16,788	12/06/2019	12/15/2027
6174468G7	MORGAN STANLEY			1,2,5	1.F FE	2,488,750	113.6624	2,500,573	2,200,000	2,436,667		(25,670)			4.431	2.924	JJ	42,784	97,482	12/05/2019	01/23/2030
61744YAH1	MORGAN STANLEY				1.F FE	1,460,100	100.8762	1,513,143	1,500,000	1,496,121		9,960			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	119.8445	743,036	620,000	620,000					4.457	4.457	AO	5,296	27,633	04/19/2018	04/22/2039
61945CAG8	MOSAIC CO			1,2	2.C FE	2,111,447	109.9581	2,391,589	2,175,000	2,131,674		6,332			4.050	4.439	MN	11,256	88,088	08/28/2018	11/15/2027
62947QAZ1	NXP BV		C	1,2	2.B FE	369,893	107.3657	397,253	370,000	369,962		16			4.875	4.880	MS	6,013	18,038	12/03/2018	03/01/2024
62954HAB4	NXP BV		C	1,2	2.B FE	284,014	112.0314	319,289	285,000	284,233		85			4.300	4.343	JD	443	12,255	06/11/2019	06/18/2029
62954HAE8	NXP BV		C	1,2	2.B FE	999,160	103.2626	1,032,626	1,000,000	999,428		162			2.700	2.718	MN	4,500	27,000	04/29/2020	05/01/2025
62954WAE5	NTT FINANCE CORP		C	1,2	1.F FE	3,174,720	99.8932	3,196,582	3,200,000	3,176,321		1,601			2.065	2.154	AO	16,153	38,547	04/29/2021	04/03/2031
641062AF1	NESTLE HOLDINGS INC			1,2	1.D FE	797,616	110.2659	882,127	800,000	798,296		220			3.625	3.661	MS	7,814	29,000	12/12/2018	09/24/2028
64110LAV8	NETFLIX INC			1,2	3.A FE	576,802	116.5000	640,750	550,000	572,773		(2,193)			4.875	4.286	JD	1,192	26,813	01/29/2020	06/15/2030
65535HAR0	NOMURA HOLDINGS INC		C		2.A FE	5,300,000	100.1515	5,308,030	5,300,000	5,300,000					1.851	1.851	JJ	44,964	98,921	07/06/2020	07/16/2025
655844BM9	NORFOLK SOUTHERN CORP			1,2	2.A FE	185,574	114.5287	211,878	185,000	185,546		(17)			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	101.6132	863,712	850,000	850,273		(227)			2.800	2.773	MN	3,967	23,800	05/09/2013	05/01/2023
665859AP9	NORTHERN TRUST CORP				1.F FE	933,651	109.6493	986,844	900,000	913,126		(3,150)			3.950	3.539	AO	6,024	35,550	09/24/2014	10/30/2025
666807BP6	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,604,189	118.3067	2,052,621	1,735,000	1,611,516		2,468			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	119.2496	1,192,496	1,000,000	985,565		298			4.260	4.354	MN	7,100	42,600	04/17/2018	11/01/2047
67066GAE4	NVIDIA CORP			1,2	1.G FE	334,362	107.7203	377,021	350,000	340,658		1,781			3.200	3.825	MS	3,267	11,200	04/20/2018	09/16/2026
67066GAF1	NVIDIA CORP			1,2	1.G FE	2,925,285	105.9737	2,914,277	2,750,000	2,924,434		(851)			2.850	2.011	AO	19,594		12/14/2021	04/01/2030
67066GAH7	NVIDIA CORP			1,2	1.G FE	394,300	114.3481	400,218	350,000	392,815		(974)			3.500	2.865	AO	3,063	12,250	06/11/2020	04/01/2050
67080LAA3	NUVEEN LLC			1,2	1.C FE	2,035,880	111.0031	2,220,062	2,000,000	2,025,961		(3,403)			4.000	3.780	MN	13,333	80,000	12/10/2018	11/01/2028
67777JAL2	OHIOHEALTH CORP			1,2	1.B FE	1,951,616	101.0005	1,949,310	1,930,000	1,951,606		(10)			2.297	2.170	MN	8,004		12/28/2021	11/15/2031
680665AL0	OLIN CORP			1,2	3.B FE	2,000,000	108.0000	2,160,000	2,000,000	2,000,000					5.625	5.625	FA	46,875	112,500	07/11/2019	08/01/2029
68389XAW5	ORACLE CORP			1,2	2.A FE	220,105	111.7355	234,645	210,000	219,251		(243)			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	108.6732	2,499,484	2,300,000	2,425,420		(15,380)			3.450	2.625	AO	14,988	79,350	12/05/2019	04/23/2029
693475BA2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	2,000,000	100.9110	2,018,220	2,000,000	2,000,000					2.307	2.307	AO	8,715	23,070	04/20/2021	04/23/2032
69353RFJ2	PNC BANK NA			2	1.F FE	716,108	107.5080	806,310	750,000	727,547		3,238			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	105.5810	147,813	140,000	139,662		39			3.250	3.287	JD	215	4,550	06/05/2019	06/14/2029
70450YAD5	PAYPAL HOLDINGS INC			1,2	1.G FE	5,448,063	105.1224	5,334,962	5,075,000	5,416,505		(31,558)			2.650	1.188	AO	33,622	67,244	07/15/2021	10/01/2026
709599BB9	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	997,960	104.7893	1,047,893	1,000,000	999,256		336			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	102.4465	1,434,251	1,400,000	1,399,228		643			2.750	2.799	MS	12,833	38,500	01/07/2015	03/01/2023
713448EY0	PEPSICO INC			1	1.E FE	2,744,555	99.9921	2,749,783	2,750,000	2,747,567		1,810			0.750	0.817	MN	3,438	20,625	04/29/2020	05/01/2023
714046AM1	PERKINELMER INC			1,2	2.B FE	2,148,452	98.1072	2,109,305	2,150,000	2,148,518		66			1.900	1.911	MS	12,595		09/08/2021	09/15/2028
717081EA7	PFIZER INC			1	1.F FE	2,456,642	107.5721	2,501,051	2,325,000	2,419,937		(17,990)			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	105.8265	370,393	350,000	336,940		1,847			3.125	3.810	MS	3,615	10,938	04/20/2018	03/02/2028
718546AC8	PHILLIPS 66			1	2.A FE	511,642	100.8759	504,380	500,000	500,513		(2,036)			4.300	3.877	AO	5,375	29,400	02/12/2018	04/01/2022
74005PBQ6	LINDE INC			1,2	1.F FE	768,960	106.6231	799,673	750,000	759,415		(2,291)			3.200	2.863	JJ	10,067	24,000	07/28/2017	01/30/2026
740189AM7	PRECISION CASTPARTS CORP			1,2	1.C FE	988,280	106.1342	1,061,342	1,000,000	995,473		1,216			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	106.0000	3,180,000	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	107.0000	2,675,000	2,500,000	2,534,647		(6,988)			5.750	5.385	MS	42,326	143,750	09/13/2019	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
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
743820AA0	PROVIDENCE ST JOSEPH HEALTH			1,2	1.D FE	3,400,000	103.1496	3,507,086	3,400,000	3,400,000					2.532	2.532	AO	21,522	86,088	09/24/2019	10/01/2029
74460WAE7	PUBLIC STORAGE			1,2	1.F FE	2,343,995	101.1078	2,350,756	2,325,000	2,342,847		(1,148)			2.300	2.209	MN	8,913	27,926	04/26/2021	05/01/2031
747525AU7	QUALCOMM INC			1,2	1.F FE	325,549	107.8805	377,582	350,000	334,423		2,531			3.250	4.182	MN	1,295	11,375	04/20/2018	05/20/2027
754730AH2	RAYMOND JAMES FINANCIAL INC			1,2	2.A FE	969,082	110.8329	1,080,621	975,000	969,163		82			3.750	3.784	AO	9,141	18,281	03/18/2021	04/01/2051
756109BG8	REALTY INCOME CORP			1,2	1.G FE	1,669,449	110.7167	1,660,751	1,500,000	1,665,443		(4,006)			3.950	1.874	FA	22,383		11/09/2021	08/15/2027
760759AM2	REPUBLIC SERVICES INC			1,2	2.B FE	212,060	104.2307	210,546	202,000	204,874		(2,010)			4.750	3.675	MN	1,226	9,595	06/08/2018	05/15/2023
761713AY2	REYNOLDS AMERICAN INC			1	2.B FE	511,981	106.1700	520,233	490,000	497,612		(4,249)			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	104.4780	417,912	400,000	385,009		3,118			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	104.8979	786,734	750,000	748,518		515			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	101.2532	5,189,227	5,125,000	5,123,892		1,041			1.950	1.971	JJ	45,527	99,938	01/13/2020	01/17/2023
78200JAA0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	2,741,926	111.7505	2,732,300	2,445,000	2,698,915		(28,928)			3.922	2.461	MN	12,253	95,893	12/11/2020	11/15/2029
78355HKG3	RYDER SYSTEM INC			1,2	2.B FE	485,673	102.6489	502,980	490,000	488,909		903			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	114.7500	321,300	280,000	294,757		(2,894)			5.875	4.565	JD	46	16,450	04/20/2018	06/30/2026
808513BG9	CHARLES SCHWAB CORP			1,2	1.F FE	3,183,098	95.8540	3,235,073	3,375,000	3,194,773		11,675			1.650	2.298	MS	17,016	27,844	04/29/2021	03/11/2031
81257VAA9	SEATTLE CHILDREN'S HOSPITAL			1,2	1.C FE	3,315,063	96.9509	3,262,398	3,365,000	3,317,701		2,637			1.208	1.464	AO	10,162	20,325	08/31/2021	10/01/2027
817826AD2	7-ELEVEN INC			1,2	2.B FE	4,612,090	95.1648	4,401,372	4,625,000	4,613,668		1,578			1.300	1.342	FA	23,549	30,063	01/28/2021	02/10/2028
822582BD3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	275,607	106.3480	297,774	280,000	277,781		612			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	124.4223	1,244,223	1,000,000	969,771		608			4.500	4.705	JD	3,750	45,000	08/29/2018	06/01/2047
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		D	1,2	2.B FE	322,865	106.0018	371,006	350,000	333,621		3,065			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	106.8599	2,041,024	1,910,000	2,031,514		(35,285)			3.875	1.882	AO	13,980	74,013	07/01/2020	04/23/2025
844895AV4	SOUTHWEST GAS CORP			1,2	2.A FE	999,844	100.2638	1,002,638	1,000,000	999,999		6			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	108.5921	152,029	140,000	158,201		(1,942)			3.310	1.684	FA	1,751	4,634	12/11/2020	08/15/2030
855244AD1	STARBUCKS CORP			1,2	2.A FE	747,683	104.2183	781,637	750,000	749,543		248			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	123.1653	2,155,393	1,750,000	1,748,791		23			4.500	4.504	MN	10,063	78,750	08/29/2018	11/15/2048
857477AT0	STATE STREET CORP				1.E FE	348,492	107.7489	377,121	350,000	349,219		198			3.550	3.616	FA	4,590	12,425	04/20/2018	08/18/2025
858119BM1	STEEL DYNAMICS INC			1,2	2.C FE	2,675,425	105.2500	2,631,250	2,500,000	2,664,562		(10,863)			3.250	2.434	JJ	37,465	40,625	04/26/2021	01/15/2031
85855CAB6	STELLANTIS FINANCE US INC			1,2	2.C FE	2,958,210	98.4593	2,953,779	3,000,000	2,958,389		179			2.691	2.855	MS	23,771		12/14/2021	09/15/2031
863667AF8	STRYKER CORP			1,2	2.A FE	1,431,919	105.2673	1,473,742	1,400,000	1,408,608		(3,892)			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	108.4432	379,551	350,000	342,586		1,067			3.544	3.941	JJ	5,651	12,404	04/20/2018	01/17/2028
86562MCG3	SUMITOMO MITSUI FINANCIAL GROUP INC		D		1.G FE	3,700,000	97.8567	3,620,698	3,700,000	3,700,000					1.902	1.902	MS	20,330		09/13/2021	09/17/2028
86944BAH6	SUTTER HEALTH			1,2	1.E FE	2,732,522	103.2979	2,685,745	2,600,000	2,727,557		(4,965)			3.161	2.821	FA	31,048	65,292	01/12/2021	08/15/2040
86964WAH5	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	394,132	109.6584	438,634	400,000	395,374		454			5.000	5.178	JJ	9,222	20,000	05/21/2019	01/15/2030
871503AK4	NORTONLIFELOCK INC			1,2	3.C FE	1,023,980	100.7500	1,007,500	1,000,000	994,593		11,509			3.950	5.174	JD	1,756	39,500	05/29/2013	06/15/2022
87161CAM7	SYNOVUS FINANCIAL CORP			2,5	3.A FE	2,000,000	106.8750	2,137,500	2,000,000	2,000,000					5.900	5.900	FA	47,200	118,000	02/07/2019	02/07/2029
871829BF3	SYSCO CORP			1,2	2.B FE	1,698,491	106.3036	1,940,041	1,825,000	1,738,759		13,559			3.250	4.216	JJ	27,350	59,313	11/26/2018	07/15/2027
87264ABZ7	T-MOBILE USA INC			1,2	2.C FE	7,746,508	99.0253	7,624,948	7,700,000	7,734,733		(8,025)			1.500	1.387	FA	43,633	131,863	07/08/2020	02/15/2026
874060AW6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	2,415,932	117.2042	2,812,901	2,400,000	2,411,934		(1,430)			5.000	4.914	MN	11,667	120,000	12/12/2018	11/26/2028
87901JAJ4	TEGNA INC			1,2	3.C FE	325,000	101.0000	328,250	325,000	325,000					4.625	4.625	MS	4,426	15,031	01/07/2020	03/15/2028
87938WAW3	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,408,830	120.0588	1,800,882	1,500,000	1,413,610		1,500			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	104.5000	313,500	300,000	301,596		(637)			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	106.9333	261,987	245,000	236,222		1,330			2.900	3.586	MN	1,145	7,105	04/20/2018	11/03/2027
882508BL7	TEXAS INSTRUMENTS INC			1,2	1.E FE	2,244,488	99.0349	2,228,285	2,250,000	2,244,637		150			1.900	1.927	MS	12,588		09/07/2021	09/15/2031
883556BM3	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	345,118	107.3810	375,834	350,000	347,309		619			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	124.1977	2,266,608	1,825,000	1,677,667		2,949			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	106.3711	2,526,314	2,375,000	2,449,886		(11,974)			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	103.2500	154,875	150,000	148,602		1,027			4.375	5.134	AO	1,385	6,563	11/01/2018	04/15/2023
89114QC48	TORONTO-DOMINION BANK		A		1.C FE	1,997,280	104.1011	2,082,022	2,000,000	1,999,196		509			3.500	3.527	JJ	31,500	70,000	07/12/2018	07/19/2023
89153VAB5	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	755,511	100.2634	751,976	750,000	750,081		(626)			2.875	2.790	FA	8,026	21,563	02/23/2012	02/17/2022
89153VAU3	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	500,000	108.7071	543,536	500,000	500,000					3.461	3.461	JJ	8,124	17,305	07/08/2019	07/12/2049
891906AE9	GLOBAL PAYMENTS INC			1,2	2.C FE	449,622	103.8497	467,324	450,000	449,894		72			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	111.3136	684,579	615,000	608,621		849			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	123.8206	216,686	175,000	179,527		(111)			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	102.4996	1,409,370	1,375,000	1,371,078		667			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	124.0878	2,233,580	1,800,000	1,707,452		1,804			4.550	4.906	JD	6,598	81,900	08/29/2018	06/02/2047
90352JAC7	UBS GROUP AG		D	2	1.G FE	2,274,750	110.4040	2,484,090	2,250,000	2,266,877		(2,844)			4.253	4.107	MS	26,050	95,693	02/04/2019	03/23/2028
907818EW4	UNION PACIFIC CORP			1,2	1.G FE	183,738	128.1332	237,046	185,000	183,833		22			4.500	4.541	MS	2,567	8,325	01/23/2019	09/10/2048
91159HHC7	US BANCORP			2	1.E FE	1,041,400	100.3485	1,003,485	1,000,000	1,000,646		(5,201)			3.000	2.480	MS	8,833	30,000	04/04/2013	03/15/2022
91159HHR4	US BANCORP			2	1.E FE	498,288	106.8828	561,135	525,000	508,178		2,802			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	103.9031	453,018	436,000	436,001		0			3.650	3.650	FA	5,968	15,914	08/13/2018	08/16/2023
91324PBZ4	UNITEDHEALTH GROUP INC			1,2	1.F FE	956,950	101.6721	1,016,721	1,000,000	993,829		5,314			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	106.8110	801,083	750,000	755,944		(1,312)			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	121.4484	212,535	175,000	174,138		19			4.200	4.232	JJ	3,389	7,350	04/20/2018	01/15/2047
92343VCX0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,399,484	124.5119	3,156,377	2,535,000	2,407,038		2,301			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	101.7399	523,960	515,000	515,000					1.256	1.272	FMAN	844	6,656	05/08/2018	05/15/2025
92343VER1	VERIZON COMMUNICATIONS INC			1	2.A FE	1,262,125	113.4533	1,418,166	1,250,000	1,258,786		(1,110)			4.329	4.208	MS	15,031	54,113	08/29/2018	09/21/2028

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
92343VEU4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	707,133	112.2101	801,180	714,000	708,790		546			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	105.5058	163,534	155,000	154,944		10			3.000	3.008	MS	1,279	4,650	03/17/2020	03/22/2027
927804FL3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	190,104	115.2777	213,264	185,000	189,751		(145)			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	126.1855	309,154	245,000	255,290		(252)			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	105.4249	474,412	450,000	449,814		36			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	99.0680	906,472	915,000	931,553		(3,026)			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	119.5480	292,893	245,000	232,868		265			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	120.2995	210,524	175,000	171,739		76			4.800	4.937	MN	1,003	8,400	04/20/2018	11/18/2044
94106BAC5	WASTE CONNECTIONS INC		C	1,2	2.A FE	1,871,925	97.4291	1,826,796	1,875,000	1,871,978		53			2.200	2.218	JJ	11,573		09/07/2021	01/15/2032
94106LBC2	WASTE MANAGEMENT INC			1,2	2.A FE	194,454	119.7991	221,628	185,000	193,874		(236)			4.100	3.787	MS	2,528	7,585	05/31/2019	03/01/2045
94974BGK0	WELLS FARGO & CO				1.E FE	327,765	115.4690	404,142	350,000	329,542		502			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	101.2599	946,780	935,000	935,000					3.129	3.129	JD	2,438	28,525	12/04/2020	06/01/2050
96949LAD7	WILLIAMS COMPANIES INC			1,2	2.B FE	375,053	107.8474	425,997	395,000	381,963		2,070			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	121.4951	2,126,164	1,750,000	1,717,289		599			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	105.3517	273,914	260,000	261,758		(887)			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	110.1610	2,159,156	1,960,000	1,932,932		2,913			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	118.3010	4,897,661	4,140,000	4,000,218		2,617			4.600	4.829	JD	95,749	95,220	03/05/2019	11/02/2047
N55218AL0	LUKOIL INTERNATIONAL FINANCE BV		D	1	2.B FE	2,064,936	103.3750	2,005,475	1,940,000	1,999,415		(44,240)			4.563	2.179	AO	16,475	88,522	07/01/2020	04/24/2023
P6629MAC6	MEXICO CITY AIRPORT TRUST		D	1,2	2.C FE	1,158,036	103.4150	1,365,078	1,320,000	1,199,724		15,452			3.875	5.606	AO	8,667	51,150	03/04/2019	04/30/2028
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						446,602,181	XXX	477,442,288	446,375,000	446,639,982		(118,160)			XXX	XXX	XXX	3,825,436	13,162,484	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
12553HAA6	CIM 2017-7 A - CMO/RMBS			4	1.A FE	716,483	100.5900	721,921	717,686	716,335		(133)			3.000	3.000	MON	1,794	21,531	05/28/2019	04/25/2057
12667GL84	CWALT 2005-27 1A2 - CMO/RMBS			4	5.B FE	556,624	93.6763	524,045	559,421	524,045	(16,403)	(366)			1.482	2.524	MON	691	9,046	11/06/2018	08/25/2035
12669WAE6	CWL 2007-8 2A3 - RMBS			4	5.B FE	857,191	97.2221	841,797	865,849	841,797	21,207	3,441			0.292	1.954	MON	35	2,560	09/17/2018	12/25/2033
23245PAA9	CWALT 2006-OA22 A1 - RMBS			4	5.B FE	2,505,270	92.8934	2,489,017	2,679,434	2,489,017	245,532	2,689			0.422	3.086	MON	195	7,514	02/04/2019	02/25/2047
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS			4	3.B FE	1,612,813	102.3448	1,483,504	1,449,516	1,483,504	63,846	(18,661)			3.702	1.563	MON	745	54,263	09/05/2018	04/25/2024
3137G0HJ1	STACR 2015-HQA2 M3 - CMO/RMBS			4	1.D FE	2,025,900	102.5445	1,775,005	1,730,961	1,910,741		(47,588)			4.902	0.607	MON	1,178	85,802	09/18/2018	05/25/2028
59981HAA9	MCMLT 2017-1 A1 - CMO/RMBS			2	1.A FE	357,168	100.3360	364,497	363,277	360,923		1,965			2.750	3.601	MON	833	9,990	08/05/2019	11/25/2058
86359UAA7	SASC 2006-OPT1 A1 - RMBS			4	1.F FE	320,579	95.1966	310,814	326,497	321,847		631			0.282	1.779	MON	18	932	10/31/2018	04/25/2036
89169EAA7	TPMT 175 A1 - CMO/RMBS			4	1.A FE	677,446	100.0601	681,634	681,224	671,070		865			0.702	2.021	MON	66	4,838	01/22/2019	02/26/2057
89172PAC3	TPMT 2016-2 M1 - CMO/RMBS			4	1.B FE	1,562,074	102.6993	1,745,889	1,700,000	1,616,768		24,765			3.000	4.359	MON	4,250	51,000	11/26/2018	08/25/2055
89172YAC4	TPMT 2016-3 M1 - CMO/RMBS			4	1.A FE	513,398	97.8361	489,180	500,000	506,727		(3,538)			3.500	2.907	MON	1,458	17,500	07/17/2019	04/25/2056
89173HAB2	TPMT 2017-2 A2 - RMBS			4	1.A FE	5,862,341	101.7461	5,809,703	5,710,000	5,791,874		(39,472)			3.250	2.636	MON	15,465	185,575	10/25/2019	04/25/2057
89173UAA5	TPMT 2017-4 A1 - RMBS			4	1.A FE	469,677	102.0953	466,411	456,839	468,847		(859)			2.750	1.448	MON	1,047	12,563	07/27/2020	06/25/2057
89175JAA8	TPMT 176 A1 - CMO/RMBS			4	1.A FE	328,966	101.6815	332,834	327,330	328,462		(262)			2.750	2.479	MON	750	9,002	11/25/2019	10/25/2057
89175JAB6	TPMT 176 A2 - CMO/RMBS			4	1.A FE	4,678,906	103.1052	5,155,260	5,000,000	4,777,002		36,866			3.000	3.919	MON	12,500	150,000	02/22/2019	10/25/2057
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS			4	4.C FE	2,194,203	86.2244	1,942,943	2,253,355	1,942,943	7,541	2,169			1.063		MON	1,995	27,005	11/26/2018	06/25/2046
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						25,239,041	XXX	25,134,453	25,321,388	24,751,902	321,723	(37,489)			XXX	XXX	XXX	43,021	649,121	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05491UBC1	BBCMS 2018-C2 A4 - CMBS			4	1.A FE	5,428,347	110.0330	5,914,274	5,375,000	5,410,631		(5,586)			4.047	3.935	MON	18,127	217,526	12/04/2018	12/15/2051
06036FBC4	BANK 2018-BNK15 A4 - CMBS			4	1.A FE	2,059,884	114.2790	2,285,580	2,000,000	2,041,911		(5,713)			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	109.5290	2,634,172	2,405,000	2,394,217		1,073			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	106.3740	3,191,220	3,000,000	3,109,618		(13,334)			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	105.2710	5,789,905	5,500,000	5,630,492		(15,950)			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	87.9250	527,550	600,000	475,294		13,959			2.800	6.734	MON	1,400	16,800	08/21/2020	11/18/2054
06540WBD4	BANK 2019-BNK19 A3 - CMBS			4	1.A FE	6,179,796	107.2860	6,437,160	6,000,000	6,139,085		(17,306)			3.183	2.838	MON	15,915	190,980	07/23/2019	08/17/2061
08162TBA0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	5,554,770	111.5290	6,134,095	5,500,000	5,534,732		(4,556)			4.241	4.123	MON	19,438	233,255	11/09/2018	05/16/2053
12515DAR5	CD 2017-CD4 A4 - CMBS			4	1.A FE	1,031,119	107.4170	1,111,766	1,035,000	1,032,100		347			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	104.5710	4,182,840	4,000,000	4,094,819		(11,573)			2.874	2.532	MON	9,581	114,976	10/17/2019	11/15/2052
12528YAJ2	CF 2019-CF2 AS - CMBS			4	1.A FE	5,085,742	104.6330	5,231,650	5,000,000	5,068,580		(8,479)			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	107.5840	4,410,944	4,100,000	4,092,293		345			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	465,984	102.6350	472,596	460,463	461,809		(1,072)			3.765	3.534	MON	1,445	17,336	05/09/2018	10/15/2046
12596GAZ2	CSAIL 2018-C14 A4 - CMBS			4	1.A FE	5,561,995	113.3680	6,121,872	5,400,000	5,515,046		(15,828)			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	107.3170	3,228,095	3,008,000	3,273,070		(69,640)			3.774	1.328	MON	9,460	113,522	08/04/2020	10/13/2048
12655TAG4	COMM 2019-GC44 D - CMBS			4	2.B FE	525,281	88.2740	529,644	600,000	533,046		6,985			2.500	4.186	MON	1,250	15,000	11/18/2020	08/15/2057
17324DAU8	CGCMT 2015-P1 A5 - CMBS			4	1.A FE	1,670,391	106.8140	1,602,210	1,500,000	1,622,579		(34,251)			3.717	1.313	MON	4,646	55,755	08/05/2020	09/17/2048
17324TAE9	CGCMT 2016-GC36 A5 - CMBS			4	1.A FE	2,906,617	106.7250	2,774,850	2,600,000	2,828,450		(55,870)			3.616	1.337	MON	7,835	94,016	08/04/2020	02/12/2049
17328FAA3	CGCMT 2019-GC41 D - CMBS			4	2.B FE	318,637	93.7960	328,286	350,000	322,010		3,027			3.000	4.256	MON	875	10,500	11/17/2020	08/10/2056
17328HAJ0	CGCMT 2019-GC43 D - CMBS			4	2.B FE	514,336	89.7990	493,895	550,000	518,091		3,369			3.000	3.877	MON	1,375	16,500	11/17/2020	11/13/2052
22945DAY9	CSAIL 2019-C15 D - CMBS			4	2.C FE	705,076	86.8970	760,349	875,000	723,524		16,455			3.000	6.043	MON	2,188	26,250	11/12/2020	03/15/2052
23312LAS7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	2,423,566	104.6870	2,299,973	2,197,000	2,366,535		(40,773)			3.276	1.309	MON	5,998	71,974	08/04/2020	05/12/2049
36250PAD7	GSMS 2015-GC32 A4 - CMBS			4	1.A FE	3,470,791	106.7120	3,324,079	3,115,000	3,370,802		(72,024)			3.764	1.328	MON	9,771	117,249	08/06/2020	07/10/2048
36252TAS4	GSMS 2016-GS2 AAB - CMBS			4	1.A FE	1,893,373	102.9370	2,001,441	1,944,336	1,922,968		6,493			2.922	3.472	MON	4,734	56,813	05/04/2018	05/12/2049

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
39152TAA8	GWT 2019-WOLF A - CMBS			4	1.A FE	3,992,500	99.7980	3,991,920	4,000,000	3,991,439		3,484			1.144	1.371	MON	2,160	46,159	12/18/2019	12/15/2036
46645LAY3	JPMBB 2016-C1 A5 - CMBS			4	1.A FE	1,114,961	106.1180	1,061,180	1,000,000	1,086,137		(21,102)			3.576	1.338	MON	2,980	35,761	08/14/2020	03/17/2049
48129RAA3	JPMDB 2019-COR6 D - CMBS			4	2.B FE	394,031	90.4710	407,120	450,000	399,871		5,241			2.500	4.186	MON	938	11,250	11/17/2020	11/18/2052
61691JAS3	MSC 2017-H1 ASB - CMBS			4	1.A FE	1,970,859	104.5260	2,090,520	2,000,000	1,988,341		3,604			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	108.6260	2,009,581	1,850,000	1,830,103		2,547			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	113.7570	466,404	410,000	418,438		(1,182)			4.407	4.057	MON	1,506	18,069	10/12/2018	10/17/2051
61763MAE0	MSBAM 2014-C16 A4 - CMBS			4	1.A FE	1,916,261	103.6610	1,978,379	1,908,508	1,909,639		(1,495)			3.600	3.522	MON	5,726	70,087	05/10/2018	06/17/2047
61767CAU2	MSBAM 2017-C33 A4 - CMBS			4	1.A FE	716,557	105.6230	781,610	740,000	724,844		2,661			3.337	3.796	MON	2,058	24,694	04/23/2018	05/17/2050
61767EAE4	MSBAM 2017-C34 A4 - CMBS			4	1.A FE	5,423,864	108.2820	5,863,677	5,415,191	5,419,023		(1,762)			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	108.7720	7,233,338	6,650,000	6,692,631		(9,256)			3.806	3.671	MON	21,092	253,099	03/12/2019	03/15/2052
61770KAE5	MSC 2020-L4 D - CMBS			4	2.B FE	539,602	87.7780	526,668	600,000	545,761		5,540			2.500	3.810	MON	1,250	15,000	11/18/2020	02/18/2053
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						94,054,622	XXX	98,198,842	92,138,497	93,487,929		(331,623)			XXX	XXX	XXX	262,187	3,167,862	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03328QAQ4	ANCHC 6R B1R - CDO		C	4	1.B FE	1,112,220	100.0205	1,110,227	1,110,000	1,106,253		454			1.874	2.030	JAJO	4,506	21,910	05/01/2018	07/15/2030
03330AAA0	ANCHC 3-R A - CDO		C	4	1.A FE	2,682,680	99.8017	2,674,685	2,680,000	2,673,229		3,410			1.186	1.418	JAJO	5,738	33,665	05/04/2018	01/28/2031
03330AAC6	ANCHC 3-R B - CDO		C	4	1.C FE	533,930	99.5712	532,706	535,000	532,326		626			1.636	1.838	JAJO	1,580	9,161	06/07/2018	01/28/2031
03765WBE7	APCF 4R A2R - CDO			4	1.C FE	1,500,000	100.0036	1,500,055	1,500,000	1,500,000					1.724	1.798	JAJO	5,602	27,326	06/12/2018	07/15/2030
04942VAW4	ATCLO 13R ANR - CDO		C	4	1.A FE	2,500,000	99.8566	2,496,415	2,500,000	2,500,000					1.208	1.276	JAJO	5,957	15,769	03/19/2021	04/22/2031
06762BAJ9	BABSN 2020-IV D1 - CDO		C	4	2.B	1,000,000	100.0053	1,000,053	1,000,000	1,000,000					3.832	3.915	JAJO	7,769	29,437	12/09/2020	01/20/2032
12554AAL6	CIFC 192R AR - CDO		C	4	1.A FE	2,400,000	100.0011	2,400,026	2,400,000	2,400,000					1.162	1.237	JAJO	5,811	13,583	03/18/2021	04/17/2034
14686AAQ2	CARVL II ANR - CDO			4	1.A FE	8,000,000	99.6533	7,972,266	8,000,000	8,000,000					1.242	1.308	JAJO	20,140	62,314	02/25/2021	04/20/2032
197361AU2	CECLO 28R BR - CDO			4	1.F FE	900,000	99.8010	898,209	900,000	900,000					2.304	2.356	FMAN	2,708	10,628	04/14/2021	11/07/2030
22823KAL8	CCITY 2 C - CDO		C	4,5	2.C FE	1,741,250	99.6615	1,744,076	1,750,000	1,742,250		992			3.951	4.110	JAJO	14,022	57,356	12/10/2020	01/20/2032
26244RAB7	DRSLF 54 B - CDO		C	4	1.C FE	1,111,388	100.0102	1,110,113	1,110,000	1,106,153		737			1.774	1.931	JAJO	4,047	20,725	05/01/2018	10/19/2029
40436KAC9	HLM 6-2015 A1R - CDO		C	4	1.A FE	495,365	99.9998	496,605	496,606	494,314		617			1.140	1.331	FMAN	896	5,938	04/25/2018	02/05/2031
44330QAC5	HLM 1812 A2 - CDO		C	4	1.C FE	1,500,000	99.3723	1,490,585	1,500,000	1,500,000					1.622	1.700	JAJO	5,070	25,649	05/16/2018	07/18/2031
44932BAQ9	ICG 183R AR - CDO			4	1.A FE	8,000,000	99.9663	7,997,305	8,000,000	8,000,000					1.264	1.278	JAJO	19,099	57,421	03/24/2021	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					1.824	1.899	JAJO	10,335	57,618	11/08/2018	01/23/2031
55821TAA5	MDPK 30 A - CDO		C	4	1.A FE	4,504,411	99.9802	4,574,644	4,575,550	4,496,397		23,336			0.874	2.123	JAJO	8,662	43,923	02/12/2019	04/15/2029
55954PAN4	MAGNE 21R AR - CDO		C	4	1.A FE	2,000,000	99.9457	1,998,915	2,000,000	2,000,000					1.151	1.217	JAJO	4,670	13,824	02/25/2021	04/20/2034
56607KAJ3	MP19 XIX D - CDO		C	4	2.B	1,191,000	99.5890	1,195,068	1,200,000	1,189,888		(1,112)			4.024	4.254	JAJO	9,925	35,123	12/23/2020	01/19/2034
63170MAA1	NCC 2018-I A - CDO			4	1.A FE	3,148,000	99.5000	3,184,000	3,200,000	3,127,314		20,475			1.274	2.131	JAJO	8,831	43,696	02/11/2019	07/15/2031
67110DAN7	OCP 2016-11 1AR - CDO		C	4	1.A FE	1,113,330	100.0488	1,110,541	1,110,000	1,107,635		1,100			1.395	1.570	JAJO	2,882	16,348	05/01/2018	10/26/2030
67590GBG3	OCT17 17RRR A1R - CDO			4	1.A FE	1,696,475	100.0031	1,705,053	1,705,000	1,698,122		2,615			1.124	1.353	JAJO	3,620	20,401	12/26/2019	01/27/2031
69700GAJ1	PLMRS 2019-1 A1R - CDO		C	4	1.D	4,500,000	99.8762	4,494,430	4,500,000	4,500,000					1.299	1.342	FMAN	4,058		11/16/2021	11/14/2034
69700GAL6	PLMRS 2019-1 A2R - CDO		C	4	1.D	2,500,000	99.8263	2,495,658	2,500,000	2,500,000					1.849	1.899	FMAN	3,209		11/16/2021	11/14/2034
69916DAC3	PARL 182 A2 - CDO			4	1.C FE	3,450,000	100.0018	3,450,064	3,450,000	3,450,000					1.982	1.980	JAJO	13,862	71,394	11/02/2018	10/20/2031
70015QAG3	PAIA 2021-1 C - CDO		C	4	2.B	1,000,000	99.0767	990,767	1,000,000	1,000,000					3.932	3.954	JAJO	7,972	29,480	12/15/2020	01/20/2034
72133JAL1	PIPK 2R AR - CDO		C	4	1.A FE	3,500,000	99.8760	3,495,661	3,500,000	3,500,000					1.360	1.379	JAJO	5,023		11/10/2021	10/18/2034
83610JAA4	SNDPT 19 A - CDO			4	1.A FE	6,810,300	99.7512	6,882,836	6,900,000	6,753,484		44,269			1.124	1.959	JAJO	16,800	83,726	11/27/2018	04/15/2031
87154EBG4	SYMP XV BR3 - CDO			4	1.C FE	2,000,000	99.4547	1,989,094	2,000,000	2,000,000					1.672	1.749	JAJO	6,968	21,800	02/22/2021	01/20/2032
89531MAC6	TREST 182A A2 - CDO		C	4	1.C FE	1,000,000	100.0037	1,000,037	1,000,000	1,000,000					1.794	1.870	JAJO	3,388	18,740	05/15/2018	07/25/2031
92330EAP2	VENTR 19RR ARR - CDO			4	1.A FE	3,500,000	100.0108	3,500,376	3,500,000	3,500,000					1.384	1.455	JAJO	10,493	51,696	11/16/2018	01/15/2032
92330EAR8	VENTR 19RR BRR - CDO			4	1.C FE	4,000,000	99.9466	3,997,864	4,000,000	4,000,000					2.024	2.099	JAJO	17,539	85,037	11/16/2018	01/15/2032
92913UAS5	VOYA 2015-3 A3R - CDO			4	1.C FE	3,000,000	100.0038	3,000,113	3,000,000	3,000,000					1.831	1.900	JAJO	11,142	57,519	11/02/2018	10/20/2031
92917JAA5	VOYA 2018-2 A1 - CDO			4	1.A FE	1,696,475	99.8551	1,702,529	1,705,000	1,697,521		2,260			1.124	1.346	JAJO	4,151	20,689	12/26/2019	07/15/2031
98887YAE7	ZAIS 11 B - CDO			4	1.C FE	4,000,000	98.7449	3,949,797	4,000,000	4,000,000					2.381	2.453	JAJO	19,317	98,998	11/16/2018	01/20/2032
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						91,086,823	XXX	91,140,769	91,327,156	90,974,887		99,779			XXX	XXX	XXX	275,794	1,160,894	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						656,982,666	XXX	691,916,352	655,162,042	655,854,699	321,723	(387,493)			XXX	XXX	XXX	4,406,438	18,140,360	XXX	XXX
Hybrid Securities - Issuer Obligations																					
854502AM3	STANLEY BLACK & DECKER INC			1,2	2.B FE	65,000	102.5000	66,625	65,000	65,000					4.000	4.000	MS	766	2,600	02/03/2020	03/15/2060
89356BAE8	TRANSCANADA TRUST		C	2,5	2.C FE	340,000	107.5000	365,500	340,000	340,000					5.500	5.500	MS	5,506	18,700	09/10/2019	09/15/2079
4299999 Subtotal - Hybrid Securities - Issuer Obligations						405,000	XXX	432,125	405,000	405,000					XXX	XXX	XXX	6,272	21,300	XXX	XXX
4899999 Subtotal - Hybrid Securities						405,000	XXX	432,125	405,000	405,000					XXX	XXX	XXX	6,272	21,300	XXX	XXX
7699999 Subtotals - Issuer Obligations						816,024,294	XXX	856,244,179	802,930,000	812,741,793	(33,909)	(1,162,446)			XXX	XXX	XXX	6,817,351	23,329,922	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						47,977,634	XXX	48,484,198	47,513,041	47,438,226	321,723	(20,707)			XXX	XXX	XXX	92,180	1,326,444	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						95,754,525	XXX	100,105,073	93,927,395	95,227,395		(318,457)			XXX	XXX	XXX	266,461	3,220,857	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						91,086,823	XXX	91,140,769	91,327,156	90,974,887		99,779			XXX	XXX	XXX	275,794	1,160,894	XXX	XXX
8399999 Grand Total - Bonds						1,050,843,276	XXX	1,095,974,218	1,035,697,592	1,046,382,301	287,814	(1,401,831)			XXX	XXX	XXX	7,451,786	29,038,116	XXX	XXX

1\. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A	240,699,687	1B	60,360,359	1C	132,733,449	1D	85,565,684	1E	84,980,744	1F	112,519,639	1G	84,809,652
1B	2A	73,113,410	2B	79,216,358	2C	54,522,322								
1C	3A	17,183,537	3B	6,328,823	3C	8,550,836								
1D	4A		4B		4C	1,942,943								
1E	5A		5B	3,854,859	5C									
1F	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
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.		Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
060505FQ2	BANK OF AMERICA CORP			575,000.000	1,000.00		581,756	101.175	581,756	575,000		24,725		(11,213)			(11,213)		2.C FE	01/21/2020
172967MK4	CITIGROUP INC			360,000.000	1,000.00	101.553	365,591	101.553	365,591	360,000		16,920		5,591			5,591		3.A FE	01/15/2020
48128BAF8	JPMORGAN CHASE & CO			615,000.000	1,000.00		632,528	102.850	632,528	615,000		30,750		(13,223)			(13,223)		2.B FE	07/24/2019
48128BAG6	JPMORGAN CHASE & CO			250,000.000	1,000.00		255,000	102.000	255,000	250,000		11,500		(2,813)			(2,813)		2.B FE	01/15/2020
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,834,875	XXX	1,834,875	1,800,000		83,895		(21,657)			(21,657)		XXX	XXX
8999999 Total Preferred Stocks							1,834,875	XXX	1,834,875	1,800,000		83,895		(21,657)			(21,657)		XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A		1B		1C		1D		1E		1F		1G	
1B	2A		2B	887,528	2C	581,756								
1C	3A	365,591	3B		3C									
1D	4A		4B		4C									
1E	5A		5B		5C									
1F	6													

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

Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00206R102	AT&T ORD			205,175.000	5,047,305	24.600	5,047,305	5,526,101		193,302		(478,796)		(478,796)		12/07/2021	
002824100	ABBOTT LABORATORIES ORD			23,761.000	3,344,123	140.740	3,344,123	2,489,814		40,869		703,981		703,981		07/06/2021	
00751Y106	ADVANCE AUTO PARTS ORD			150.000	35,982	239.880	35,982	31,499	150	150		4,483		4,483		08/24/2021	
009158106	AIR PRODUCTS AND CHEMICALS ORD			6,035.000	1,836,209	304.260	1,836,209	1,610,020	9,053	17,933		226,190		226,190		08/24/2021	
012653101	ALBEMARLE ORD			3,010.000	703,648	233.770	703,648	341,761	1,174	4,367		258,837		258,837		03/26/2021	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD			4,160.000	927,514	222.960	927,514	662,034	4,784	17,230		186,269		186,269		08/24/2021	
020002101	ALLSTATE ORD			3,770.000	443,541	117.650	443,541	448,170	3,054	6,820		(4,630)		(4,630)		10/27/2021	
02005N100	ALLY FINANCIAL ORD			10,655.000	507,285	47.610	507,285	402,878		8,347		77,498		77,498		03/26/2021	
02079K305	ALPHABET CL A ORD			1,325.000	3,838,578	2,897.040	3,838,578	2,300,092				1,337,864		1,337,864		02/17/2021	
023608102	AMEREN ORD			2,900.000	258,129	89.010	258,129	211,634		6,116		46,495		46,495		08/24/2021	
02376R102	AMERICAN AIRLINES GROUP ORD			13,065.000	234,647	17.960	234,647	183,785				14,760		14,760		03/26/2021	
024835100	AMERICAN CAMPUS COMM REIT ORD			2,085.000	119,450	57.290	119,450	86,870		3,753		30,664		30,664		03/02/2021	
025537101	AMERICAN ELECTRIC POWER ORD			17,010.000	1,513,720	88.990	1,513,720	1,449,861		13,268		63,859		63,859		10/27/2021	
025816109	AMERICAN EXPRESS ORD			9,770.000	1,598,372	163.600	1,598,372	1,046,342		15,426		379,591		379,591		03/02/2021	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD			36,580.000	1,595,254	43.610	1,595,254	1,106,035		14,785		454,670		454,670		04/15/2021	
031162100	AMGEN ORD			6,420.000	1,444,307	224.970	1,444,307	1,345,551		11,519		98,756		98,756		10/27/2021	
032095101	AMPHENOL CL A ORD			1,175.000	102,766	87.460	102,766	76,059	235	511		26,706		26,706		03/02/2021	
032654105	ANALOG DEVICES ORD			10,553.000	1,854,901	175.770	1,854,901	1,426,423		24,476		228,844		228,844		10/27/2021	
036752103	ANTHEM ORD			4,622.000	2,142,482	463.540	2,142,482	1,449,484		17,784		587,656		587,656		08/24/2021	
03743Q108	APA ORD			7,955.000	213,910	26.890	213,910	111,675		880		88,217		88,217		08/24/2021	
03750L109	APARTMENT INCOME REIT ORD			1,161.000	63,472	54.670	63,472	50,852		1,521		12,619		12,619		04/15/2021	
03852U106	ARAMARK ORD			4,445.000	163,798	36.850	163,798	98,864		1,955		(7,237)		(7,237)		02/17/2021	
03990B101	ARES MANAGEMENT CL A ORD			9,060.000	732,773	80.880	732,773	662,438		8,516		70,335		70,335		08/24/2021	
053015103	AUTOMATIC DATA PROCESSING ORD			1,745.000	430,282	246.580	430,282	365,009	1,815	1,623		65,273		65,273		08/24/2021	
053807103	AVNET ORD			21,045.000	868,317	41.260	868,317	798,281		11,824		70,035		70,035		10/27/2021	
05722G100	BAKER HUGHES CL A ORD			15,590.000	375,095	24.060	375,095	327,144		8,229		23,867		23,867		10/27/2021	
060505104	BANK OF AMERICA ORD			140,340.000	6,243,727	44.490	6,243,727	4,063,985		91,834		1,428,315		1,428,315		08/24/2021	
064058100	BANK OF NEW YORK MELLON ORD			1,815.000	105,415	58.080	105,415	89,999		1,234		15,416		15,416		07/06/2021	
071813109	BAXTER INTERNATIONAL ORD					79.880			987							07/06/2021	
084670702	BERKSHIRE HATHAWAY CL B ORD			24,497.000	7,324,603	299.000	7,324,603	4,995,011				1,624,305		1,624,305		08/24/2021	
086516101	BEST BUY ORD			10,055.000	1,021,588	101.600	1,021,588	976,343	7,039	19,925		(50,587)		(50,587)		10/27/2021	
090572207	BIO RAD LABORATORIES CL A ORD			170.000	128,447	755.570	128,447	100,643				29,347		29,347		11/17/2020	
09247X101	BLACKROCK ORD			4,626.000	4,235,381	915.560	4,235,381	2,875,709		76,422		901,712		901,712		03/02/2021	
093671105	H&R BLOCK ORD					23.640			12,423							08/24/2021	
097023105	BOEING ORD			11,010.000	2,216,533	201.320	2,216,533	2,015,482				(153,534)		(153,534)		03/26/2021	
101137107	BOSTON SCIENTIFIC ORD			4,685.000	199,019	42.480	199,019	171,276				27,743		27,743		01/07/2021	
110122108	BRISTOL MYERS SQUIBB ORD			19,460.000	1,213,331	62.350	1,213,331	1,334,405		9,535		(121,074)		(121,074)		08/24/2021	
11120U105	BRIXMOR PROPERTY GROUP REIT ORD			5,635.000	143,185	25.410	143,185	99,352		4,378		43,741		43,741		03/02/2021	
114340102	AZENTA ORD			1,905.000	196,425	103.110	196,425	159,302		381		37,123		37,123		08/24/2021	
122017106	BURLINGTON STORES ORD			40.000	11,660	291.510	11,660	7,354				1,198		1,198		07/28/2020	
125269100	CF INDUSTRIES HOLDINGS ORD			8,455.000	598,445	70.780	598,445	376,047		7,415		222,398		222,398		08/24/2021	
12541W209	CH ROBINSON WORLDWIDE ORD			2,535.000	272,842	107.630	272,842	227,142	1,394	1,293		45,700		45,700		08/24/2021	
125523100	CIGNA ORD			11,504.000	2,641,664	229.630	2,641,664	2,350,505		39,276		228,267		228,267		10/27/2021	
12572Q105	CME GROUP CL A ORD			5,642.000	1,288,971	228.460	1,288,971	1,032,288	18,337	29,170		239,205		239,205		08/24/2021	
126408103	CSX ORD			42,126.000	1,583,938	37.600	1,583,938	1,033,782		15,727		311,790		311,790		02/17/2021	
126650100	CVS HEALTH ORD			27,528.000	2,839,788	103.160	2,839,788	1,985,633		48,584		822,850		822,850		04/15/2021	
127097103	COTERRA ENERGY ORD			14,140.000	268,660	19.000	268,660	187,983		8,487		80,677		80,677		10/27/2021	
133131102	CAMDEN PROPERTY REIT ORD			3,345.000	597,685	178.680	597,685	357,260	2,776	7,607		233,940		233,940		04/15/2021	
13645T100	CANADIAN PACIFIC RAILWAY ORD		C	5,145.006	370,132	71.940	370,132	308,696	978			61,435		61,435		02/17/2021	
14149Y108	CARDINAL HEALTH ORD			14,365.000	739,654	51.490	739,654	743,712	7,050	7,050		(4,058)		(4,058)		08/24/2021	
143130102	CARMAX ORD			650.000	84,650	130.230	84,650	64,753				20,196		20,196		01/07/2021	
14316J108	CARLYLE GROUP ORD			8,105.000	444,965	54.900	444,965	273,399		7,519		171,566		171,566		04/15/2021	
14448C104	CARRIER GLOBAL ORD			9,920.000	538,061	54.240	538,061	290,319	1,488	4,470		161,264		161,264		02/17/2021	
15677J108	CERIDIAN HCM HOLDING ORD			4,855.000	507,153	104.460	507,153	472,341				17,635		17,635		07/06/2021	
159864107	CHRLS RIVER LABS ORD			1,395.000	525,608	376.780	525,608	285,656				172,692		172,692		02/17/2021	
166764100	CHEVRON ORD			35,267.001	4,138,583	117.350	4,138,583	3,598,981		166,504		979,804		979,804		10/27/2021	
17275R102	CISCO SYSTEMS ORD			102,385.000	6,488,137	63.370	6,488,137	4,638,690		146,474		1,895,919		1,895,919		03/02/2021	
174610105	CITIZENS FINANCIAL GROUP ORD			5,000.000	236,250	47.250	236,250	230,134		4,173		6,116		6,116		10/27/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
18915M107	CLOUDFLARE CL A ORD			4,530.000	595,695	131.500	595,695	490,085				105,610		105,610		07/06/2021	
191216100	COCA-COLA ORD			74,340.000	4,401,671	59.210	4,401,671	3,700,894		119,900		506,388		506,388		10/27/2021	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			980.000	86,946	88.720	86,946	67,332		470		19,614		19,614		07/06/2021	
20030N101	COMCAST CL A ORD			98,788.000	4,972,000	50.330	4,972,000	4,361,586		96,865		(213,282)		(213,282)		03/26/2021	
200340107	COMERICA ORD			9,875.000	859,125	87.000	859,125	661,540	6,715	12,906		186,180		186,180		08/24/2021	
205887102	CONAGRA BRANDS ORD			29,150.000	995,473	34.150	995,473	962,131		9,109		33,342		33,342		10/27/2021	
20825C104	CONOCOPHILLIPS ORD			30,846.000	2,226,464	72.180	2,226,464	1,152,744	6,169	54,219		1,003,456		1,003,456		06/01/2020	
209115104	CONSOLIDATED EDISON ORD			36,155.000	3,084,745	85.320	3,084,745	2,710,456		36,975		374,289		374,289		10/27/2021	
212015101	CONTINENTAL RESOURCES ORD			1,225.000	54,831	44.760	54,831	45,881		429		8,950		8,950		07/06/2021	
22052L104	CORTEVA ORD			10,813.997	511,286	47.280	511,286	300,982		5,875		92,568		92,568		02/07/2020	
229663109	CUBESMART REIT ORD			4,865.000	276,867	56.910	276,867	130,690	2,092	6,616		113,355		113,355		06/01/2020	
231021106	CUMMINS ORD			7,095.000	1,547,703	218.140	1,547,703	1,570,501		28,787		(96,527)		(96,527)		10/27/2021	
23283R100	CYRUSONE REIT ORD			3,873.000	347,486	89.720	347,486	290,139	2,014	5,382		60,615		60,615		08/24/2021	
23331A109	D R HORTON ORD			8,130.000	881,699	108.450	881,699	562,456		5,999		296,576		296,576		10/27/2021	
23345M107	DT MIDSTREAM ORD			3,727.000	178,821	47.980	178,821	132,132	2,236	2,236		46,689		46,689		03/02/2021	
235851102	DANAHER ORD			11,273.000	3,708,930	329.010	3,708,930	2,331,240	2,367	8,288		1,116,764		1,116,764		10/27/2021	
237194105	DARDEN RESTAURANTS ORD			2,735.000	412,000	150.640	412,000	208,890		9,436		86,207		86,207		07/28/2020	
25179M103	DEVON ENERGY ORD			14,173.000	624,321	44.050	624,321	225,155		26,788		370,530		370,530		07/06/2021	
25278X109	DIAMONDBACK ENERGY ORD			3,313.000	357,307	107.850	357,307	134,954		5,798		196,958		196,958		07/28/2020	
253393102	DICKS SPORTING ORD			5,785.000	665,217	114.990	665,217	424,122		41,074		241,095		241,095		03/02/2021	
253868103	DIGITAL REALTY REIT ORD			6,359.000	1,124,716	176.870	1,124,716	851,070	7,376	27,792		235,882		235,882		04/15/2021	
254687106	WALT DISNEY ORD			16,506.000	2,556,614	154.890	2,556,614	2,529,209				(419,638)		(419,638)		02/17/2021	
254709108	DISCOVER FINANCIAL SERVICES ORD			13,400.000	1,548,504	115.560	1,548,504	929,162		25,093		333,965		333,965		03/02/2021	
260003108	DOVER ORD			7,535.000	1,368,356	181.600	1,368,356	760,597		14,995		417,062		417,062		07/28/2020	
260557103	DOW ORD			2,490.000	141,233	56.720	141,233	90,666		6,972		3,038		3,038		05/21/2020	
264411505	DUKE REALTY REIT ORD			350.000	22,974	65.640	22,974	13,468		366		8,985		8,985		07/28/2020	
26441C204	DUKE ENERGY ORD			32,910.000	3,452,259	104.900	3,452,259	3,341,001		47,526		111,258		111,258		10/27/2021	
26614N102	DUPONT DE NEMOURS ORD			9,705.997	784,050	80.780	784,050	442,752		11,942		93,857		93,857		11/17/2020	
268150109	DYNATRACE ORD			255.000	15,389	60.350	15,389	16,640				(1,251)		(1,251)		08/24/2021	
26875P101	EOG RESOURCES ORD			12,270.000	1,089,944	88.830	1,089,944	654,978		56,087		417,111		417,111		02/17/2021	
291011104	EMERSON ELECTRIC ORD			16,855.000	1,567,009	92.970	1,567,009	1,135,853		33,865		199,155		199,155		04/15/2021	
29364G103	ENTERGY ORD			7,705.000	867,968	112.650	867,968	804,734		7,782		63,234		63,234		10/27/2021	
294429105	EQUIFAX ORD			590.000	172,746	292.790	172,746	158,192		230		14,554		14,554		10/27/2021	
29444U700	EQUINIX REIT ORD			1,585.000	1,340,656	845.840	1,340,656	1,304,699		6,816		35,957		35,957		10/27/2021	
29452E101	EQUITABLE HOLDINGS ORD			34,222.000	1,122,139	32.790	1,122,139	864,500		18,284		153,192		153,192		10/27/2021	
29472R108	EQUITY LIFESTYLE PROP REIT ORD			2,815.000	246,763	87.660	246,763	169,211	1,020	3,061		77,552		77,552		01/07/2021	
29530P102	ERIE INDEMNITY CL A ORD			1,775.000	341,972	192.660	341,972	309,708		1,837		32,264		32,264		08/24/2021	
297178105	ESSEX PROPERTY REIT ORD			1,500.000	528,345	352.230	528,345	363,335	3,135	12,521		172,215		172,215		06/01/2020	
29977A105	EVERCORE CL A ORD			490.000	66,567	135.850	66,567	43,684		1,299		12,843		12,843		11/17/2020	
30034W106	EVERGY ORD			2,215.000	151,971	68.610	151,971	142,515		1,268		9,456		9,456		10/27/2021	
30231G102	EXXON MOBIL ORD			66,605.000	4,075,560	61.190	4,075,560	3,232,324		206,599		910,559		910,559		08/24/2021	
302520101	FNB ORD			101,065.000	1,225,918	12.130	1,225,918	1,013,166		44,996		122,926		122,926		08/24/2021	
31188V100	FASTLY CL A ORD			345.000	12,230	35.450	12,230	15,141				(2,911)		(2,911)		08/24/2021	
311900104	FASTENAL ORD			7,470.000	478,528	64.060	478,528	381,485		5,275		97,043		97,043		07/06/2021	
31620R303	FIDELITY NATIONAL FINANCIAL ORD			28,085.000	1,465,475	52.180	1,465,475	996,888		43,813		362,948		362,948		03/02/2021	
316773100	FIFTH THIRD BANCORP ORD			990.000	43,115	43.550	43,115	37,998	297	297		5,116		5,116		08/24/2021	
31847R102	FIRST AMERICAN FINANCIAL ORD			11,300.000	883,999	78.230	883,999	603,008		21,922		286,011		286,011		03/02/2021	
32051X108	FIRST HAWAIIAN ORD			4,055.000	110,823	27.330	110,823	110,468		1,054		355		355		10/27/2021	
343498101	FLOWERS FOODS ORD			40,760.000	1,119,677	27.470	1,119,677	947,467		25,092		168,714		168,714		10/27/2021	
345370860	FORD MOTOR ORD			36,675.000	761,740	20.770	761,740	512,088		3,668		249,652		249,652		10/27/2021	
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD			1,100.000	117,590	106.900	117,590	79,724		1,144		23,298		23,298		07/28/2020	
354613101	FRANKLIN RESOURCES ORD			75,420.000	2,525,816	33.490	2,525,816	1,767,413	21,872	77,050		585,598		585,598		03/02/2021	
35671D857	FREEPORT MCMORAN ORD			23,780.000	992,339	41.730	992,339	515,401		5,351		324,125		324,125		03/26/2021	
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD			6,239.000	304,026	48.730	304,026	209,709	1,497	16,596		39,493		39,493		12/24/2020	
369550108	GENERAL DYNAMICS ORD			5,920.000	1,234,142	208.470	1,234,142	954,760		23,418		279,382		279,382		08/24/2021	
369604301	GENERAL ELECTRIC ORD			16,928.000	1,599,188	94.470	1,599,188	1,255,762	1,354	1,354		343,426		343,426		03/26/2021	
370334104	GENERAL MILLS ORD			24,495.000	1,650,473	67.380	1,650,473	1,378,698		33,953		271,775		271,775		07/06/2021	
37045V100	GENERAL MOTORS ORD			14,370.000	842,513	58.630	842,513	438,811				190,687		190,687		03/26/2021	
372460105	GENUINE PARTS ORD			9,095.000	1,275,119	140.200	1,275,119	886,288	7,412	20,202		285,277		285,277		08/24/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
375558103	GILEAD SCIENCES ORD			1,550.000	112,546	72.610	112,546	103,910		1,101		8,636		8,636		10/27/2021	
40434L105	HP ORD			29,400.000	1,107,498	37.670	1,107,498	619,371	7,350	18,098		349,932		349,932		08/24/2021	
406216101	HALLIBURTON ORD			18,435.000	421,608	22.870	421,608	294,214		3,318		69,901		69,901		02/17/2021	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD			11,797.000	814,465	69.040	814,465	571,881	4,542	14,108		230,331		230,331		02/17/2021	
418056107	HASBRO ORD			8,425.000	857,497	101.780	857,497	803,169		9,170		54,328		54,328		10/27/2021	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD			1,115.000	37,230	33.390	37,230	29,973		362		7,256		7,256		07/06/2021	
42250P103	HEALTHPEAK PROPERTIES ORD			13,100.000	472,779	36.090	472,779	334,823		15,720		76,766		76,766		07/28/2020	
42809H107	HESS ORD			5,779.000	427,819	74.030	427,819	278,499		5,779		122,702		122,702		02/17/2021	
42824C109	HEWLETT PACKARD ENTERPRISE ORD			60,595.000	955,583	15.770	955,583	760,179	7,271	20,486		186,443		186,443		08/24/2021	
43300A203	HILTON WORLDWIDE HOLDINGS ORD			5,745.000	896,163	155.990	896,163	441,705				256,964		256,964		02/17/2021	
436106108	HOLLYFRONTIER ORD			1,945.000	63,757	32.780	63,757	45,540		681		13,479		13,479		11/17/2020	
443510607	HUBBELL ORD			2,955.000	614,345	207.900	614,345	448,748		11,384		138,834		138,834		04/15/2021	
446150104	HUNTINGTON BANCSHARES ORD			32,090.000	494,828	15.420	494,828	491,057	4,974	4,814		3,771		3,771		08/24/2021	
447011107	HUNTSMAN ORD			40,745.000	1,421,186	34.880	1,421,186	1,040,404		15,880		380,782		380,782		08/24/2021	
448579102	HYATT HOTELS CL A ORD			735.000	70,487	95.900	70,487	36,515				15,913		15,913		07/28/2020	
458140100	INTEL ORD			87,796.000	4,521,494	51.500	4,521,494	5,058,476		106,234		50,732		50,732		10/27/2021	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD			8,985.000	1,353,590	150.650	1,353,590	1,177,622	7,098	19,965		199,051		199,051		08/24/2021	
460146103	INTERNATIONAL PAPER ORD			31,130.000	1,462,487	46.980	1,462,487	1,464,667		14,398		(2,179)		(2,179)		10/27/2021	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD			44,205.000	1,655,477	37.450	1,655,477	834,378		45,785		565,155		565,155		04/15/2021	
46187W107	INVITATION HOMES ORD			20,440.000	926,750	45.340	926,750	596,637		12,281		327,331		327,331		03/02/2021	
462260100	IOVANCE BIOTHERAPEUTICS ORD			6,875.000	131,244	19.090	131,244	172,597				(41,353)		(41,353)		08/24/2021	
46266C105	IQVIA HOLDINGS ORD			220.000	62,071	282.140	62,071	35,023				22,667		22,667		07/28/2020	
46625H100	JPMORGAN CHASE ORD			75,145.000	11,899,211	158.350	11,899,211	8,389,236		276,822		2,188,606		2,188,606		03/02/2021	
47233W109	JEFFERIES FINANCIAL GROUP ORD			10,550.000	409,340	38.800	409,340	291,452		8,988		117,888		117,888		04/15/2021	
478160104	JOHNSON & JOHNSON ORD			63,120.000	10,797,938	171.070	10,797,938	9,974,536		195,113		593,326		593,326		10/27/2021	
48203R104	JUNIPER NETWORKS ORD			57,625.000	2,057,789	35.710	2,057,789	1,484,689		29,567		570,217		570,217		10/27/2021	
48251W104	KKR AND CO ORD			14,955.000	1,114,148	74.500	1,114,148	570,813		8,441		507,027		507,027		03/02/2021	
487836108	KELLOGG ORD			19,120.000	1,231,710	64.420	1,231,710	1,133,718		34,885		97,993		97,993		10/27/2021	
493267108	KEYCORP ORD			51,740.000	1,196,746	23.130	1,196,746	1,055,588		23,587		141,159		141,159		08/24/2021	
494368103	KIMBERLY CLARK ORD			2,700.000	385,884	142.920	385,884	359,390	3,078			26,494		26,494		10/27/2021	
49446R109	KIMCO REALTY REIT ORD			3,700.000	91,205	24.650	91,205	76,126		1,521		15,079		15,079		08/24/2021	
501044101	KROGER ORD			11,085.000	501,707	45.260	501,707	421,033		4,268		80,674		80,674		10/27/2021	
512816109	LAMAR ADVERTISING CL A REIT			1,420.000	172,246	121.300	172,246	112,638		5,680		53,464		53,464		03/02/2021	
53223X107	LIFE STORAGE ORD			727.000	111,362	153.180	111,362	43,185		2,239		53,498		53,498		05/21/2020	
532457108	ELI LILLY ORD			2,935.000	810,706	276.220	810,706	691,602		4,837		119,104		119,104		10/27/2021	
538034109	LIVE NATION ENTERTAINMENT ORD			850.000	101,737	119.690	101,737	83,043				18,694		18,694		10/27/2021	
539830109	LOCKHEED MARTIN ORD			7,950.000	2,825,510	355.410	2,825,510	2,836,516		40,798		(11,007)		(11,007)		10/27/2021	
55261F104	M&T BANK ORD			4,380.000	672,680	153.580	672,680	605,006		10,074		67,675		67,675		08/24/2021	
552953101	MGM RESORTS INTERNATIONAL ORD			9,905.000	444,536	44.880	444,536	156,454		99		132,395		132,395		02/17/2021	
56418H100	MANPOWERGROUP ORD			6,645.000	646,758	97.330	646,758	672,824		11,378		(26,066)		(26,066)		10/27/2021	
56585A102	MARATHON PETROLEUM ORD			9,729.000	622,559	63.990	622,559	506,271		22,571		220,167		220,167		01/16/2020	
573874104	MARVELL TECHNOLOGY ORD			21,425.000	1,874,473	87.490	1,874,473	850,354		4,853		853,600		853,600		03/26/2021	
580135101	MCDONALD'S ORD			6,373.000	1,708,410	268.070	1,708,410	1,266,660		32,665		330,951		330,951		04/15/2021	
58463J304	MEDICAL PROPERTIES REIT ORD			5,930.000	140,126	23.630	140,126	107,363	1,660	6,582		10,911		10,911		07/28/2020	
589400100	MERCURY GENERAL ORD			29,230.000	1,550,944	53.060	1,550,944	1,458,277		57,232		(69,334)		(69,334)		08/24/2021	
595017104	MICROCHIP TECHNOLOGY ORD			6,920.000	602,455	87.060	602,455	348,889		5,896		124,595		124,595		07/28/2020	
595112103	MICRON TECHNOLOGY ORD			20,645.000	1,923,082	93.150	1,923,082	1,265,627	2,065	2,065		318,951		318,951		08/24/2021	
59522J103	MID AMERICA APT COMMUNITI REIT ORD			2,435.000	558,686	229.440	558,686	283,234		9,984		250,196		250,196		06/01/2020	
60468T105	MIRATI THERAPEUTICS ORD			345.000	50,608	146.690	50,608	56,551				(5,943)		(5,943)		07/06/2021	
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD			4,800.000	222,480	46.350	222,480	213,401		1,853		9,079		9,079		10/27/2021	
609207105	MONDELEZ INTERNATIONAL CL A ORD			11,620.000	770,522	66.310	770,522	635,172	4,067	11,388		135,350		135,350		03/02/2021	
617446448	MORGAN STANLEY ORD			44,833.000	4,400,807	98.160	4,400,807	3,221,725		71,390		805,445		805,445		10/27/2021	
61945C103	MOSAIC ORD			2,490.000	97,832	39.290	97,832	35,799		685		39,667		39,667		02/17/2021	
636518102	NATIONAL INSTRUMENTS ORD			27,865.000	1,216,865	43.670	1,216,865	1,178,166		20,991		10,773		10,773		10/27/2021	
637417106	NATIONAL RETAIL PROPERTIES REIT ORD			2,140.000	102,870	48.070	102,870	65,184		4,494		15,301		15,301		05/21/2020	
64110D104	NETAPP ORD			8,965.000	824,690	91.990	824,690	541,058		15,671		209,681		209,681		03/26/2021	
651639106	NEWMONT ORD			3,025.000	187,611	62.020	187,611	186,737		4,505		621		621		08/24/2021	
65473P105	NISOURCE ORD			26,660.000	736,083	27.610	736,083	666,639		5,865		69,444		69,444		10/27/2021	
655844108	NORFOLK SOUTHERN ORD			5,502.000	1,638,000	297.710	1,638,000	1,112,471		22,492		303,563		303,563		03/26/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
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
665859104	NORTHERN TRUST ORD			11,120.000	1,330,063	119.610	1,330,063	979,644	7,784	27,213		267,892		267,892		03/02/2021	
668771108	NORTONLIFELOCK ORD			19,995.000	519,470	25.980	519,470	539,199		3,622		(19,729)		(19,729)		10/27/2021	
670837103	OGE ENERGY ORD			4,240.000	162,731	38.380	162,731	150,413		1,738		12,318		12,318		08/24/2021	
674599105	OCCIDENTAL PETROLEUM ORD			17,686.000	512,717	28.990	512,717	311,033	177	707		206,572		206,572		11/17/2020	
680223104	OLD REPUBLIC INTERNATIONAL ORD			149,755.000	3,680,978	24.580	3,680,978	3,078,573		394,577		391,300		391,300		08/24/2021	
681919106	OMNICOM GROUP ORD			16,250.000	1,190,638	73.270	1,190,638	1,148,509	11,375	23,485		42,129		42,129		08/24/2021	
682680103	ONEOK ORD			5,115.000	300,557	58.760	300,557	264,991		10,500		21,573		21,573		10/27/2021	
68902V107	OTIS WORLDWIDE ORD			7,110.000	619,068	87.070	619,068	473,880		5,527		130,846		130,846		04/15/2021	
69351T106	PPL ORD			168,260.000	5,057,896	30.060	5,057,896	4,912,607	69,828	68,193		145,289		145,289		10/27/2021	
693656100	PVH ORD			1,435.000	153,043	106.650	153,043	112,632		54		18,311		18,311		11/17/2020	
695156109	PACKAGING CORP OF AMERICA ORD			1,570.000	213,756	136.150	213,756	212,582	1,570			1,174		1,174		10/27/2021	
700517105	PARK HOTELS RESORTS ORD			4,950.000	93,456	18.880	93,456	74,542				8,564		8,564		11/17/2020	
701094104	PARKER HANNIFIN ORD			5,220.000	1,660,586	318.120	1,660,586	1,219,249		18,915		153,364		153,364		03/26/2021	
704326107	PAYCHEX ORD			13,315.000	1,817,498	136.500	1,817,498	1,091,134		34,619		588,118		588,118		01/07/2021	
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD			6,820.000	731,240	107.220	731,240	534,611		9,766		196,629		196,629		04/15/2021	
713448108	PEPSICO ORD					166.230			15,883							08/24/2021	
717081103	PFIZER ORD			201,032.000	11,870,940	59.050	11,870,940	7,879,603		198,790		3,992,706		3,992,706		10/27/2021	
718172109	PHILIP MORRIS INTERNATIONAL ORD			37,778.000	3,588,910	95.000	3,588,910	3,144,376	47,223	133,244		365,369		365,369		12/07/2021	
723484101	PINNACLE WEST ORD			31,135.000	2,197,820	70.590	2,197,820	2,117,957		26,838		79,862		79,862		10/27/2021	
723787107	PIONEER NATURAL RESOURCE ORD			4,251.000	773,172	181.880	773,172	399,870	2,636	28,301		310,275		310,275		11/17/2020	
72703H101	PLANET FITNESS CL A ORD			745.000	67,482	90.580	67,482	40,604				9,638		9,638		02/17/2021	
74051N102	PREMIER CL A ORD			3,710.000	152,741	41.170	152,741	130,599		2,189		22,141		22,141		04/15/2021	
74144T108	T ROWE PRICE GROUP ORD			8,780.000	1,726,499	196.640	1,726,499	1,481,632		54,878		224,121		224,121		08/24/2021	
74251V102	PRINCIPAL FINANCIAL GROUP ORD			7,590.000	548,985	72.330	548,985	506,403		9,639		42,582		42,582		08/24/2021	
742718109	PROCTER & GAMBLE ORD			39,658.000	6,487,256	163.580	6,487,256	5,392,530		82,363		1,094,726		1,094,726		07/06/2021	
74340W103	PROLOGIS REIT			16,937.000	2,851,513	168.360	2,851,513	1,732,582		39,834		1,111,554		1,111,554		08/24/2021	
744320102	PRUDENTIAL FINANCIAL ORD			37,385.000	4,046,552	108.240	4,046,552	3,547,375		127,242		499,178		499,178		10/27/2021	
745867101	PULTEGROUP ORD			13,835.000	790,809	57.160	790,809	636,784	2,075	5,811		154,025		154,025		03/02/2021	
74767V109	QUANTUMSCAPE CL A ORD			5,660.000	125,595	22.190	125,595	127,077				(1,482)		(1,482)		08/24/2021	
74838J101	QUIDEL ORD			1,370.000	184,936	134.990	184,936	173,297				11,639		11,639		08/24/2021	
75513E101	RAYTHEON TECHNOLOGIES ORD			43,917.002	3,779,497	86.060	3,779,497	2,946,998		84,332		601,216		601,216		04/15/2021	
756109104	REALTY INCOME REIT ORD			13,186.000	943,986	71.590	943,986	714,377	3,250	46,824		174,024		174,024		03/02/2021	
7591EP100	REGIONS FINANCIAL ORD			37,340.000	814,012	21.800	814,012	766,620	6,348	6,348		47,392		47,392		08/24/2021	
759916109	REPLIGEN ORD			2,790.000	738,904	264.840	738,904	604,841				134,063		134,063		10/04/2021	
76171L106	REYNOLDS CONSUMER PRODUCTS ORD			17,610.000	552,954	31.400	552,954	477,895		4,050		75,059		75,059		10/27/2021	
770323103	ROBERT HALF ORD			7,290.000	812,981	111.520	812,981	409,860		11,081		350,614		350,614		01/07/2021	
780287108	ROYAL GOLD ORD			7,245.000	762,246	105.210	762,246	728,575				33,671		33,671		12/07/2021	
783549108	RYDER SYSTEM ORD			3,825.000	315,295	82.430	315,295	221,573		8,721		79,063		79,063		11/17/2020	
78410G104	SBA COMMUNICATIONS CL A REIT ORD			5,040.000	1,960,661	389.020	1,960,661	1,447,436		11,232		562,074		562,074		10/27/2021	
79466L302	SALESFORCE.COM ORD			1,575.000	400,255	254.130	400,255	440,234				(39,980)		(39,980)		10/27/2021	
806857108	SCHLUMBERGER ORD					30.760			2,481							08/24/2021	
808513105	CHARLES SCHWAB ORD			15,077.005	1,267,976	84.100	1,267,976	925,645		9,786		342,331		342,331		04/15/2021	
828806109	SIMON PROP GRP REIT ORD			1,450.000	231,667	159.770	231,667	119,093		10,212		104,644		104,644		03/02/2021	
83001A102	SIX FLAGS ENTERTAINMENT ORD			1,605.000	68,341	42.580	68,341	31,020				13,610		13,610		07/28/2020	
830566105	SKECHERS USA CL A ORD			335.000	14,539	43.400	14,539	11,622				2,499		2,499		11/17/2020	
83088M102	SKYWORKS SOLUTIONS ORD			2,770.000	429,738	155.140	429,738	383,964		5,428		2,410		2,410		10/27/2021	
831865209	A O SMITH ORD			2,155.000	185,007	85.850	185,007	113,062		2,284		66,870		66,870		07/28/2020	
832696405	JM SMUCKER ORD			3,910.000	531,056	135.820	531,056	486,221		3,871		44,835		44,835		10/27/2021	
833034101	SNAP ON ORD			865.000	186,304	215.380	186,304	176,520		1,228		9,784		9,784		10/27/2021	
833445109	SNOWFLAKE CL A ORD			1,340.000	453,925	338.750	453,925	318,877				135,048		135,048		07/06/2021	
835495102	SONOCO PRODUCTS ORD			15,059.000	871,766	57.890	871,766	883,775		10,670		(12,010)		(12,010)		10/27/2021	
842587107	SOUTHERN ORD			45,840.000	3,143,707	68.580	3,143,707	2,839,350		49,932		304,357		304,357		10/27/2021	
84265V105	SOUTHERN COPPER ORD			37,280.000	2,300,549	61.710	2,300,549	2,368,233		78,491		(135,474)		(135,474)		10/27/2021	
84860W300	SPIRIT REALTY CAPITAL REIT ORD			4,705.000	227,016	48.250	227,016	134,030	3,002	11,824		37,875		37,875		05/21/2020	
854502101	STANLEY BLACK AND DECKER ORD			1,590.000	299,906	188.620	299,906	202,004		4,738		15,995		15,995		05/21/2020	
857477103	STATE STREET ORD			4,600.000	427,800	93.000	427,800	395,680	2,622	3,953		32,120		32,120		08/24/2021	
858119100	STEEL DYNAMICS ORD			9,555.000	593,079	62.070	593,079	371,666	2,484	8,954		221,887		221,887		03/02/2021	
863667101	STRYKER ORD			7,930.000	2,120,641	267.420	2,120,641	1,698,459	5,511	19,530		182,528		182,528		03/26/2021	
866674104	SUN COMMUNITIES REIT ORD			5,700.000	1,196,829	209.970	1,196,829	800,728	4,731	17,290		346,273		346,273		01/07/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87165B103	SYNCHRONY FINANCIAL ORD			9,210.000	427,252	46.390	427,252	354,521		7,343		72,731		72,731		04/15/2021	
87166B102	SYNEOS HEALTH CL A ORD			1,015.000	104,220	102.680	104,220	62,571				35,068		35,068		07/28/2020	
875372203	TANDEM DIABETES CARE ORD			505.000	76,013	150.520	76,013	50,319				27,694		27,694		07/28/2020	
876030107	TAPESTRY ORD			5,911.000	240,046	40.610	240,046	162,972		2,956		56,095		56,095		02/07/2020	
87612E106	TARGET ORD			7,401.000	1,712,887	231.440	1,712,887	1,082,170		23,112		364,325		364,325		04/15/2021	
87612G101	TARGA RESOURCES ORD			4,840.000	252,842	52.240	252,842	87,055		1,936		125,162		125,162		07/28/2020	
882508104	TEXAS INSTRUMENTS ORD			16,295.000	3,071,119	188.470	3,071,119	2,477,769		67,148		359,440		359,440		10/27/2021	
883556102	THERMO FISHER SCIENTIFIC ORD			5,195.000	3,466,312	667.240	3,466,312	2,446,718	1,351	3,292		879,871		879,871		10/04/2021	
88579Y101	3M ORD			22,125.000	3,930,064	177.630	3,930,064	4,162,225		69,597		(232,161)		(232,161)		10/27/2021	
887389104	TIMKEN ORD			1,995.000	138,234	69.290	138,234	109,318		2,374		(16,100)		(16,100)		11/17/2020	
894164102	TRAVEL LEISURE ORD			1,765.000	97,552	55.270	97,552	50,451		2,206		18,374		18,374		07/28/2020	
896945201	TRIPADVISOR ORD			2,615.000	71,285	27.260	71,285	55,405				(3,975)		(3,975)		07/28/2020	
89832Q109	TRUIST FINANCIAL ORD			37,900.000	2,219,045	58.550	2,219,045	2,159,699		34,671		59,346		59,346		10/27/2021	
90184L102	TWITTER ORD			18,605.000	804,108	43.220	804,108	749,591				(230,178)		(230,178)		08/24/2021	
902653104	UDR REIT ORD			3,250.000	194,968	59.990	194,968	136,871		3,534		58,096		58,096		03/02/2021	
902973304	US BANCORP ORD			25,785.000	1,448,343	56.170	1,448,343	1,326,825	11,861	31,513		121,518		121,518		08/24/2021	
90353T100	UBER TECHNOLOGIES ORD			6,645.000	278,625	41.930	278,625	230,911				(66,361)		(66,361)		03/26/2021	
904214103	UMPQUA HOLDINGS ORD			27,115.000	521,693	19.240	521,693	455,429		22,092		66,264		66,264		08/24/2021	
904311107	UNDER ARMOUR CL A ORD			3,960.000	83,912	21.190	83,912	54,619				11,270		11,270		02/17/2021	
904311206	UNDER ARMOUR CL C ORD			4,145.000	74,776	18.040	74,776	58,577				13,098		13,098		11/17/2020	
907818108	UNION PACIFIC ORD			12,240.000	3,083,623	251.930	3,083,623	2,336,519		45,626		480,844		480,844		08/24/2021	
91324P102	UNITEDHEALTH GRP ORD			16,095.000	8,081,943	502.140	8,081,943	6,606,129		46,676		1,475,814		1,475,814		08/24/2021	
91529Y106	UNUM ORD			28,145.000	691,523	24.570	691,523	772,342		18,137		(80,820)		(80,820)		10/27/2021	
91913Y100	VALERO ENERGY ORD			6,480.000	486,713	75.110	486,713	454,131		18,316		26,323		26,323		10/27/2021	
92343V104	VERIZON COMMUNICATIONS ORD			86,471.000	4,493,033	51.960	4,493,033	4,858,956		143,994		(394,754)		(394,754)		10/27/2021	
92556H206	VIACOMCBS CL B ORD			12,561.009	379,091	30.180	379,091	321,841	3,015	12,059		(88,932)		(88,932)		11/17/2020	
928254101	VIRTU FINANCIAL CL A ORD			15,734.000	453,611	28.830	453,611	405,394		7,552		48,217		48,217		08/24/2021	
928563402	VMWARE CL A ORD			17,840.000	2,067,299	115.880	2,067,299	2,081,081				(13,781)		(13,781)		12/07/2021	
92939U106	WEC ENERGY GROUP ORD			2,160.000	209,671	97.070	209,671	196,437		1,463		13,234		13,234		10/27/2021	
931142103	WALMART ORD			18,526.000	2,680,527	144.690	2,680,527	2,397,725	10,189	37,988		61,433		61,433		03/02/2021	
931427108	WALGREEN BOOTS ALLIANCE ORD			32,265.000	1,682,942	52.160	1,682,942	1,569,321		39,086		113,621		113,621		10/27/2021	
94106L109	WASTE MANAGEMENT ORD			7,660.000	1,278,454	166.900	1,278,454	849,766		17,618		394,747		394,747		03/02/2021	
942622200	WATSCO ORD			5,130.000	1,605,074	312.880	1,605,074	1,264,278		36,178		359,044		359,044		07/06/2021	
949746101	WELLS FARGO ORD			60,790.000	2,916,704	47.980	2,916,704	2,833,455		17,551		83,249		83,249		10/27/2021	
95040Q104	WELLTOWER ORD			8,810.000	755,634	85.770	755,634	424,117		21,496		186,332		186,332		06/01/2020	
959802109	WESTERN UNION ORD			115,860.000	2,066,942	17.840	2,066,942	2,338,344		83,807		(385,213)		(385,213)		12/07/2021	
963320106	WHIRLPOOL ORD			3,210.000	753,259	234.660	753,259	647,724		12,349		105,535		105,535		10/27/2021	
969457100	WILLIAMS ORD			21,192.000	551,840	26.040	551,840	416,358		34,755		97,289		97,289		03/02/2021	
969904101	WILLIAMS SONOMA ORD			1,980.000	334,877	169.130	334,877	214,583		4,792		120,294		120,294		01/07/2021	
977852102	WOLFSPEED ORD			565.000	63,150	111.770	63,150	53,490				9,660		9,660		08/24/2021	
98311A105	WYNDHAM HOTELS RESORTS ORD			1,930.000	173,025	89.650	173,025	89,706		1,698		58,302		58,302		02/17/2021	
988498101	YUM BRANDS ORD			145.000	20,135	138.860	20,135	15,088		290		4,394		4,394		11/17/2020	
G0250X107	AMCOR ORD		C	136,600.000	1,640,566	12.010	1,640,566	1,591,448		42,107		51,055		51,055		10/27/2021	
G1890L107	CAPRI HOLDINGS LTD.		C	2,985.000	193,756	64.910	193,756	44,561				68,386		68,386		07/28/2020	
G29183103	EATON ORD		C	16,375.000	2,829,928	172.820	2,829,928	2,002,015		49,780		712,235		712,235		03/02/2021	
G4474Y214	JANUS HENDERSON GROUP ORD		C	19,670.000	824,960	41.940	824,960	788,113		12,798		36,847		36,847		10/27/2021	
G47567105	IHS MARKIT ORD		C	1,170.000	155,516	132.920	155,516	133,105		459		22,412		22,412		10/27/2021	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD		C	21,200.000	1,723,772	81.310	1,723,772	1,012,693	7,208	21,220		689,578		689,578		02/17/2021	
G5960L103	MEDTRONIC ORD		C	44,162.000	4,568,559	103.450	4,568,559	4,273,916	27,822	103,305		(614,710)		(614,710)		08/24/2021	
G6095L109	APTIV ORD		C	290.000	47,836	164.950	47,836	40,600				7,236		7,236		03/26/2021	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD			7,760.000	160,942	20.740	160,942	140,218				(38,993)		(38,993)		07/06/2021	
G6700G107	NVENT ELECTRIC ORD		C	12,840.000	487,920	38.000	487,920	339,675		7,737		148,245		148,245		03/26/2021	
G8994E103	TRANE TECHNOLOGIES ORD		C	6,795.000	1,372,794	202.030	1,372,794	690,410		16,036		383,739		383,739		02/17/2021	
G96629103	WILLIS TOWERS WATSON ORD		C	240.000	56,998	237.490	56,998	51,927	192	192		5,071		5,071		08/24/2021	
H2906T109	GARMIN ORD		C	7,765.000	1,057,360	136.170	1,057,360	703,966		20,344		119,484		119,484		03/02/2021	
V7780T103	ROYAL CARIBBEAN GROUP ORD			4,625.000	355,663	76.900	355,663	339,726				(15,496)		(15,496)		08/24/2021	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					365,805,082	XXX	365,805,082	292,283,974	431,017	6,560,379		56,281,084		56,281,084		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Parent, Subsidiaries and Affiliates Other																	
01644@108	ALL AMERICA INSURANCE COMPANY INC			15,000.000	174,943,721	11,445.678	174,943,721	11,702,000				6,537,524		6,537,524		11/14/1986	
81415*109	SECURITY CENTRAL CORP., OHIO			21,000.000	2,207,689	105.128	2,207,689	2,100,000				91,708		91,708		08/01/2019	
9399999 Subtotal - Parent, Subsidiaries and Affiliates Other					177,151,410	XXX	177,151,410	13,802,000				6,629,232		6,629,232		XXX	XXX
9799999 Total Common Stocks					542,956,492	XXX	542,956,492	306,085,974	431,017	6,560,379		62,910,316		62,910,316		XXX	XXX
9899999 Total Preferred and Common Stocks					544,791,367	XXX	544,791,367	307,885,974	431,017	6,644,274		62,888,659		62,888,659		XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A		1B		1C		1D		1E		1F		1G	
1B	2A		2B		2C									
1C	3A		3B		3C									
1D	4A		4B		4C									
1E	5A		5B		5C									
1F	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								
912828YD6	UNITED STATES TREASURY		08/18/2021	BAIRD (ROBERT W.) & CO. INC.	XXX	3,155,994	3,050,000	
91282CCV1	UNITED STATES TREASURY		09/22/2021	BAIRD (ROBERT W.) & CO. INC.	XXX	125,207	125,000	
91282CDF5	UNITED STATES TREASURY		11/16/2021	BAIRD (ROBERT W.) & CO. INC.	XXX	99,353	100,000	
91282CDL2	UNITED STATES TREASURY		12/20/2021	BAIRD (ROBERT W.) & CO. INC.	XXX	254,028	250,000	
0599999 Subtotal - Bonds - U.S. Governments						3,634,582	3,525,000	
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
649791PR5	NEW YORK ST		12/03/2021	MORGAN STANLEY CO	XXX	2,723,183	2,615,000	18,386
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,723,183	2,615,000	18,386
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
013595XC2	ALBUQUERQUE N MEX MUN SCH DIST NO 012		03/04/2021	Stifel Nicolaus & Co.	XXX	2,090,000	2,090,000	
05914FJP6	BALTIMORE CNTY MD		12/15/2021	MORGAN STANLEY CO	XXX	2,330,073	2,045,000	11,628
167615K77	CHICAGO ILL PK DIST		08/26/2021	MORGAN STANLEY CO	XXX	1,976,290	1,985,000	
167615K85	CHICAGO ILL PK DIST		08/19/2021	MORGAN STANLEY CO	XXX	810,000	810,000	
64966QUV0	NEW YORK N Y		03/05/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,989,580	2,000,000	
748508A40	QUINCY MASS		12/15/2021	PERSHING LLC	XXX	3,210,000	3,210,000	
797272RT0	SAN DIEGO CALIF CMNTY COLLEGE DIST		12/21/2021	RBC CAPITAL MARKETS	XXX	2,893,918	2,875,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						15,299,861	15,015,000	11,628
Bonds - U.S. Special Revenue, Special Assessment								
072024XG2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		12/13/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	3,296,712	3,290,000	13,654
13077DQH8	CALIFORNIA ST UNIV REV		11/12/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	1,960,780	2,000,000	1,395
2350368F0	DALLAS FORT WORTH TEX INTL ARPT REV		12/02/2021	PERSHING LLC	XXX	1,505,550	1,500,000	2,428
235241WF9	DALLAS TEX AREA RAPID TRAN SALES TAX REV		12/29/2021	PERSHING LLC	XXX	3,296,720	2,800,000	9,333
249182PQ3	DENVER COLO CITY & CNTY ARPT REV		08/27/2021	MORGAN STANLEY CO	XXX	2,106,245	2,035,000	12,206
442349EQ5	HOUSTON TEX ARPT SYS REV		08/26/2021	MORGAN STANLEY CO	XXX	2,979,866	2,900,000	9,910
544445VM8	LOS ANGELES CALIF DEPT ARPTS ARPT REV		12/28/2021	NATIONAL FINL SVCS CORP,	XXX	2,150,492	2,190,000	9,586
575831FS6	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		08/31/2021	MORGAN STANLEY CO	XXX	3,279,837	3,235,000	21,214
576051ZP4	MASSACHUSETTS ST WTR RES AUTH IAM COML P		12/30/2021	PERSHING LLC	XXX	3,010,860	3,000,000	1,916
59335KDV6	MIAMI-DADE CNTY FLA SEAPORT REV		08/19/2021	WELLS FARGO SECURITIES	XXX	1,005,000	1,005,000	
59335KDX2	MIAMI-DADE CNTY FLA SEAPORT REV		08/19/2021	WELLS FARGO SECURITIES	XXX	1,575,000	1,575,000	
646140DT7	NEW JERSEY ST TPK AUTH TPK REV		08/31/2021	PERSHING LLC	XXX	2,698,567	2,675,000	8,218
64971MT44	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/03/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,942,705	3,250,000	58,961
64985TDH1	NEW YORK ST URBAN EEV CORP ST SALES TAX		12/20/2021	MORGAN STANLEY CO	XXX	2,990,220	3,000,000	10,929
64990FE26	NEW YORK STATE DORMITORY AUTHORITY		12/10/2021	RBC CAPITAL MARKETS	XXX	1,999,460	2,000,000	20,444
64990GWS7	NEW YORK STATE DORMITORY AUTHORITY		12/02/2021	BANKERS TR CO/PNC BK NA SECS	XXX	1,045,640	1,000,000	11,306
64990GY48	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		08/11/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,166,726	1,120,000	3,282
678553BZ0	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A		08/11/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	840,000	840,000	
70869PNB9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		08/11/2021	MORGAN STANLEY CO	XXX	2,692,588	2,585,000	21,503
735000TT8	PORT OAKLAND CALIF REV		12/01/2021	RAYMOND JAMES & ASSOCIATES	XXX	1,008,230	1,000,000	1,955
783186UH0	RUTGERS ST UNIV N J		08/11/2021	Various	XXX	2,333,241	2,160,000	15,215
913366KB5	UNIV CALIF REGTS MED CTR POOLED REV		01/12/2021	Bank of America Securities	XXX	2,840,197	2,720,000	13,400
91412HFQ1	UNIVERSITY CALIF REVS		12/17/2021	MORGAN STANLEY CO	XXX	2,867,056	2,900,000	4,391
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV		07/14/2021	Unknown	XXX	67,019	65,000	394
98851WAK9	YUMA ARIZ PLEDGED REV		01/13/2021	Stifel Nicolaus & Co.	XXX	30,000	30,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						52,688,711	50,875,000	251,639
Bonds - Industrial and Miscellaneous (Unaffiliated)								
007944AF8	ADVENTIST HEALTH SYSTEM		12/29/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,749,718	2,630,000	25,879
030360AD3	AMERICAN UNIVERSITY		01/13/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,299,522	1,120,000	12,452
032095AL5	AMPHENOL CORP		09/07/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,565,576	2,575,000	
035240AV2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/14/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,899,445	2,650,000	3,865

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
04942VAW4	ATLAS SENIOR LOAN FUND XIII LTD - CDO	C	03/19/2021	JEFFERIES & COMPANY, INC.	XXX	2,500,000	2,500,000	
072863AH6	BAYLOR SCOTT & WHITE HOLDINGS		01/14/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	745,000	745,000	
110122DQ8	BRISTOL-MYERS SQUIBB CO		04/29/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,175,436	3,375,000	23,109
12554AAL6	CIFC 192R AR - CDO	C	03/18/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,400,000	2,400,000	
13645RBF0	CANADIAN PACIFIC RAILWAY CO	C	12/14/2021	Bank of America Securities	XXX	2,943,123	2,900,000	2,763
14686AAQ2	CARVAL CLO II LTD. - CDO		02/25/2021	Bank of America Securities	XXX	8,000,000	8,000,000	
197361AU2	CECLO 28R BR - CDO		04/14/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	900,000	900,000	
22822VAT8	CROWN CASTLE INTERNATIONAL CORP		04/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	2,443,746	2,525,000	17,202
31428XCD6	FEDEX CORP		04/20/2021	WELLS FARGO SECURITIES	XXX	996,710	1,000,000	
36262GAA9	GXO LOGISTICS INC		06/22/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,247,628	3,250,000	
44932BAQ9	ICG 183R AR - CDO		03/24/2021	MORGAN STANLEY CO	XXX	8,000,000	8,000,000	
46188BAB8	INVITATION HOMES OPERATING PARTNERSHIP L		12/14/2021	PERSHING LLC	XXX	2,969,940	3,000,000	7,858
50220PAD5	LSEGA FINANCING PLC	C	04/07/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	4,988,650	5,000,000	1,042
539830BP3	LOCKHEED MARTIN CORP		04/29/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,655,369	2,700,000	19,148
55954PAN4	MAGNE 21R AR - CDO	C	02/25/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,000,000	2,000,000	
62954WAE5	NTT FINANCE CORP	C	04/29/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,174,720	3,200,000	11,013
67066GAF1	NVIDIA CORP		12/14/2021	MORGAN STANLEY CO	XXX	2,925,285	2,750,000	16,328
67777JAL2	OHIOHEALTH CORP		12/28/2021	PERSHING LLC	XXX	1,951,616	1,930,000	7,881
693475BA2	PNC FINANCIAL SERVICES GROUP INC		04/20/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,000,000	2,000,000	
69700GAJ1	PLMRS 191R A1R - CDO	C	11/16/2021	CREDIT SUISSE SECURITIES (USA)	XXX	4,500,000	4,500,000	
69700GAL6	PLMRS 191R A2R - CDO	C	11/16/2021	CREDIT SUISSE SECURITIES (USA)	XXX	2,500,000	2,500,000	
70450YAD5	PAYPAL HOLDINGS INC		07/15/2021	RBC CAPITAL MARKETS	XXX	5,448,063	5,075,000	40,346
714046AM1	PERKINELMER INC		09/08/2021	Bank of America Securities	XXX	2,148,452	2,150,000	
72133JAL1	PIPK 2R AR - CDO	C	11/10/2021	BNP PARIBAS SECURITIES BOND	XXX	3,500,000	3,500,000	
74460WAE7	PUBLIC STORAGE		04/26/2021	RBC CAPITAL MARKETS	XXX	2,343,995	2,325,000	743
754730AH2	RAYMOND JAMES FINANCIAL INC		03/18/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	969,082	975,000	
756109BG8	REALTY INCOME CORP		11/09/2021	Unknown	XXX	1,669,449	1,500,000	13,825
808513BG9	CHARLES SCHWAB CORP		04/29/2021	WELLS FARGO SECURITIES	XXX	3,183,098	3,375,000	8,044
81257VAA9	SEATTLE CHILDREN'S HOSPITAL		08/31/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	3,315,063	3,365,000	17,050
817826AD2	7-ELEVEN INC		01/28/2021	Various	XXX	4,612,090	4,625,000	
858119BM1	STEEL DYNAMICS INC		04/26/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,675,425	2,500,000	23,247
85855CAB6	STELLANTIS FINANCE US INC		12/14/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	2,958,210	3,000,000	20,407
86562MCG3	SUMITOMO MITSUI FINANCIAL GROUP INC	C	09/13/2021	PERSHING LLC	XXX	3,700,000	3,700,000	
86944BAH6	SUTTER HEALTH		01/12/2021	MORGAN STANLEY CO	XXX	2,732,522	2,600,000	17,122
87154EBG4	SYMPHONY CLO XV LIMITED - CDO		02/22/2021	MUFG SECURITIES AMERICAS INC.	XXX	2,000,000	2,000,000	
882508BL7	TEXAS INSTRUMENTS INC		09/07/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,244,488	2,250,000	
89173HAB2	TPMT 2017-2 A2 - RMBS		08/01/2021	Direct	XXX	0	0	
94106BAC5	WASTE CONNECTIONS INC	C	09/07/2021	Bank of America Securities	XXX	1,871,925	1,875,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						119,903,344	118,965,000	289,323
8399997 Subtotal - Bonds - Part 3						194,249,679	190,995,000	570,977
8399998 Summary item from Part 5 for Bonds								
8399999 Subtotal - Bonds						194,249,679	190,995,000	570,977
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00206R102	AT&T ORD		12/07/2021	Various	205,175.000	5,526,101	XXX	
002824100	ABBOTT LABORATORIES ORD		07/06/2021	Various	11,425.000	1,289,474	XXX	
00751Y106	ADVANCE AUTO PARTS ORD		08/24/2021	NATIONAL FINL SVCS CORP,	2,135.000	448,332	XXX	
009158106	AIR PRODUCTS AND CHEMICALS ORD		08/24/2021	Various	6,035.000	1,610,020	XXX	
012653101	ALBEMARLE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	405.000	60,521	XXX	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		08/24/2021	Various	545.000	96,979	XXX	
020002101	ALLSTATE ORD		10/27/2021	Various	3,770.000	448,170	XXX	
02005N100	ALLY FINANCIAL ORD		03/26/2021	Various	5,420.000	243,106	XXX	
02079K305	ALPHABET CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	495.000	1,046,023	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
023608102	AMEREN ORD		08/24/2021	Various	4,685.000	339,617	X X X	
02376R102	AMERICAN AIRLINES GROUP ORD		03/26/2021	Various	2,420.000	52,016	X X X	
024835100	AMERICAN CAMPUS COMM REIT ORD		03/02/2021	INSTINET	355.000	14,793	X X X	
025537101	AMERICAN ELECTRIC POWER ORD		10/27/2021	NATIONAL FINL SVCS CORP,	17,010.000	1,449,861	X X X	
025816109	AMERICAN EXPRESS ORD		03/02/2021	INSTINET	3,205.000	425,007	X X X	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		04/15/2021	Various	17,325.000	562,933	X X X	
031162100	AMGEN ORD		10/27/2021	Various	11,510.000	2,589,364	X X X	
032095101	AMPHENOL CL A ORD		03/02/2021	INSTINET	5,340.000	691,329	X X X	
032654105	ANALOG DEVICES ORD		10/27/2021	Various	3,695.000	612,925	X X X	
036752103	ANTHEM ORD		08/24/2021	Various	1,595.000	582,886	X X X	
037411105	APACHE ORD		02/17/2021	JP MORGAN SECURITIES LLC	885.000	16,452	X X X	
03743Q108	APA ORD		08/24/2021	NATIONAL FINL SVCS CORP,	2,550.000	45,147	X X X	
03750L109	APARTMENT INCOME REIT ORD		04/15/2021	Various	7,085.000	317,415	X X X	
03852U106	ARAMARK ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	184	X X X	
03990B101	ARES MANAGEMENT CL A ORD		08/24/2021	Not Available	9,060.000	662,438	X X X	
053015103	AUTOMATIC DATA PROCESSING ORD		08/24/2021	NATIONAL FINL SVCS CORP,	1,745.000	365,009	X X X	
053807103	AVNET ORD		10/27/2021	Various	21,660.000	822,230	X X X	
05722G100	BAKER HUGHES CL A ORD		10/27/2021	Various	7,765.000	188,077	X X X	
060505104	BANK OF AMERICA ORD		08/24/2021	Various	52,165.000	2,142,827	X X X	
064058100	BANK OF NEW YORK MELLON ORD		07/06/2021	MORGAN STANLEY CO	1,815.000	89,999	X X X	
071813109	BAXTER INTERNATIONAL ORD		07/06/2021	MORGAN STANLEY CO	4,130.000	333,597	X X X	
084670702	BERKSHIRE HATHAWAY CL B ORD		08/24/2021	Various	565.000	151,186	X X X	
086516101	BEST BUY ORD		10/27/2021	Various	4,005.000	468,445	X X X	
09247X101	BLACKROCK ORD		03/02/2021	Various	1,605.000	1,153,896	X X X	
093671105	H&R BLOCK ORD		08/24/2021	Various	40,420.000	992,491	X X X	
097023105	BOEING ORD		03/26/2021	Various	490.000	118,156	X X X	
101137107	BOSTON SCIENTIFIC ORD		01/07/2021	INSTINET	4,925.000	180,050	X X X	
110122108	BRISTOL MYERS SQUIBB ORD		08/24/2021	NATIONAL FINL SVCS CORP,	19,975.000	1,369,720	X X X	
11120U105	BRIXMOR PROPERTY GROUP REIT ORD		03/02/2021	INSTINET	2,175.000	42,182	X X X	
114340102	BROOKS AUTOMATION ORD		08/24/2021	Various	1,905.000	159,302	X X X	
125269100	CF INDUSTRIES HOLDINGS ORD		08/24/2021	Various	13,505.000	593,794	X X X	
12541W209	CH ROBINSON WORLDWIDE ORD		08/24/2021	NATIONAL FINL SVCS CORP,	8,105.000	726,227	X X X	
125523100	CIGNA ORD		10/27/2021	Various	8,010.000	1,686,015	X X X	
12572Q105	CME GROUP CL A ORD		08/24/2021	NATIONAL FINL SVCS CORP,	1,220.000	244,741	X X X	
126408103	CSX ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,350.000	211,098	X X X	
126650100	CVS HEALTH ORD		04/15/2021	Various	20,505.000	1,537,267	X X X	
127097103	COTERRA ENERGY ORD		10/27/2021	Various	14,140.879	187,988	X X X	
133131102	CAMDEN PROPERTY REIT ORD		04/15/2021	Various	2,380.000	267,321	X X X	
13645T100	CANADIAN PACIFIC RAILWAY ORD	C	12/14/2021	Unknown	5,145.056	308,699	X X X	
14149Y108	CARDINAL HEALTH ORD		08/24/2021	NATIONAL FINL SVCS CORP,	14,365.000	743,712	X X X	
143130102	CARMAX ORD		01/07/2021	INSTINET	565.000	56,424	X X X	
14316J108	CARLYLE GROUP ORD		04/15/2021	Various	9,185.000	307,537	X X X	
14448C104	CARRIER GLOBAL ORD		02/17/2021	Various	2,430.000	94,274	X X X	
15677J108	CERIDIAN HCM HOLDING ORD		07/06/2021	MORGAN STANLEY CO	3,735.000	370,171	X X X	
159864107	CHRLS RIVER LABS ORD		02/17/2021	JP MORGAN SECURITIES LLC	90.000	26,848	X X X	
166764100	CHEVRON ORD		10/27/2021	Various	8,435.000	892,816	X X X	
17275R102	CISCO SYSTEMS ORD		03/02/2021	Various	11,200.000	511,690	X X X	
174610105	CITIZENS FINANCIAL GROUP ORD		10/27/2021	Various	22,830.000	1,029,157	X X X	
18915M107	CLOUDFLARE CL A ORD		07/06/2021	MORGAN STANLEY CO	4,530.000	490,085	X X X	
191216100	COCA-COLA ORD		10/27/2021	Various	44,650.000	2,267,084	X X X	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		07/06/2021	MORGAN STANLEY CO	6,870.000	472,008	X X X	
20030N101	COMCAST CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	3,005.000	166,253	X X X	
200340107	COMERICA ORD		08/24/2021	Various	6,970.000	510,672	X X X	
205887102	CONAGRA BRANDS ORD		10/27/2021	NATIONAL FINL SVCS CORP,	29,150.000	962,131	X X X	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20825C104	CONOCOPHILLIPS ORD		01/15/2021	Various	6,111.560	233,878	XXX	
209115104	CONSOLIDATED EDISON ORD		10/27/2021	Various	72,880.000	5,369,739	XXX	
212015101	CONTINENTAL RESOURCES ORD		07/06/2021	MORGAN STANLEY CO	1,225.000	45,881	XXX	
225447101	CREE ORD		08/24/2021	Various	565.000	53,490	XXX	
231021106	CUMMINS ORD		10/27/2021	Various	2,850.000	680,191	XXX	
23283R100	CYRUSONE REIT ORD		08/24/2021	Various	1,675.000	126,087	XXX	
23331A109	D R HORTON ORD		10/27/2021	NATIONAL FINL SVCS CORP,	1,180.000	106,128	XXX	
23345M107	DT MIDSTREAM ORD		07/01/2021	Various	5,542.500	197,164	XXX	
235851102	DANAHER ORD		10/27/2021	Various	1,465.000	413,417	XXX	
25179M103	DEVON ENERGY ORD		07/06/2021	Various	6,133.030	126,678	XXX	
253393102	DICKS SPORTING ORD		03/02/2021	Various	7,985.000	585,116	XXX	
253868103	DIGITAL REALTY REIT ORD		04/15/2021	Various	790.000	111,903	XXX	
254687106	WALT DISNEY ORD		02/17/2021	Various	6,305.000	1,128,035	XXX	
254709108	DISCOVER FINANCIAL SERVICES ORD		03/02/2021	INSTINET	225.000	21,806	XXX	
26441C204	DUKE ENERGY ORD		10/27/2021	Various	38,490.000	3,895,447	XXX	
268150109	DYNATRACE ORD		08/24/2021	NATIONAL FINL SVCS CORP,	255.000	16,640	XXX	
26875P101	EOG RESOURCES ORD		02/17/2021	Various	6,525.000	386,330	XXX	
291011104	EMERSON ELECTRIC ORD		04/15/2021	Various	3,925.000	328,670	XXX	
29364G103	ENTERGY ORD		10/27/2021	NATIONAL FINL SVCS CORP,	7,705.000	804,734	XXX	
294429105	EQUIFAX ORD		10/27/2021	NATIONAL FINL SVCS CORP,	590.000	158,192	XXX	
29444U700	EQUINIX REIT ORD		10/27/2021	Various	1,585.000	1,304,699	XXX	
29452E101	EQUITABLE HOLDINGS ORD		10/27/2021	Various	16,560.000	516,977	XXX	
29472R108	EQUITY LIFESTYLE PROP REIT ORD		01/07/2021	INSTINET	2,815.000	169,211	XXX	
29530P102	ERIE INDEMNITY CL A ORD		08/24/2021	NATIONAL FINL SVCS CORP,	1,775.000	309,708	XXX	
30034W106	EVERGY ORD		10/27/2021	NATIONAL FINL SVCS CORP,	2,215.000	142,515	XXX	
30231G102	EXXON MOBIL ORD		08/24/2021	Various	33,755.000	1,810,924	XXX	
302520101	FNB ORD		08/24/2021	Various	62,690.000	738,430	XXX	
31188V100	FASTLY CL A ORD		08/24/2021	NATIONAL FINL SVCS CORP,	345.000	15,141	XXX	
311900104	FASTENAL ORD		07/06/2021	Various	7,470.000	381,485	XXX	
31620R303	FIDELITY NATIONAL FINANCIAL ORD		03/02/2021	Various	12,410.000	489,792	XXX	
316773100	FIFTH THIRD BANCORP ORD		08/24/2021	NATIONAL FINL SVCS CORP,	990.000	37,998	XXX	
31847R102	FIRST AMERICAN FINANCIAL ORD		03/02/2021	Various	6,650.000	357,908	XXX	
32051X108	FIRST HAWAIIAN ORD		10/27/2021	NATIONAL FINL SVCS CORP,	4,055.000	110,468	XXX	
343498101	FLOWERS FOODS ORD		10/27/2021	Various	18,845.000	455,026	XXX	
345370860	FORD MOTOR ORD		10/27/2021	Various	38,655.000	534,882	XXX	
354613101	FRANKLIN RESOURCES ORD		03/02/2021	INSTINET	26,500.000	717,707	XXX	
35671D857	FREEPORT MCMORAN ORD		03/26/2021	Various	8,825.000	279,086	XXX	
369550108	GENERAL DYNAMICS ORD		08/24/2021	Various	9,670.000	1,523,148	XXX	
369604301	GENERAL ELECTRIC ORD		08/02/2021	Various	18,983.500	1,373,287	XXX	
370334104	GENERAL MILLS ORD		07/06/2021	Various	27,705.000	1,554,860	XXX	
37045V100	GENERAL MOTORS ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	3,645.000	205,238	XXX	
372460105	GENUINE PARTS ORD		08/24/2021	Various	4,615.000	539,915	XXX	
375558103	GILEAD SCIENCES ORD		10/27/2021	NATIONAL FINL SVCS CORP,	1,550.000	103,910	XXX	
40434L105	HP ORD		08/24/2021	Various	9,995.000	280,397	XXX	
406216101	HALLIBURTON ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,180.000	44,488	XXX	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,500.000	324,687	XXX	
418056107	HASBRO ORD		10/27/2021	Various	10,930.000	1,050,153	XXX	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		07/06/2021	MORGAN STANLEY CO	1,270.000	34,140	XXX	
42809H107	HESS ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	308	XXX	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		08/24/2021	Various	56,005.000	714,749	XXX	
43300A203	HILTON WORLDWIDE HOLDINGS ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	566	XXX	
443510607	HUBBELL ORD		04/15/2021	JP MORGAN SECURITIES LLC	415.000	77,518	XXX	
446150104	HUNTINGTON BANCSHARES ORD		08/24/2021	NATIONAL FINL SVCS CORP,	32,090.000	491,057	XXX	
447011107	HUNTSMAN ORD		08/24/2021	Various	46,850.000	1,209,646	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
458140100	INTEL ORD		10/27/2021	Various	28,595.000	1,521,369	XXX	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		08/24/2021	Various	4,855.000	705,030	XXX	
460146103	INTERNATIONAL PAPER ORD		10/27/2021	Various	31,130.000	1,464,667	XXX	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		04/15/2021	JP MORGAN SECURITIES LLC	7,245.000	221,023	XXX	
46187W107	INVITATION HOMES ORD		03/02/2021	Various	16,830.000	492,202	XXX	
462260100	IOVANCE BIOTHERAPEUTICS ORD		08/24/2021	MORGAN STANLEY CO	6,875.000	172,597	XXX	
46625H100	JPMORGAN CHASE ORD		03/02/2021	INSTINET	6,850.000	1,032,359	XXX	
47233W109	JEFFERIES FINANCIAL GROUP ORD		04/15/2021	Various	27,210.000	729,206	XXX	
478160104	JOHNSON & JOHNSON ORD		10/27/2021	Various	38,925.000	6,396,804	XXX	
48203R104	JUNIPER NETWORKS ORD		10/27/2021	Various	38,610.000	1,059,544	XXX	
48251W104	KKR AND CO ORD		03/02/2021	Not Available	7,755.000	315,593	XXX	
487836108	KELLOGG ORD		10/27/2021	Various	19,120.000	1,133,718	XXX	
493267108	KEYCORP ORD		08/24/2021	Various	51,740.000	1,055,588	XXX	
494368103	KIMBERLY CLARK ORD		10/27/2021	NATIONAL FINL SVCS CORP,	2,700.000	359,390	XXX	
49446R109	KIMCO REALTY REIT ORD		08/24/2021	Various	6,210.000	124,184	XXX	
501044101	KROGER ORD		10/27/2021	Various	13,810.000	523,452	XXX	
512816109	LAMAR ADVERTISING CL A REIT		03/02/2021	INSTINET	230.000	19,751	XXX	
532457108	ELI LILLY ORD		10/27/2021	Various	3,330.000	784,247	XXX	
538034109	LIVE NATION ENTERTAINMENT ORD		10/27/2021	NATIONAL FINL SVCS CORP,	850.000	83,043	XXX	
539830109	LOCKHEED MARTIN ORD		10/27/2021	Various	7,950.000	2,836,516	XXX	
55261F104	M&T BANK ORD		08/24/2021	NATIONAL FINL SVCS CORP,	4,380.000	605,006	XXX	
552953101	MGM RESORTS INTERNATIONAL ORD		02/17/2021	JP MORGAN SECURITIES LLC	10.000	350	XXX	
56418H100	MANPOWERGROUP ORD		10/27/2021	Various	6,770.000	686,290	XXX	
580135101	MCDONALD'S ORD		04/15/2021	JP MORGAN SECURITIES LLC	615.000	141,908	XXX	
589400100	MERCURY GENERAL ORD		08/24/2021	NATIONAL FINL SVCS CORP,	13,275.000	787,267	XXX	
595112103	MICRON TECHNOLOGY ORD		08/24/2021	Various	7,010.000	579,052	XXX	
60468T105	MIRATI THERAPEUTICS ORD		07/06/2021	MORGAN STANLEY CO	440.000	72,123	XXX	
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		10/27/2021	NATIONAL FINL SVCS CORP,	4,800.000	213,401	XXX	
609207105	MONDELEZ INTERNATIONAL CL A ORD		03/02/2021	Various	17,305.000	947,280	XXX	
617446448	MORGAN STANLEY ORD		10/27/2021	Various	29,012.193	2,511,162	XXX	
61945C103	MOSAIC ORD		02/17/2021	JP MORGAN SECURITIES LLC	120.000	3,631	XXX	
636518102	NATIONAL INSTRUMENTS ORD		10/27/2021	Various	23,805.000	1,027,695	XXX	
64110D104	NETAPP ORD		03/26/2021	Various	3,960.000	283,478	XXX	
651639106	NEWMONT ORD		08/24/2021	Various	2,040.000	127,998	XXX	
65473P105	NISOURCE ORD		10/27/2021	NATIONAL FINL SVCS CORP,	26,660.000	666,639	XXX	
655844108	NORFOLK SOUTHERN ORD		03/26/2021	Various	1,670.000	423,916	XXX	
665859104	NORTHERN TRUST ORD		03/02/2021	Various	5,605.000	548,504	XXX	
668771108	NORTONLIFELOCK ORD		10/27/2021	Various	19,995.000	539,199	XXX	
670837103	OGE ENERGY ORD		08/24/2021	NATIONAL FINL SVCS CORP,	27,080.000	960,655	XXX	
680223104	OLD REPUBLIC INTERNATIONAL ORD		08/24/2021	Various	90,255.000	2,116,933	XXX	
681919106	OMNICOM GROUP ORD		08/24/2021	Various	16,250.000	1,148,509	XXX	
682680103	ONEOK ORD		10/27/2021	Various	3,745.000	226,404	XXX	
68902V107	OTIS WORLDWIDE ORD		04/15/2021	Various	5,070.000	350,419	XXX	
69351T106	PPL ORD		10/27/2021	NATIONAL FINL SVCS CORP,	168,260.000	4,912,607	XXX	
695156109	PACKAGING CORP OF AMERICA ORD		10/27/2021	NATIONAL FINL SVCS CORP,	1,570.000	212,582	XXX	
701094104	PARKER HANNIFIN ORD		03/26/2021	Various	2,055.000	645,045	XXX	
704326107	PAYCHEX ORD		01/07/2021	INSTINET	6,375.000	582,711	XXX	
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD		04/15/2021	Various	6,940.000	542,159	XXX	
713448108	PEPSICO ORD		08/24/2021	Various	14,775.000	2,072,850	XXX	
717081103	PFIZER ORD		10/27/2021	Various	173,925.000	6,880,425	XXX	
718172109	PHILIP MORRIS INTERNATIONAL ORD		12/07/2021	Various	18,040.000	1,589,432	XXX	
723484101	PINNACLE WEST ORD		10/27/2021	Various	33,395.000	2,305,022	XXX	
723787107	PIONEER NATURAL RESOURCE ORD		01/12/2021	JP MORGAN SECURITIES LLC	791.890	68,939	XXX	
72703H101	PLANET FITNESS CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	15.000	1,174	XXX	

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74051N102	PREMIER CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,710.000	130,599	XXX	
74144T108	T ROWE PRICE GROUP ORD		08/24/2021	Various	6,545.000	1,164,022	XXX	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		08/24/2021	NATIONAL FINL SVCS CORP,	24,550.000	1,637,969	XXX	
742718109	PROCTER & GAMBLE ORD		07/06/2021	Various	46,415.000	6,330,923	XXX	
74340W103	PROLOGIS REIT		08/24/2021	Various	4,080.000	458,631	XXX	
744320102	PRUDENTIAL FINANCIAL ORD		10/27/2021	Various	42,405.000	3,958,745	XXX	
745867101	PULTEGROUP ORD		03/02/2021	Various	13,835.000	636,784	XXX	
74767V109	QUANTUMSCAPE CL A ORD		08/24/2021	Various	7,815.000	184,550	XXX	
74838J101	QUIDEL ORD		08/24/2021	Various	1,370.000	173,297	XXX	
75513E101	RAYTHEON TECHNOLOGIES ORD		04/15/2021	Various	23,705.000	1,732,921	XXX	
756109104	REALTY INCOME REIT ORD		11/01/2021	Various	6,001.665	323,309	XXX	
7591EP100	REGIONS FINANCIAL ORD		08/24/2021	NATIONAL FINL SVCS CORP,	37,340.000	766,620	XXX	
759916109	REPLIGEN ORD		10/04/2021	Various	2,790.000	604,841	XXX	
76171L106	REYNOLDS CONSUMER PRODUCTS ORD		10/27/2021	NATIONAL FINL SVCS CORP,	17,610.000	477,895	XXX	
770323103	ROBERT HALF ORD		01/07/2021	INSTINET	2,590.000	168,711	XXX	
780287108	ROYAL GOLD ORD		12/07/2021	UBS SECURITIES LLC	7,245.000	728,575	XXX	
78410G104	SBA COMMUNICATIONS CL A REIT ORD		10/27/2021	Various	2,330.000	634,015	XXX	
79466L302	SALESFORCE.COM ORD		10/27/2021	NATIONAL FINL SVCS CORP,	1,575.000	440,234	XXX	
806857108	SCHLUMBERGER ORD		08/24/2021	Various	15,575.000	436,073	XXX	
808513105	CHARLES SCHWAB ORD		04/15/2021	Various	23,870.000	1,443,010	XXX	
828806109	SIMON PROP GRP REIT ORD		03/02/2021	INSTINET	120.000	13,600	XXX	
83088M102	SKYWORKS SOLUTIONS ORD		10/27/2021	NATIONAL FINL SVCS CORP,	285.000	47,421	XXX	
832696405	JM SMUCKER ORD		10/27/2021	NATIONAL FINL SVCS CORP,	3,910.000	486,221	XXX	
833034101	SNAP ON ORD		10/27/2021	NATIONAL FINL SVCS CORP,	865.000	176,520	XXX	
833445109	SNOWFLAKE CL A ORD		07/06/2021	MORGAN STANLEY CO	1,410.000	335,535	XXX	
835495102	SONOCO PRODUCTS ORD		10/27/2021	Various	18,195.000	1,076,403	XXX	
842587107	SOUTHERN ORD		10/27/2021	Various	52,525.000	3,249,196	XXX	
84265V105	SOUTHERN COPPER ORD		10/27/2021	Various	29,675.000	1,940,785	XXX	
857477103	STATE STREET ORD		08/24/2021	Various	4,600.000	395,680	XXX	
858119100	STEEL DYNAMICS ORD		03/02/2021	Various	3,550.000	149,788	XXX	
863667101	STRYKER ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	720.000	171,374	XXX	
866674104	SUN COMMUNITIES REIT ORD		01/07/2021	INSTINET	1,780.000	254,912	XXX	
87165B103	SYNCHRONY FINANCIAL ORD		04/15/2021	Various	15,095.000	571,290	XXX	
87612E106	TARGET ORD		04/15/2021	Various	2,460.000	476,328	XXX	
882508104	TEXAS INSTRUMENTS ORD		10/27/2021	Various	9,330.000	1,568,513	XXX	
883556102	THERMO FISHER SCIENTIFIC ORD		10/04/2021	Various	2,765.000	1,454,595	XXX	
88579Y101	3M ORD		10/27/2021	Various	22,125.000	4,162,225	XXX	
89832Q109	TRUIST FINANCIAL ORD		10/27/2021	Various	44,560.000	2,540,222	XXX	
90184L102	TWITTER ORD		08/24/2021	Various	1,775.000	122,941	XXX	
902653104	UDR REIT ORD		03/02/2021	Various	3,250.000	136,871	XXX	
902973304	US BANCORP ORD		08/24/2021	Various	25,785.000	1,326,825	XXX	
90353T100	UBER TECHNOLOGIES ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,735.000	94,576	XXX	
904214103	UMPQUA HOLDINGS ORD		08/24/2021	Various	51,670.000	864,999	XXX	
904311107	UNDER ARMOUR CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	900.000	20,102	XXX	
907818108	UNION PACIFIC ORD		08/24/2021	Various	4,235.000	935,978	XXX	
91324P102	UNITEDHEALTH GRP ORD		08/24/2021	Various	16,095.000	6,606,129	XXX	
91529Y106	UNUM ORD		10/27/2021	Various	48,400.000	1,330,133	XXX	
91913Y100	VALERO ENERGY ORD		10/27/2021	Various	4,410.000	343,290	XXX	
92343V104	VERIZON COMMUNICATIONS ORD		10/27/2021	Various	58,550.000	3,247,428	XXX	
928254101	VIRTU FINANCIAL CL A ORD		08/24/2021	NATIONAL FINL SVCS CORP,	15,735.000	405,420	XXX	
928563402	VMWARE CL A ORD		12/07/2021	UBS SECURITIES LLC	17,840.000	2,081,081	XXX	
92939U106	WEC ENERGY GROUP ORD		10/27/2021	NATIONAL FINL SVCS CORP,	2,160.000	196,437	XXX	
931142103	WALMART ORD		03/02/2021	Various	4,785.000	638,329	XXX	
931427108	WALGREEN BOOTS ALLIANCE ORD		10/27/2021	Various	35,640.000	1,723,345	XXX	

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94106L109	WASTE MANAGEMENT ORD		03/02/2021	INSTINET	4,350.000	493,358	X X X	
942622200	WATSCO ORD		07/06/2021	Various	3,220.000	813,319	X X X	
949746101	WELLS FARGO ORD		10/27/2021	Various	80,535.000	3,568,356	X X X	
959802109	WESTERN UNION ORD		12/07/2021	Various	74,950.000	1,554,590	X X X	
963320106	WHIRLPOOL ORD		10/27/2021	Various	3,405.000	683,190	X X X	
969457100	WILLIAMS ORD		03/02/2021	INSTINET	7,890.000	187,845	X X X	
969904101	WILLIAMS SONOMA ORD		01/07/2021	INSTINET	4,050.000	438,921	X X X	
98311A105	WYNDHAM HOTELS RESORTS ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	300	X X X	
G0250X107	AMCOR ORD	C	10/27/2021	Various	129,285.000	1,503,413	X X X	
G29183103	EATON ORD	C	03/02/2021	INSTINET	11,975.000	1,589,076	X X X	
G4474Y214	JANUS HENDERSON GROUP ORD	C	10/27/2021	Various	32,785.000	1,293,832	X X X	
G47567105	IHS MARKIT ORD	C	10/27/2021	Various	3,125.000	310,317	X X X	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	5,630.000	308,787	X X X	
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	03/26/2021	Various	4,810.000	230,996	X X X	
G5960L103	MEDTRONIC ORD	C	08/24/2021	Various	5,315.000	632,732	X X X	
G6095L109	APTIV ORD	C	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	290.000	40,600	X X X	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		07/06/2021	Various	2,380.000	63,122	X X X	
G6700G107	NVENT ELECTRIC ORD	C	03/26/2021	Various	25,165.000	641,852	X X X	
G8994E103	TRANE TECHNOLOGIES ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	480.000	72,370	X X X	
G96629103	WILLIS TOWERS WATSON ORD	C	08/24/2021	Not Available	240.000	51,927	X X X	
H2906T109	GARMIN ORD	C	03/02/2021	INSTINET	1,115.000	142,137	X X X	
V7780T103	ROYAL CARIBBEAN GROUP ORD		08/24/2021	Various	3,275.000	270,327	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						207,340,457	X X X	
9799997 Subtotal - Common Stocks - Part 3						207,340,457	X X X	
9799998 Summary Item from Part 5 for Common Stocks						167,163,288	X X X	
9799999 Subtotal - Common Stocks						374,503,745	X X X	
9899999 Subtotal - Preferred and Common Stocks						374,503,745	X X X	
9999999 Totals						568,753,424	X X X	570,977

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																				
912828G87	UNITED STATES TREASURY		12/31/2021	Maturity @ 100.00	XXX	250,000	250,000	258,477	251,283		(1,283)		(1,283)		250,000				2,656	12/31/2021
912828RC6	UNITED STATES TREASURY		08/15/2021	Maturity @ 100.00	XXX	3,050,000	3,050,000	3,121,031	3,055,031		(5,031)		(5,031)		3,050,000				64,813	08/15/2021
0599999 Subtotal - Bonds - U.S. Governments						3,300,000	3,300,000	3,379,508	3,306,314		(6,314)		(6,314)		3,300,000				67,469	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
032879TE8	ANCHOR BAY MICH SCH DIST		05/01/2021	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				8,700	05/01/2021
067167QX7	BARBERS HILL TEX INDPT SCH DIST		08/11/2021	Call @ 100.00	XXX	380,000	380,000	391,915	382,218		(2,218)		(2,218)		380,000				15,200	02/15/2024
205759KE2	COMSTOCK PARK MICH PUB SCHS		05/01/2021	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				8,813	05/01/2021
338158PG7	FITCHBURG WIS		01/05/2021	Call @ 100.00	XXX	100,000	100,000	99,998	100,003		0		0		100,003		(3)	(3)	1,058	03/01/2026
367748LX6	GATEWAY PA SCH DIST ALLEGHENY CNTY		07/15/2021	Maturity @ 100.00	XXX	1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				19,968	07/15/2021
401784WX7	GUILFORD CNTY N C		08/01/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				45,410	08/01/2021
479545CJ2	JOHNSTOWN-MONROE OHIO LOC SCH DIST		11/26/2021	Call @ 100.00	XXX	145,000	145,000	151,262	146,570		(1,570)		(1,570)		145,000				5,800	12/01/2026
660631WN8	NORTH LITTLE ROCK ARK SCH DIST NO 1		04/07/2021	Call @ 100.00	XXX	250,000	250,000	250,648	250,058		(58)		(58)		250,000				5,229	02/01/2028
821023MB1	SHEBOYGAN WIS AREA SCH DIST		03/29/2021	Call @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				11,438	04/01/2023
92209PBH2	VANTAGE CAREER CTR JT VOCATIONAL SCH DIS		11/26/2021	Call @ 100.00	XXX	265,000	265,000	277,313	269,278		(4,278)		(4,278)		265,000				10,600	12/01/2023
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						5,590,000	5,590,000	5,621,137	5,598,127		(8,124)		(8,124)		5,590,003		(3)	(3)	132,216	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
037777QQ5	APPALACHIAN ST UNIV N C REV		09/28/2021	Call @ 100.00	XXX	250,000	250,000	248,692	249,677		323		323		250,000				10,000	10/01/2025
16166NCG8	CHASKA MINN ECONOMIC DEV AUTH LEASE REV		02/01/2021	Maturity @ 100.00	XXX	600,000	600,000	600,000	600,000						600,000				8,010	02/01/2021
196707RJ4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/01/2021	Call @ 100.00	XXX	500,000	500,000	500,000	500,000						500,000				6,720	03/01/2021
30711XEP5	CAS 2017-C01 1M2 - CMO/RMBS		12/25/2021	Paydown	XXX	22,398	22,398	24,156	23,752		(1,354)		(1,354)		22,398				413	07/25/2029
30711XUX0	CAS 2017-C07 1M2 - CMO/RMBS		12/27/2021	Paydown	XXX	118,364	118,364	119,833	118,846		(482)		(482)		118,364				1,594	05/25/2030
31335BQL3	FH G61359 - RMBS		12/01/2021	Paydown	XXX	442,534	442,534	441,428	441,536		998		998		442,534				7,241	03/01/2048
3133KJNE8	FH RA3089 - RMBS		12/01/2021	Paydown	XXX	683,141	683,141	719,379	717,607		(34,466)		(34,466)		683,141				10,217	07/01/2050
3136AY2H5	FNA 2017-M14 A2 - CMBS		12/01/2021	Paydown	XXX	11,103	11,103	10,551	10,714		389		389		11,103				304	11/25/2027
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		12/01/2021	Paydown	XXX	556,190	556,190	558,971	557,866		(1,676)		(1,676)		556,190				10,773	06/25/2046
3138ERYX2	FN AL9725 - RMBS		12/01/2021	Paydown	XXX	394,993	394,993	393,327	393,434		1,559		1,559		394,993				7,182	01/01/2047
3138WHNF5	FN AS7589 - RMBS		12/01/2021	Paydown	XXX	1,064,169	1,064,169	1,071,651	1,070,742		(6,574)		(6,574)		1,064,169				18,617	07/01/2046
3140J76B6	FN BM3565 - RMBS		12/01/2021	Paydown	XXX	405,121	405,121	393,047	394,506		10,615		10,615		405,121				6,567	10/01/2047
3140J86V0	FN BM4483 - RMBS		12/01/2021	Paydown	XXX	228,017	228,017	235,142	234,076		(6,059)		(6,059)		228,017				4,634	09/01/2048
3140J9ME8	FN BM4856 - RMBS		12/01/2021	Paydown	XXX	327,997	327,997	338,144	337,718		(9,721)		(9,721)		327,997				6,763	04/01/2047
3140Q94H3	FN CA2623 - RMBS		12/01/2021	Paydown	XXX	873,116	873,116	891,670	886,242		(13,125)		(13,125)		873,116				16,726	11/01/2048
3140QDKP8	FN CA5701 - RMBS		12/01/2021	Paydown	XXX	1,078,627	1,078,627	1,138,204	1,135,747		(57,120)		(57,120)		1,078,627				14,718	05/01/2050
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV		07/01/2021	Maturity @ 100.00	XXX	1,130,000	1,130,000	1,143,865	1,131,769		(1,769)		(1,769)		1,130,000				29,809	07/01/2021
348761DK0	FORT SMITH ARK SALES & USE TAX		10/27/2021	Call @ 100.00	XXX	130,000	130,000	129,590	129,746		32		32		129,778		222	222	3,413	05/01/2025
4550576A2	INDIANA ST FIN AUTH REV		06/28/2021	Call @ 100.00	XXX	230,000	230,000	232,724	230,754		(147)		(147)		230,607		(607)	(607)	6,900	07/01/2023
45528UDJ7	INDIANAPOLIS IND LOC PUB IMPT BD BK		05/26/2021	Call @ 100.00	XXX	350,000	350,000	353,226	350,856		(856)		(856)		350,000				7,000	06/01/2023
472737EV3	JEFFERSON CNTY COLO SCH DIST NO R-1 CTFS		12/15/2021	Maturity @ 100.00	XXX	900,000	900,000	900,000	900,000						900,000				23,400	12/15/2021
507686NG4	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD		01/12/2021	Call @ 100.00	XXX	1,445,000	1,445,000	1,445,000	1,445,000						1,445,000				32,874	07/15/2025
51427CAP6	LANCASTER OHIO WASTEWATER REV		11/26/2021	Call @ 100.00	XXX	260,000	260,000	267,365	262,775		(479)		(479)		262,297		(2,297)	(2,297)	10,400	12/01/2025
545904KD5	LOUDOUN CNTY VA SANTN AUTH WTR & SWR REV		09/17/2021	Call @ 100.00	XXX	250,000	250,000	247,399	248,282		1,718		1,718		250,000				9,188	01/01/2026
57419RYN9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2021	Maturity @ 100.00	XXX	850,000	850,000	850,000	850,000						850,000				11,815	03/01/2021
574204YC1	MARYLAND ST DEPT TRANSN CONS TRANSN		11/26/2021	Call @ 100.00	XXX	250,000	250,000	248,295	248,881		1,119		1,119		250,000				8,125	12/01/2025
593237ES5	MIAMI BEACH FLA REDEV AGY TAX INCREMENT		02/01/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,017,424	1,000,345		(345)		(345)		1,000,000				16,825	02/01/2021
593791FL5	MIAMI UNIV OHIO GEN RCPTS		09/01/2021	Call @ 100.00	XXX	250,000	250,000	256,105	251,697		(1,697)		(1,697)		250,000				10,000	09/01/2022
597163BB9	MIDDLETOWN OHIO NON TAX REV		11/30/2021	Call @ 100.00	XXX	65,000	65,000	65,000	65,000						65,000				1,362	12/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61336PDJ7	MONTGOMERY CNTY MD IAM COML PAPER 3/A2 S		11/09/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,633	05/01/2022
614091AL0	MONTGOMERY OHIO SPL OBLIG REV		05/26/2021	Call @ 100.00	XXX	1,065,000	1,065,000	1,143,308	1,070,522		(5,522)		(5,522)		1,065,000				25,959	12/01/2025
677555Q23	OHIO ST ECONOMIC DEV REV		11/23/2021	Call @ 100.00	XXX	150,000	150,000	150,000	150,000						150,000				3,570	06/01/2027
716418AN8	PETOSKEY MICH WTR SUPPLY & SEW DISP SYS		03/24/2021	Call @ 100.00	XXX	500,000	500,000	532,910	500,346		(346)		(346)		500,000				16,389	02/01/2024
736746XS2	PORTLAND ORE URBAN RENEWAL & REDEV		06/15/2021	Maturity @ 100.00	XXX	750,000	750,000	813,038	755,614		(5,614)		(5,614)		750,000				13,961	06/15/2021
753385KE2	RAPID CITY S D SALES TAX REV		11/26/2021	Call @ 100.00	XXX	280,000	280,000	284,009	281,004		(1,004)		(1,004)		280,000				8,400	06/01/2024
820794CE3	SHAWNEE ST UNIV OHIO GEN RCPTS		11/29/2021	HILLTOP SECURITIES INC	XXX	366,864	330,000	355,313	347,666		(2,328)		(2,328)		345,338		21,526	21,526	12,375	06/01/2027
837545GC0	SOUTH DAKOTA CONSERVANCY DIST REV		08/01/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,840	08/01/2021
83755VPS7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		05/26/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				44,167	08/01/2025
85732MLV7	STATE PUB SCH BLDG AUTH PA COLLEGE REV		02/24/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,048,486	1,002,017		(965)		(965)		1,001,052		(1,052)	(1,052)	27,500	03/01/2023
9147607L1	UNIVERSITY OKLA REVS		07/01/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,440	07/01/2026
92818MQK9	VIRGINIA ST RES AUTH CLEAN WTR REV		07/14/2021	Unknown	XXX	67,019	65,000	68,320	67,135		(116)		(116)		67,019				1,694	11/01/2028
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						22,844,654	22,805,771	23,235,572	22,961,873		(135,011)		(135,011)		22,826,862		17,792	17,792	593,519	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001055AL6	AFLAC INC		05/10/2021	Call @ 100.00	XXX	1,067,940	1,000,000	982,552	994,412		776		776		995,188		4,812	4,812	82,541	06/15/2023
00162LCS4	ALM XVI A2R - CDO	C	02/12/2021	Paydown	XXX	1,505,000	1,505,000	1,505,000	1,505,000						1,505,000				8,718	07/15/2027
00175MBF6	AMMC 15RR ARR - CDO		12/17/2021	Paydown	XXX	5,985,387	5,985,387	5,985,387	5,985,387						5,985,387				102,900	01/15/2032
00190YAT2	ARES XXVII BR - CDO		10/15/2021	Call @ 100.00	XXX	730,000	730,000	730,000	730,000						730,000				13,684	07/30/2029
02014PDN1	ALM 17R A2R - CDO		04/09/2021	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				13,179	01/15/2028
04942VAC8	ATCLO XIII A1N - CDO	C	04/22/2021	Paydown	XXX	2,500,000	2,500,000	2,497,500	2,462,615		37,385		37,385		2,500,000				21,095	04/22/2031
12189LAH4	BURLINGTON NORTHERN SANTA FE LLC		12/10/2021	Call @ 100.00	XXX	750,000	750,000	748,125	749,753		196		196		749,948		52	52	28,594	03/15/2022
12553HAA6	CIM 2017-7 A - CMO/RMBS		12/01/2021	Paydown	XXX	929,793	929,793	928,234	928,215		1,578		1,578		929,793				15,717	04/25/2057
12554AAA0	CIFC 192 A - CDO	C	04/30/2021	Paydown	XXX	2,400,000	2,400,000	2,396,880	2,363,404		36,596		36,596		2,400,000				18,898	04/17/2030
12591KAD7	COMM 2013-CCRE12 A3 - CMBS		12/01/2021	Paydown	XXX	15,554	15,554	15,741	15,636		(82)		(82)		15,554				586	10/15/2046
126408GV9	CSX CORP		02/24/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,066,819	1,003,049		(2,322)		(2,322)		1,000,727		(727)	(727)	10,625	06/01/2021
12667GL84	CWALT 2005-27 1A2 - CMO/RMBS		12/01/2021	Paydown	XXX	179,164	179,164	178,268	173,205	964	4,995		5,959		179,164				1,636	08/25/2035
12669WAE6	CWL 2007-8 2A3 - RMBS		12/27/2021	Paydown	XXX	1,044,374	1,044,374	1,033,931	985,632	47,970	10,772		58,742		1,044,374				1,911	12/25/2033
14686AAA7	CARVL 2 AN - CDO		03/12/2021	Paydown	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				54,034	04/20/2032
15723RAA2	COLFAX CORP		04/21/2021	Call @ 103.00	XXX	515,000	500,000	500,000	500,000						500,000		15,000	15,000	20,750	02/15/2024
197361AC2	CECLO 28 A1 - CDO		05/07/2021	Paydown	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				40,009	11/07/2030
197361AJ7	CECLO 28 B - CDO		05/07/2021	Paydown	XXX	900,000	900,000	900,000	900,000						900,000				11,201	11/07/2030
20338QAB9	COMMSCOPE INC		08/23/2021	Call @ 100.00	XXX	1,258,688	1,225,000	1,225,281	1,225,189		(36)		(36)		1,225,154		(154)	(154)	99,191	03/01/2024
23245PAA9	CWALT 2006-OA22 A1 - CMO/RMBS		03/25/2021	Paydown	XXX	164,114	164,114	153,447	137,149	16,829	10,135		26,965		164,114				57	02/25/2047
23245PAA9	CWALT 2006-OA22 A1 - RMBS		12/27/2021	Paydown	XXX	574,053	574,053	536,740	478,122	58,867	37,063		95,931		574,053				716	02/25/2047
26252WAA7	DRSLF 76 A1 - CDO	C	11/18/2021	Paydown	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				49,793	10/20/2032
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS		12/27/2021	Paydown	XXX	782,008	782,008	870,107	775,968	48,920	(42,879)		6,041		782,008				13,720	04/25/2024
3137G0HJ1	STACR 2015-HQA2 M3 - CMO/RMBS		12/27/2021	Paydown	XXX	767,122	767,122	897,833	867,887		(100,764)		(100,764)		767,122				29,488	05/25/2028
31428XAV8	FEDEX CORP		05/20/2021	Call @ 100.00	XXX	784,150	750,000	734,903	746,128		628		628		746,756		3,244	3,244	46,244	04/15/2023
31620MAK2	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 100.00	XXX	546,953	515,000	508,387	511,757		337		337		512,094		2,906	2,906	40,264	04/15/2023
36252TAS4	GSMS 2016-GS2 AAB - CMBS		12/01/2021	Paydown	XXX	255,664	255,664	248,963	252,001		3,663		3,663		255,664				5,630	05/12/2049
36321HAC2	GALXY XXIX B - CDO		08/11/2021	Paydown	XXX	1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				13,099	11/16/2026
446150AJ3	HUNTINGTON BANCSHARES INC		02/10/2021	Call @ 100.00	XXX	800,000	800,000	798,424	799,935		41		41		799,977		23	23	10,500	03/14/2021
446150AK0	HUNTINGTON BANCSHARES INC		12/09/2021	Call @ 100.00	XXX	1,060,000	1,060,000	1,058,399	1,059,682		292		292		1,059,974		26	26	34,538	01/14/2022
44932BAA4	ICG 183 A1 - CDO		04/07/2021	Paydown	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				53,105	01/26/2032
46625HQJ2	JPMORGAN CHASE & CO		02/12/2021	Call @ 100.00	XXX	3,525,000	3,525,000	3,551,508	3,528,859		(3,140)		(3,140)		3,525,719		(719)	(719)	41,698	03/01/2021
548661CT2	LOWE'S COMPANIES INC		04/15/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	999,665	999,994		6		6		1,000,000				18,750	04/15/2021
55821TAA5	MDPK 30 A - CDO	C	10/15/2021	Paydown	XXX	24,450	24,450	24,070	23,902		548		548		24,450				205	04/15/2029
55954PAC8	MAGNE 21 A - CDO	C	03/24/2021	Various	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				12,922	04/20/2030
59981HAA9	MCMLT 2017-1 A1 - CMO/RMBS		12/01/2021	Paydown	XXX	914,513	914,513	899,134	903,642		10,871		10,871		914,513				13,912	11/25/2058
606822AA2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/01/2021	Maturity @ 100.00	XXX	3,525,000	3,525,000	3,566,066	3,530,977		(5,977)		(5,977)		3,525,000				51,994	03/01/2021

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
61747WAF6	MORGAN STANLEY		01/25/2021	Maturity @ 100.00	XXX	3,425,000	3,425,000	3,558,130	3,433,492		(8,492)		(8,492)		3,425,000				98,469	01/25/2021
61763MAE0	MSBAM 2014-C16 A4 - CMBS		08/01/2021	Paydown	XXX	81,492	81,492	81,823	81,604		(112)		(112)		81,492				1,552	06/17/2047
61945CAA1	MOSAIC CO		08/11/2021	Call @ 100.00	XXX	930,000	930,000	977,914	933,586		(3,586)		(3,586)		930,000				26,156	11/15/2021
63938CAF5	NAVIENT CORP		12/10/2021	Call @ 100.00	XXX	226,622	220,000	225,256	222,251		(1,434)		(1,434)		220,817		(817)	(817)	20,723	06/15/2022
64132MAE8	NEUB 30 B1 - CDO	C	03/05/2021	Paydown	XXX	1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				14,859	01/20/2031
651639AN6	NEWMONT CORPORATION		12/10/2021	Call @ 100.00	XXX	1,000,000	1,000,000	988,710	998,192		1,429		1,429		999,621		379	379	43,750	03/15/2022
674599CG8	OCCIDENTAL PETROLEUM CORP		07/15/2021	CORPORATE REORGANIZATIONS	XXX	1,030,000	1,000,000	1,032,910	963,750	55,614	(2,330)		53,283		1,017,033		12,967	12,967	20,417	06/15/2025
69700GAA0	PLMRS 2019-1 A1 - CDO	C	12/07/2021	Paydown	XXX	4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				72,963	11/15/2032
69700GAC6	PLMRS 2019-1 A2 - CDO	C	12/07/2021	Paydown	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				54,206	11/15/2032
703481AB7	PATTERSON-UTI ENERGY INC		03/01/2021	RBC CAPITAL MARKETS	XXX	1,885,000	2,000,000	1,877,700	1,840,000	63,252	1,931		65,182		1,905,182		(20,182)	(20,182)	46,522	02/01/2028
718546AC8	PHILLIPS 66		12/16/2021	Call @ 100.00	XXX	505,661	500,000	515,330	502,541		(1,939)		(1,939)		500,602		(602)	(602)	23,740	04/01/2022
72133JAA5	PIPK 2 A - CDO	C	11/24/2021	Paydown	XXX	3,500,000	3,500,000	3,493,000	3,422,637		77,363		77,363		3,500,000				57,497	01/18/2032
74005PBA1	LINDE INC		11/09/2021	Call @ 100.00	XXX	750,000	750,000	746,625	749,542		355		355		749,897		103	103	22,969	02/15/2022
754730AE9	RAYMOND JAMES FINANCIAL INC		04/28/2021	Call @ 100.00	XXX	1,187,253	1,060,000	1,067,035	1,064,276		(228)		(228)		1,064,048		(4,048)	(4,048)	151,589	09/15/2026
75513EBW0	RAYTHEON TECHNOLOGIES CORP		08/26/2021	Call @ 100.00	XXX	1,535,612	1,500,000	1,463,535	1,484,354		5,110		5,110		1,489,464		10,536	10,536	61,758	12/15/2022
83610CAN1	SNDPT 12R AR - CDO		01/20/2021	Paydown	XXX	5,900,000	5,900,000	5,900,000	5,900,000						5,900,000				22,743	10/20/2028
86359UAA7	SASC 2006-OPT1 A1 - RMBS		12/27/2021	Paydown	XXX	151,384	151,384	148,640	148,936		2,449		2,449		151,384				235	04/25/2036
87154EAW0	SYMP 15RR B1R - CDO		03/02/2021	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				16,151	01/17/2032
872539AA9	TJX COMPANIES INC		04/12/2021	Call @ 100.00	XXX	750,000	750,000	770,100	751,215		(1,215)		(1,215)		750,000				6,875	06/15/2021
89169EAA7	TPMT 175 A1 - CMO/RMBS		12/27/2021	Paydown	XXX	541,365	541,365	538,362	532,607		8,757		8,757		541,365				1,878	02/26/2057
89173UAA5	TPMT 2017-4 A1 - RMBS		12/01/2021	Paydown	XXX	256,203	256,203	263,403	263,419		(7,217)		(7,217)		256,203				3,776	06/25/2057
89175JAA8	TPMT 176 A1 - CMO/RMBS		12/01/2021	Paydown	XXX	192,727	192,727	193,690	193,548		(821)		(821)		192,727				2,842	10/25/2057
89175VAA1	TPMT 182 A1 - RMBS		01/25/2021	Various	XXX	1,674,826	1,596,218	1,620,951	1,617,552		(824)		(824)		1,616,728		58,098	58,098	6,292	03/25/2058
904764AM9	UNILEVER CAPITAL CORP		02/10/2021	Maturity @ 100.00	XXX	700,000	700,000	752,234	701,554		(1,554)		(1,554)		700,000				14,875	02/10/2021
911312AM8	UNITED PARCEL SERVICE INC		01/15/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	975,499	999,871		129		129		1,000,000				15,625	01/15/2021
92340LAC3	VEREIT OPERATING PARTNERSHIP LP		11/09/2021	Unknown	XXX	1,670,949	1,500,000	1,427,790	1,443,946		6,333		6,333		1,450,279		220,670	220,670	73,075	08/15/2027
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS		12/01/2021	Paydown	XXX	791,354	791,354	770,581	678,930	93,052	19,371		112,423		791,354				5,244	06/25/2046
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						105,199,376	104,676,941	104,940,580	104,075,303	385,469	94,158		479,627		104,554,930		301,567	301,567	1,868,682	XXX
8399997 Subtotal - Bonds - Part 4						136,934,030	136,372,712	137,176,797	135,941,617	385,469	(55,291)		330,178		136,271,795		319,356	319,356	2,661,885	XXX
8399998 Summary Item from Part 5 for Bonds																				XXX
8399999 Subtotal - Bonds						136,934,030	136,372,712	137,176,797	135,941,617	385,469	(55,291)		330,178		136,271,795		319,356	319,356	2,661,885	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R102	AT&T ORD		10/27/2021	Various	220,605.000	5,870,569	XXX	6,758,565	6,344,600	413,965			413,965		6,758,565		(887,996)	(887,996)	340,408	XXX
002824100	ABBOTT LABORATORIES ORD		08/24/2021	Various	5,985.000	745,753	XXX	550,194	655,298	(105,104)			(105,104)		550,194		195,559	195,559	7,094	XXX
00287Y109	ABBVIE ORD		07/06/2021	Various	14,029.002	1,535,643	XXX	1,310,780	1,503,208	(192,428)			(192,428)		1,310,780		224,863	224,863	33,979	XXX
00434H108	ACCELERON PHARMA ORD		07/06/2021	Various	745.000	95,956	XXX	79,093	95,315	(16,223)			(16,223)		79,093		16,863	16,863		XXX
00507V109	ACTIVISION BLIZZARD ORD		12/07/2021	NATIONAL FINL SVCS CORP.	8,925.000	559,420	XXX	724,689	828,686	(103,998)			(103,998)		724,689		(165,268)	(165,268)	4,195	XXX
00751Y106	ADVANCE AUTO PARTS ORD		12/07/2021	Various	2,570.000	573,816	XXX	503,606	92,143	(5,371)			(5,371)		503,606		70,210	70,210	2,273	XXX
007903107	ADVANCED MICRO DEVICES ORD		07/06/2021	Various	3,525.000	330,099	XXX	263,965	323,278	(59,313)			(59,313)		263,965		66,135	66,135		XXX
00846U101	AGILENT TECHNOLOGIES ORD		01/07/2021	INSTINET	3,505.000	443,435	XXX	334,772	415,307	(80,535)			(80,535)		334,772		108,663	108,663	680	XXX
00847X104	AGIOS PHARMACEUTICALS ORD		07/06/2021	Various	3,765.000	190,557	XXX	194,624	163,137	31,486			31,486		194,624		(4,067)	(4,067)		XXX
00912X302	AIR LEASE CL A ORD		01/07/2021	INSTINET	985.000	43,241	XXX	39,009	43,754	(4,745)			(4,745)		39,009		4,233	4,233	158	XXX
009158106	AIR PRODUCTS AND CHEMICALS ORD		10/27/2021	Various	4,830.000	1,406,730	XXX	1,402,340	1,319,653	82,687			82,687		1,402,340		4,390	4,390	25,095	XXX
012653101	ALBEMARLE ORD		01/07/2021	INSTINET	1,655.000	303,903	XXX	139,241	244,146	(104,904)			(104,904)		139,241		164,662	164,662	637	XXX
020002101	ALLSTATE ORD		01/07/2021	INSTINET	1,338.000	147,675	XXX	132,741	147,086	(14,346)			(14,346)		132,741		14,934	14,934	723	XXX
02005N100	ALLY FINANCIAL ORD		08/24/2021	Various	5,545.000	233,257	XXX	169,232	197,735	(28,502)			(28,502)		169,232		64,025	64,025	1,062	XXX
02079K305	ALPHABET CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	220.000	444,442	XXX	332,404	385,581	(53,177)			(53,177)		332,404		112,038	112,038		XXX
02209S103	ALTRIA GROUP ORD		12/07/2021	Various	40,332.000	1,813,427	XXX	1,772,601	1,653,612	118,989			118,989		1,772,601		40,826	40,826	76,376	XXX
023608102	AMEREN ORD		07/06/2021	MORGAN STANLEY CO	1,785.000	144,255	XXX	127,983							127,983		16,272	16,272	1,964	XXX
024835100	AMERICAN CAMPUS COMM REIT ORD		08/24/2021	Various	570.000	27,149	XXX	23,748	24,379	(631)			(631)		23,748		3,401	3,401	691	XXX
025816109	AMERICAN EXPRESS ORD		08/24/2021	Various	8,780.000	1,447,398	XXX	761,486	1,061,590	(300,103)			(300,103)		761,486		685,911	685,911	11,326	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion)	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
025932104	AMERICAN FINANCIAL GROUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,380.000	148,799	XXX	121,747	120,916	831			831		121,747		27,052	27,052	690	XXX
026874784	AMERICAN INTERNATIONAL GROUP ORD		07/06/2021	Various	10,875.000	463,642	XXX	257,271	411,728	(154,456)			(154,456)		257,271		206,371	206,371	2,160	XXX
02772A109	AMERICAN NATIONAL GROUP ORD		01/07/2021	INSTINET	540.000	52,739	XXX	45,113	51,905	(6,792)			(6,792)		45,113		7,626	7,626		XXX
031162100	AMGEN ORD		08/24/2021	NATIONAL FINL SVCS CORP,	5,090.000	1,141,389	XXX	1,243,812							1,243,812		(102,424)	(102,424)	8,958	XXX
032095101	AMPHENOL CL A ORD		08/24/2021	Various	11,430.000	977,654	XXX	833,973	251,732	(33,029)			(33,029)		833,973		143,681	143,681	3,315	XXX
032654105	ANALOG DEVICES ORD		03/26/2021	Various	4,505.000	695,370	XXX	495,677	665,524	(169,846)			(169,846)		495,677		199,692	199,692	1,107	XXX
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		08/24/2021	Various	8,211.000	72,256	XXX	65,585	69,383	(3,798)			(3,798)		65,585		6,671	6,671	5,419	XXX
036752103	ANTHEM ORD		04/15/2021	Various	1,430.000	530,322	XXX	422,522	459,159	(36,637)			(36,637)		422,522		107,801	107,801	1,571	XXX
03743Q108	APA ORD		07/06/2021	MORGAN STANLEY CO	2,540.000	52,696	XXX	84,704	36,017	48,687			48,687		84,704		(32,008)	(32,008)	127	XXX
03748R747	APARTMENT INVST MGT CL A REIT ORD		01/07/2021	INSTINET	471.000	2,355	XXX	25,997	2,487	23,510			23,510		25,997		(23,642)	(23,642)		XXX
03750L109	APARTMENT INCOME REIT ORD		12/07/2021	Various	6,395.000	336,438	XXX	284,437	18,091	(217)			(217)		284,437		52,001	52,001	8,166	XXX
03784Y200	APPLE HOSPITALITY REIT ORD		07/06/2021	MORGAN STANLEY CO	4,415.000	65,598	XXX	57,820	56,998	823			823		57,820		7,778	7,778	88	XXX
03852U106	ARAMARK ORD		08/24/2021	NATIONAL FINL SVCS CORP,	360.000	12,297	XXX	8,001	13,853	(5,852)			(5,852)		8,001		4,296	4,296	119	XXX
039483102	ARCHER DANIELS MIDLAND ORD		04/15/2021	Various	17,050.000	953,313	XXX	717,384	859,491	(142,107)			(142,107)		717,384		235,929	235,929	6,136	XXX
044186104	ASHLAND GLOBAL ORD		03/02/2021	Various	4,070.000	353,445	XXX	322,015	322,344	(329)			(329)		322,015		31,431	31,431	934	XXX
045487105	ASSOCIATED BANCORP ORD		01/07/2021	INSTINET	11,475.000	223,457	XXX	183,410	195,649	(12,239)			(12,239)		183,410		40,047	40,047		XXX
049560105	ATMOS ENERGY ORD		01/07/2021	INSTINET	1,445.000	131,279	XXX	145,605	137,896	7,709			7,709		145,605		(14,326)	(14,326)		XXX
052769106	AUTODESK ORD		07/06/2021	Various	1,480.000	419,759	XXX	348,482	451,903	(103,422)			(103,422)		348,482		71,278	71,278		XXX
053015103	AUTOMATIC DATA PROCESSING ORD		01/07/2021	INSTINET	2,020.000	341,206	XXX	296,909	355,924	(59,015)			(59,015)		296,909		44,297	44,297	1,879	XXX
053484101	AVALONBAY COMMUNITIES REIT ORD		03/26/2021	Various	1,470.000	273,981	XXX	306,492	235,832	70,660			70,660		306,492		(32,511)	(32,511)	2,337	XXX
05351W103	AVANGRID ORD		01/07/2021	Not Available	7,340.000	334,885	XXX	360,741	333,603	27,138			27,138		360,741		(25,856)	(25,856)	3,230	XXX
053611109	AVERY DENNISON ORD		01/07/2021	INSTINET	690.000	112,045	XXX	81,252	107,026	(25,774)			(25,774)		81,252		30,792	30,792		XXX
053807103	AVNET ORD		07/06/2021	MORGAN STANLEY CO	615.000	23,915	XXX	23,949							23,949		(34)	(34)	264	XXX
05722G100	BAKER HUGHES CL A ORD		08/24/2021	Various	3,280.000	71,243	XXX	77,435	68,388	9,047			9,047		77,435		(6,191)	(6,191)	1,600	XXX
060505104	BANK OF AMERICA ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,645.000	227,841	XXX	218,330	201,410	16,920			16,920		218,330		9,511	9,511		XXX
071813109	BAXTER INTERNATIONAL ORD		12/07/2021	NATIONAL FINL SVCS CORP,	4,130.000	326,843	XXX	333,597							333,597		(6,753)	(6,753)	987	XXX
075887109	BECTON DICKINSON ORD		03/26/2021	Various	3,204.000	784,961	XXX	847,853	801,705	46,148			46,148		847,853		(62,892)	(62,892)	991	XXX
084670702	BERKSHIRE HATHAWAY CL B ORD		03/26/2021	Various	10,235.000	2,403,234	XXX	2,058,357	2,373,189	(314,833)			(314,833)		2,058,357		344,878	344,878		XXX
09062X103	BIOGEN ORD		03/02/2021	Various	2,105.000	554,228	XXX	556,656	515,430	41,226			41,226		556,656		(2,428)	(2,428)		XXX
09073M104	BIO TECHNE ORD		07/06/2021	MORGAN STANLEY CO	445.000	201,826	XXX	121,116	141,310	(20,194)			(20,194)		121,116		80,710	80,710	285	XXX
09247X101	BLACKROCK ORD		12/07/2021	Various	1,010.000	849,213	XXX	539,298	728,755	(189,457)			(189,457)		539,298		309,915	309,915	7,228	XXX
093671105	H&R BLOCK ORD		12/07/2021	NATIONAL FINL SVCS CORP,	46,010.000	1,087,004	XXX	1,089,398	88,657	8,250			8,250		1,089,398		(2,395)	(2,395)	17,621	XXX
097023105	BOEING ORD		08/24/2021	Various	1,985.000	438,672	XXX	341,990	424,909	(82,920)			(82,920)		341,990		96,683	96,683		XXX
099724106	BORGWARNER ORD		12/07/2021	Various	19,195.000	868,665	XXX	739,950	741,695	(1,744)			(1,744)		739,950		128,715	128,715	5,574	XXX
101121101	BOSTON PROPERTIES REIT ORD		01/07/2021	INSTINET	880.000	79,268	XXX	109,314	83,186	26,127			26,127		109,314		(30,046)	(30,046)	862	XXX
101137107	BOSTON SCIENTIFIC ORD		12/07/2021	Various	14,135.000	553,146	XXX	525,142	499,525	16,843			16,843		525,142		28,004	28,004		XXX
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		08/24/2021	Various	1,860.000	269,148	XXX	206,570	321,761	(115,192)			(115,192)		206,570		62,579	62,579		XXX
110122108	BRISTOL MYERS SQUIBB ORD		10/27/2021	Various	44,980.000	2,705,827	XXX	2,804,380	2,758,164	10,901			10,901		2,804,380		(98,552)	(98,552)	65,699	XXX
11120U105	BRIXMOR PROPERTY GROUP REIT ORD		02/17/2021	Various	2,050.000	33,552	XXX	33,873	33,928	(55)			(55)		33,873		(321)	(321)	441	XXX
11135F101	BROADCOM ORD		07/06/2021	MORGAN STANLEY CO	5,010.000	2,256,199	XXX	1,834,232	2,193,629	(359,397)			(359,397)		1,834,232		421,968	421,968	11,052	XXX
116794108	BRUKER ORD		01/07/2021	INSTINET	375.000	21,575	XXX	16,268	20,299	(4,031)			(4,031)		16,268		5,307	5,307		XXX
122017106	BURLINGTON STORES ORD		02/17/2021	JP MORGAN SECURITIES LLC	40.000	10,563	XXX	7,354	10,462	(3,108)			(3,108)		7,354		3,209	3,209		XXX
12503M108	CBOE GLOBAL MARKETS ORD		03/02/2021	Not Available	1,015.000	99,941	XXX	89,870	94,517	(4,646)			(4,646)		89,870		10,071	10,071	426	XXX
12504L109	CBRE GROUP CL A ORD		01/07/2021	INSTINET	415.000	25,417	XXX	25,053	26,029	(976)			(976)		25,053		364	364		XXX
125269100	CF INDUSTRIES HOLDINGS ORD		03/26/2021	Various	5,750.000	264,369	XXX	238,949	27,097	(5,895)			(5,895)		238,949		25,421	25,421	1,725	XXX
12541W209	CH ROBINSON WORLDWIDE ORD		12/07/2021	Various	12,590.000	1,234,341	XXX	1,113,837	658,967	(44,215)			(44,215)		1,113,837		120,504	120,504	8,137	XXX
125523100	CIGNA ORD		01/07/2021	INSTINET	1,015.000	221,674	XXX	210,735	211,303	(568)			(568)		210,735		10,939	10,939		XXX
12572Q105	CME GROUP CL A ORD		12/07/2021	Various	4,595.000	955,774	XXX	850,870	836,520	14,350			14,350		850,870		104,904	104,904	15,754	XXX
126117100	CNA FINANCIAL ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,305.000	153,578	XXX	110,625	128,763	(18,138)			(18,138)		110,625		42,953	42,953	3,735	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
126408103	CSX ORD		01/07/2021	INSTINET	485.000	45,520	XXX	32,589	44,014	(11,424)			(11,424)		32,589		12,931	12,931		XXX
126650100	CVS HEALTH ORD		12/07/2021	Various	20,800.000	1,623,131	XXX	1,245,060	1,420,640	(175,580)			(175,580)		1,245,060		378,071	378,071	22,733	XXX
127097103	COTERRA ENERGY ORD		10/01/2021	Various	5,095.879	91,475	XXX	93,253	82,947	10,301			10,301		93,253		(1,777)	(1,777)	283	XXX
13645T100	CANADIAN PACIFIC RAILWAY ORD	C	12/20/2021	CORPORATE REORGANIZATIONS	0.050	4	XXX	3							3		1	1		XXX
143130102	CARMAX ORD		08/24/2021	Various	890.000	110,290	XXX	87,213	84,069	3,143			3,143		87,213		23,078	23,078		XXX
14316J108	CARLYLE GROUP ORD		08/24/2021	Various	10,765.000	436,765	XXX	314,379	304,496	(24,255)			(24,255)		314,379		122,385	122,385	4,821	XXX
143658300	CARNIVAL ORD		07/06/2021	MORGAN STANLEY CO	10,365.000	261,109	XXX	482,510	224,506	258,004			258,004		482,510		(221,401)	(221,401)		XXX
149123101	CATERPILLAR ORD		12/07/2021	NATIONAL FINL SVCS CORP,	9,590.000	2,016,877	XXX	1,508,690	1,745,572	(236,882)			(236,882)		1,508,690		508,187	508,187	32,953	XXX
150870103	CELANESE ORD		07/06/2021	Various	1,175.000	179,760	XXX	138,526	152,680	(14,153)			(14,153)		138,526		41,234	41,234	1,129	XXX
15135B101	CENTENE ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,870.000	109,611	XXX	120,832	112,256	8,576			8,576		120,832		(11,221)	(11,221)		XXX
15189T107	CENTERPOINT ENERGY ORD		02/17/2021	JP MORGAN SECURITIES LLC	5,415.000	115,714	XXX	136,113	117,181	18,932			18,932		136,113		(20,399)	(20,399)	866	XXX
15677J108	CERIDIAN HCM HOLDING ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,180.000	112,484	XXX	94,352	125,741	(31,388)			(31,388)		94,352		18,132	18,132		XXX
15912K100	CHANGE HEALTHCARE ORD		08/24/2021	Various	7,020.000	166,517	XXX	81,805	130,923	(49,118)			(49,118)		81,805		84,712	84,712		XXX
166764100	CHEVRON ORD		08/24/2021	Various	10,510.000	1,038,969	XXX	1,274,026	887,570	386,457			386,457		1,274,026		(235,058)	(235,058)	24,774	XXX
169905106	CHOICE HOTELS INTERNATIONAL ORD		02/17/2021	JP MORGAN SECURITIES LLC	730.000	77,032	XXX	62,058	77,913	(15,855)			(15,855)		62,058		14,974	14,974		XXX
171798101	CIMAREX ENERGY ORD		10/01/2021	Unknown	2,115.000	63,003	XXX	63,003	79,334	(16,331)			(16,331)		63,003				1,607	XXX
172062101	CINCINNATI FINANCIAL ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	4,795.000	507,099	XXX	295,477	418,939	(123,462)			(123,462)		295,477		211,622	211,622	5,898	XXX
17275R102	CISCO SYSTEMS ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	14,685.000	759,632	XXX	681,659	657,154	24,505			24,505		681,659		77,973	77,973	5,287	XXX
172967424	CITIGROUP ORD		12/07/2021	NATIONAL FINL SVCS CORP,	34,691.000	2,337,255	XXX	1,725,122	2,139,047	(413,925)			(413,925)		1,725,122		612,133	612,133	48,878	XXX
174610105	CITIZENS FINANCIAL GROUP ORD		08/24/2021	Various	40,120.000	1,765,529	XXX	1,534,776	797,090	(61,338)			(61,338)		1,534,776		230,753	230,753	22,601	XXX
177376100	CITRIX SYSTEMS ORD		01/07/2021	INSTINET	675.000	86,288	XXX	93,416	87,818	5,598			5,598		93,416		(7,128)	(7,128)		XXX
189054109	CLOROX ORD		03/02/2021	INSTINET	170.000	30,570	XXX	38,961	34,326	4,634			4,634		38,961		(8,391)	(8,391)	189	XXX
191216100	COCA-COLA ORD		07/06/2021	Various	21,535.000	1,111,556	XXX	1,074,606	1,180,979	(106,373)			(106,373)		1,074,606		36,949	36,949	7,867	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		08/24/2021	Various	7,899.000	612,586	XXX	507,421	164,638	(61,893)			(61,893)		507,421		105,165	105,165	1,896	XXX
194162103	COLGATE PALMOLIVE ORD		03/02/2021	INSTINET	1,925.000	145,681	XXX	145,817	164,607	(18,790)			(18,790)		145,817		(135)	(135)	847	XXX
20030N101	COMCAST CL A ORD		01/07/2021	INSTINET	3,235.000	163,952	XXX	103,684	169,514	(65,830)			(65,830)		103,684		60,268	60,268		XXX
200340107	COMERICA ORD		01/07/2021	INSTINET	400.000	25,112	XXX	20,774	22,344	(1,570)			(1,570)		20,774		4,338	4,338	272	XXX
205887102	CONAGRA BRANDS ORD		03/02/2021	Not Available	2,870.000	98,340	XXX	107,152	104,066	3,086			3,086		107,152		(8,812)	(8,812)	789	XXX
20605P101	CONCHO RESOURCES ORD		01/15/2021	Unknown	4,186.000	233,878	XXX	233,878	244,253	(10,375)			(10,375)		233,878					XXX
20825C104	CONOCOPHILLIPS ORD		08/24/2021	Various	755.560	39,643	XXX	44,495	30,215	14,280			14,280		44,495		(4,852)	(4,852)	477	XXX
209115104	CONSOLIDATED EDISON ORD		08/24/2021	Various	42,250.000	3,144,854	XXX	3,081,042	399,292	22,467			22,467		3,081,042		63,812	63,812	32,744	XXX
21036P108	CONSTELLATION BRANDS CL A ORD		03/02/2021	INSTINET	575.000	125,633	XXX	117,933	125,954	(8,021)			(8,021)		117,933		7,700	7,700	431	XXX
21871D103	CORELOGIC ORD		06/04/2021	Various	2,820.000	223,252	XXX	193,999	218,042	(24,043)			(24,043)		193,999		29,253	29,253	688	XXX
219350105	CORNING ORD		07/06/2021	Various	18,875.000	778,361	XXX	631,796	679,500	(47,704)			(47,704)		631,796		146,564	146,564	7,216	XXX
22052L104	CORTEVA ORD		08/24/2021	Various	5,210.000	225,444	XXX	139,013	201,731	(62,718)			(62,718)		139,013		86,430	86,430	1,766	XXX
222795502	COUSINS PROPERTIES REIT ORD		04/15/2021	Various	3,115.000	110,851	XXX	100,633	104,633	(4,000)			(4,000)		100,633		10,218	10,218	1,829	XXX
224399105	CRANE ORD		01/07/2021	INSTINET	3,445.000	286,051	XXX	189,521	267,539	(78,018)			(78,018)		189,521		96,530	96,530		XXX
225310101	CREDIT ACCEPTANCE ORD		02/17/2021	JP MORGAN SECURITIES LLC	70.000	25,280	XXX	32,428	24,230	8,198			8,198		32,428		(7,148)	(7,148)		XXX
22788C105	CROWDSTRIKE HOLDINGS CL A ORD		07/06/2021	MORGAN STANLEY CO	2,075.000	547,838	XXX	245,425	439,527	(194,101)			(194,101)		245,425		302,413	302,413		XXX
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		03/02/2021	Various	980.000	157,552	XXX	168,555	156,006	12,548			12,548		168,555		(11,003)	(11,003)		XXX
229663109	CUBESMART REIT ORD		03/02/2021	INSTINET	2,520.000	89,397	XXX	78,762	84,697	(5,935)			(5,935)		78,762		10,635	10,635	857	XXX
229899109	CULLEN FROST BANKERS ORD		03/02/2021	Various	11,620.000	1,168,903	XXX	938,411	1,013,613	(75,202)			(75,202)		938,411		230,492	230,492	2,837	XXX
231021106	CUMMINS ORD		03/26/2021	Various	2,625.000	661,390	XXX	470,627	596,138	(125,511)			(125,511)		470,627		190,764	190,764	2,207	XXX
23283R100	CYRUSONE REIT ORD		12/07/2021	Various	4,150.000	303,011	XXX	305,798	303,573	2,225			2,225		305,798		(2,787)	(2,787)	6,448	XXX
233331107	DTE ENERGY ORD		01/07/2021	INSTINET	11,920.000	1,422,728	XXX	1,593,735	1,447,207	146,528			146,528		1,593,735		(171,007)	(171,007)	12,933	XXX
23345M107	DT MIDSTREAM ORD		08/24/2021	Various	1,815.500	80,259	XXX	65,032							65,032		15,227	15,227		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
235851102	DANAHER ORD		02/17/2021	JP MORGAN SECURITIES LLC	135.000	32,477	XXX	23,350	29,989	(6,639)			(6,639)		23,350		9,126	9,126	24	XXX
244199105	DEERE ORD		07/06/2021	Various	4,055.000	1,404,573	XXX	1,047,010	1,090,998	(43,987)			(43,987)		1,047,010		357,562	357,562	9,931	XXX
247361702	DELTA AIR LINES ORD		07/06/2021	Various	13,435.000	582,357	XXX	584,221	540,221	44,000			44,000		584,221		(1,864)	(1,864)		XXX
25179M103	DEVON ENERGY ORD		01/07/2021	CORPORATE REORGANIZATIONS	0.030	1	XXX	0	0	0			0		0		0	0		XXX
253393102	DICKS SPORTING ORD		08/24/2021	Various	3,130.000	341,331	XXX	210,545	52,275	(2,724)			(2,724)		210,545		130,786	130,786	2,269	XXX
253868103	DIGITAL REALTY REIT ORD		03/02/2021	Various	810.000	109,604	XXX	111,402	113,003	(1,601)			(1,601)		111,402		(1,798)	(1,798)	907	XXX
254687106	WALT DISNEY ORD		12/07/2021	Various	19,470.000	3,059,365	XXX	2,504,231	3,527,575	(1,023,343)			(1,023,343)		2,504,231		555,134	555,134		XXX
254709108	DISCOVER FINANCIAL SERVICES ORD		08/24/2021	NATIONAL FINL SVCS CORP,	1,180.000	152,907	XXX	59,449	106,825	(47,376)			(47,376)		59,449		93,458	93,458	1,628	XXX
25659T107	DOLBY LABORATORIES CL A ORD		01/07/2021	INSTINET	1,170.000	113,613	XXX	80,372	113,642	(33,270)			(33,270)		80,372		33,241	33,241		XXX
25746U109	DOMINION ENERGY ORD		07/06/2021	Various	30,985.000	2,277,455	XXX	2,543,013	2,330,072	212,941			212,941		2,543,013		(265,558)	(265,558)	4,322	XXX
257651109	DONALDSON ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,450.000	87,425	XXX	70,694	81,026	(10,332)			(10,332)		70,694		16,731	16,731	305	XXX
25960P109	DOUGLAS EMMETT REIT ORD		01/07/2021	INSTINET	300.000	8,216	XXX	10,660	8,754	1,906			1,906		10,660		(2,444)	(2,444)	84	XXX
260003108	DOVER ORD		08/24/2021	Various	1,465.000	190,315	XXX	133,892	184,956	(51,064)			(51,064)		133,892		56,422	56,422	30	XXX
260557103	DOW ORD		08/24/2021	Various	3,890.000	231,298	XXX	141,642	215,895	(74,253)			(74,253)		141,642		89,656	89,656	1,148	XXX
264411505	DUKE REALTY REIT ORD		03/26/2021	Various	1,755.000	73,448	XXX	67,531	70,147	(2,617)			(2,617)		67,531		5,918	5,918	379	XXX
26441C204	DUKE ENERGY ORD		08/24/2021	Various	24,785.000	2,260,412	XXX	2,177,858	1,758,410	(134,998)			(134,998)		2,177,858		82,554	82,554	24,029	XXX
26614N102	DUPONT DE NEMOURS ORD		08/24/2021	Various	15,225.000	1,182,257	XXX	760,034	1,082,650	(322,616)			(322,616)		760,034		422,223	422,223	1,550	XXX
278265103	EATON VANCE COM NON VTG ORD		03/02/2021	Unknown	5,420.000	320,726	XXX	199,047	368,181	(169,134)			(169,134)		199,047		121,679	121,679	2,033	XXX
278642103	EBAY ORD		01/07/2021	INSTINET	1,755.000	94,124	XXX	85,200	88,189	(2,989)			(2,989)		85,200		8,924	8,924		XXX
278865100	ECOLAB ORD		03/26/2021	Various	4,045.000	857,033	XXX	813,260	875,176	(61,916)			(61,916)		813,260		43,773	43,773	3,108	XXX
285512109	ELECTRONIC ARTS ORD		12/07/2021	Various	4,235.000	578,333	XXX	564,426	608,146	(43,720)			(43,720)		564,426		13,907	13,907	738	XXX
291011104	EMERSON ELECTRIC ORD		03/26/2021	Various	4,570.000	407,435	XXX	314,922	367,291	(52,369)			(52,369)		314,922		92,513	92,513	2,308	XXX
29261A100	ENCOMPASS HEALTH ORD		02/17/2021	Various	2,655.000	226,088	XXX	182,281	219,542	(37,261)			(37,261)		182,281		43,807	43,807	743	XXX
29364G103	ENTERGY ORD		03/02/2021	INSTINET	2,010.000	177,425	XXX	206,656	200,678	5,978			5,978		206,656		(29,232)	(29,232)	1,910	XXX
29415F104	ENVISTA HOLDINGS ORD		01/07/2021	INSTINET	1,605.000	55,720	XXX	35,581	54,137	(18,556)			(18,556)		35,581		20,139	20,139		XXX
294429105	EQUIFAX ORD		02/17/2021	JP MORGAN SECURITIES LLC	650.000	113,691	XXX	105,740	125,346	(19,606)			(19,606)		105,740		7,951	7,951		XXX
29472R108	EQUITY LIFESTYLE PROP REIT ORD		03/02/2021	INSTINET	460.000	28,156	XXX	29,060	29,146	(85)			(85)		29,060		(905)	(905)	158	XXX
29476L107	EQUITY RESIDENTIAL REIT ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	485.000	35,143	XXX	28,749	28,751	(2)			(2)		28,749		6,395	6,395	584	XXX
29530P102	ERIE INDEMNITY CL A ORD		10/27/2021	NATIONAL FINL SVCS CORP,	150.000	29,678	XXX	31,283	36,840	(5,557)			(5,557)		31,283		(1,605)	(1,605)	621	XXX
297178105	ESSEX PROPERTY REIT ORD		03/26/2021	Various	375.000	94,930	XXX	90,255	89,033	1,222			1,222		90,255		4,675	4,675	779	XXX
30034W106	EVERGY ORD		08/24/2021	Various	12,155.000	803,881	XXX	691,323	674,724	16,599			16,599		691,323		112,558	112,558	16,202	XXX
30040W108	EVERSOURCE ENERGY ORD		01/07/2021	INSTINET	11,286.000	999,665	XXX	1,038,360	976,352	62,008			62,008		1,038,360		(38,695)	(38,695)		XXX
30063P105	EXACT SCIENCES ORD		10/27/2021	NATIONAL FINL SVCS CORP,	425.000	40,214	XXX	40,658	56,308	(15,650)			(15,650)		40,658		(444)	(444)		XXX
30161N101	EXELON ORD		02/17/2021	JP MORGAN SECURITIES LLC	5,935.000	248,775	XXX	225,731	250,872	(25,141)			(25,141)		225,731		23,044	23,044		XXX
30212P303	EXPEDIA GROUP ORD		07/06/2021	MORGAN STANLEY CO	1,300.000	215,074	XXX	149,792	172,120	(22,328)			(22,328)		149,792		65,282	65,282		XXX
302130109	EXPEDITORS INTERNATIONAL OF WASN ORD		01/07/2021	INSTINET	650.000	61,277	XXX	58,497	61,822	(3,324)			(3,324)		58,497		2,780	2,780		XXX
30225T102	EXTRA SPACE STORAGE REIT ORD		12/07/2021	Various	1,095.000	156,851	XXX	129,335	126,867	2,469			2,469		129,335		27,516	27,516	1,219	XXX
30231G102	EXXON MOBIL ORD		12/07/2021	Various	41,990.000	2,532,047	XXX	3,163,141	1,730,828	1,432,314			1,432,314		3,163,141		(631,094)	(631,094)	68,893	XXX
302445101	FLIR SYSTEMS ORD		05/17/2021	INSTINET	4,295.000	244,085	XXX	178,355	188,250	(9,894)			(9,894)		178,355		65,729	65,729	529	XXX
302491303	FMC ORD		07/06/2021	MORGAN STANLEY CO	2,865.000	305,274	XXX	306,267	329,274	(23,007)			(23,007)		306,267		(993)	(993)	4,126	XXX
302520101	FNB ORD		07/06/2021	MORGAN STANLEY CO	4,275.000	50,848	XXX	54,009	40,613	13,397			13,397		54,009		(3,161)	(3,161)	1,026	XXX
311900104	FASTENAL ORD		08/24/2021	Various	7,400.000	372,332	XXX	354,052	361,342	(7,290)			(7,290)		354,052		18,280	18,280	3,539	XXX
313747206	FEDERAL REIT ORD		04/15/2021	Various	1,260.000	115,765	XXX	115,442	107,251	8,191			8,191		115,442		323	323	1,807	XXX
31428X106	FEDEX ORD		10/27/2021	Various	5,085.000	1,354,818	XXX	1,077,662	1,320,168	(242,505)			(242,505)		1,077,662		277,155	277,155	7,265	XXX
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		12/07/2021	Various	13,210.000	1,525,316	XXX	1,905,718	1,868,687	37,032			37,032		1,905,718		(380,402)	(380,402)	12,437	XXX
31620R303	FIDELITY NATIONAL FINANCIAL ORD		10/27/2021	Various	7,925.000	349,240	XXX	266,324	309,788	(43,465)			(43,465)		266,324		82,916	82,916	5,079	XXX
316773100	FIFTH THIRD BANCORP ORD		07/06/2021	Various	29,205.000	963,098	XXX	758,971	805,182	(46,211)			(46,211)		758,971		204,127	204,127	11,463	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
31847R102	FIRST AMERICAN FINANCIAL ORD		08/24/2021	NATIONAL FINL SVCS CORP,	515.000	35,712	XXX	27,145	26,589	556			556		27,145		8,567	8,567	474	XXX
320517105	FIRST HORIZON ORD		07/06/2021	MORGAN STANLEY CO	8,850.000	147,354	XXX	110,198	112,926	(2,728)			(2,728)		110,198		37,156	37,156	3,983	XXX
32051X108	FIRST HAWAIIAN ORD		03/02/2021	INSTINET	2,835.000	80,933	XXX	63,833	66,849	(3,017)			(3,017)		63,833		17,100	17,100	737	XXX
32054K103	FIRST INDUSTRIAL REALTY TRUST ORD		03/26/2021	Various	5,490.000	246,457	XXX	232,794	231,294	1,500			1,500		232,794		13,663	13,663	1,373	XXX
336433107	FIRST SOLAR ORD		04/15/2021	Various	985.000	77,136	XXX	59,456	97,436	(37,980)			(37,980)		59,456		17,679	17,679		XXX
343498101	FLOWERS FOODS ORD		07/06/2021	Various	22,695.000	534,662	XXX	515,587	513,588	1,999			1,999		515,587		19,074	19,074	6,287	XXX
345370860	FORD MOTOR ORD		04/15/2021	Various	1,980.000	24,614	XXX	22,794							22,794		1,820	1,820		XXX
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD		03/26/2021	Various	2,070.000	178,751	XXX	150,026	177,440	(27,415)			(27,415)		150,026		28,725	28,725	511	XXX
354613101	FRANKLIN RESOURCES ORD		03/26/2021	Various	39,985.000	1,026,888	XXX	817,893	999,225	(181,332)			(181,332)		817,893		208,995	208,995	11,196	XXX
35671D857	FREEPORT MCMORAN ORD		08/24/2021	NATIONAL FINL SVCS CORP,	165.000	5,809	XXX	2,197	4,293	(2,096)			(2,096)		2,197		3,612	3,612	25	XXX
363576109	ARTHUR J GALLAGHER ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	761.000	94,971	XXX	71,724	94,143	(22,419)			(22,419)		71,724		23,247	23,247	365	XXX
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		04/15/2021	JP MORGAN SECURITIES LLC	5,145.000	228,519	XXX	192,561	218,148	(25,587)			(25,587)		192,561		35,958	35,958	1,225	XXX
364760108	GAP ORD		10/27/2021	NATIONAL FINL SVCS CORP,	1,175.000	26,634	XXX	29,176	23,723	5,453			5,453		29,176		(2,542)	(2,542)	557	XXX
369550108	GENERAL DYNAMICS ORD		04/15/2021	Various	8,265.000	1,516,270	XXX	1,228,629	671,922	(11,682)			(11,682)		1,228,629		287,642	287,642	18,772	XXX
369604103	GENERAL ELECTRIC ORD		08/02/2021	Various	113,863.000	890,698	XXX	779,937	1,229,720	(449,784)			(449,784)		779,937		110,761	110,761	3,181	XXX
369604301	GENERAL ELECTRIC ORD		08/24/2021	Various	2,055.500	211,186	XXX	117,525							117,525		93,661	93,661		XXX
370334104	GENERAL MILLS ORD		10/27/2021	NATIONAL FINL SVCS CORP,	11,340.000	695,110	XXX	686,479	478,044	32,273			32,273		686,479		8,631	8,631	21,497	XXX
37045V100	GENERAL MOTORS ORD		01/07/2021	INSTINET	2,770.000	119,745	XXX	53,718	115,343	(61,625)			(61,625)		53,718		66,027	66,027		XXX
371901109	GENTEX ORD		10/27/2021	NATIONAL FINL SVCS CORP,	16,130.000	529,140	XXX	437,942	547,291	(109,349)			(109,349)		437,942		91,197	91,197	6,491	XXX
372460105	GENUINE PARTS ORD		04/15/2021	Various	6,360.000	727,871	XXX	491,726	638,735	(147,009)			(147,009)		491,726		236,146	236,146	8,945	XXX
375558103	GILEAD SCIENCES ORD		12/07/2021	Various	44,310.000	2,974,326	XXX	3,296,460	2,581,501	714,959			714,959		3,296,460		(322,134)	(322,134)	51,152	XXX
37940X102	GLOBAL PAYMENTS ORD		12/07/2021	Various	6,175.000	852,891	XXX	1,130,829	1,330,219	(199,390)			(199,390)		1,130,829		(277,938)	(277,938)	3,674	XXX
384802104	WW GRAINGER ORD		02/17/2021	JP MORGAN SECURITIES LLC	655.000	242,997	XXX	219,625	267,463	(47,838)			(47,838)		219,625		23,372	23,372	1,002	XXX
400110102	GRUBHUB ORD		03/02/2021	Various	3,225.000	219,035	XXX	229,303	239,521	(10,218)			(10,218)		229,303		(10,268)	(10,268)		XXX
40412C101	HCA HEALTHCARE ORD		07/06/2021	Various	635.000	119,761	XXX	78,963	104,432	(25,469)			(25,469)		78,963		40,798	40,798	230	XXX
40434L105	HP ORD		04/15/2021	Various	49,910.000	1,382,792	XXX	863,657	1,227,287	(363,630)			(363,630)		863,657		519,135	519,135	12,262	XXX
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		01/07/2021	INSTINET	4,270.000	215,520	XXX	219,534	209,145	10,390			10,390		219,534		(4,014)	(4,014)	1,388	XXX
418056107	HASBRO ORD		08/24/2021	NATIONAL FINL SVCS CORP,	3,130.000	305,666	XXX	292,398	58,463	(13,048)			(13,048)		292,398		13,268	13,268	4,682	XXX
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		08/24/2021	Various	5,495.000	154,551	XXX	146,856	147,064	(4,374)			(4,374)		146,856		7,695	7,695	3,213	XXX
42250P103	HEALTHPEAK PROPERTIES ORD		04/15/2021	JP MORGAN SECURITIES LLC	4,595.000	151,298	XXX	140,941	138,907	2,034			2,034		140,941		10,357	10,357	1,379	XXX
426281101	JACK HENRY AND ASSOCIATES ORD		01/07/2021	INSTINET	5.000	826	XXX	893	810	83			83		893		(67)	(67)		XXX
42824C109	HEWLETT PACKARD ENTERPRISE ORD		12/07/2021	NATIONAL FINL SVCS CORP,	23,805.000	368,190	XXX	247,827	282,089	(34,263)			(34,263)		247,827		120,363	120,363	11,426	XXX
436106108	HOLLYFRONTIER ORD		08/24/2021	Various	1,200.000	36,865	XXX	28,097	31,020	(2,923)			(2,923)		28,097		8,768	8,768	394	XXX
437076102	HOME DEPOT ORD		07/06/2021	Various	17,870.000	5,452,054	XXX	4,760,886	4,746,629	14,257			14,257		4,760,886		691,168	691,168	41,258	XXX
438516106	HONEYWELL INTERNATIONAL ORD		12/07/2021	NATIONAL FINL SVCS CORP,	10,478.000	2,305,954	XXX	1,585,947	2,228,671	(642,724)			(642,724)		1,585,947		720,008	720,008	33,784	XXX
44107P104	HOST HOTELS & RESORTS REIT ORD		12/07/2021	NATIONAL FINL SVCS CORP,	14,725.000	244,095	XXX	207,608	215,427	(7,819)			(7,819)		207,608		36,487	36,487		XXX
443510607	HUBBELL ORD		03/26/2021	Various	5,755.000	990,943	XXX	754,502	901,751	(147,249)			(147,249)		754,502		236,441	236,441	1,740	XXX
444097109	HUDSON PACIFIC PROPERTIES REIT ORD		02/17/2021	Various	1,805.000	42,656	XXX	48,712	43,356	5,356			5,356		48,712		(6,056)	(6,056)		XXX
444859102	HUMANA ORD		03/26/2021	Various	2,000.000	794,730	XXX	773,470	820,540	(47,070)			(47,070)		773,470		21,260	21,260	1,250	XXX
446150104	HUNTINGTON BANCSHARES ORD		10/27/2021	Various	134,765.000	2,073,777	XXX	1,669,453	1,702,082	(32,629)			(32,629)		1,669,453		404,324	404,324	49,663	XXX
447011107	HUNTSMAN ORD		07/06/2021	MORGAN STANLEY CO	6,105.000	160,336	XXX	169,242							169,242		(8,906)	(8,906)	2,137	XXX
452308109	ILLINOIS TOOL ORD		07/06/2021	Various	7,500.000	1,624,755	XXX	1,537,196	1,529,100	8,096			8,096		1,537,196		87,560	87,560	14,147	XXX
457187102	INGREDION ORD		04/15/2021	Various	5,500.000	457,199	XXX	430,666	432,685	(2,019)			(2,019)		430,666		26,533	26,533	3,949	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
458140100	INTEL ORD		08/24/2021	Various	24,575.000	1,396,140	XXX	1,325,282	1,224,327	100,956			100,956		1,325,282		70,858	70,858	19,208	XXX
459200101	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Various	33,595.000	4,326,056	XXX	4,160,872	4,228,939	(68,067)			(68,067)		4,160,872		165,184	165,184	129,954	XXX
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/26/2021	Various	5,395.000	688,323	XXX	657,063	587,192	69,871			69,871		657,063		31,260	31,260	6,075	XXX
460146103	INTERNATIONAL PAPER ORD		10/01/2021	JP MORGAN SECURITIES LLC	35,185.000	1,599,427	XXX	1,207,115	1,749,398	(542,283)			(542,283)		1,207,115		392,312	392,312	26,878	XXX
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		03/26/2021	Various	30,760.000	782,182	XXX	510,465	723,475	(213,010)			(213,010)		510,465		271,717	271,717	1,862	XXX
46266C105	IQVIA HOLDINGS ORD		03/26/2021	Various	1,265.000	241,811	XXX	201,384	226,574	(25,190)			(25,190)		201,384		40,427	40,427		XXX
46625H100	JPMORGAN CHASE ORD		01/07/2021	INSTINET	5,500.000	749,056	XXX	614,721	698,885	(84,164)			(84,164)		614,721		134,335	134,335		XXX
47233W109	JEFFERIES FINANCIAL GROUP ORD		08/24/2021	Various	16,660.000	519,099	XXX	437,755							437,755		81,344	81,344	4,252	XXX
478160104	JOHNSON & JOHNSON ORD		08/24/2021	Various	29,045.000	4,902,795	XXX	4,335,815	4,571,102	(235,287)			(235,287)		4,335,815		566,980	566,980	51,153	XXX
48203R104	JUNIPER NETWORKS ORD		01/07/2021	INSTINET	41,320.000	984,183	XXX	1,004,539	930,113	74,426			74,426		1,004,539		(20,355)	(20,355)		XXX
48251W104	KKR AND CO ORD		08/24/2021	JP MORGAN SECURITIES LLC	3,485.000	179,916	XXX	122,226	141,108	(18,881)			(18,881)		122,226		57,690	57,690	351	XXX
485170302	KANSAS CITY SOUTHERN ORD		12/14/2021	JP MORGAN SECURITIES LLC	1,469.000	364,342	XXX	227,241	299,867	(72,626)			(72,626)		227,241		137,101	137,101	2,729	XXX
487836108	KELLOGG ORD		04/15/2021	Various	19,170.000	1,182,939	XXX	1,333,941	1,192,949	140,992			140,992		1,333,941		(151,001)	(151,001)	3,192	XXX
49271V100	KEURIG DR PEPPER ORD		02/17/2021	JP MORGAN SECURITIES LLC	11,440.000	360,832	XXX	334,708	366,080	(31,372)			(31,372)		334,708		26,124	26,124	1,716	XXX
493267108	KEYCORP ORD		12/07/2021	Various	45,990.000	963,749	XXX	764,967	754,696	10,272			10,272		764,967		198,782	198,782	16,207	XXX
49427F108	KILROY REALTY REIT ORD		02/17/2021	JP MORGAN SECURITIES LLC	775.000	45,877	XXX	53,247	44,485	8,762			8,762		53,247		(7,369)	(7,369)	388	XXX
494368103	KIMBERLY CLARK ORD		07/06/2021	Various	18,045.000	2,396,818	XXX	2,504,622	2,433,007	71,615			71,615		2,504,622		(107,804)	(107,804)	39,007	XXX
49446R109	KIMCO REALTY REIT ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,510.000	49,289	XXX	48,058							48,058		1,231	1,231		XXX
49456B101	KINDER MORGAN CL P ORD		12/07/2021	Various	29,555.000	456,314	XXX	494,271	404,017	90,254			90,254		494,271		(37,957)	(37,957)	14,105	XXX
500754106	KRAFT HEINZ ORD		12/07/2021	Various	62,940.000	2,238,950	XXX	1,937,323	2,181,500	(244,178)			(244,178)		1,937,323		301,627	301,627	44,160	XXX
501044101	KROGER ORD		08/24/2021	Various	10,520.000	380,618	XXX	375,141	247,569	25,153			25,153		375,141		5,477	5,477	1,975	XXX
502431109	L3HARRIS TECHNOLOGIES ORD		12/07/2021	Various	6,745.000	1,367,661	XXX	1,193,660	1,274,940	(81,280)			(81,280)		1,193,660		174,001	174,001	11,322	XXX
517834107	LAS VEGAS SANDS ORD		07/06/2021	Various	2,575.000	141,719	XXX	114,268	153,470	(39,202)			(39,202)		114,268		27,450	27,450		XXX
525327102	LEIDOS HOLDINGS ORD		01/07/2021	INSTINET	3,915.000	406,919	XXX	354,524	411,545	(57,021)			(57,021)		354,524		52,396	52,396		XXX
526057104	LENNAR CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,625.000	156,103	XXX	115,794	123,874	(8,080)			(8,080)		115,794		40,309	40,309	406	XXX
53223X107	LIFE STORAGE ORD		02/01/2021	Various	380.500	43,754	XXX	40,290	45,408	(5,118)			(5,118)		40,290		3,464	3,464	0	XXX
532457108	ELI LILLY ORD		08/24/2021	NATIONAL FINL SVCS CORP,	395.000	104,327	XXX	92,645							92,645		11,683	11,683	336	XXX
537008104	LITTELFUSE ORD		01/07/2021	INSTINET	310.000	82,557	XXX	53,583	78,945	(25,361)			(25,361)		53,583		28,974	28,974		XXX
55087P104	LYFT CL A ORD		07/06/2021	MORGAN STANLEY CO	4,405.000	272,343	XXX	131,010	216,418	(85,407)			(85,407)		131,010		141,333	141,333		XXX
55261F104	M&T BANK ORD		01/07/2021	INSTINET	620.000	91,439	XXX	77,784	78,926	(1,142)			(1,142)		77,784		13,655	13,655		XXX
552690109	MDU RESOURCES GROUP ORD		01/07/2021	INSTINET	11,145.000	299,136	XXX	270,499	293,559	(23,060)			(23,060)		270,499		28,637	28,637	2,368	XXX
553498106	MSA SAFETY ORD		12/07/2021	NATIONAL FINL SVCS CORP,	335.000	49,820	XXX	39,961	50,046	(10,085)			(10,085)		39,961		9,859	9,859	586	XXX
553530106	MSC INDUSTRIAL CL A ORD		12/07/2021	UBS SECURITIES LLC	9,105.000	752,727	XXX	711,506	768,371	(56,865)			(56,865)		711,506		41,222	41,222	27,315	XXX
562662106	MANDIANT ORD		10/27/2021	NATIONAL FINL SVCS CORP,	3,600.000	62,209	XXX	48,415	83,016	(34,601)			(34,601)		48,415		13,795	13,795		XXX
56418H100	MANPOWERGROUP ORD		08/24/2021	Various	5,575.000	536,813	XXX	498,742	491,481	(6,206)			(6,206)		498,742		38,071	38,071	158	XXX
565849106	MARATHON OIL ORD		12/07/2021	Various	99,617.000	1,145,110	XXX	1,352,184	664,445	687,739			687,739		1,352,184		(207,075)	(207,075)	6,695	XXX
56585A102	MARATHON PETROLEUM ORD		12/07/2021	Various	11,345.000	629,151	XXX	547,623	469,229	78,394			78,394		547,623		81,528	81,528	14,790	XXX
571903202	MARRIOTT INTERNATIONAL CL A ORD		07/06/2021	MORGAN STANLEY CO	5,655.000	792,160	XXX	492,096	746,008	(253,911)			(253,911)		492,096		300,064	300,064		XXX
580135101	MCDONALD'S ORD		03/26/2021	Various	2,750.000	602,600	XXX	491,954	590,095	(98,141)			(98,141)		491,954		110,646	110,646	2,457	XXX
58933Y105	MERCK & CO ORD		04/15/2021	Various	15,678.000	1,232,687	XXX	1,254,853	1,282,460	(27,608)			(27,608)		1,254,853		(22,166)	(22,166)	17,729	XXX
589400100	MERCURY GENERAL ORD		04/15/2021	Various	34,550.000	1,971,795	XXX	1,455,660	1,803,856	(348,196)			(348,196)		1,455,660		516,135	516,135	10,079	XXX
59156R108	METLIFE ORD		03/02/2021	INSTINET	10,917.000	648,069	XXX	538,771	512,553	26,218			26,218		538,771		109,298	109,298	5,022	XXX
595017104	MICROCHIP TECHNOLOGY ORD		08/24/2021	Various	430.000	67,926	XXX	43,359	59,387	(16,028)			(16,028)		43,359		24,567	24,567	102	XXX
59522J103	MID AMERICA APT COMMUNITI REIT ORD		03/02/2021	INSTINET	2,445.000	325,417	XXX	290,170	309,757	(19,587)			(19,587)		290,170		35,247	35,247	1,942	XXX
60468T105	MIRATI THERAPEUTICS ORD		08/24/2021	NATIONAL FINL SVCS CORP,	95.000	13,717	XXX	15,572							15,572		(1,855)	(1,855)		XXX
60855R100	MOLINA HEALTHCARE ORD		02/17/2021	Various	110.000	23,981	XXX	19,969	23,395	(3,426)			(3,426)		19,969		4,012	4,012		XXX
609207105	MONDELEZ INTERNATIONAL CL A ORD		03/26/2021	Various	26,170.000	1,519,565	XXX	1,496,348	1,197,758	(13,518)			(13,518)		1,496,348		23,218	23,218	6,453	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
617446448	MORGAN STANLEY ORD		03/02/2021	Unknown	0.193	15	XXX	8	13	(5)			(5)		8		7	7	0	XXX
620076307	MOTOROLA SOLUTIONS ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,028.000	193,621	XXX	170,713	174,822	(4,109)			(4,109)		170,713		22,908	22,908	1,460	XXX
626717102	MURPHY OIL ORD		07/06/2021	Various	9,430.000	170,419	XXX	232,710	114,103	118,607			118,607		232,710		(62,291)	(62,291)	1,346	XXX
62944T105	NVR ORD		02/17/2021	JP MORGAN SECURITIES LLC	30.000	140,110	XXX	114,042	122,396	(8,354)			(8,354)		114,042		26,068	26,068		XXX
631103108	NASDAQ ORD		03/26/2021	Various	3,795.000	549,787	XXX	486,552	503,748	(17,196)			(17,196)		486,552		63,235	63,235	110	XXX
636518102	NATIONAL INSTRUMENTS ORD		08/24/2021	Various	9,585.000	407,049	XXX	355,236	421,165	(65,929)			(65,929)		355,236		51,812	51,812	6,498	XXX
637417106	NATIONAL RETAIL PROPERTIES REIT ORD		03/26/2021	Various	4,000.000	167,460	XXX	198,817	163,680	35,137			35,137		198,817		(31,357)	(31,357)	1,760	XXX
64110D104	NETAPP ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,050.000	411,021	XXX	305,365	400,752	(95,387)			(95,387)		305,365		105,656	105,656	2,904	XXX
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD		02/17/2021	Various	9,095.000	89,560	XXX	141,858	90,404	51,454			51,454		141,858		(52,299)	(52,299)	1,819	XXX
649445103	NEW YORK COMMUNITY BANCORP ORD		01/07/2021	INSTINET	67,433.000	744,828	XXX	694,486	711,418	(16,932)			(16,932)		694,486		50,343	50,343		XXX
651639106	NEWMONT ORD		12/07/2021	Various	16,660.000	940,324	XXX	1,062,775	997,767	65,008			65,008		1,062,775		(122,451)	(122,451)	27,365	XXX
65336K103	NEXSTAR MEDIA GROUP CL A ORD		08/24/2021	Various	1,570.000	206,440	XXX	158,105	171,428	(13,323)			(13,323)		158,105		48,334	48,334	1,537	XXX
65339F101	NEXTERA ENERGY ORD		07/06/2021	Various	29,757.000	2,329,949	XXX	2,202,794	2,295,753	(92,958)			(92,958)		2,202,794		127,155	127,155	8,167	XXX
665859104	NORTHERN TRUST ORD		01/07/2021	INSTINET	4,825.000	472,991	XXX	450,723	449,401	1,323			1,323		450,723		22,268	22,268	3,378	XXX
67018T105	NU SKIN ENTERPRISES CL A ORD		03/02/2021	Various	1,970.000	103,883	XXX	92,612	107,621	(15,009)			(15,009)		92,612		11,271	11,271	409	XXX
670346105	NUCOR ORD		04/15/2021	Various	17,530.000	1,157,103	XXX	948,350	932,421	15,930			15,930		948,350		208,752	208,752	7,507	XXX
670837103	OGE ENERGY ORD		10/27/2021	Various	26,400.000	894,541	XXX	933,059	113,422	9,395			9,395		933,059		(38,517)	(38,517)	9,364	XXX
680223104	OLD REPUBLIC INTERNATIONAL ORD		10/27/2021	Various	35,610.000	783,005	XXX	680,021	701,873	(21,852)			(21,852)		680,021		102,983	102,983	77,071	XXX
681919106	OMNICOM GROUP ORD		12/07/2021	Various	27,590.000	1,861,081	XXX	1,533,420	1,720,788	(187,369)			(187,369)		1,533,420		327,662	327,662	49,381	XXX
681936100	OMEGA HEALTHCARE REIT ORD		10/27/2021	Various	8,695.000	302,973	XXX	292,274	315,802	(23,528)			(23,528)		292,274		10,699	10,699	9,450	XXX
682680103	ONEOK ORD		08/24/2021	Various	7,855.000	410,820	XXX	566,652	301,475	265,177			265,177		566,652		(155,832)	(155,832)	14,030	XXX
68902V107	OTIS WORLDWIDE ORD		08/24/2021	Various	5,800.000	400,455	XXX	393,731	391,790	1,941			1,941		393,731		6,724	6,724	1,782	XXX
69007J106	OUTFRONT MEDIA ORD		07/06/2021	Various	11,480.000	276,710	XXX	217,903	224,549	(6,645)			(6,645)		217,903		58,807	58,807		XXX
693475105	PNC FINANCIAL SERVICES GROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,705.000	296,973	XXX	216,370	254,045	(37,675)			(37,675)		216,370		80,603	80,603	3,922	XXX
693506107	PPG INDUSTRIES ORD		03/02/2021	INSTINET	3,360.000	473,047	XXX	365,254	484,579	(119,325)			(119,325)		365,254		107,793	107,793	1,814	XXX
69351T106	PPL ORD		07/06/2021	Various	135,125.000	3,762,679	XXX	3,631,769	3,810,525	(178,756)			(178,756)		3,631,769		130,910	130,910	76,487	XXX
693656100	PVH ORD		08/24/2021	NATIONAL FINL SVCS CORP,	45.000	4,908	XXX	3,532	4,225	(693)			(693)		3,532		1,376	1,376		XXX
695156109	PACKAGING CORP OF AMERICA ORD		07/06/2021	Various	3,990.000	577,238	XXX	438,862	550,261	(111,399)			(111,399)		438,862		138,376	138,376	4,100	XXX
701877102	PARSLEY ENERGY CL A ORD		01/12/2021	Unknown	6,325.000	68,939	XXX	68,939	89,815	(20,876)			(20,876)		68,939					XXX
704326107	PAYCHEX ORD		08/24/2021	Various	3,385.000	324,813	XXX	247,984	315,414	(67,430)			(67,430)		247,984		76,829	76,829	2,812	XXX
705573103	PEGASYSTEMS ORD		12/07/2021	NATIONAL FINL SVCS CORP,	990.000	111,807	XXX	103,797	131,927	(28,130)			(28,130)		103,797		8,010	8,010	119	XXX
70614W100	PELOTON INTERACTIVE ORD		07/06/2021	MORGAN STANLEY CO	1,560.000	191,033	XXX	117,462	236,683	(119,221)			(119,221)		117,462		73,571	73,571		XXX
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD		08/24/2021	NATIONAL FINL SVCS CORP,	120.000	10,437	XXX	7,548							7,548		2,889	2,889	158	XXX
713448108	PEPSICO ORD		12/07/2021	Various	29,565.000	4,594,696	XXX	4,152,721	2,194,392	(114,522)			(114,522)		4,152,721		441,975	441,975	63,874	XXX
717081103	PFIZER ORD		12/07/2021	Various	102,125.000	4,922,019	XXX	3,656,208	3,759,221	(103,013)			(103,013)		3,656,208		1,265,811	1,265,811	118,591	XXX
718172109	PHILIP MORRIS INTERNATIONAL ORD		10/27/2021	NATIONAL FINL SVCS CORP,	7,985.000	760,820	XXX	595,472	661,078	(65,606)			(65,606)		595,472		165,348	165,348	38,727	XXX
718546104	PHILLIPS 66 ORD		12/07/2021	Various	6,780.000	522,722	XXX	543,048	474,193	68,855			68,855		543,048		(20,327)	(20,327)	13,491	XXX
723484101	PINNACLE WEST ORD		08/24/2021	Various	3,705.000	282,278	XXX	304,398	115,528	1,805			1,805		304,398		(22,120)	(22,120)	3,075	XXX
72352L106	PINTEREST CL A ORD		07/06/2021	MORGAN STANLEY CO	4,860.000	390,895	XXX	117,420	320,274	(202,854)			(202,854)		117,420		273,475	273,475		XXX
723787107	PIONEER NATURAL RESOURCE ORD		01/13/2021	CORPORATE REORGANIZATIONS	0.890	120	XXX	83	101	(18)			(18)		83		37	37	0	XXX
74051N102	PREMIER CL A ORD		12/07/2021	NATIONAL FINL SVCS CORP,	2,690.000	101,431	XXX	92,788	94,419	(1,631)			(1,631)		92,788		8,644	8,644	2,098	XXX
74144T108	T ROWE PRICE GROUP ORD		04/15/2021	Various	9,905.000	1,644,193	XXX	1,345,225	1,499,518	(154,293)			(154,293)		1,345,225		298,968	298,968	5,648	XXX
74251V102	PRINCIPAL FINANCIAL GROUP ORD		12/07/2021	Various	45,260.000	2,677,523	XXX	2,545,095	1,402,265	11,264			11,264		2,545,095		132,428	132,428	22,113	XXX
742718109	PROCTER & GAMBLE ORD		10/27/2021	Various	29,185.000	3,961,204	XXX	3,716,451	3,120,632	(342,574)			(342,574)		3,716,451		244,753	244,753	58,486	XXX
743315103	PROGRESSIVE ORD		01/07/2021	INSTINET	12,515.000	1,184,947	XXX	1,184,432	1,237,483	(53,051)			(53,051)		1,184,432		514	514	57,569	XXX
74340W103	PROLOGIS REIT		02/17/2021	JP MORGAN SECURITIES LLC	785.000	83,108	XXX	75,389	78,233	(2,844)			(2,844)		75,389		7,719	7,719		XXX
743606105	PROSPERITY BANCSHARES ORD		01/07/2021	INSTINET	735.000	52,726	XXX	46,887	50,980	(4,093)			(4,093)		46,887		5,839	5,839	360	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
744320102	PRUDENTIAL FINANCIAL ORD		08/24/2021	Various	40,235.000	3,906,448	XXX	3,155,955	2,749,235	(4,650)			(4,650)		3,155,955		750,493	750,493	89,119	XXX
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		01/07/2021	INSTINET	23,842.000	1,338,193	XXX	1,211,645	1,389,989	(178,343)			(178,343)		1,211,645		126,548	126,548		XXX
74460D109	PUBLIC STORAGE REIT ORD		03/02/2021	INSTINET	410.000	89,787	XXX	91,201	94,681	(3,481)			(3,481)		91,201		(1,414)	(1,414)		XXX
745867101	PULTEGROUP ORD		10/27/2021	NATIONAL FINL SVCS CORP.	5,625.000	282,195	XXX	246,944	242,550	4,394			4,394		246,944		35,252	35,252	2,923	XXX
74767V109	QUANTUMSCAPE CL A ORD		10/27/2021	NATIONAL FINL SVCS CORP.	2,155.000	54,300	XXX	57,473							57,473		(3,173)	(3,173)		XXX
74834L100	QUEST DIAGNOSTICS ORD		04/15/2021	Various	7,355.000	926,220	XXX	912,506	876,495	36,010			36,010		912,506		13,714	13,714	6,565	XXX
749685103	RPM ORD		02/17/2021	JP MORGAN SECURITIES LLC	580.000	49,612	XXX	47,372	52,652	(5,281)			(5,281)		47,372		2,240	2,240	220	XXX
75513E101	RAYTHEON TECHNOLOGIES ORD		08/24/2021	NATIONAL FINL SVCS CORP.	8,815.000	755,666	XXX	618,738	630,361	(11,623)			(11,623)		618,738		136,927	136,927	13,178	XXX
756109104	REALTY INCOME REIT ORD		11/09/2021	INSTINET	1,150.665	69,398	XXX	85,853	71,496	14,319			14,319		85,853		(16,455)	(16,455)	809	XXX
758849103	REGENCY CENTERS REIT ORD		01/07/2021	INSTINET	3,360.000	151,483	XXX	162,658	153,317	9,341			9,341		162,658		(11,174)	(11,174)	1,999	XXX
7591EP100	REGIONS FINANCIAL ORD		01/07/2021	INSTINET	25,910.000	460,284	XXX	404,326	417,669	(13,344)			(13,344)		404,326		55,958	55,958	4,016	XXX
760759100	REPUBLIC SERVICES ORD		03/26/2021	Various	3,610.000	351,154	XXX	350,340	347,643	2,697			2,697		350,340		814	814	1,534	XXX
770323103	ROBERT HALF ORD		08/24/2021	Various	1,265.000	120,387	XXX	64,905	79,037	(14,132)			(14,132)		64,905		55,482	55,482	1,146	XXX
783549108	RYDER SYSTEM ORD		08/24/2021	Various	11,345.000	760,790	XXX	592,088	700,667	(108,579)			(108,579)		592,088		168,703	168,703	9,223	XXX
78409V104	S&P GLOBAL ORD		02/17/2021	JP MORGAN SECURITIES LLC	450.000	152,162	XXX	156,367	147,929	8,439			8,439		156,367		(4,205)	(4,205)		XXX
78667J108	SAGE THERAPEUTICS ORD		08/24/2021	NATIONAL FINL SVCS CORP.	865.000	36,736	XXX	40,207	74,831	(34,624)			(34,624)		40,207		(3,471)	(3,471)		XXX
79466L302	SALESFORCE.COM ORD		03/26/2021	Various	3,010.000	641,971	XXX	695,384	669,815	25,569			25,569		695,384		(53,414)	(53,414)		XXX
806857108	SCHLUMBERGER ORD		12/07/2021	Various	46,755.000	1,443,074	XXX	1,601,769	680,659	485,036			485,036		1,601,769		(158,695)	(158,695)	14,330	XXX
808513105	CHARLES SCHWAB ORD		03/26/2021	Various	15,285.000	980,778	XXX	736,040	344,336	(125,661)			(125,661)		736,040		244,738	244,738	2,751	XXX
810186106	SCOTTS MIRACLE GRO ORD		01/07/2021	INSTINET	315.000	70,112	XXX	46,115	62,729	(16,614)			(16,614)		46,115		23,998	23,998		XXX
816851109	SEMPRA ORD		07/06/2021	Various	8,260.000	1,007,021	XXX	1,114,223	1,052,407	61,816			61,816		1,114,223		(107,202)	(107,202)	10,007	XXX
830566105	SKECHERS USA CL A ORD		03/26/2021	Various	980.000	38,786	XXX	33,998	35,221	(1,223)			(1,223)		33,998		4,788	4,788		XXX
83088M102	SKYWORKS SOLUTIONS ORD		03/26/2021	Various	2,050.000	386,006	XXX	277,631	313,404	(35,773)			(35,773)		277,631		108,375	108,375	1,025	XXX
831865209	A O SMITH ORD		03/02/2021	Various	7,250.000	430,341	XXX	380,371	397,445	(17,074)			(17,074)		380,371		49,971	49,971	1,885	XXX
833034101	SNAP ON ORD		08/24/2021	Various	6,720.000	1,415,104	XXX	1,026,475	1,150,061	(123,586)			(123,586)		1,026,475		388,629	388,629	9,631	XXX
833445109	SNOWFLAKE CL A ORD		08/24/2021	NATIONAL FINL SVCS CORP.	70.000	19,835	XXX	16,658							16,658		3,178	3,178		XXX
835495102	SONOCO PRODUCTS ORD		08/24/2021	NATIONAL FINL SVCS CORP.	11,335.000	730,835	XXX	631,979	485,791	(46,439)			(46,439)		631,979		98,856	98,856	15,302	XXX
842587107	SOUTHERN ORD		08/24/2021	Various	28,110.000	1,678,107	XXX	1,595,441	1,316,138	(130,543)			(130,543)		1,595,441		82,666	82,666	18,124	XXX
84265V105	SOUTHERN COPPER ORD		03/02/2021	INSTINET	160.000	12,067	XXX	8,993	10,419	(1,426)			(1,426)		8,993		3,074	3,074	96	XXX
844741108	SOUTHWEST AIRLINES ORD		07/06/2021	Various	3,135.000	164,048	XXX	143,482	146,122	(2,640)			(2,640)		143,482		20,566	20,566		XXX
84860W300	SPIRIT REALTY CAPITAL REIT ORD		04/15/2021	Various	1,630.000	71,255	XXX	72,336	65,526	6,810			6,810		72,336		(1,080)	(1,080)	1,603	XXX
854502101	STANLEY BLACK AND DECKER ORD		04/15/2021	Various	3,610.000	703,879	XXX	495,337	644,602	(149,265)			(149,265)		495,337		208,543	208,543	1,789	XXX
855244109	STARBUCKS ORD		07/06/2021	Various	10,265.000	1,145,472	XXX	1,004,545	1,098,150	(93,605)			(93,605)		1,004,545		140,927	140,927	6,838	XXX
857477103	STATE STREET ORD		10/27/2021	Various	8,505.000	728,813	XXX	598,340	618,994	(20,654)			(20,654)		598,340		130,473	130,473	9,937	XXX
858119100	STEEL DYNAMICS ORD		08/24/2021	Various	10,235.000	446,880	XXX	378,173	377,364	809			809		378,173		68,707	68,707	3,162	XXX
862121100	STORE CAPITAL ORD		10/27/2021	Various	11,360.000	398,369	XXX	334,980	386,013	(51,033)			(51,033)		334,980		63,389	63,389	13,278	XXX
863667101	STRYKER ORD		01/07/2021	INSTINET	1,615.000	392,446	XXX	315,676	395,740	(80,064)			(80,064)		315,676		76,770	76,770	1,017	XXX
866674104	SUN COMMUNITIES REIT ORD		03/02/2021	INSTINET	395.000	59,428	XXX	53,511	60,020	(6,509)			(6,509)		53,511		5,916	5,916	312	XXX
87165B103	SYNCHRONY FINANCIAL ORD		08/24/2021	Various	5,885.000	284,612	XXX	216,769							216,769		67,843	67,843	3,413	XXX
87166B102	SYNEOS HEALTH CL A ORD		04/15/2021	Various	230.000	18,349	XXX	14,179	15,670	(1,491)			(1,491)		14,179		4,171	4,171		XXX
871829107	SYSCO ORD		02/17/2021	Various	4,940.000	371,483	XXX	369,001	366,844	2,157			2,157		369,001		2,482	2,482	2,223	XXX
87240R107	TFS FINANCIAL ORD		12/07/2021	Various	20,105.000	383,304	XXX	329,199	354,451	(25,252)			(25,252)		329,199		54,105	54,105	3,418	XXX
872590104	T MOBILE US ORD		12/07/2021	Various	5,330.000	640,357	XXX	575,888	718,751	(142,862)			(142,862)		575,888		64,469	64,469		XXX
875372203	TANDEM DIABETES CARE ORD		08/24/2021	JP MORGAN SECURITIES LLC	415.000	42,201	XXX	41,352	39,707	1,644			1,644		41,352		850	850		XXX
876030107	TAPESTRY ORD		01/07/2021	Not Available	1,235.000	43,120	XXX	31,133	38,433	(7,300)			(7,300)		31,133		11,987	11,987		XXX
87612E106	TARGET ORD		08/24/2021	Various	4,240.000	1,018,851	XXX	506,527	748,487	(241,960)			(241,960)		506,527		512,324	512,324	8,366	XXX
87918A105	TELADOC HEALTH ORD		08/24/2021	Various	240.000	42,308	XXX	51,381	47,990	3,390			3,390		51,381		(9,073)	(9,073)		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
879369106	TELEFLEX ORD		02/17/2021	JP MORGAN SECURITIES LLC	195.000	78,710	XXX	75,153	80,256	(5,104)			(5,104)		75,153		3,558	3,558		XXX
88023U101	TEMPUR SEALY INTERNATIONAL ORD		07/06/2021	MORGAN STANLEY CO	1,040.000	42,443	XXX	26,425	28,080	(1,655)			(1,655)		26,425		16,018	16,018	146	XXX
882508104	TEXAS INSTRUMENTS ORD		03/02/2021	INSTINET	4,730.000	830,146	XXX	617,484	776,335	(158,850)			(158,850)		617,484		212,662	212,662	4,825	XXX
883556102	THERMO FISHER SCIENTIFIC ORD		04/15/2021	Various	455.000	226,131	XXX	185,768	211,930	(26,162)			(26,162)		185,768		40,363	40,363	177	XXX
885160101	THOR INDUSTRIES ORD		07/06/2021	MORGAN STANLEY CO	610.000	66,745	XXX	71,005	56,724	14,281			14,281		71,005		(4,260)	(4,260)	750	XXX
88579Y101	3M ORD		08/24/2021	Various	20,235.000	3,658,345	XXX	3,296,403	3,536,876	(240,473)			(240,473)		3,296,403		361,942	361,942	35,231	XXX
887389104	TIMKEN ORD		08/24/2021	Various	1,365.000	101,502	XXX	63,448	105,596	(42,149)			(42,149)		63,448		38,054	38,054	814	XXX
889478103	TOLL BROTHERS ORD		04/15/2021	Various	1,695.000	81,673	XXX	79,446	73,682	5,764			5,764		79,446		2,227	2,227	217	XXX
893641100	TRANSDIGM GROUP ORD		02/17/2021	Various	2,320.000	1,398,767	XXX	1,162,185	1,435,732	(273,547)			(273,547)		1,162,185		236,582	236,582		XXX
89417E109	TRAVELERS COMPANIES ORD		01/07/2021	INSTINET	3,260.000	452,726	XXX	391,799	457,606	(65,807)			(65,807)		391,799		60,927	60,927		XXX
896945201	TRIPADVISOR ORD		03/02/2021	INSTINET	5,195.000	204,978	XXX	110,069	149,512	(39,444)			(39,444)		110,069		94,910	94,910		XXX
89832Q109	TRUIST FINANCIAL ORD		08/24/2021	Various	40,590.000	2,363,306	XXX	1,837,304	1,626,265	(169,484)			(169,484)		1,837,304		526,003	526,003	21,462	XXX
90138F102	TWILIO CL A ORD		12/07/2021	Various	1,945.000	537,330	XXX	506,771	658,383	(151,611)			(151,611)		506,771		30,559	30,559		XXX
90214J101	2U ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,690.000	130,873	XXX	112,993	107,627	5,366			5,366		112,993		17,881	17,881		XXX
902494103	TYSON FOODS CL A ORD		04/15/2021	Various	2,386.000	159,966	XXX	143,405	153,754	(10,349)			(10,349)		143,405		16,561	16,561	181	XXX
902653104	UDR REIT ORD		12/07/2021	NATIONAL FINL SVCS CORP,	3,505.000	204,109	XXX	161,712	134,697	27,015			27,015		161,712		42,397	42,397	4,936	XXX
902973304	US BANCORP ORD		07/06/2021	Various	47,090.000	2,489,084	XXX	1,974,078	2,193,923	(219,845)			(219,845)		1,974,078		515,006	515,006	33,923	XXX
90353T100	UBER TECHNOLOGIES ORD		12/07/2021	Various	5,230.000	271,319	XXX	190,635	266,730	(76,095)			(76,095)		190,635		80,684	80,684		XXX
904214103	UMPQUA HOLDINGS ORD		04/15/2021	Various	24,555.000	444,394	XXX	409,570							409,570		34,824	34,824	5,157	XXX
907818108	UNION PACIFIC ORD		01/07/2021	INSTINET	3,775.000	801,920	XXX	660,468	786,031	(125,563)			(125,563)		660,468		141,452	141,452		XXX
910047109	UNITED AIRLINES HOLDINGS ORD		08/24/2021	NATIONAL FINL SVCS CORP,	6,110.000	287,886	XXX	232,614	264,319	(31,704)			(31,704)		232,614		55,272	55,272		XXX
911312106	UNITED PARCEL SERVICE CL B ORD		07/06/2021	Various	7,215.000	1,416,657	XXX	865,180	1,215,006	(349,826)			(349,826)		865,180		551,477	551,477	12,470	XXX
91324P102	UNITEDHEALTH GRP ORD		12/07/2021	Various	5,550.000	2,335,653	XXX	1,753,896	1,946,274	(192,378)			(192,378)		1,753,896		581,757	581,757	19,042	XXX
91529Y106	UNUM ORD		08/24/2021	Various	20,255.000	547,348	XXX	557,790							557,790		(10,442)	(10,442)	8,550	XXX
918204108	VF ORD		03/02/2021	Various	6,400.000	510,900	XXX	490,632	546,624	(55,992)			(55,992)		490,632		20,268	20,268		XXX
91879Q109	VAIL RESORTS ORD		01/07/2021	INSTINET	400.000	114,813	XXX	107,631	111,584	(3,953)			(3,953)		107,631		7,181	7,181		XXX
91913Y100	VALERO ENERGY ORD		07/06/2021	Various	4,515.000	329,969	XXX	383,364	255,414	127,951			127,951		383,364		(53,395)	(53,395)	7,213	XXX
92047W101	VALVOLINE ORD		02/17/2021	Various	2,635.000	63,548	XXX	58,837	60,974	(2,137)			(2,137)		58,837		4,711	4,711		XXX
92276F100	VENTAS REIT ORD		12/07/2021	Various	9,455.000	466,271	XXX	455,318	463,673	(8,356)			(8,356)		455,318		10,953	10,953	11,639	XXX
92339V308	VEREIT ORD		11/01/2021	Various	9,508.000	355,767	XXX	382,197	359,307	22,889			22,889		382,197		(26,430)	(26,430)	13,512	XXX
92343V104	VERIZON COMMUNICATIONS ORD		12/07/2021	NATIONAL FINL SVCS CORP,	63,155.000	3,279,027	XXX	3,593,865	3,710,356	(116,491)			(116,491)		3,593,865		(314,838)	(314,838)	148,956	XXX
92556H206	VIACOMCBS CL B ORD		03/26/2021	Various	9,940.000	547,867	XXX	195,709	370,364	(174,655)			(174,655)		195,709		352,158	352,158	4,033	XXX
92556V106	VIATRIS ORD		01/07/2021	Not Available	17,241.000	319,626	XXX	273,731	323,096	(49,365)			(49,365)		273,731		45,894	45,894		XXX
925652109	VICI PPTYS ORD		12/07/2021	Various	21,895.000	620,983	XXX	580,572	558,323	22,250			22,250		580,572		40,411	40,411	23,618	XXX
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD		01/07/2021	INSTINET	1,245.000	31,124	XXX	30,290	29,544	746			746		30,290		833	833		XXX
928254101	VIRTU FINANCIAL CL A ORD		12/07/2021	Various	23,925.000	644,401	XXX	590,404	602,167	(11,788)			(11,788)		590,404		53,997	53,997	7,153	XXX
929042109	VORNADO REALTY REIT ORD		12/07/2021	Various	3,515.000	152,470	XXX	142,873	131,250	11,623			11,623		142,873		9,597	9,597	4,940	XXX
929160109	VULCAN MATERIALS ORD		03/02/2021	INSTINET	215.000	36,607	XXX	30,255	31,887	(1,632)			(1,632)		30,255		6,353	6,353	80	XXX
929740108	WABTEC ORD		02/17/2021	JP MORGAN SECURITIES LLC	440.000	34,840	XXX	28,447	32,208	(3,761)			(3,761)		28,447		6,392	6,392	53	XXX
931142103	WALMART ORD		12/07/2021	Various	11,535.000	1,696,932	XXX	1,447,397	1,662,770	(215,373)			(215,373)		1,447,397		249,535	249,535	18,323	XXX
931427108	WALGREEN BOOTS ALLIANCE ORD		03/26/2021	Various	28,095.000	1,377,364	XXX	1,236,669	985,834	96,812			96,812		1,236,669		140,695	140,695	9,803	XXX
94106L109	WASTE MANAGEMENT ORD		01/07/2021	INSTINET	7,035.000	829,436	XXX	754,983	829,638	(74,654)			(74,654)		754,983		74,452	74,452		XXX
942622200	WATSCO ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,670.000	464,939	XXX	351,572	378,339	(26,767)			(26,767)		351,572		113,367	113,367	6,221	XXX
94419L101	WAYFAIR CL A ORD		10/27/2021	Various	755.000	227,480	XXX	172,377	170,487	1,890			1,890		172,377		55,103	55,103		XXX
949746101	WELLS FARGO ORD		03/26/2021	Various	66,443.000	2,365,571	XXX	2,069,795	1,409,346	(74,451)			(74,451)		2,069,795		295,776	295,776	521	XXX
95040Q104	WELLTOWER ORD		03/02/2021	JP MORGAN SECURITIES LLC	4,300.000	286,291	XXX	333,317	277,866	55,451			55,451		333,317		(47,027)	(47,027)	1,592	XXX
959802109	WESTERN UNION ORD		10/27/2021	Various	43,505.000	957,073	XXX	903,045	954,500	(51,455)			(51,455)		903,045		54,028	54,028	7,110	XXX
960413102	WESTLAKE CHEM ORD		02/17/2021	Various	500.000	43,494	XXX	28,237	40,800	(12,563)			(12,563)		28,237		15,258	15,258		XXX
962166104	WEYERHAEUSER REIT		07/06/2021	MORGAN STANLEY CO	5,445.000	184,472	XXX	152,800	182,571	(29,771)			(29,771)		152,800		31,671	31,671	1,851	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
963320106	WHIRLPOOL ORD		03/26/2021	Various	4,015.000	798,464	XXX	765,374	689,472	40,436			40,436		765,374		33,089	33,089	2,706	XXX
969457100	WILLIAMS ORD		08/24/2021	Various	16,205.000	373,105	XXX	278,437	324,910	(46,473)			(46,473)		278,437		94,668	94,668	3,629	XXX
969904101	WILLIAMS SONOMA ORD		08/24/2021	Various	5,260.000	794,799	XXX	536,077	324,870	(13,130)			(13,130)		536,077		258,722	258,722	2,965	XXX
977852102	WOLFSPEED ORD		10/27/2021	NATIONAL FINL SVCS CORP,	360.000	33,593	XXX	25,822	38,124	(12,302)			(12,302)		25,822		7,772	7,772		XXX
98212B103	WPX ENERGY ORD		01/07/2021	Unknown	3,820.000	25,262	XXX	25,262	31,133	(5,871)			(5,871)		25,262					XXX
983134107	WYNN RESORTS ORD		07/06/2021	MORGAN STANLEY CO	1,550.000	183,296	XXX	121,588	174,887	(53,299)			(53,299)		121,588		61,709	61,709		XXX
98389B100	XCEL ENERGY ORD		01/07/2021	INSTINET	14,660.000	958,977	XXX	1,058,829	978,262	80,567			80,567		1,058,829		(99,851)	(99,851)	6,304	XXX
988498101	YUM BRANDS ORD		02/17/2021	Various	5,730.000	603,192	XXX	537,927	622,049	(84,122)			(84,122)		537,927		65,265	65,265	1,398	XXX
98850P109	YUM CHINA ORD	C	12/07/2021	Various	4,405.000	233,147	XXX	238,315	251,481	(13,166)			(13,166)		238,315		(5,168)	(5,168)	1,961	XXX
98954M101	ZILLOW GROUP CL A ORD		07/06/2021	Various	4,345.000	636,994	XXX	284,339	590,659	(306,320)			(306,320)		284,339		352,655	352,655		XXX
98954M200	ZILLOW GROUP CL C ORD		07/06/2021	Various	7,575.000	1,103,545	XXX	481,695	983,235	(501,540)			(501,540)		481,695		621,851	621,851		XXX
98956P102	ZIMMER BIOMET HOLDINGS ORD		12/07/2021	NATIONAL FINL SVCS CORP,	5,085.000	661,309	XXX	637,730	783,548	(145,818)			(145,818)		637,730		23,579	23,579	4,882	XXX
G0176J109	ALLEGION ORD	C	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	180.000	22,578	XXX	17,820	20,948	(3,128)			(3,128)		17,820		4,758	4,758	65	XXX
G0250X107	AMCOR ORD	C	08/24/2021	Various	85,025.000	1,021,417	XXX	944,576	1,000,744	(56,168)			(56,168)		944,576		76,840	76,840	14,565	XXX
G29183103	EATON ORD	C	08/24/2021	Various	5,975.000	762,448	XXX	491,237	717,837	(226,599)			(226,599)		491,237		271,211	271,211	912	XXX
G4474Y214	JANUS HENDERSON GROUP ORD	C	08/24/2021	NATIONAL FINL SVCS CORP,	13,115.000	564,186	XXX	505,720							505,720		58,466	58,466	4,984	XXX
G47567105	IHS MARKIT ORD	C	03/02/2021	INSTINET	1,955.000	179,340	XXX	177,212							177,212		2,128	2,128	391	XXX
G491BT108	INVESCO ORD		03/02/2021	INSTINET	2,985.000	72,373	XXX	48,259	52,029	(3,769)			(3,769)		48,259		24,113	24,113	463	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	04/15/2021	Various	17,135.000	911,212	XXX	774,658	798,320	(23,662)			(23,662)		774,658		136,554	136,554	5,374	XXX
G5494J103	LINDE ORD	C	07/06/2021	Various	12,923.000	3,716,707	XXX	2,963,816	3,405,340	(441,524)			(441,524)		2,963,816		752,891	752,891	25,457	XXX
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	01/07/2021	INSTINET	2,245.000	108,710	XXX	79,026	106,727	(27,701)			(27,701)		79,026		29,684	29,684	135	XXX
G5960L103	MEDTRONIC ORD	C	10/27/2021	NATIONAL FINL SVCS CORP,	1,740.000	209,671	XXX	131,637	203,824	(72,186)			(72,186)		131,637		78,034	78,034	2,610	XXX
G6095L109	APTIV ORD	C	08/24/2021	Various	3,290.000	518,106	XXX	351,045	428,654	(77,609)			(77,609)		351,045		167,061	167,061		XXX
G6700G107	NVENT ELECTRIC ORD	C	08/24/2021	Various	12,325.000	351,973	XXX	302,177							302,177		49,796	49,796	3,130	XXX
G7709Q104	ROYALTY PHARMA CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	535.000	25,298	XXX	22,464	26,777	(4,313)			(4,313)		22,464		2,835	2,835		XXX
G7S00T104	PENTAIR ORD	C	03/02/2021	INSTINET	845.000	48,805	XXX	35,931	44,861	(8,930)			(8,930)		35,931		12,874	12,874	169	XXX
G8473T100	STERIS ORD	C	03/02/2021	Various	3,200.000	580,016	XXX	504,291	595,680	(91,389)			(91,389)		504,291		75,725	75,725	492	XXX
G8994E103	TRANE TECHNOLOGIES ORD	C	08/24/2021	NATIONAL FINL SVCS CORP,	110.000	21,507	XXX	8,882	15,968	(7,086)			(7,086)		8,882		12,625	12,625	130	XXX
G96629103	WILLIS TOWERS WATSON ORD	C	04/15/2021	JP MORGAN SECURITIES LLC	1,530.000	352,478	XXX	324,987	322,340	2,647			2,647		324,987		27,491	27,491	1,317	XXX
H1467J104	CHUBB ORD	C	12/07/2021	Various	4,920.000	822,301	XXX	740,526	757,286	(16,760)			(16,760)		740,526		81,774	81,774	8,461	XXX
H2906T109	GARMIN ORD	C	08/24/2021	NATIONAL FINL SVCS CORP,	795.000	137,267	XXX	67,166	95,130	(27,964)			(27,964)		67,166		70,100	70,100	1,018	XXX
N72482123	QIAGEN ORD	C	02/17/2021	Various	2,855.000	154,673	XXX	141,687	150,887	(9,200)			(9,200)		141,687		12,986	12,986		XXX
V7780T103	ROYAL CARIBBEAN GROUP ORD		07/06/2021	MORGAN STANLEY CO	2,245.000	187,691	XXX	255,226	167,679	87,547			87,547		255,226		(67,535)	(67,535)		XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						274,248,493	XXX	243,056,236	234,938,649	(14,556,345)			(14,556,345)		243,056,236		31,192,257	31,192,257	3,403,926	XXX
9799997 Subtotal - Common Stocks - Part 4						274,248,493	XXX	243,056,236	234,938,649	(14,556,345)			(14,556,345)		243,056,236		31,192,257	31,192,257	3,403,926	XXX
9799998 Summary Item from Part 5 for Common Stocks						168,113,498	XXX	167,163,288							167,163,288		950,210	950,210	2,106,165	XXX
9799999 Subtotal - Common Stocks						442,361,992	XXX	410,219,524	234,938,649	(14,556,345)			(14,556,345)		410,219,524		32,142,467	32,142,467	5,510,090	XXX
9899999 Subtotal - Preferred and Common Stocks						442,361,992	XXX	410,219,524	234,938,649	(14,556,345)			(14,556,345)		410,219,524		32,142,467	32,142,467	5,510,090	XXX
9999999 Totals						579,296,022	XXX	547,396,321	370,880,267	(14,170,877)	(55,291)		(14,226,167)		546,491,319		32,461,824	32,461,824	8,171,975	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 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055102	AFLAC ORD		01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	23,315.000	1,042,537	1,091,675	1,042,537							49,138	49,138	7,694	
00130H105	THE AES CORPORATION		03/26/2021	Various	04/15/2021	Various	8,885.000	223,112	244,896	223,112							21,784	21,784	1,166	
00287Y109	ABBVIE ORD		01/07/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	6,365.000	678,229	735,208	678,229							56,979	56,979	16,549	
00507V109	ACTIVISION BLIZZARD ORD		03/26/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	7,175.000	680,206	421,651	680,206							(258,555)	(258,555)	3,372	
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		10/04/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	7,525.000	275,377	208,175	275,377							(67,203)	(67,203)		
00751Y106	ADVANCE AUTO PARTS ORD		07/06/2021	Various	10/27/2021	Various	345.000	63,047	70,563	63,047							7,515	7,515	188	
007903107	ADVANCED MICRO DEVICES ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	340.000	28,972	32,046	28,972							3,074	3,074		
00857U107	AGILON HEALTH ORD		10/27/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	2,580.000	61,532	60,390	61,532							(1,142)	(1,142)		
00912X302	AIR LEASE CL A ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	360.000	16,184	14,716	16,184							(1,468)	(1,468)	115	
018802108	ALLIANT ENERGY ORD		01/07/2021	INSTINET	03/02/2021	INSTINET	10,530.000	522,254	494,940	522,254							(27,314)	(27,314)	4,238	
02209S103	ALTRIA GROUP ORD		10/27/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	17,565.000	838,234	781,410	838,234							(56,824)	(56,824)	541	
023608102	AMEREN ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	210.000	15,354	16,971	15,354							1,617	1,617	231	
025537101	AMERICAN ELECTRIC POWER ORD		07/06/2021	Various	08/24/2021	Various	36,840.000	3,042,307	3,046,652	3,042,307							4,344	4,344	23,610	
026874784	AMERICAN INTERNATIONAL GROUP ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	21,600.000	989,425	1,006,931	989,425							17,506	17,506	13,824	
03044L105	AMERICAN WELL CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	07/06/2021	MORGAN STANLEY CO	2,470.000	44,237	30,104	44,237							(14,134)	(14,134)		
03064D108	AMERICOLD REALTY ORD		07/06/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	11,245.000	436,300	358,893	436,300							(77,407)	(77,407)	2,474	
03073E105	AMERISOURCEBERGEN ORD		07/06/2021	Various	08/24/2021	Various	4,605.000	523,278	528,247	523,278							4,969	4,969	2,026	
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		03/02/2021	INSTINET	08/24/2021	NATIONAL FINL SVCS CORP,	21,350.000	178,834	185,257	178,834							6,423	6,423	9,394	
03662Q105	ANSYS ORD		10/27/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	315.000	118,316	127,132	118,316							8,817	8,817		
03750L109	APARTMENT INCOME REIT ORD		03/02/2021	JP MORGAN SECURITIES LLC	12/07/2021	Various	13,290.000	548,989	662,417	548,989							113,428	113,428	12,058	
03768E105	APOLLO GLOBAL MANAGEMENT CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	27,880.000	1,359,004	1,771,718	1,359,004							412,714	412,714	24,650	
039483102	ARCHER DANIELS MIDLAND ORD		03/26/2021	Various	08/24/2021	Various	12,795.000	734,190	760,359	734,190							26,169	26,169	8,068	
03990B101	ARES MANAGEMENT CL A ORD		07/06/2021	MORGAN STANLEY CO	10/27/2021	NATIONAL FINL SVCS CORP,	3,360.000	218,272	279,454	218,272							61,182	61,182	1,579	
04247X102	ARMSTRONG WORLD INDUSTRIES ORD		01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	480.000	37,809	38,869	37,809							1,060	1,060		
053015103	AUTOMATIC DATA PROCESSING ORD		03/02/2021	INSTINET	12/07/2021	NATIONAL FINL SVCS CORP,	480.000	84,271	112,860	84,271							28,590	28,590	1,339	
053484101	AVALONBAY COMMUNITIES REIT ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	JP MORGAN SECURITIES LLC	75.000	13,365	14,087	13,365							722	722	119	
05351W103	AVANGRID ORD		08/24/2021	Not Available	12/07/2021	Various	12,470.000	667,558	639,715	667,558							(27,843)	(27,843)	5,784	
064058100	BANK OF NEW YORK MELLON ORD		03/26/2021	Various	12/07/2021	Various	35,975.000	1,656,736	1,712,013	1,656,736							55,277	55,277	16,300	
06417N103	BANK OZK ORD		01/07/2021	Not Available	04/15/2021	JP MORGAN SECURITIES LLC	6,610.000	233,311	262,943	233,311							29,632	29,632	2,957	
075887109	BECTON DICKINSON ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	4,070.000	1,009,411	1,017,692	1,009,411							8,281	8,281	3,378	

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
084310101	BERKELEY LIGHTS ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	07/06/2021	Various	2,340.000	104,609	109,618	104,609							5,009	5,009		
09062X103	BIOGEN ORD		07/06/2021	MORGAN STANLEY CO	10/27/2021	NATIONAL FINL SVCS CORP,	2,300.000	788,800	633,548	788,800							(155,252)	(155,252)		
09073M104	BIO TECHNE ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	705.000	274,010	319,747	274,010							45,737	45,737	226	
099724106	BORGWARNER ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	8,465.000	360,838	385,553	360,838							24,715	24,715	3,630	
101121101	BOSTON PROPERTIES REIT ORD		03/02/2021	INSTINET	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	145.000	14,586	15,371	14,586							785	785		
110122108	BRISTOL MYERS SQUIBB ORD		07/06/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	22,100.000	1,409,487	1,256,745	1,409,487							(152,742)	(152,742)	20,394	
11135F101	BROADCOM ORD		03/02/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	1,505.000	726,070	711,833	726,070							(14,236)	(14,236)	10,836	
12468P104	C3 AI CL A ORD		10/27/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	3,395.000	175,978	108,731	175,978							(67,247)	(67,247)		
12503M108	CBOE GLOBAL MARKETS ORD		08/24/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	1,250.000	153,496	163,708	153,496							10,212	10,212	1,200	
12541W209	CH ROBINSON WORLDWIDE ORD		02/17/2021	JP MORGAN SECURITIES LLC	12/07/2021	Various	3,080.000	275,503	304,869	275,503							29,366	29,366	3,402	
125896100	CMS ENERGY ORD		01/07/2021	INSTINET	03/02/2021	INSTINET	3,415.000	199,178	187,271	199,178							(11,907)	(11,907)	1,486	
126117100	CNA FINANCIAL ORD		02/17/2021	Various	12/07/2021	Various	29,980.000	1,283,793	1,328,066	1,283,793							44,273	44,273	54,386	
127097103	CABOT OIL & GAS ORD		07/06/2021	Various	08/24/2021	NATIONAL FINL SVCS CORP,	3,690.000	62,073	54,233	62,073							(7,839)	(7,839)	767	
12769G100	CAESARS ENTERTAINMENT ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	1,590.000	157,452	143,699	157,452							(13,754)	(13,754)		
134429109	CAMPBELL SOUP ORD		08/24/2021	Various	10/27/2021	Various	20,415.000	919,962	832,860	919,962							(87,102)	(87,102)	12,826	
14149Y108	CARDINAL HEALTH ORD		07/06/2021	MORGAN STANLEY CO	10/27/2021	NATIONAL FINL SVCS CORP,	12,720.000	722,451	609,076	722,451							(113,375)	(113,375)	6,243	
143658300	CARNIVAL ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	17,975.000	431,432	359,120	431,432							(72,312)	(72,312)		
149123101	CATERPILLAR ORD		03/26/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	3,615.000	735,739	739,217	735,739							3,478	3,478	14,422	
150870103	CELANESE ORD		03/26/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	8,265.000	1,211,636	1,300,100	1,211,636							88,464	88,464	14,090	
15135B101	CENTENE ORD		01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	4,340.000	300,433	254,390	300,433							(46,042)	(46,042)		
15189T107	CENTERPOINT ENERGY ORD		01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	11,395.000	241,255	243,501	241,255							2,246	2,246	1,823	
15912K100	CHANGE HEALTHCARE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	08/24/2021	NATIONAL FINL SVCS CORP,	1,590.000	35,960	34,551	35,960							(1,409)	(1,409)		
15961R105	CHARGEPOINT HOLDINGS, INC.		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	4,475.000	99,623	98,692	99,623							(931)	(931)		
163092109	CHEGG ORD		07/06/2021	MORGAN STANLEY CO	10/27/2021	NATIONAL FINL SVCS CORP,	1,780.000	153,006	115,580	153,006							(37,426)	(37,426)		
163851108	CHEMOURS ORD		07/06/2021	MORGAN STANLEY CO	08/24/2021	Not Available	235.000	8,043	7,888	8,043							(155)	(155)	59	
169905106	CHOICE HOTELS INTERNATIONAL ORD		03/02/2021	INSTINET	07/06/2021	Various	730.000	77,528	85,986	77,528							8,459	8,459	113	
172062101	CINCINNATI FINANCIAL ORD		08/24/2021	NATIONAL FINL SVCS CORP,	10/27/2021	NATIONAL FINL SVCS CORP,	3,145.000	388,044	385,212	388,044							(2,832)	(2,832)	1,981	
172967424	CITIGROUP ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	14,640.000	988,831	920,807	988,831							(68,024)	(68,024)	22,996	
174610105	CITIZENS FINANCIAL GROUP ORD		01/07/2021	INSTINET	08/24/2021	Various	24,610.000	991,200	1,075,568	991,200							84,368	84,368	23,973	
185899101	CLEVELAND CLIFFS ORD		08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	1,555.000	38,516	35,684	38,516							(2,832)	(2,832)		

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
189054109	CLOROX ORD		07/06/2021	Various	10/27/2021	Various	9,290.000	1,749,369	1,587,819	1,749,369							(161,551)	(161,551)	13,657	
194162103	COLGATE PALMOLIVE ORD		07/06/2021	Various	08/24/2021	Various	15,870.000	1,297,256	1,208,939	1,297,256							(88,317)	(88,317)	7,164	
198516106	COLUMBIA SPORTSWEAR ORD		02/17/2021	JP MORGAN SECURITIES LLC	03/02/2021	INSTINET	260.000	26,070	26,871	26,070							802	802		
205887102	CONAGRA BRANDS ORD		07/06/2021	MORGAN STANLEY CO	08/24/2021	Not Available	27,285.000	941,956	929,139	941,956							(12,817)	(12,817)	8,530	
209115104	CONSOLIDATED EDISON ORD		04/15/2021	Various	08/24/2021	Various	54,460.000	3,891,971	3,871,245	3,891,971							(20,727)	(20,727)	50,538	
21036P108	CONSTELLATION BRANDS CL A ORD		01/07/2021	INSTINET	03/02/2021	INSTINET	1,565.000	360,675	341,941	360,675							(18,734)	(18,734)	1,174	
219350105	CORNING ORD		08/24/2021	Various	10/27/2021	Various	61,215.000	2,482,456	2,299,479	2,482,456							(182,977)	(182,977)	18,443	
22788C105	CROWDSTRIKE HOLDINGS CL A ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	1,390.000	296,104	366,986	296,104							70,882	70,882		
233331107	DTE ENERGY ORD		08/24/2021	Various	10/27/2021	Various	23,445.000	2,600,281	2,710,630	2,600,281							110,349	110,349	25,106	
243537107	DECKERS OUTDOOR ORD		10/04/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	485.000	189,391	196,427	189,391							7,036	7,036		
244199105	DEERE ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	1,240.000	437,320	432,172	437,320							(5,148)	(5,148)	2,232	
24906P109	DENTSPLY SIRONA ORD		08/24/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	3,030.000	183,571	170,327	183,571							(13,245)	(13,245)	333	
25470F302	DISCOVERY SRS C ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	04/15/2021	JP MORGAN SECURITIES LLC	3,515.000	137,602	115,249	137,602							(22,354)	(22,354)		
256746108	DOLLAR TREE ORD		10/04/2021	NATIONAL FINL SVCS CORP,	10/27/2021	NATIONAL FINL SVCS CORP,	1,825.000	179,964	188,769	179,964							8,806	8,806		
25746U109	DOMINION ENERGY ORD		08/24/2021	Various	12/07/2021	Various	50,230.000	3,745,657	3,780,899	3,745,657							35,242	35,242	78,126	
25809K105	DOORDASH CL A ORD		08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	200.000	37,101	32,691	37,101							(4,410)	(4,410)		
264120106	DUCK CREEK TECH ORD		10/04/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	3,925.000	169,803	115,540	169,803							(54,263)	(54,263)		
26441C204	DUKE ENERGY ORD		04/15/2021	Various	08/24/2021	Various	24,750.000	2,300,650	2,445,987	2,300,650							145,337	145,337	36,562	
268150109	DYNATRACE ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	5,550.000	338,611	348,466	338,611							9,855	9,855		
26884L109	EQT ORD		10/27/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	3,985.000	88,194	81,879	88,194							(6,315)	(6,315)		
26884U109	EPR PROPERTIES REIT ORD		03/26/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	3,465.000	159,732	172,105	159,732							12,373	12,373	3,334	
277432100	EASTMAN CHEMICAL ORD		08/24/2021	Various	12/07/2021	Various	22,840.000	2,561,130	2,589,338	2,561,130							28,208	28,208	29,470	
278265103	EATON VANCE COM NON VTG ORD		01/07/2021	INSTINET	03/02/2021	Unknown	950.000	68,475	69,445	68,475							970	970	356	
281020107	EDISON INTERNATIONAL ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	8,695.000	489,009	496,356	489,009							7,347	7,347	11,521	
28414H103	ELANCO ANIMAL HEALTH ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	04/15/2021	JP MORGAN SECURITIES LLC	1,500.000	41,851	45,338	41,851							3,487	3,487		
285512109	ELECTRONIC ARTS ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	2,300.000	328,801	290,137	328,801							(38,664)	(38,664)	919	
28618M106	ELEMENT SOLUTIONS ORD		02/17/2021	Various	04/15/2021	JP MORGAN SECURITIES LLC	2,575.000	48,713	50,083	48,713							1,371	1,371	129	
29364G103	ENTERGY ORD		07/06/2021	Various	08/24/2021	Various	22,595.000	2,228,146	2,269,227	2,228,146							41,080	41,080	21,465	
29476L107	EQUITY RESIDENTIAL REIT ORD		03/02/2021	INSTINET	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,095.000	73,087	79,344	73,087							6,257	6,257	660	
29530P102	ERIE INDEMNITY CL A ORD		07/06/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	1,150.000	223,816	223,741	223,816							(75)	(75)	1,573	
30034W106	EVERGY ORD		03/02/2021	INSTINET	08/24/2021	NATIONAL FINL SVCS CORP,	5,335.000	285,815	365,326	285,815							79,510	79,510	8,563	
30040W108	EVERSOURCE ENERGY ORD		03/02/2021	INSTINET	08/24/2021	NATIONAL FINL SVCS CORP,	12,285.000	990,009	1,114,229	990,009							124,220	124,220	14,803	
30063P105	EXACT SCIENCES ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	2,060.000	231,472	185,515	231,472							(45,957)	(45,957)		
30161N101	EXELON ORD		03/02/2021	INSTINET	08/24/2021	Various	45,760.000	1,847,587	2,121,782	1,847,587							274,194	274,194	33,823	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30161Q104	EXELIXIS ORD		07/06/2021	Various	08/24/2021	Various	2,150.000	44,405	44,516	44,405							111	111		
30212P303	EXPEDIA GROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	1,290.000	220,600	213,419	220,600							(7,180)	(7,180)		
30225T102	EXTRA SPACE STORAGE REIT ORD		08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	1,430.000	253,626	298,435	253,626							44,810	44,810	1,788	
302445101	FLIR SYSTEMS ORD		03/02/2021	INSTINET	05/17/2021	Unknown	520.000	28,056	30,459	28,056							2,403	2,403	88	
302491303	FMC ORD		08/24/2021	Various	10/27/2021	Various	3,405.000	322,858	317,215	322,858							(5,643)	(5,643)	2,383	
31188V100	FASTLY CL A ORD		07/06/2021	MORGAN STANLEY CO	10/27/2021	NATIONAL FINL SVCS CORP,	4,685.000	266,539	232,994	266,539							(33,546)	(33,546)		
311900104	FASTENAL ORD		01/07/2021	INSTINET	10/27/2021	NATIONAL FINL SVCS CORP,	12,495.000	618,163	689,959	618,163							71,796	71,796	10,518	
31428X106	FEDEX ORD		03/02/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	800.000	208,651	190,517	208,651							(18,134)	(18,134)	1,720	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		10/27/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	7,995.000	993,498	855,037	993,498							(138,461)	(138,461)	2,621	
316773100	FIFTH THIRD BANCORP ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	28,490.000	1,030,552	1,063,914	1,030,552							33,362	33,362	15,385	
320517105	FIRST HORIZON ORD		08/24/2021	Various	12/07/2021	Various	143,165.000	2,315,093	2,386,205	2,315,093							71,112	71,112	31,453	
32051X108	FIRST HAWAIIAN ORD		07/06/2021	Various	08/24/2021	Various	26,130.000	685,524	731,890	685,524							46,366	46,366	10,830	
336433107	FIRST SOLAR ORD		07/06/2021	Various	08/24/2021	Various	615.000	62,893	50,006	62,893							(12,887)	(12,887)		
337738108	FISERV ORD		02/17/2021	JP MORGAN SECURITIES LLC	03/02/2021	INSTINET	75.000	8,341	8,716	8,341							375	375		
34354P105	FLOWSERVE ORD		03/02/2021	INSTINET	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	2,150.000	81,501	84,001	81,501							2,500	2,500	430	
35137L105	FOX CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	Various	4,095.000	130,580	155,127	130,580							24,546	24,546	729	
364760108	GAP ORD		02/17/2021	JP MORGAN SECURITIES LLC	10/27/2021	NATIONAL FINL SVCS CORP,	2,665.000	60,878	59,229	60,878							(1,649)	(1,649)	1,286	
369604103	GENERAL ELECTRIC ORD		03/26/2021	Various	08/02/2021	Unknown	60,915.000	760,013	760,013	760,013									1,160	
370334104	GENERAL MILLS ORD		01/07/2021	INSTINET	10/27/2021	NATIONAL FINL SVCS CORP,	4,465.000	259,963	273,692	259,963							13,729	13,729	6,831	
371901109	GENTEX ORD		03/26/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	11,265.000	400,460	397,898	400,460							(2,562)	(2,562)	4,055	
375558103	GILEAD SCIENCES ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	43,990.000	2,988,867	3,063,756	2,988,867							74,889	74,889	62,359	
37940X102	GLOBAL PAYMENTS ORD		10/27/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	1,560.000	224,847	202,435	224,847							(22,411)	(22,411)		
380237107	GODADDY CL A ORD		07/06/2021	MORGAN STANLEY CO	08/24/2021	NATIONAL FINL SVCS CORP,	340.000	30,289	24,822	30,289							(5,467)	(5,467)		
382865103	GORES HOLDINGS IV, INC.		07/06/2021	MORGAN STANLEY CO	08/24/2021	NATIONAL FINL SVCS CORP,	5,530.000	44,791	41,153	44,791							(3,638)	(3,638)		
400110102	GRUBHUB ORD		04/15/2021	JP MORGAN SECURITIES LLC	06/15/2021	Unknown	505.000	36,748	36,748	36,748										
40412C101	HCA HEALTHCARE ORD		03/02/2021	Various	07/06/2021	MORGAN STANLEY CO	1,470.000	260,681	313,708	260,681							53,027	53,027	1,411	
410345102	HANESBRANDS ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	Various	4,045.000	71,937	76,609	71,937							4,672	4,672	932	
412822108	HARLEY DAVIDSON ORD		08/24/2021	NATIONAL FINL SVCS CORP,	10/27/2021	NATIONAL FINL SVCS CORP,	1,200.000	48,372	45,608	48,372							(2,764)	(2,764)	180	
418056107	HASBRO ORD		02/17/2021	JP MORGAN SECURITIES LLC	08/24/2021	NATIONAL FINL SVCS CORP,	3,035.000	274,222	296,389	274,222							22,167	22,167	4,128	
423452101	HELMERICH AND PAYNE ORD		03/02/2021	INSTINET	04/15/2021	Various	410.000	12,003	10,891	12,003							(1,112)	(1,112)		
427866108	HERSHEY FOODS ORD		01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	1,020.000	154,544	154,677	154,544							133	133		
437076102	HOME DEPOT ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	540.000	151,193	172,282	151,193							21,089	21,089	1,782	

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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
438516106	HONEYWELL INTERNATIONAL ORD		01/07/2021	INSTINET	12/07/2021	NATIONAL FINL SVCS CORP,	4,105.000	873,520	850,334	873,520							(23,186)	(23,186)	15,476	
444859102	HUMANA ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	800.000	353,288	346,404	353,288							(6,884)	(6,884)	560	
446150104	HUNTINGTON BANCSHARES ORD		03/02/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	65,180.000	1,016,952	1,009,438	1,016,952							(7,514)	(7,514)	29,331	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		01/07/2021	INSTINET	03/02/2021	Various	1,040.000	177,180	186,067	177,180							8,887	8,887	650	
447011107	HUNTSMAN ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	4,840.000	137,689	127,113	137,689							(10,576)	(10,576)	1,694	
44891N208	IAC INTERACTIVE ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	2,050.000	305,133	276,742	305,133							(28,390)	(28,390)		
44980X109	IPG PHOTONICS ORD		03/02/2021	INSTINET	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	55.000	12,519	11,300	12,519							(1,219)	(1,219)		
452308109	ILLINOIS TOOL ORD		08/24/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	7,070.000	1,485,829	1,577,921	1,485,829							92,092	92,092	19,227	
45687V106	INGERSOLL RAND ORD		03/02/2021	Not Available	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	475.000	22,306	23,425	22,306							1,119	1,119		
459200101	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	54,470.000	7,106,385	6,940,492	7,106,385							(165,893)	(165,893)	137,310	
460146103	INTERNATIONAL PAPER ORD		04/15/2021	Various	10/01/2021	Unknown	21,225.000	1,167,010	1,167,010	1,167,010									25,863	
469814107	JACOBS ENGINEERING GROUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	JP MORGAN SECURITIES LLC	370.000	41,298	49,100	41,298							7,802	7,802	78	
47074L105	JAMF HOLDING ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	1,205.000	41,212	38,279	41,212							(2,933)	(2,933)		
477143101	JETBLUE AIRWAYS ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	6,495.000	109,193	108,114	109,193							(1,079)	(1,079)		
48214T305	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021	JP MORGAN SECURITIES LLC	07/06/2021	Various	1,694.275	36,748	31,044	36,748							(5,704)	(5,704)		
485170302	KANSAS CITY SOUTHERN ORD		02/17/2021	Various	12/14/2021	Unknown	590.000	124,067	176,518	124,067							52,452	52,452	956	
49271V100	KEURIG DR PEPPER ORD		08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	24,005.000	839,515	821,466	839,515							(18,049)	(18,049)	4,501	
493267108	KEYCORP ORD		02/17/2021	JP MORGAN SECURITIES LLC	12/07/2021	NATIONAL FINL SVCS CORP,	20,965.000	412,707	486,532	412,707							73,826	73,826	15,724	
49427F108	KILROY REALTY REIT ORD		01/07/2021	INSTINET	04/15/2021	JP MORGAN SECURITIES LLC	545.000	30,577	36,442	30,577							5,865	5,865	273	
494368103	KIMBERLY CLARK ORD		08/24/2021	Various	12/07/2021	Various	21,875.000	2,907,350	2,981,690	2,907,350							74,341	74,341	42,380	
49456B101	KINDER MORGAN CL P ORD		03/02/2021	INSTINET	12/07/2021	NATIONAL FINL SVCS CORP,	2,700.000	40,865	43,813	40,865							2,948	2,948	2,187	
500255104	KOHL'S ORD		01/07/2021	INSTINET	03/02/2021	Various	1,335.000	55,967	66,948	55,967							10,981	10,981		
500754106	KRAFT HEINZ ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	20,545.000	758,435	708,943	758,435							(49,492)	(49,492)	24,960	
501044101	KROGER ORD		01/07/2021	INSTINET	03/02/2021	INSTINET	6,750.000	216,215	220,200	216,215							3,985	3,985	1,215	
50155Q100	KYNDRYL HOLDINGS ORD		11/04/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	5,604.000	157,790	107,187	157,790							(50,603)	(50,603)		
502431109	L3HARRIS TECHNOLOGIES ORD		08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	2,160.000	504,179	463,700	504,179							(40,479)	(40,479)	4,406	
517834107	LAS VEGAS SANDS ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	2,790.000	170,218	144,468	170,218							(25,750)	(25,750)		
525327102	LEIDOS HOLDINGS ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	1,555.000	143,098	139,665	143,098							(3,434)	(3,434)	1,444	
52567D107	LEMONADE ORD		07/06/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	765.000	73,914	54,012	73,914							(19,902)	(19,902)		
526057104	LENNAR CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	07/06/2021	Various	1,905.000	194,406	192,329	194,406							(2,077)	(2,077)	613	
530307305	LIBERTY BROADBAND SRS C ORD		01/07/2021	INSTINET	03/02/2021	Various	1,930.000	295,013	292,628	295,013							(2,385)	(2,385)		

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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
533900106	LINCOLN ELECTRIC HOLDINGS ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	2,940.000	353,668	392,571	353,668							38,903	38,903	2,999	
536797103	LITHIA MOTORS ORD		08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	405.000	137,960	118,748	137,960							(19,212)	(19,212)	142	
553498106	MSA SAFETY ORD		01/07/2021	INSTINET	12/07/2021	NATIONAL FINL SVCS CORP,	230.000	35,903	34,205	35,903							(1,698)	(1,698)	403	
553530106	MSC INDUSTRIAL CL A ORD		08/24/2021	Various	12/07/2021	UBS SECURITIES LLC	11,460.000	993,526	947,420	993,526							(46,106)	(46,106)	19,575	
562662106	MANDIANT ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	6,540.000	146,320	112,853	146,320							(33,467)	(33,467)		
562750109	MANHATTAN ASSOCIATES ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	245.000	36,339	37,727	36,339							1,388	1,388		
571903202	MARRIOTT INTERNATIONAL CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	5.000	657	700	657							43	43		
579063108	MCAFEE CL A ORD		08/24/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	6,700.000	186,889	144,033	186,889							(42,857)	(42,857)	21,021	
584021109	MEDALLIA ORD		07/06/2021	MORGAN STANLEY CO	10/29/2021	CORPORATE REORGANIZATIONS	6,650.000	223,679	226,100	223,679							2,421	2,421	(33)	
58933Y105	MERCK & CO. INC.		08/24/2021	Various	12/07/2021	Various	121,763.000	9,323,430	8,888,335	9,323,430							(435,095)	(435,095)	91,452	
59156R108	METLIFE ORD		07/06/2021	Various	08/24/2021	Various	26,160.000	1,395,995	1,586,844	1,395,995							190,849	190,849	10,171	
620076307	MOTOROLA SOLUTIONS ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	JP MORGAN SECURITIES LLC	210.000	38,167	39,553	38,167							1,386	1,386	149	
62955J103	NOV ORD		03/02/2021	INSTINET	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,260.000	19,250	17,431	19,250							(1,818)	(1,818)		
632307104	NATERA ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	1,325.000	155,278	127,979	155,278							(27,299)	(27,299)		
636180101	NATL FUEL GAS ORD		08/24/2021	Various	10/27/2021	Various	14,195.000	698,354	790,382	698,354							92,028	92,028	8,908	
63947U107	NCINO ORD		03/02/2021	Various	07/06/2021	Various	1,395.000	100,391	91,566	100,391							(8,825)	(8,825)		
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	8,725.000	92,488	89,687	92,488							(2,800)	(2,800)	3,490	
649445103	NEW YORK COMMUNITY BANCORP ORD		07/06/2021	MORGAN STANLEY CO	08/24/2021	NATIONAL FINL SVCS CORP,	12,370.000	136,556	153,798	136,556							17,242	17,242	2,103	
651229106	NEWELL BRANDS ORD		08/24/2021	Various	12/07/2021	Various	44,375.000	1,117,257	1,030,965	1,117,257							(86,292)	(86,292)	22,128	
65339F101	NEXTERA ENERGY ORD		08/24/2021	Various	12/07/2021	Various	32,135.000	2,631,151	2,689,620	2,631,151							58,470	58,470	16,880	
65473P105	NISOURCE ORD		07/06/2021	Various	08/24/2021	Various	88,770.000	2,041,121	2,084,401	2,041,121							43,280	43,280	18,728	
655664100	NORDSTROM ORD		03/26/2021	Various	04/15/2021	Various	2,315.000	84,463	83,583	84,463							(881)	(881)		
666807102	NORTHROP GRUMMAN ORD		08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	2,690.000	976,826	975,569	976,826							(1,257)	(1,257)	8,447	
67020Y100	NUANCE COMMUNICATIONS ORD		04/15/2021	JP MORGAN SECURITIES LLC	12/07/2021	NATIONAL FINL SVCS CORP,	2,145.000	113,646	117,588	113,646							3,942	3,942		
670346105	NUCOR ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	JP MORGAN SECURITIES LLC	7,380.000	423,449	582,692	423,449							159,243	159,243	2,989	
670837103	OGE ENERGY ORD		03/26/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	61,700.000	1,883,589	2,106,890	1,883,589							223,301	223,301	74,966	
67181A107	OAK STREET HEALTH ORD		10/04/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	2,270.000	94,168	72,979	94,168							(21,189)	(21,189)		
683712103	OPENDOOR TECHNOLOGIES ORD		10/27/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	7,530.000	146,777	115,788	146,777							(30,989)	(30,989)		
68622V106	ORGANON ORD		08/24/2021	Various	12/07/2021	Various	5,718.300	193,422	170,160	193,422							(23,262)	(23,262)	1,071	
68629Y103	ORION OFFICE REIT ORD		11/18/2021	CORPORATE ACTION	12/07/2021	UBS SECURITIES LLC	1,318.600	23,577	24,287	23,577							710	710		
69007J106	OUTFRONT MEDIA ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	2,455.000	51,501	59,826	51,501							8,324	8,324		
69331C108	PG&E ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	04/15/2021	JP MORGAN SECURITIES LLC	3,780.000	45,195	44,564	45,195							(631)	(631)		
693475105	PNC FINANCIAL SERVICES GROUP ORD		07/06/2021	Various	08/24/2021	Various	14,155.000	2,388,883	2,528,072	2,388,883							139,189	139,189	27,900	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 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
693506107	PPG INDUSTRIES ORD		04/15/2021	Various	08/24/2021	Various	3,680.000	555,168	530,098	555,168							(25,070)	(25,070)	2,309	
69351T106	PPL ORD		03/02/2021	Various	07/06/2021	MORGAN STANLEY CO	122,415.000	3,390,535	3,427,921	3,390,535							37,386	37,386	101,604	
693718108	PACCAR ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	07/06/2021	Various	315.000	29,226	27,553	29,226							(1,673)	(1,673)	92	
695156109	PACKAGING CORP OF AMERICA ORD		08/24/2021	Various	12/07/2021	Various	17,670.000	2,441,003	2,393,376	2,441,003							(47,627)	(47,627)	35,520	
705573103	PEGASYSTEMS ORD		07/06/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	990.000	127,460	111,807	127,460							(15,653)	(15,653)	72	
70614W100	PELOTON INTERACTIVE ORD		02/17/2021	Various	07/06/2021	MORGAN STANLEY CO	2,540.000	384,438	311,040	384,438							(73,397)	(73,397)		
707569109	PENN NATIONAL GAMING ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	3,075.000	228,009	158,168	228,009							(69,841)	(69,841)		
712704105	PEOPLES UNITED FINANCIAL ORD		07/06/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	127,405.000	2,205,508	2,138,667	2,205,508							(66,842)	(66,842)	44,405	
714046109	PERKINELMER ORD		03/02/2021	INSTINET	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	325.000	41,769	41,516	41,769							(254)	(254)		
718546104	PHILLIPS 66 ORD		07/06/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	2,290.000	185,520	165,971	185,520							(19,549)	(19,549)	5,473	
723484101	PINNACLE WEST ORD		03/26/2021	Various	08/24/2021	Various	21,135.000	1,672,705	1,619,906	1,672,705							(52,799)	(52,799)	22,003	
72352L106	PINTEREST CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	175.000	14,970	14,075	14,970							(895)	(895)		
731068102	POLARIS INDUSTRIES ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	JP MORGAN SECURITIES LLC	245.000	28,960	35,199	28,960							6,239	6,239	154	
74051N102	PREMIER CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	12/07/2021	NATIONAL FINL SVCS CORP,	25.000	861	943	861							82	82	20	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	12/07/2021	NATIONAL FINL SVCS CORP,	7,825.000	450,574	557,270	450,574							106,696	106,696	17,444	
743606105	PROSPERITY BANCSHARES ORD		03/02/2021	Various	07/06/2021	MORGAN STANLEY CO	3,115.000	228,777	218,767	228,777							(10,010)	(10,010)	3,053	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		08/24/2021	Various	12/07/2021	Various	44,580.000	2,626,107	2,852,461	2,626,107							226,353	226,353	45,410	
74460D109	PUBLIC STORAGE REIT ORD		08/24/2021	Various	12/07/2021	Various	430.000	128,034	136,097	128,034							8,063	8,063	670	
74834L100	QUEST DIAGNOSTICS ORD		01/07/2021	INSTINET	04/15/2021	JP MORGAN SECURITIES LLC	225.000	27,966	29,030	27,966							1,064	1,064	266	
74915M100	QURATE RETAIL SRS A ORD		07/06/2021	Various	08/24/2021	Various	34,055.000	397,214	380,816	397,214							(16,398)	(16,398)		
75886F107	REGENERON PHARMACEUTICALS ORD		07/06/2021	MORGAN STANLEY CO	10/27/2021	NATIONAL FINL SVCS CORP,	235.000	136,096	139,370	136,096							3,274	3,274		
759509102	RELIANCE STEEL ORD		01/07/2021	INSTINET	03/26/2021	Various	2,165.000	286,459	307,871	286,459							21,412	21,412	842	
760759100	REPUBLIC SERVICES ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	Various	4,880.000	438,845	495,884	438,845							57,039	57,039	587	
76169C100	REXFORD INDUSTRIAL REALTY REIT ORD		10/27/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	8,095.000	538,909	605,964	538,909							67,055	67,055		
76171L106	REYNOLDS CONSUMER PRODUCTS ORD		07/06/2021	Various	08/24/2021	NATIONAL FINL SVCS CORP,	9,205.000	276,772	263,851	276,772							(12,921)	(12,921)	3,923	
77311W101	ROCKET COMPANIES CL A ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	6,400.000	210,147	119,910	210,147							(90,237)	(90,237)	7,104	
773903109	ROCKWELL AUTOMAT ORD		01/07/2021	INSTINET	03/02/2021	INSTINET	760.000	197,131	189,488	197,131							(7,644)	(7,644)	813	
78409V104	S&P GLOBAL ORD		01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	980.000	322,814	331,375	322,814							8,561	8,561		
78573M104	SABRE ORD		03/02/2021	INSTINET	04/15/2021	JP MORGAN SECURITIES LLC	830.000	12,088	12,462	12,088							374	374		
78667J108	SAGE THERAPEUTICS ORD		02/17/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	440.000	39,440	18,681	39,440							(20,759)	(20,759)		
79466L302	SALESFORCE.COM ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	14,190.000	3,552,438	3,788,526	3,552,438							236,088	236,088		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81181C104	SEAGEN ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP.	1,890.000	289,496	280,687	289,496							(8,809)	(8,809)		
816851109	SEMPRA ORD		08/24/2021	Various	10/27/2021	Various	24,250.000	3,012,613	3,178,001	3,012,613							165,388	165,388	51,667	
832696405	JM SMUCKER ORD		01/07/2021	INSTINET	03/02/2021	INSTINET	4,520.000	529,990	511,578	529,990							(18,412)	(18,412)	4,068	
833034101	SNAP ON ORD		04/15/2021	Various	08/24/2021	NATIONAL FINL SVCS CORP.	2,030.000	394,578	456,988	394,578							62,410	62,410	6,654	
83417Q204	SOLARWINDS ORD		10/27/2021	NATIONAL FINL SVCS CORP.	12/07/2021	NATIONAL FINL SVCS CORP.	4,840.000	89,394	70,746	89,394							(18,648)	(18,648)		
842587107	SOUTHERN ORD		04/15/2021	Various	08/24/2021	Various	46,990.000	2,939,771	2,910,835	2,939,771							(28,937)	(28,937)	44,432	
844741108	SOUTHWEST AIRLINES ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	5,120.000	300,861	269,104	300,861							(31,757)	(31,757)		
855244109	STARBUCKS ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	1,595.000	170,934	183,704	170,934							12,769	12,769	718	
85571B105	STARWOOD PROPERTY REIT		03/02/2021	INSTINET	08/24/2021	NATIONAL FINL SVCS CORP.	5,755.000	134,335	148,490	134,335							14,155	14,155	5,525	
857477103	STATE STREET ORD		02/17/2021	JP MORGAN SECURITIES LLC	12/07/2021	NATIONAL FINL SVCS CORP.	1,060.000	79,840	100,590	79,840							20,750	20,750	1,707	
862121100	STORE CAPITAL ORD		03/02/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP.	4,760.000	157,208	163,161	157,208							5,952	5,952	5,260	
86771W105	SUNRUN ORD		08/24/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP.	8,960.000	458,543	417,533	458,543							(41,010)	(41,010)		
871332102	SYLVAMO ORD		10/01/2021	Various	12/07/2021	Various	2,714.118	79,220	86,462	79,220							7,242	7,242		
871607107	SYNOPSYS ORD		08/24/2021	NATIONAL FINL SVCS CORP.	12/07/2021	NATIONAL FINL SVCS CORP.	855.000	276,816	304,547	276,816							27,730	27,730		
87161C501	SYNOVUS FINANCIAL ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	925.000	40,754	39,401	40,754							(1,354)	(1,354)	611	
871829107	SYSCO ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	5,445.000	438,494	412,292	438,494							(26,201)	(26,201)	5,009	
872307103	TCF FINANCIAL ORD		01/07/2021	INSTINET	03/02/2021	INSTINET	7,380.000	317,444	342,985	317,444							25,541	25,541	2,583	
872540109	TJX ORD		01/07/2021	INSTINET	03/26/2021	Various	4,795.000	336,060	316,286	336,060							(19,774)	(19,774)	1,247	
872590104	T MOBILE US ORD		10/27/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP.	2,540.000	301,100	297,552	301,100							(3,548)	(3,548)		
87918A105	TELADOC HEALTH ORD		10/04/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP.	4,580.000	731,237	480,934	731,237							(250,303)	(250,303)		
879360105	TELEDYNE TECH ORD		05/17/2021	Unknown	08/24/2021	Various	260.634	110,988	119,004	110,988							8,016	8,016		
885160101	THOR INDUSTRIES ORD		08/24/2021	Various	10/27/2021	Various	805.000	100,508	85,417	100,508							(15,091)	(15,091)	514	
89417E109	TRAVELERS COMPANIES ORD		10/27/2021	NATIONAL FINL SVCS CORP.	12/07/2021	NATIONAL FINL SVCS CORP.	460.000	74,357	70,420	74,357							(3,937)	(3,937)		
896239100	TRIMBLE ORD		03/02/2021	INSTINET	04/15/2021	Various	390.000	29,666	29,872	29,666							206	206		
896522109	TRINITY INDUSTRIES ORD		03/02/2021	INSTINET	07/06/2021	Various	8,010.000	228,809	217,599	228,809							(11,210)	(11,210)	3,158	
89832Q109	TRUIST FINANCIAL ORD		01/07/2021	INSTINET	08/24/2021	Various	31,550.000	1,625,014	1,813,438	1,625,014							188,424	188,424	30,998	
90138F102	TWILIO CL A ORD		10/27/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP.	2,495.000	939,459	661,938	939,459							(277,522)	(277,522)		
90214J101	2U ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	2,615.000	108,173	113,359	108,173							5,186	5,186		
902494103	TYSON FOODS CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	04/15/2021	JP MORGAN SECURITIES LLC	875.000	58,421	68,588	58,421							10,167	10,167	389	
902973304	US BANCORP ORD		02/17/2021	JP MORGAN SECURITIES LLC	10/27/2021	NATIONAL FINL SVCS CORP.	17,005.000	833,337	1,039,674	833,337							206,337	206,337	22,107	
90400D108	ULTRAGENYX PHARMACEUTICAL ORD		07/06/2021	MORGAN STANLEY CO	10/27/2021	NATIONAL FINL SVCS CORP.	2,210.000	204,757	178,182	204,757							(26,575)	(26,575)		
911312106	UNITED PARCEL SERVICE CL B ORD		04/15/2021	Various	07/06/2021	MORGAN STANLEY CO	3,410.000	546,663	717,230	546,663							170,567	170,567	6,742	
91324P102	UNITEDHEALTH GRP ORD		04/15/2021	JP MORGAN SECURITIES LLC	12/07/2021	NATIONAL FINL SVCS CORP.	115.000	44,745	53,443	44,745							8,699	8,699	500	
91332U101	UNITY SOFTWARE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	07/06/2021	Various	1,150.000	120,881	125,810	120,881							4,929	4,929		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91879Q109	VAIL RESORTS ORD		03/26/2021	Various	07/06/2021	Various	650.000	194,789	207,121	194,789							12,332	12,332		
92339V308	VEREIT ORD		03/02/2021	INSTINET	11/01/2021	Unknown	1,405.000	54,655	54,655	54,655									1,947	
92556V106	VIATRIS ORD		07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	17,620.000	251,309	228,393	251,309							(22,916)	(22,916)	3,407	
92719V100	VIMEO ORD		07/06/2021	MORGAN STANLEY CO	08/24/2021	NATIONAL FINL SVCS CORP,	680.000	34,504	24,398	34,504							(10,106)	(10,106)		
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD		08/24/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	1,320.000	42,889	24,958	42,889							(17,932)	(17,932)		
928254101	VIRTU FINANCIAL CL A ORD		07/06/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	6,505.000	196,750	182,510	196,750							(14,240)	(14,240)	4,160	
92840M102	VISTRA ORD		03/02/2021	INSTINET	07/06/2021	MORGAN STANLEY CO	6,525.000	110,424	119,665	110,424							9,241	9,241	1,958	
929042109	VORNADO REALTY REIT ORD		01/07/2021	INSTINET	12/07/2021	NATIONAL FINL SVCS CORP,	1,240.000	44,611	52,423	44,611							7,812	7,812	2,629	
929160109	VULCAN MATERIALS ORD		01/07/2021	INSTINET	07/06/2021	Various	645.000	104,296	111,849	104,296							7,553	7,553	278	
92918V109	VROOM ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	12/07/2021	Various	3,835.000	154,151	80,073	154,151							(74,078)	(74,078)		
92939U106	WEC ENERGY GROUP ORD		07/06/2021	Various	08/24/2021	Various	11,785.000	1,052,507	1,033,393	1,052,507							(19,113)	(19,113)	7,984	
94419L101	WAYFAIR CL A ORD		08/24/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	975.000	278,744	228,743	278,744							(50,000)	(50,000)		
947890109	WEBSTER FINANCIAL ORD		03/26/2021	Various	08/24/2021	Various	12,570.000	601,176	700,348	601,176							99,172	99,172	7,002	
958102105	WESTERN DIGITAL ORD		01/07/2021	INSTINET	10/27/2021	Various	4,030.000	220,968	248,654	220,968							27,687	27,687		
962166104	WEYERHAEUSER REIT		03/02/2021	Various	07/06/2021	MORGAN STANLEY CO	4,380.000	149,618	148,391	149,618							(1,228)	(1,228)	1,489	
977852102	WOLFSPEED ORD		03/02/2021	Various	10/27/2021	NATIONAL FINL SVCS CORP,	1,385.000	160,514	129,241	160,514							(31,272)	(31,272)		
983134107	WYNN RESORTS ORD		02/17/2021	JP MORGAN SECURITIES LLC	07/06/2021	MORGAN STANLEY CO	95.000	11,579	11,234	11,579							(345)	(345)		
98389B100	XCEL ENERGY ORD		08/24/2021	Various	10/27/2021	Various	22,990.000	1,453,156	1,469,855	1,453,156							16,699	16,699	20,327	
98954M101	ZILLOW GROUP CL A ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	2,620.000	384,354	313,222	384,354							(71,132)	(71,132)		
98954M200	ZILLOW GROUP CL C ORD		03/26/2021	Various	07/06/2021	MORGAN STANLEY CO	3,840.000	555,500	457,451	555,500							(98,048)	(98,048)		
98986T108	ZYNGA CL A ORD		07/06/2021	MORGAN STANLEY CO	08/24/2021	NATIONAL FINL SVCS CORP,	8,035.000	89,473	70,929	89,473							(18,544)	(18,544)		
G0585R106	ASSURED GUARANTY ORD	C	01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	975.000	34,937	38,340	34,937							3,403	3,403		
G16962105	BUNGE ORD		01/07/2021	INSTINET	08/24/2021	Various	4,475.000	312,491	351,240	312,491							38,749	38,749	2,899	
G3223R108	EVEREST RE GROUP ORD	C	07/06/2021	MORGAN STANLEY CO	08/24/2021	NATIONAL FINL SVCS CORP,	1,615.000	401,607	439,880	401,607							38,273	38,273	2,503	
G46188101	HORIZON THERAPEUTICS PUBLIC ORD	C	07/06/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	4,975.000	477,306	507,631	477,306							30,325	30,325		
G491BT108	INVESCO ORD		07/06/2021	Various	12/07/2021	Various	23,570.000	442,332	562,988	442,332							120,656	120,656	8,620	
G5494J103	LINDE ORD	C	03/02/2021	Various	07/06/2021	MORGAN STANLEY CO	505.000	126,429	145,856	126,429							19,427	19,427	1,071	
G6095L109	APTIV ORD	C	03/02/2021	Various	12/07/2021	NATIONAL FINL SVCS CORP,	3,560.000	532,344	583,990	532,344							51,646	51,646		
G7709Q104	ROYALTY PHARMA CL A ORD		10/27/2021	NATIONAL FINL SVCS CORP,	12/17/2021	INSTINET	1,710.000	62,870	65,910	62,870							3,040	3,040	291	
G7S00T104	PENTAIR ORD	C	01/07/2021	INSTINET	03/02/2021	INSTINET	3,020.000	165,273	174,426	165,273							9,153	9,153	604	
G8473T100	STERIS ORD	C	08/24/2021	JP MORGAN SECURITIES LLC	12/07/2021	NATIONAL FINL SVCS CORP,	710.000	152,120	162,104	152,120							9,984	9,984	611	
G97822103	PERRIGO ORD	C	01/07/2021	INSTINET	02/17/2021	JP MORGAN SECURITIES LLC	930.000	42,487	40,840	42,487							(1,647)	(1,647)		
H1467J104	CHUBB ORD	C	08/24/2021	NATIONAL FINL SVCS CORP,	12/07/2021	NATIONAL FINL SVCS CORP,	2,070.000	384,622	389,235	384,622							4,612	4,612	1,656	

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
N6596X109	NXP SEMICONDUCTORS ORD	C	08/24/2021	MORGAN STANLEY CO	12/07/2021	NATIONAL FINL SVCS CORP,	3,535.000	749,126	742,453	749,126							(6,674)	(6,674)	1,690	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								167,163,288	168,113,498	167,163,288							950,210	950,210	2,106,165	
9799998 Subtotal - Common Stocks								167,163,288	168,113,498	167,163,288							950,210	950,210	2,106,165	
9899999 Subtotal - Preferred and Common Stocks								167,163,288	168,113,498	167,163,288							950,210	950,210	2,106,165	
9999999 Totals								167,163,288	168,113,498	167,163,288							950,210	950,210	2,106,165	

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 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer										
01644@108	ALL AMERICA INSURANCE COMPANY		20222		4CIB1	174,943,721			15,000.000	100.000
1199999 Subtotal - Common Stocks - U.S. Property & Casualty Insurer						174,943,721			X X X	X X X
Common Stocks - Other Affiliates										
81415*109	SECURITY CENTRAL CORP.				4CIB3	2,207,689		2,207,689	21,000.000	100.000
1799999 Subtotal - Common Stocks - Other Affiliates						2,207,689		2,207,689	X X X	X X X
1899999 Subtotal - Common Stocks						177,151,410		2,207,689	X X X	X X X
1999999 Total - Preferred and Common Stocks						177,151,410		2,207,689	X X X	X X X

1. Total amount of goodwill 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 Goodwill 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	For-eign	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
8399999 Total Bonds															XXX	XXX	XXX		
9199999 Total Short-Term Investments											XXX				XXX	XXX	XXX		

1. Line

Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:												
1A	1A		1B		1C		1D		1E		1F		1G
1B	2A		2B		2C								
1C	3A		3B		3C								
1D	4A		4B		4C								
1E	5A		5B		5C								
1F	6												

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

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
JP Morgan - General							(11,008,348)	X X X
JP Morgan - Custody							38,619,422	X X X
US Bank							264,277	X X X
0199998 Deposits in ....4 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X			7,135	X X X
0199999 Totals - Open Depositories				X X X			27,882,486	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			27,882,486	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			27,882,486	X X X

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

1. January	36,405,998	4. April	13,023,425	7. July	5,155,987	10. October	35,836,127
2. February	27,680,188	5. May	18,873,607	8. August	21,432,419	11. November	46,875,038
3. March	29,406,059	6. June	13,251,417	9. September	41,707,990	12. December	27,882,486

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		12/31/2021	0.040	X X X	90,663,652		3,035
8699999 Subtotal - All Other Money Market Mutual Funds						90,663,652		3,035
9999999 Total Cash Equivalents						90,663,652		3,035

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A		1B		1C		1D		1E		1F		1G	
1B	2A		2B		2C									
1C	3A		3B		3C									
1D	4A		4B		4C									
1E	5A		5B		5C									
1F	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)						
4. Arkansas (AR)	B	Multiple Purposes	102,042	103,875	51,021	51,938
5. California (CA)	B	Workers' Compensation			504,257	519,375
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)	B	GA Policyholders	154,825	150,984		
12. Hawaii (HI)						
13. Idaho (ID)	B	Workers' Compensation			252,206	259,688
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	154,825	150,984		
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)	B	Multiple Purposes	201,956	208,313	100,978	104,156
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)	B	NM Policyholders	347,831	327,633		
33. New York (NY)						
34. North Carolina (NC)	B	Multiple Purposes	1,093,183	1,029,703		
35. North Dakota (ND)						
36. Ohio (OH)	B	Multiple Purposes			302,554	311,625
37. Oklahoma (OK)						
38. Oregon (OR)	B	Multiple Purposes			404,333	411,938
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
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	102,478		101,453	
59. TOTAL	XXX	XXX	2,157,141	1,971,492	1,716,800	1,658,719
DETAILS OF WRITE-INS						
5801. OHIO	B	SURETY COVERAGE	102,478		101,453	
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	102,478		101,453	