



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

UNITED FINANCIAL CASUALTY COMPANY

NAIC Group Code.....155, 155	NAIC Company Code..... 11770	Employer's ID Number..... 36-3298008
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 13, 1984	Commenced Business..... August 10, 1984	
Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182	440-461-5000
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182	440-395-4460
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO	440-395-4460
	(Name)	(Area Code) (Telephone Number)
	FINANCIAL_REPORTING@PROGRESSIVE.COM	440-603-5500
	(E-Mail Address)	(Fax Number)

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
KAREN BARONE BAILO	PRESIDENT	PATRICIA MITCHELL CORWIN	SECRETARY
KEVIN PATRICK MAHER	TREASURER		

OTHER

PATRICIA ONODY BEMER	(VICE PRESIDENT)	MATTHEW DAVID KAMER #	(VICE PRESIDENT)
WILLIAM RAYMOND KAMPF	(VICE PRESIDENT)	MARGARET ANN ROSE	(ASST. SECRETARY)

DIRECTORS OR TRUSTEES

KAREN BARONE BAILO	PATRICIA ONODY BEMER	JEANETTE LOUISE HISEK	WILLIAM RAYMOND KAMPF
KEVIN PATRICK MAHER			

State of..... OHIO
County of..... CUYAHOGA

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)
KAREN BARONE BAILO	MARGARET ANN ROSE	KEVIN PATRICK MAHER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 18TH day of FEBRUARY, 2020

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	1,020,005,548	27.6	1,020,005,548		1,020,005,548	27.6
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	107,671,197	2.9	107,671,197		107,671,197	2.9
1.06 Industrial and Miscellaneous.....	2,228,101,731	60.4	2,228,101,731		2,228,101,731	60.4
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	3,355,778,476	91.0	3,355,778,476	0	3,355,778,476	91.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	29,130,672	0.8	29,130,672		29,130,672	0.8
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	29,130,672	0.8	29,130,672	0	29,130,672	0.8
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	299,755,697	8.1	299,755,697		299,755,697	8.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	299,755,697	8.1	299,755,697	0	299,755,697	8.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....		0.0			0	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	309,885	0.0	309,885		309,885	0.0
6.03 Short-Term Investments (Schedule DA).....	4,099,085	0.1	4,099,085		4,099,085	0.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	4,408,970	0.1	4,408,970	0	4,408,970	0.1
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	3,689,073,815	100.0	3,689,073,815	0	3,689,073,815	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
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.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,084,868,531
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,713,795,535
3.	Accrual of discount.....		3,729,641
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	78,001	
4.2	Part 2, Section 1, Column 15.....	578,214	
4.3	Part 2, Section 2, Column 13.....	63,149,655	
4.4	Part 4, Column 11.....	(4,658,693)	59,147,177
5.	Total gain (loss) on disposals, Part 4, Column 19.....		41,505,706
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,200,658,014
7.	Deduct amortization of premium.....		17,158,619
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.....		0
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.....	565,112	
9.4	Part 4, Column 13.....		565,112
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		3,684,664,845
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,684,664,845

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,020,005,548	1,031,320,537	1,019,755,389	1,020,400,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	1,020,005,548	1,031,320,537	1,019,755,389	1,020,400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
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.....	107,671,197	109,486,303	158,396,170	69,798,673
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	2,088,384,693	2,119,247,165	2,091,255,424	2,085,292,705
	9. Canada.....	105,196,303	105,578,104	105,285,518	105,153,486
	10. Other Countries.....	34,520,735	35,430,842	34,803,860	34,293,000
	11. Totals.....	2,228,101,731	2,260,256,111	2,231,344,802	2,224,739,191
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	3,355,778,476	3,401,062,951	3,409,496,361	3,314,937,864
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	29,130,672	29,130,672	15,013,740	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	29,130,672	29,130,672	15,013,740	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	29,130,672	29,130,672	15,013,740	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	296,156,719	296,156,719	91,384,686	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	3,598,978	3,598,978	1,219,795	
	23. Totals.....	299,755,697	299,755,697	92,604,481	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	299,755,697	299,755,697	92,604,481	
	26. Total Stocks.....	328,886,369	328,886,369	107,618,221	
	27. Total Bonds and Stocks.....	3,684,664,845	3,729,949,320	3,517,114,582	

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

SI05

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	4,000,268	515,638,128	500,367,152			XXX	1,020,005,548	30.4	965,140,674	33.9	1,020,005,548	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	4,000,268	515,638,128	500,367,152	0	0	XXX	1,020,005,548	30.4	965,140,674	33.9	1,020,005,548	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0		0.0		
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	12,844,429	48,798,378	37,809,377	3,998,405	608	XXX	103,451,197	3.1	111,158,614	3.9	103,451,197	
5.2 NAIC 2.....	4,220,000					XXX	4,220,000	0.1	4,220,000	0.1	4,220,000	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	17,064,429	48,798,378	37,809,377	3,998,405	608	XXX	107,671,197	3.2	115,378,614	4.1	107,671,197	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	719,489,269	767,652,015	72,308,621	5,006	11	XXX	1,559,454,922	46.4	911,271,181	32.0	456,263,674	1,103,191,248
6.2 NAIC 2.....	80,740,370	412,602,195	130,091,800			XXX	623,434,365	18.6	790,252,890	27.8	499,656,583	123,777,782
6.3 NAIC 3.....		35,811,529	13,500,000			XXX	49,311,529	1.5	56,069,800	2.0	3,500,000	45,811,529
6.4 NAIC 4.....						XXX	0	0.0	8,055,000	0.3		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	800,229,639	1,216,065,739	215,900,421	5,006	11	XXX	2,232,200,816	66.4	1,765,648,871	62.0	959,420,257	1,272,780,559
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0		0.0		
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....						XXX	0	0.0		0.0		
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....736,333,966	1,332,088,521	610,485,150	4,003,411	619	0	2,682,911,667	79.9	XXX.....	XXX.....	1,579,720,419	1,103,191,248
11.2 NAIC 2.....	(d).....84,960,370	412,602,195	130,091,800	0	0	0	627,654,365	18.7	XXX.....	XXX.....	503,876,583	123,777,782
11.3 NAIC 3.....	(d)......0	35,811,529	13,500,000	0	0	0	49,311,529	1.5	XXX.....	XXX.....	3,500,000	45,811,529
11.4 NAIC 4.....	(d)......0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d)......0	0	0	0	0	0	(c)......0	0.0	XXX.....	XXX.....	0	0
11.6 NAIC 6.....	(d)......0	0	0	0	0	0	(c)......0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	821,294,336	1,780,502,245	754,076,950	4,003,411	619	0	(b)....3,359,877,561	100.0	XXX.....	XXX.....	2,087,097,002	1,272,780,559
11.8 Line 11.7 as a % of Col. 7.....	24.4	53.0	22.4	0.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	62.1	37.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	389,810,276	1,290,817,255	302,223,160	4,718,963	815	.....	.....XXX.....	XXX.....	1,987,570,469	69.8	1,290,353,375	697,217,094
12.2 NAIC 2.....	87,677,462	495,170,656	211,624,772	.....	.....	.....	.....XXX.....	XXX.....	794,472,890	27.9	540,897,930	253,574,960
12.3 NAIC 3.....	.....	.....4,566,352	51,503,448	.....	.....	.....	.....XXX.....	XXX.....	56,069,800	2.0	6,242,500	49,827,300
12.4 NAIC 4.....	.....	.....3,480,000	4,575,000	.....	.....	.....	.....XXX.....	XXX.....	8,055,000	0.3	.....	.....8,055,000
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	(c)......0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	(c)......0	0.0	.....	.....
12.7 Totals.....	477,487,738	1,794,034,263	569,926,380	4,718,963	815	0	XXX.....	XXX.....	(b)....2,846,168,159	100.0	1,837,493,805	1,008,674,354
12.8 Line 12.7 as a % of Col. 9.....	16.8	63.0	20.0	0.2	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	64.6	35.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	253,449,435	766,115,941	556,151,013	4,003,411	619	.....	.....1,579,720,419	47.0	1,290,353,375	45.3	1,579,720,419	XXX.....
13.2 NAIC 2.....	50,293,182	338,263,294	115,320,107	.....	.....	.....	.....503,876,583	15.0	540,897,930	19.0	503,876,583	XXX.....
13.3 NAIC 3.....	.....	.....	.....3,500,000	.....	.....	.....	.....3,500,000	0.1	6,242,500	0.2	3,500,000	XXX.....
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX.....
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	303,742,617	1,104,379,235	674,971,120	4,003,411	619	0	2,087,097,002	62.1	1,837,493,805	64.6	2,087,097,002	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	14.6	52.9	32.3	0.2	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	9.0	32.9	20.1	0.1	0.0	0.0	62.1	XXX.....	XXX.....	XXX.....	62.1	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	482,884,531	565,972,580	54,334,137	.....	.....	.....	.....1,103,191,248	32.8	697,217,094	24.5	XXX.....	1,103,191,248
14.2 NAIC 2.....	34,667,188	74,338,901	14,771,693	.....	.....	.....	.....123,777,782	3.7	253,574,960	8.9	XXX.....	123,777,782
14.3 NAIC 3.....	.....	.....35,811,529	10,000,000	.....	.....	.....	.....45,811,529	1.4	49,827,300	1.8	XXX.....	45,811,529
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	......0	0.0	8,055,000	0.3	XXX.....	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	517,551,719	676,123,010	79,105,830	0	0	0	1,272,780,559	37.9	1,008,674,354	35.4	XXX.....	1,272,780,559
14.8 Line 14.7 as a % of Col. 7.....	40.7	53.1	6.2	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	15.4	20.1	2.4	0.0	0.0	0.0	37.9	XXX.....	XXX.....	XXX.....	XXX.....	37.9

(a) Includes \$.1,272,780,559 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.0 current year of bonds with Z designations and \$.0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.0 current year of bonds with 5GI designations, \$.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 \$.4,099,085; 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	4,000,268	515,638,128	500,367,152			XXX	1,020,005,548	30.4	965,140,674	33.9	1,020,005,548	
1.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.05 Totals.....	4,000,268	515,638,128	500,367,152	0	0	XXX	1,020,005,548	30.4	965,140,674	33.9	1,020,005,548	0
2. All Other Governments												
2.01 Issuer Obligations.....						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	14,195,703	39,886,707	16,903,602			XXX	70,986,012	2.1	77,468,590	2.7	70,986,012	
5.02 Residential Mortgage-Backed Securities.....	4,641	14,012	8,989	4,749	608	XXX	32,999	0.0	38,039	0.0	32,999	
5.03 Commercial Mortgage-Backed Securities.....	2,864,085	8,897,659	20,896,786	3,993,656		XXX	36,652,186	1.1	37,871,985	1.3	36,652,186	
5.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05 Totals.....	17,064,429	48,798,378	37,809,377	3,998,405	608	XXX	107,671,197	3.2	115,378,614	4.1	107,671,197	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	132,721,559	552,855,593	147,451,381			XXX	833,028,533	24.8	1,008,670,319	35.4	651,435,873	181,592,660
6.02 Residential Mortgage-Backed Securities.....	14,223,066	31,765,306	51,945	5,006	11	XXX	46,045,334	1.4	54,925,436	1.9	4,644,166	41,401,168
6.03 Commercial Mortgage-Backed Securities.....	222,015,730	341,619,327	65,118,295			XXX	628,753,352	18.7	418,788,628	14.7	14,062,959	614,690,393
6.04 Other Loan-Backed and Structured Securities.....	431,269,284	289,825,513	3,278,800			XXX	724,373,597	21.6	283,264,488	10.0	289,277,259	435,096,338
6.05 Totals.....	800,229,639	1,216,065,739	215,900,421	5,006	11	XXX	2,232,200,816	66.4	1,765,648,871	62.0	959,420,257	1,272,780,559
7. Hybrid Securities												
7.01 Issuer Obligations.....						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans-Issued.....						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans-Acquired.....						XXX	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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

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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 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	150,917,530	1,108,380,428	664,722,135	0	0	XXX.....	1,924,020,093	57.3	XXX.....	XXX.....	1,742,427,433	181,592,660
11.02 Residential Mortgage-Backed Securities.....	14,227,707	31,779,318	60,934	9,755	619	XXX.....	46,078,333	1.4	XXX.....	XXX.....	4,677,165	41,401,168
11.03 Commercial Mortgage-Backed Securities.....	224,879,815	350,516,986	86,015,081	3,993,656	0	XXX.....	665,405,538	19.8	XXX.....	XXX.....	50,715,145	614,690,393
11.04 Other Loan-Backed and Structured Securities.....	431,269,284	289,825,513	3,278,800	0	0	XXX.....	724,373,597	21.6	XXX.....	XXX.....	289,277,259	435,096,338
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	821,294,336	1,780,502,245	754,076,950	4,003,411	619	0	3,359,877,561	100.0	XXX.....	XXX.....	2,087,097,002	1,272,780,559
11.09 Line 11.08 as a % of Col. 7.....	24.4	53.0	22.4	0.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	62.1	37.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	199,892,114	1,358,696,954	492,690,515	.....	.....	XXX.....	XXX.....	XXX.....	2,051,279,583	72.1	1,663,051,172	388,228,411
12.02 Residential Mortgage-Backed Securities.....	19,755,622	30,243,890	4,904,818	58,330	815	XXX.....	XXX.....	XXX.....	54,963,475	1.9	16,749,728	38,213,747
12.03 Commercial Mortgage-Backed Securities.....	110,022,926	276,881,770	65,382,555	4,373,362	.....	XXX.....	XXX.....	XXX.....	456,660,613	16.0	51,890,283	404,770,330
12.04 Other Loan-Backed and Structured Securities.....	147,817,076	128,211,649	6,948,492	287,271	.....	XXX.....	XXX.....	XXX.....	283,264,488	10.0	105,802,622	177,461,866
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.08 Totals.....	477,487,738	1,794,034,263	569,926,380	4,718,963	815	0	XXX.....	XXX.....	2,846,168,159	100.0	1,837,493,805	1,008,674,354
12.09 Line 12.08 as a % of Col. 9.....	16.8	63.0	20.0	0.2	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	64.6	35.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	89,256,802	1,013,220,190	639,950,441	.....	.....	XXX.....	1,742,427,433	51.9	1,663,051,172	58.4	1,742,427,433	XXX.....
13.02 Residential Mortgage-Backed Securities.....	3,390,701	1,215,156	60,934	9,755	619	XXX.....	4,677,165	0.1	16,749,728	0.6	4,677,165	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	2,864,085	8,897,659	34,959,745	3,993,656	.....	XXX.....	50,715,145	1.5	51,890,283	1.8	50,715,145	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	208,231,029	81,046,230	.....	289,277,259	.....	XXX.....	289,277,259	8.6	105,802,622	3.7	289,277,259	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	303,742,617	1,104,379,235	674,971,120	4,003,411	619	0	2,087,097,002	62.1	1,837,493,805	64.6	2,087,097,002	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	14.6	52.9	32.3	0.2	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	9.0	32.9	20.1	0.1	0.0	0.0	62.1	XXX.....	XXX.....	XXX.....	62.1	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	61,660,728	95,160,238	24,771,694	.....	.....	XXX.....	181,592,660	5.4	388,228,411	13.6	XXX.....	181,592,660
14.02 Residential Mortgage-Backed Securities.....	10,837,006	30,564,162	.....	.....	.....	XXX.....	41,401,168	1.2	38,213,747	1.3	XXX.....	41,401,168
14.03 Commercial Mortgage-Backed Securities.....	222,015,730	341,619,327	51,055,336	.....	.....	XXX.....	614,690,393	18.3	404,770,330	14.2	XXX.....	614,690,393
14.04 Other Loan-Backed and Structured Securities.....	223,038,255	208,779,283	3,278,800	.....	.....	XXX.....	435,096,338	12.9	177,461,866	6.2	XXX.....	435,096,338
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	517,551,719	676,123,010	79,105,830	0	0	0	1,272,780,559	37.9	1,008,674,354	35.4	XXX.....	1,272,780,559
14.09 Line 14.08 as a % of Col. 7.....	40.7	53.1	6.2	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	15.4	20.1	2.4	0.0	0.0	0.0	37.9	XXX.....	XXX.....	XXX.....	XXX.....	37.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	31,254,992	31,254,992			
2. Cost of short-term investments acquired.....	4,103,239	4,103,239			
3. Accrual of discount.....	64,009	64,009			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	31,319,000	31,319,000			
7. Deduct amortization of premium.....	4,155	4,155			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,099,085	4,099,085	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	4,099,085	4,099,085	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	4,240,215	1,297,029	2,943,186	
2. Cost of cash equivalents acquired.....	124,213,666	116,612,452	7,601,214	
3. Accrual of discount.....	113,634	113,634		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	1,316	1,316		
6. Deduct consideration received on disposals.....	128,258,946	118,024,431	10,234,515	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	309,885	0	309,885	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	309,885	0	309,885	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized			Total Foreign Exchange Change in B./A.C.V.	Rate of												Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	2P	4	US TREASURY NOTE				1	9,956,641	100.660	10,066,000	10,000,000	9,976,116		8,908			1.875	1.970	JJ	78,465	187,500	10/17/2017	07/31/2022
912828	2S	8	US TREASURY NOTE				1	9,563,672	100.033	10,003,300	10,000,000	9,713,847		102,003			1.625	2.747	FA	54,911	162,500	07/10/2018	08/31/2022
912828	4P	2	US TREASURY NOTE				1	811,375	101.359	810,872	800,000	811,352		(23)			2.625	1.574	MN	2,712		12/31/2019	05/15/2021
912828	4U	1	US TREASURY NOTE				1	14,961,977	103.313	15,600,263	15,100,000	15,000,337		26,743			2.625	2.825	JD	1,089	396,375	07/23/2018	06/30/2023
912828	4V	9	US TREASURY NOTE				1	9,924,609	107.706	10,770,600	10,000,000	9,933,215		6,686			2.875	2.963	FA	108,594	287,500	09/12/2018	08/15/2028
912828	4Z	0	US TREASURY NOTE				1	4,902,734	105.314	5,265,700	5,000,000	4,918,953		12,877			2.750	3.064	FA	46,463	137,500	09/25/2018	08/31/2025
912828	5P	1	US TREASURY NOTE				1	7,063,711	104.517	7,316,190	7,000,000	7,051,019		(12,227)			2.875	2.677	MN	17,596	201,250	12/18/2018	11/30/2023
912828	5T	3	US TREASURY NOTE				1	9,966,797	104.767	10,476,700	10,000,000	9,971,015		4,218			2.625	2.678	JD	721	262,500	01/23/2019	12/31/2025
912828	5U	0	US TREASURY NOTE				1	25,100,586	103.647	25,911,750	25,000,000	25,083,227		(17,359)			2.625	2.537	JD	1,803	656,250	02/04/2019	12/31/2023
912828	5Z	9	US TREASURY NOTE				1	40,091,602	103.208	41,283,200	40,000,000	40,075,316		(16,286)			2.500	2.451	JJ	418,478	500,000	02/22/2019	01/31/2024
912828	6A	3	US TREASURY NOTE				1	20,112,500	104.782	20,956,400	20,000,000	20,099,662		(12,838)			2.625	2.536	JJ	219,701	262,500	02/26/2019	01/31/2026
912828	6F	2	US TREASURY NOTE				1	50,529,398	104.101	52,466,904	50,400,000	50,516,888		(12,510)			2.500	2.459	FA	425,769	630,000	04/01/2019	02/28/2026
912828	6L	9	US TREASURY NOTE				1	19,711,328	102.644	20,528,800	20,000,000	19,737,926		26,598			2.250	2.477	MS	114,344	225,000	04/23/2019	03/31/2026
912828	6R	6	US TREASURY NOTE				1	40,289,648	102.317	40,926,800	40,000,000	40,257,959		(31,690)			2.250	2.093	AO	153,297	451,137	06/21/2019	04/30/2024
912828	6S	4	US TREASURY NOTE				1	40,224,023	103.408	41,363,200	40,000,000	40,204,918		(19,105)			2.375	2.287	AO	161,813	475,000	05/20/2019	04/30/2026
912828	6T	2	US TREASURY NOTE				1	14,931,211	103.858	15,059,410	14,500,000	14,913,861		(17,350)			2.375	2.039	MN	44,466	172,188	07/29/2019	05/15/2029
912828	6X	3	US TREASURY NOTE				1	7,098,828	101.904	7,133,280	7,000,000	7,091,845		(6,983)			2.125	1.906	MN	13,005	74,375	06/25/2019	05/31/2026
912828	6Z	8	US TREASURY NOTE				1	63,005,547	100.225	63,141,750	63,000,000	63,007,344		1,797			1.750	1.747	JD	3,029	551,250	08/06/2019	06/30/2024
912828	7B	0	US TREASURY NOTE				1	62,824,219	100.380	63,239,400	63,000,000	62,834,973		10,754			1.875	1.918	JD	3,245	590,625	07/25/2019	06/30/2026
912828	G3	8	US TREASURY NOTE				1	14,545,313	102.524	15,378,600	15,000,000	14,637,270		68,525			2.250	2.784	MN	43,578	337,500	08/27/2018	11/15/2024
912828	N8	9	US TREASURY NOTE				1	4,943,750	99.712	4,985,600	5,000,000	4,984,119		14,414			1.375	1.672	JJ	28,770	68,750	02/24/2017	01/31/2021
912828	TY	6	US TREASURY NOTE				1	15,009,375	100.019	15,002,850	15,000,000	15,009,003		(372)			1.625	1.603	MN	31,473		11/25/2019	11/15/2022
912828	VS	6	US TREASURY NOTE	SD			1	4,983,371	102.923	5,043,227	4,900,000	4,936,199		(9,511)			2.500	2.286	FA	46,270	122,500	02/24/2016	08/15/2023
912828	W7	1	US TREASURY NOTE				1	14,824,805	101.772	15,265,800	15,000,000	14,847,975		23,170			2.125	2.377	MS	80,994	159,375	04/22/2019	03/31/2024
912828	X4	7	US TREASURY NOTE				1	38,639,914	100.609	38,734,465	38,500,000	38,568,748		(28,768)			1.875	1.796	AO	122,957	721,875	07/24/2017	04/30/2022
912828	X7	0	US TREASURY NOTE				1	19,142,188	101.282	20,256,400	20,000,000	19,344,836		140,204			2.000	2.808	AO	68,132	400,000	07/18/2018	04/30/2024
912828	X9	6	US TREASURY NOTE				1	4,002,344	99.949	3,997,960	4,000,000	4,000,268		(847)			1.500	1.479	MN	7,747	60,000	06/26/2017	05/15/2020
912828	XT	2	US TREASURY NOTE				1	23,771,934	101.296	23,804,560	23,500,000	23,744,415		(27,519)			2.000	1.754	MN	41,093	235,000	06/26/2019	05/31/2024
912828	Y6	1	US TREASURY NOTE				1	20,001,563	103.772	20,754,400	20,000,000	20,001,010		(332)			2.750	2.748	JJ	230,163	550,000	08/16/2018	07/31/2023
912828	Y7	9	US TREASURY NOTE				1	10,060,547	105.936	10,593,600	10,000,000	10,049,538		(8,119)			2.875	2.778	JJ	120,313	287,500	08/21/2018	07/31/2025
912828	Y8	7	US TREASURY NOTE				1	60,721,875	100.227	60,136,200	60,000,000	60,668,621		(53,254)			1.750	1.497	JJ	439,402		08/14/2019	07/31/2024
912828	Y9	5	US TREASURY NOTE				1	66,120,703	100.324	65,210,600	65,000,000	66,063,624		(57,079)			1.875	1.611	JJ	510,020		08/22/2019	07/31/2026
912828	YA	2	US TREASURY NOTE				1	43,233,492	99.733	43,084,656	43,200,000	43,230,049		(3,444)			1.500	1.473	FA	244,761		09/03/2019	08/15/2022
912828	YB	0	US TREASURY NOTE				1	33,246,855	97.342	32,609,570	33,500,000	33,253,463		6,607			1.625	1.708	FA	205,620		10/02/2019	08/15/2029
912828	YD	6	US TREASURY NOTE				1	21,688,516	97.164	21,376,080	22,000,000	21,701,047		12,531			1.375	1.591	FA	102,218		09/20/2019	08/31/2026
912828	YG	9	US TREASURY NOTE				1	9,961,719	98.690	9,869,000	10,000,000	9,962,667		948			1.625	1.684	MS	41,291		10/22/2019	09/30/2026
912828	YM	6	US TREASURY NOTE				1	44,680,664	99.071	44,581,950	45,000,000	44,689,366		8,702			1.500	1.649	AO	114,973		11/14/2019	10/31/2024
912828	YQ	7	US TREASURY NOTE				1	39,763,477	98.634	39,453,600	40,000,000	39,768,078		4,600			1.625	1.715	AO	110,714		11/06/2019	10/31/2026
912828	YS	3	US TREASURY NOTE				1	14,942,578	98.412	14,761,800	15,000,000	14,943,088		510			1.750	1.792	MN	33,894		11/19/2019	11/15/2029
912828	YU	8	US TREASURY NOTE				1	64,400,000	98.614	64,099,100	65,000,000	64,402,391		2,391			1.625	1.767	MN	92,350		12/26/2019	11/30/2026

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0199999.	U.S. Government - Issuer Obligations.....						1,019,755,389	XXX	1,031,320,537	1,020,400,000	1,020,005,548	0	147,570	0	0	XXX	XXX	XXX	4,586,234	9,165,950	XXX	XXX
0599999.	Total - U.S. Government.....						1,019,755,389	XXX	1,031,320,537	1,020,400,000	1,020,005,548	0	147,570	0	0	XXX	XXX	XXX	4,586,234	9,165,950	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

20775B	N8	5	CONNECTICUT ST.....			2	1FE	4,428,278	102.988	4,284,301	4,160,000	4,232,458	.....	(27,420)	.....	4.000	2.588	MN.....	21,262	166,400	10/11/2013.	11/15/2032.
20775C	EM	2	CONNECTICUT ST.....			2	1FE	4,114,535	104.445	4,015,910	3,845,000	3,993,883	.....	(20,711)	.....	3.500	1.996	MN.....	17,196	134,575	04/27/2016.	05/15/2039.
20775C	QR	8	CONNECTICUT ST.....				1FE	1,235,000	104.357	1,288,809	1,235,000	1,235,000	.....		.....	2.800	2.800	MN.....	4,419	34,580	02/16/2017.	05/15/2024.
20775C	QS	6	CONNECTICUT ST.....				1FE	1,390,000	105.241	1,462,850	1,390,000	1,390,000	.....		.....	2.900	2.900	MN.....	5,151	40,310	02/16/2017.	11/15/2024.
20775C	QT	4	CONNECTICUT ST.....				1FE	1,000,000	106.386	1,063,860	1,000,000	1,000,000	.....		.....	3.050	3.050	MN.....	3,897	30,500	02/16/2017.	05/15/2025.
20775C	QU	1	CONNECTICUT ST.....				1FE	760,000	107.194	814,674	760,000	760,000	.....		.....	3.125	3.125	MN.....	3,035	23,750	02/16/2017.	11/15/2025.
20775C	QV	9	CONNECTICUT ST.....				1FE	770,000	107.824	830,245	770,000	770,000	.....		.....	3.200	3.200	MN.....	3,148	24,640	02/16/2017.	05/15/2026.
20775C	QW	7	CONNECTICUT ST.....				1FE	1,145,000	108.484	1,242,142	1,145,000	1,145,000	.....		.....	3.250	3.250	MN.....	4,755	37,213	02/16/2017.	11/15/2026.
20775C	QX	5	CONNECTICUT ST.....			2	1FE	820,000	108.162	886,928	820,000	820,000	.....		.....	3.350	3.350	MN.....	3,510	27,470	02/16/2017.	05/15/2027.
20775F	CG	0	CONNECTICUT ST.....			2	1FE	394,980	102.389	383,959	375,000	379,244	.....	(1,852)	.....	4.500	3.125	JD.....	1,406	16,875	10/19/2011.	06/01/2026.
235036	4L	1	DALLAS-FORT WORTH TX.....				1FE	10,000,000	98.826	9,882,600	10,000,000	10,000,000	.....		.....	2.156	2.156	MN.....	35,933	41,323	08/08/2019.	11/01/2025.
452227	FK	2	ILLINOIS ST SALES TAX REVENUE.....				2FE	4,220,000	100.087	4,223,671	4,220,000	4,220,000	.....		.....	2.681	2.681	JD.....	5,028	113,138	05/10/2012.	06/15/2020.
45506A	EK	3	INDIANA ST HSG & CMNTY DEV.....			2	1FE	1,000,262	102.784	955,891	930,000	944,768	.....	(6,072)	.....	4.500	2.840	JD.....	3,488	41,850	11/16/2011.	12/01/2027.
47770V	AV	2	JOBSOHIO BEVERAGE SYS STWD LIQ.....				1FE	15,010,000	101.003	15,160,550	15,010,000	15,010,000	.....		.....	2.885	2.885	JJ.....	216,519	433,039	01/29/2013.	01/01/2021.
57587A	HY	7	MASSACHUSETTS ST HSG.....			2	1FE	3,381,529	105.086	3,315,463	3,155,000	3,248,385	.....	(37,846)	.....	4.000	2.321	JD.....	10,517	126,200	03/12/2015.	06/01/2039.
60416Q	FS	8	MINNESOTA ST HSG FIN AGY.....			2	1FE	224,253	101.516	213,184	210,000	211,966	.....	(1,773)	.....	4.250	2.726	JJ.....	4,463	8,925	11/22/2011.	07/01/2035.
60637B	DV	9	MISSOURI ST HSG DEV COMMN.....			2	1FE	2,111,731	104.873	2,013,562	1,920,000	2,006,068	.....	(13,058)	.....	4.000	1.837	MN.....	12,800	76,800	05/30/2014.	11/01/2041.
60637B	NS	5	MISSOURI ST HSG DEV COMMN.....			2	1FE	2,951,802	107.263	2,922,917	2,725,000	2,880,383	.....	(24,036)	.....	4.000	2.188	MN.....	18,167	109,000	05/17/2017.	05/01/2042.
649883	H6	5	NEW YORK ST MTGE AGY HOMEOWNER.....			2	1FE	4,946,620	103.414	4,839,775	4,680,000	4,806,056	.....	(25,277)	.....	3.500	2.139	AO.....	40,950	163,800	07/09/2015.	10/01/2035.
658909	BF	2	NORTH DAKOTA ST HSG FIN AGY.....			2	1FE	137,600	101.401	131,821	130,000	130,909	.....	(699)	.....	4.500	3.188	JJ.....	2,925	5,850	11/10/2010.	07/01/2041.
658909	KZ	8	NORTH DAKOTA ST HSG FIN AGY.....			2	1FE	7,339,264	106.465	7,170,418	6,735,000	7,104,795	.....	(67,413)	.....	4.000	1.990	JJ.....	134,700	269,400	04/20/2016.	01/01/2047.
83756C	AM	7	SOUTH DAKOTA HSG DEV AUTH.....			2	1FE	1,091,329	104.074	1,061,555	1,020,000	1,044,198	.....	(9,766)	.....	4.500	2.879	MN.....	7,650	45,900	05/23/2012.	05/01/2031.
93978T	VD	8	WASHINGTON ST HSG.....			2	1FE	3,733,152	103.865	3,666,435	3,530,000	3,652,899	.....	(16,432)	.....	3.500	1.967	JD.....	10,296	123,550	10/20/2016.	12/01/2046.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						72,205,335	XXX	71,831,520	69,765,000	70,986,012	0	(252,355)	0	0	XXX	XXX	XXX	571,215	2,095,088	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

31392C	MS	0	FNW 2002-W1 2A.....			4	1FE	35,388	98.895	33,301	33,673	32,999	.....	(170)	.....	5.638	5.593	MON...	158	1,925	03/07/2002.	02/25/2042.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						35,388	XXX	33,301	33,673	32,999	0	(170)	0	0	XXX	XXX	XXX	158	1,925	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities

3137AA	4X	8	FHMS 2011-K013 X1 IO.....			4	1FE	11,511,217	0.445	1,170,445	1,093,073	.....	(1,318,457)	.....	.....	0.653	15.336	MON...	143,201	1,515,077	01/02/2014.	01/25/2021.
3137AD	TK	3	FHMS 2011-K014 X1 IO.....			4	1FE	14,637,571	1.103	1,901,304	1,887,028	.....	(1,972,274)	.....	.....	1.324	4.277	MON...	190,126	2,106,158	08/14/2013.	04/25/2021.
3137B1	BT	8	FHMS 2013-K026 X1 IO.....			4	1FE	8,488,983	2.343	2,816,239	2,754,949	.....	(1,034,661)	.....	.....	1.100	4.563	MON...	110,193	1,248,827	04/01/2014.	11/25/2022.
3137B6	ZN	4	FHMS 2014-K714 X1 IO.....			4	1FE	10,972,056	0.309	826,703	695,178	.....	(1,710,590)	.....	.....	0.793	53.014	MON...	176,773	1,915,131	02/12/2014.	10/25/2020.
3137B7	N2	1	FHMS 2014-K036 X1 IO.....			4	1FE	11,688,486	2.393	4,643,339	4,623,044	.....	(1,301,639)	.....	.....	0.876	3.225	MON...	141,716	1,556,286	02/10/2014.	10/25/2023.
3137FC	JM	7	FHMS 2017-K070 X1 IO.....			4	1FE	3,430,854	2.368	2,768,157	2,744,527	.....	(348,131)	.....	.....	0.457	3.429	MON...	44,478	445,137	12/01/2017.	11/25/2027.
3137FG	R5	6	FHMS 2018-K078 X1 IO.....			4	1FE	9,495,323	0.983	8,310,098	8,110,005	.....	(980,129)	.....	.....	0.226	3.829	MON...	159,168	1,229,902	07/11/2018.	06/25/2028.
3137FH	2B	8	FHMS 2018-K156 X1 IO.....			4	1FE	4,689,534	1.144	4,563,091	4,283,542	.....	(340,929)	.....	.....	0.207	4.505	MON...	68,786	502,953	08/15/2018.	07/25/2036.
3137FJ	EK	1	FHMS 2018-K081 X1 IO.....			4	1FE	2,246,436	0.869	2,038,376	1,976,950	.....	(237,359)	.....	.....	0.211	4.002	MON...	41,251	300,457	10/04/2018.	08/25/2028.
3137FL	YX	6	FHMS 2019-K092 X1 IO.....			4	1FE	8,994,987	5.721	8,583,730	8,483,890	.....	(511,097)	.....	.....	0.852	3.504	MON...	106,507	691,916	05/22/2019.	04/25/2029.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							86,155,447	XXX	37,621,482	0	36,652,186	0	(9,755,266)	0	0	XXX	XXX	XXX	1,182,199	11,511,844	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							158,396,170	XXX	109,486,303	69,798,673	107,671,197	0	(10,007,791)	0	0	XXX	XXX	XXX	1,753,572	13,608,857	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
E10.2	00206R	HS	4	AT&T INC.....			2FE	5,285,450	105.756	5,287,800	5,000,000	5,270,691		(14,759)			3.600	2.501	JJ.....	83,000		09/05/2019.	07/15/2025.
	00287Y	BQ	1	ABBVIE INC.....			2FE	9,991,100	100.572	10,057,200	10,000,000	9,991,139		39			2.600	2.619	MN.....	28,889		11/12/2019.	11/21/2024.
	015271	AL	3	ALEXANDRIA REAL ESTATE EQUIT.....			2FE	7,801,658	104.981	7,810,586	7,440,000	7,791,616		(10,043)			3.450	2.472	AO.....	43,493		10/28/2019.	04/30/2025.
	02665W	DC	2	AMERICAN HONDA FINANCE.....			1FE	7,497,225	100.377	7,528,275	7,500,000	7,497,389		164			2.050	2.062	JJ.....	47,406		09/05/2019.	01/10/2023.
	03027X	AJ	9	AMERICAN TOWER CORP.....			2FE	10,024,400	109.076	10,907,600	10,000,000	10,020,005		(2,907)			4.400	4.361	FA.....	166,222	440,000	05/31/2018.	02/15/2026.
	032095	AF	8	AMPHENOL CORP.....			2FE	2,707,889	100.013	2,690,350	2,690,000	2,691,724		(7,107)			2.200	1.932	AO.....	14,795	59,180	09/07/2017.	04/01/2020.
	032654	AH	8	ANALOG DEVICES INC.....			2FE	8,792,681	101.838	9,313,085	9,145,000	8,900,545		65,877			2.875	3.715	JD.....	21,910	262,919	05/03/2018.	06/01/2023.
	032654	AQ	8	ANALOG DEVICES INC.....			2FE	7,990,746	100.136	8,043,925	8,033,000	8,027,355		25,572			2.850	3.181	MS.....	69,318	228,941	07/19/2018.	03/12/2020.
	032654	AR	6	ANALOG DEVICES INC.....			2FE	22,658,686	100.820	23,052,493	22,865,000	22,769,885		88,962			2.950	3.363	JJ.....	316,648	674,518	11/07/2018.	01/12/2021.
	035242	AL	0	ANHEUSER-BUSCH INBEV FIN.....			2FE	18,285,318	103.529	18,610,373	17,976,000	18,127,392		(51,272)			3.300	2.985	FA.....	247,170	635,340	10/12/2018.	02/01/2023.
	037389	AW	3	AON CORP.....			2FE	15,974,247	102.142	14,557,278	14,252,000	14,480,101		(298,819)			5.000	2.814	MS.....	180,129	712,600	04/19/2018.	09/30/2020.
	052769	AD	8	AUTODESK INC.....			2FE	3,262,878	109.115	3,578,972	3,280,000	3,265,617		2,271			4.375	4.466	JD.....	6,378	143,500	10/25/2018.	06/15/2025.
	052769	AE	6	AUTODESK INC.....			2FE	6,956,040	104.728	7,330,960	7,000,000	6,965,795		3,928			3.500	3.575	JD.....	10,889	245,000	06/05/2017.	06/15/2027.
	053332	AX	0	AUTOZONE INC.....			2FE	9,971,100	103.973	10,397,300	10,000,000	9,974,594		3,494			3.125	3.188	AO.....	63,368	156,250	04/04/2019.	04/18/2024.
	05531F	BF	9	BB&T CORPORATION.....			1FE	4,992,300	105.951	5,297,550	5,000,000	4,993,723		1,430			3.750	3.784	JD.....	13,021	187,500	11/29/2018.	12/06/2023.
	05565E	BC	8	BMW US CAPITAL LLC.....			1FE	4,994,900	102.253	5,112,650	5,000,000	4,997,053		1,665			3.400	3.436	FA.....	65,167	169,528	08/07/2018.	08/13/2021.
	07274N	AJ	2	BAYER US FINANCE II LLC.....			2FE	14,767,616	107.810	15,955,880	14,800,000	14,771,694		4,021			4.250	4.286	JD.....	27,956	629,000	10/15/2018.	12/15/2025.
	073730	AE	3	BEAM INC.....			2FE	5,133,908	101.944	5,301,088	5,200,000	5,160,334		15,688			3.250	3.587	MN.....	21,594	169,000	04/12/2018.	05/15/2022.
	075887	BT	5	BECTON DICKINSON & CO.....			2FE	10,479,826	101.619	11,063,261	10,887,000	10,596,787		111,346			2.894	4.056	JD.....	21,880	315,070	12/10/2018.	06/06/2022.
	110122	BX	5	BRISTOL-MYERS SQUIBB CO.....			1FE	14,976,300	100.967	15,145,050	15,000,000	14,983,344		7,044			2.550	2.632	MN.....	49,938	189,125	05/07/2019.	05/14/2021.
	11120V	AD	5	BRIXMOR OPERATING PART.....			2FE	6,671,700	102.870	7,200,900	7,000,000	6,742,249		62,748			3.250	4.335	MS.....	66,986	227,500	11/13/2018.	09/15/2023.
	11120V	AF	0	BRIXMOR OPERATING PART.....			2FE	1,921,460	104.518	2,090,360	2,000,000	1,936,026		12,708			3.650	4.449	JD.....	3,244	73,000	11/06/2018.	06/15/2024.
	12189L	AF	8	BURLINGTN NORTH SANTA FE.....			1FE	12,058,774	102.298	11,641,512	11,380,000	11,544,064		(109,406)			3.450	2.436	MS.....	115,602	392,610	01/21/2015.	09/15/2021.
	125523	AE	0	CIGNA CORP.....			2FE	5,000,000	102.338	5,116,900	5,000,000	5,000,000					3.400	3.400	MS.....	49,111	170,000	09/06/2018.	09/17/2021.
	126650	CW	8	CVS HEALTH CORP.....			2FE	14,853,150	107.264	16,089,600	15,000,000	14,886,275		18,882			4.100	4.262	MS.....	164,000	615,000	03/06/2018.	03/25/2025.
	126650	CX	6	CVS HEALTH CORP.....			2FE	4,929,700	109.124	5,456,200	5,000,000	4,939,981		5,881			4.300	4.475	MS.....	57,333	215,000	03/06/2018.	03/25/2028.
	161175	AX	2	CCO SAFARI II LLC.....			2FE	10,000,000	100.636	10,063,600	10,000,000	10,000,000					3.579	3.579	JJ.....	157,078	357,900	07/09/2015.	07/23/2020.
	205887	BX	9	CONAGRA FOODS INC.....			2FE	7,000,000	100.009	7,000,630	7,000,000	6,983,635		(16,324)			2.703	3.004	JAJO.....	37,320	232,314	10/15/2018.	10/22/2020.
	21036P	AL	2	CONSTELLATION BRANDS INC.....			2FE	5,108,400	106.228	5,311,400	5,000,000	5,076,340		(21,176)			4.250	3.757	MN.....	35,417	212,500	06/19/2018.	05/01/2023.
	22550L	2A	8	CREDIT SUISSE NEW YORK.....			1FE	14,998,200	100.444	15,066,600	15,000,000	14,998,157		(43)			2.100	2.106	MN.....	42,875		11/04/2019.	11/12/2021.
	22822V	AB	7	CROWN CASTLE INTL CORP.....			2FE	3,979,800	109.457	4,378,280	4,000,000	3,983,290		2,294			4.450	4.528	FA.....	67,244	178,000	06/19/2018.	02/15/2026.
	254687	CM	6	DISNEY WALT CO.....			1FE	8,118,640	102.933	8,234,640	8,000,000	8,092,780		(25,860)			3.000	2.553	MS.....	70,667	116,667	03/20/2019.	09/15/2022.
	257375	AN	5	DOMINION ENERGY GAS HLDG.....			2FE	14,990,250	100.375	15,056,250	15,000,000	14,990,253		3			2.500	2.514	MN.....	41,667		11/18/2019.	11/15/2024.
	26867L	AE	0	EMD FINANCE LLC.....			2FE	9,999,500	100.031	10,003,100	10,000,000	9,999,625		(72)			2.400	2.401	MS.....	68,000	240,000	03/16/2015.	03/19/2020.
	269246	BP	8	E*TRADE FINANCIAL CORPORATION.....			2FE	4,850,950	101.826	5,091,300	5,000,000	4,889,105		38,155			2.950	3.838	FA.....	52,035	147,500	01/07/2019.	08/24/2022.
	26969P	AA	6	EAGLE MATLS INC.....			2FE	9,813,490	103.794	10,380,438	10,001,000	9,837,809		20,564			4.500	4.791	FA.....	187,519	450,045	10/30/2018.	08/01/2026.
	294429	AM	7	EQUIFAX INC.....			2FE	5,007,550	102.286	5,114,300	5,000,000	5,004,075		(2,313)			3.600	3.546	FA.....	68,000	220,000	06/01/2018.	08/15/2021.
	294429	AQ	8	EQUIFAX INC.....			2FE	24,945,750	100.534	25,133,500	25,000,000	24,945,564		814			2.600	2.647	JD.....	75,833		11/15/2019.	12/01/2024.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29444U	AQ	9	EQUINIX INC.....			.....	..	.....2	2FE	14,096,488	106.126	14,092,472	13,279,000	14,020,541		(75,947)			5.875	3.171	JJ.....	359,732		10/04/2019.	01/15/2026.
30040W	AG	3	EVERSOURCE ENERGY.....			.....	..	.....2	2FE	6,974,660	105.255	7,367,850	7,000,000	6,979,381		4,603			3.800	3.881	JD.....	22,167	257,133	12/10/2018.	12/01/2023.
336158	AK	6	FIRST REPUBLIC BANK.....			.....	..	.....1	FE	8,992,440	100.940	9,084,600	9,000,000	8,996,123		1,495			2.500	2.518	JD.....	15,625	225,000	05/30/2017.	06/06/2022.
337738	AM	0	FISERV INC.....			.....	..	.....2	2FE	3,956,400	103.606	4,144,240	4,000,000	3,968,073		10,757			3.500	3.807	AO.....	35,000	140,000	11/27/2018.	10/01/2022.
337738	AS	7	FISERV INC.....			.....	..	.....2	2FE	9,983,200	101.689	10,168,900	10,000,000	9,984,867		1,667			2.750	2.786	JJ.....	142,847		06/10/2019.	07/01/2024.
34964C	AB	2	FORTUNE BRANDS HOME & SECURI.....			.....	..	.....2	2FE	3,891,906	100.342	3,903,304	3,890,000	3,890,367		(899)			3.000	2.976	JD.....	5,187	116,700	03/06/2018.	06/15/2020.
34964C	AC	0	FORTUNE BRANDS HOME & SECURI.....			.....	..	.....2	2FE	4,488,368	105.606	4,467,134	4,230,000	4,469,107		(19,262)			4.000	2.369	MS.....	47,000	84,600	09/09/2019.	09/21/2023.
35802X	AH	6	FRESENIUS MED CARE II.....			.....	..	.....2	2FE	10,362,500	100.992	10,099,200	10,000,000	10,067,751		(121,727)			4.125	2.862	AO.....	87,083	412,500	07/06/2017.	10/15/2020.
35804G	AK	4	FRESENIUS US FINANCE II.....			.....	..	.....2	2FE	11,315,180	105.296	11,222,448	10,658,000	11,026,748		(124,107)			4.500	3.197	JJ.....	221,154	479,610	10/19/2017.	01/15/2023.
370334	CF	9	GENERAL MILLS INC.....			.....	..	.....2	2FE	10,035,050	108.065	10,806,500	10,000,000	10,026,782		(4,634)			4.000	3.942	AO.....	82,222	400,000	04/04/2018.	04/17/2025.
37331N	AB	7	GEORGIA-PACIFIC LLC.....			.....	..	.....1	FE	3,444,866	102.771	3,214,677	3,128,000	3,213,757		(101,105)			5.400	2.061	MN.....	28,152	168,912	09/05/2017.	11/01/2020.
37940X	AA	0	GLOBAL PAYMENTS INC.....			.....	..	.....2	2FE	10,018,700	100.357	10,035,700	10,000,000	10,017,322		(1,378)			2.650	2.613	FA.....	100,847		08/07/2019.	02/15/2025.
459200	JY	8	INTL BUSINESS MACHINES CORP.....			.....	..	.....1	FE	9,961,800	103.550	10,355,000	10,000,000	9,966,064		4,264			3.000	3.083	MN.....	38,333	150,000	05/08/2019.	05/15/2024.
49271V	AE	0	KEURIG DR PEPPER INC.....			.....	..	.....2	2FE	20,000,000	102.113	20,422,600	20,000,000	20,000,000					3.551	3.551	MN.....	71,020	710,200	05/14/2018.	05/25/2021.
539830	BF	5	LOCKHEED MARTIN CORPORATION.....			.....	..	.....2	1FE	14,946,150	100.522	15,078,300	15,000,000	14,989,654		11,072			2.500	2.577	MN.....	39,583	375,000	11/16/2015.	11/23/2020.
539830	BG	3	LOCKHEED MARTIN CORPORATION.....			.....	..	.....2	1FE	3,932,440	103.106	4,124,240	4,000,000	3,948,996		15,615			3.100	3.546	JJ.....	57,178	124,000	12/06/2018.	01/15/2023.
55336V	AQ	3	MPLX LP.....			.....	..	.....2	2FE	8,146,323	102.637	8,506,555	8,288,000	8,185,893		29,274			3.375	3.785	MS.....	82,362	279,720	10/12/2018.	03/15/2023.
55354G	AF	7	MSCI INC.....			.....	..	.....2	3FE	10,000,000	107.750	10,775,000	10,000,000	10,000,000	212,500				5.375	5.375	MN.....	68,681	537,500	05/15/2018.	05/15/2027.
571748	BF	8	MARSH & MCLENNAN COS INC.....			.....	..	.....2	1FE	12,493,125	106.595	13,324,375	12,500,000	12,494,579		1,454			3.875	3.885	MS.....	142,622	322,917	01/08/2019.	03/15/2024.
573284	AN	6	MARTIN MARIETTA MATERIALS.....			.....	..	.....2	2FE	1,474,425	106.981	1,572,621	1,470,000	1,472,416		(492)			4.250	4.209	JJ.....	31,064	62,475	07/16/2015.	07/02/2024.
579780	AL	1	MCCORMICK & CO INC.....			.....	..	.....2	2FE	2,255,491	101.542	2,381,160	2,345,000	2,281,488		22,599			2.700	3.794	FA.....	23,919	63,315	11/02/2018.	08/15/2022.
579780	AM	9	MCCORMICK & CO INC.....			.....	..	.....2	2FE	9,993,700	103.757	10,375,700	10,000,000	9,995,484		849			3.150	3.160	FA.....	119,000	315,000	08/09/2017.	08/15/2024.
582839	AJ	5	MEAD JOHNSON NUTRITION CO.....			.....	..	.....2	1FE	9,990,200	100.873	10,087,300	10,000,000	9,997,995		1,997			3.000	3.021	MN.....	38,333	300,000	10/29/2015.	11/15/2020.
595017	AN	4	MICROCHIP TECHNOLOGY INC.....			.....	..	.....2	2FE	10,000,000	102.245	10,224,500	10,000,000	10,000,000					3.922	3.922	JD.....	32,683	392,200	05/23/2018.	06/01/2021.
59523U	AM	9	MID-AMERICA APARTMENTS.....			.....	..	.....2	2FE	6,102,240	108.142	6,488,520	6,000,000	6,089,210		(13,030)			4.000	3.705	MN.....	30,667	240,000	02/26/2019.	11/15/2025.
60856B	AA	2	MOLEX ELECTRONICS TECH.....			.....	..	.....2	2FE	12,538,550	100.134	12,516,750	12,500,000	12,501,631		(8,177)			2.878	2.811	AO.....	75,947	359,750	04/02/2015.	04/15/2020.
60871R	AF	7	MOLSON COORS BREWING CO.....			.....	..	.....2	2FE	14,994,300	100.064	15,009,600	15,000,000	14,998,142		1,138			2.100	2.108	JJ.....	145,250	315,000	06/28/2016.	07/15/2021.
615369	AC	9	MOODY'S CORP.....			.....	..	.....2	2FE	3,759,245	109.896	3,846,360	3,500,000	3,719,810		(39,435)			4.875	3.140	FA.....	64,458	85,313	03/29/2019.	02/15/2024.
637417	AG	1	NATIONAL RETAIL.....			.....	..	.....2	2FE	1,479,576	105.814	1,481,396	1,400,000	1,475,108		(4,468)			3.900	2.547	JD.....	2,427	27,300	09/23/2019.	06/15/2024.
64110L	AT	3	NETFLIX INC.....			.....	..	.....3	FE	3,500,000	110.856	3,879,960	3,500,000	3,500,000	89,495				5.875	5.875	MN.....	26,274	205,625	04/23/2018.	11/15/2028.
64952W	DK	6	NEW YORK LIFE GL.....			.....	..	.....1	FE	10,000,000	100.211	10,021,100	10,000,000	10,000,000					2.233	2.233	JAJO.....	44,045		10/15/2019.	01/21/2022.
655844	BG	2	NORFOLK SOUTHERN CORP.....			.....	..	.....2	2FE	5,828,362	102.126	5,923,308	5,800,000	5,808,757		(4,992)			3.250	3.157	JD.....	15,708	188,500	11/18/2015.	12/01/2021.
655844	BJ	6	NORFOLK SOUTHERN CORP.....			.....	..	.....2	2FE	12,452,212	102.042	12,525,656	12,275,000	12,347,318		(34,792)			3.000	2.695	AO.....	92,063	368,250	11/18/2016.	04/01/2022.
666807	BG	6	NORTHROP GRUMMAN CORP.....			.....	..	.....2	2FE	2,421,616	104.188	2,568,234	2,465,000	2,431,628		8,553			3.250	3.656	FA.....	33,380	80,113	10/26/2018.	08/01/2023.
69353R	FS	2	PNC BANK NA.....			.....	..	.....2	1FE	20,000,000	100.107	20,021,400	20,000,000	20,000,000					2.028	2.028	JD.....	24,787		12/04/2019.	12/09/2022.
701094	AM	6	PARKER HANNIFIN CORP.....			.....	..	.....2	2FE	14,993,100	102.078	15,311,700	15,000,000	14,993,694		594			2.700	2.710	JD.....	19,125	202,500	06/05/2019.	06/14/2024.
70450Y	AC	7	PAYPAL HOLDINGS INC.....			.....	..	.....2	2FE	9,993,900	100.930	10,093,000	10,000,000	9,994,023		123			2.400	2.413	AO.....	63,333		09/19/2019.	10/01/2024.
718549	AD	0	PHILLIPS 66 PARTNERS LP.....			.....	..	.....2	2FE	8,163,588	104.656	9,190,890	8,782,000	8,236,971		67,302			3.550	4.630	AO.....	77,940	311,761	12/21/2018.	10/01/2026.
741503	AW	6	PRICELINE GROUP INC.....			.....	..	.....2	1FE	9,415,151	106.820	9,768,689	9,145,000	9,335,499		(34,947)			3.650	3.192	MS.....	98,283	333,793	09/15/2017.	03/15/2025.
741503	AZ	9	PRICELINE GROUP INC.....			.....	..	.....2	1FE	3,837,240	106.651	4,266,040	4,000,000	3,859,580		18,669			3.600	4.230	JD.....	12,000	144,000	10/17/2018.	06/01/2026.
756109	AP	9	REALTY INCOME CORP.....			.....	..	.....2	1FE	7,642,689	108.162	7,830,929	7,240,000	7,564,687		(78,002)			4.650	3.221	FA.....	140,275	168,330	02/26/2019.	08/01/2023.

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
760759	AU	4	REPUBLIC SERVICES INC.....			2	2FE	4,992,000	101.056	5,052,800	5,000,000	4,992,536		536			2.500	2.534	FA.....	50,000		07/29/2019.	08/15/2024.
776743	AH	9	ROPER TECHNOLOGIES INC.....			2	2FE	9,981,500	100.482	10,048,200	10,000,000	9,982,547		1,047			2.350	2.389	MS.....	81,597		08/19/2019.	09/15/2024.
824348	BD	7	SHERWIN-WILLIAMS CO.....			2	2FE	3,451,305	101.603	3,728,830	3,670,000	3,486,354		31,561			3.300	4.409	FA.....	50,463	121,110	11/19/2018.	02/01/2025.
85208N	AA	8	SPRINT SPECTRUM / SPEC I.....			2	2FE	3,510,500	100.890	3,531,150	3,500,000	3,505,720		(2,866)			3.360	3.200	MJSD.	3,593	117,600	02/23/2018.	09/20/2021.
891906	AC	3	TOTAL SYSTEM SERVICES INC.....			2	2FE	10,516,584	111.161	11,560,744	10,400,000	10,502,389		(14,195)			4.800	4.610	AO.....	124,800	499,200	01/07/2019.	04/01/2026.
913017	DB	2	UNITED TECHNOLOGIES CORP.....			2	2FE	12,120,201	105.343	12,922,426	12,267,000	12,151,251		29,057			3.650	3.931	FA.....	167,905	447,746	12/06/2018.	08/16/2023.
928668	AP	7	VOLKSWAGEN GROUP AMERICA.....			2	2FE	9,961,800	103.400	10,340,000	10,000,000	9,975,284		12,282			4.000	4.137	MN.....	54,444	398,889	11/07/2018.	11/12/2021.
982526	AQ	8	WRIGLEY WM. JR CO.....			2	1FE	14,352,517	100.971	13,871,396	13,738,000	13,826,509		(120,209)			3.375	2.468	AO.....	90,156	463,658	12/08/2015.	10/21/2020.
01626P	AJ	5	ALIMENTATION COUCHE-TARD.....		A	2	2FE	14,020,430	101.051	14,147,140	14,000,000	14,010,666		(4,134)			2.700	2.668	JJ.....	162,750	378,000	08/09/2017.	07/26/2022.
00507U	AR	2	ALLERGAN FUNDING SCS.....		D	2	2FE	9,847,850	102.256	10,225,600	10,000,000	9,898,081		43,228			3.450	3.935	MS.....	101,583	345,000	10/31/2018.	03/15/2022.
65557C	AR	4	NORDEA BANK AB.....		D		1FE	5,881,716	100.451	6,023,042	5,996,000	5,949,103		63,735			2.500	3.620	MS.....	43,304	149,900	12/06/2018.	09/17/2020.
714264	AA	6	PERNOD-RICARD SA.....		D		2FE	4,238,271	104.656	4,070,072	3,889,000	4,030,856		(108,669)			5.750	2.795	AO.....	52,177	223,618	01/23/2018.	04/07/2021.
714264	AD	0	PERNOD-RICARD SA.....		D		2FE	7,195,300	104.576	7,320,320	7,000,000	7,116,985		(54,393)			4.450	3.592	JJ.....	143,636	311,500	07/17/2018.	01/15/2022.
714264	AH	1	PERNOD-RICARD SA.....		D		2FE	7,640,723	105.181	7,791,808	7,408,000	7,525,710		(43,575)			4.250	3.589	JJ.....	145,176	314,840	06/19/2018.	07/15/2022.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							832,376,460	XXX	852,682,622	827,712,000	828,929,448	301,995	(698,515)	0	0	XXX	XXX	XXX	6,988,442	21,783,585	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

35729P	JE	1	FHLT 2005-1 M4.....			4	1FM	1,276,288	100.198	1,769,986	1,766,488	1,773,906		(1,193)			2.812	2.818	MON...	966	56,918	04/28/2008.	06/25/2035.
576433	UF	1	MARM 2004-13 3A1.....			4	1FM	455,713	102.388	479,270	468,092	460,040		1,915			4.696	5.788	MON...	1,832	21,578	08/20/2007.	02/21/2054.
61762L	BH	5	MSRR 2013-R6 5B1.....			4	1FM	16,541,673	97.904	19,315,643	19,729,167	18,809,274		374,996			1.988	5.681	MON...	7,626	510,223	04/21/2015.	04/26/2053.
63862T	AA	9	NHLT 2018-2A A.....			4	1FE	3,667,778	100.075	3,670,530	3,667,780	3,667,518		(8)			3.188	3.232	MON...	1,949	116,918	07/25/2018.	07/25/2028.
63862U	AB	4	NHLT 2019-2A M1.....			4	1FE	9,424,986	99.840	9,409,920	9,425,000	9,424,392		(594)			2.359	2.374	MON...	3,706	18,530	11/21/2019.	11/25/2029.
63862V	AB	2	NHLT 2019-1A M1.....			4	1FE	9,499,979	100.281	9,526,695	9,500,000	9,499,984		4			2.664	2.679	MON...	4,218	130,060	06/13/2019.	06/25/2029.
65535V	BZ	0	NAA 2003-A3 A1.....			4	1FM	32,832	102.473	33,559	32,749	32,944		(616)			5.285	4.934	MON...	144	1,981	09/15/2003.	08/25/2033.
68389F	KP	8	OOMLT 2006-1 2A3.....			4	1FM	52,165	99.998	61,770	61,771	61,655		603			1.982	4.413	MON...	24	1,537	04/21/2008.	01/25/2036.
855541	AB	4	STARM 2007-S1 2A1.....			4	1FM	414,848	101.067	477,397	472,357	406,216					4.558	16.236	MON...	1,794	23,116	09/13/2007.	01/25/2037.
86358E	UV	6	SAIL 2005-HE1 M1.....			4	1FM	983,038	100.179	1,082,195	1,080,262	1,081,349		2,711			2.413	3.317	MON...	507	32,523	11/20/2012.	07/25/2035.
86358E	WC	6	SAIL 2005-7 M1.....			4	1FM	787,752	100.081	826,621	825,952	828,056		1,456			2.527	3.271	MON...	406	25,164	10/10/2014.	08/25/2035.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							43,137,052	XXX	46,653,586	47,029,618	46,045,334	0	379,274	0	0	XXX	XXX	XXX	23,172	938,548	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

03063N	AR	8	ACRE 2010-ARTA D.....			4	3FM	19,433,414	102.885	18,969,936	18,438,000	18,969,936	(93,912)	(369,565)			7.443	4.065	MON...	76,241	809,550	09/20/2019.	01/14/2029.
05357H	AA	8	AVMT 2013-AVM A.....			4	1FM	39,170,774	100.780	38,834,565	38,534,000	38,765,898		(264,532)			3.867	3.114	MON...	124,189	1,462,233	06/06/2018.	12/05/2032.
05357H	AG	5	AVMT 2013-AVM B.....			4	1FM	17,729,819	100.754	17,299,462	17,170,000	17,295,641		(141,249)			3.867	2.970	MON...	55,336	651,543	10/05/2018.	12/05/2032.
05538U	AA	1	BBUBS 2012-SHOW A.....			4	1FM	5,486,717	104.188	5,445,907	5,227,000	5,483,223		(3,493)			3.430	2.362	MON...	14,941		12/04/2019.	11/05/2036.
05607A	AG	8	BX Trust 2018-MCSF B.....			4	1FM	4,987,500	99.431	4,971,550	5,000,000	4,993,020		5,520			2.546	3.057	MON...	6,010	47,155	08/13/2019.	04/15/2035.
07388L	AM	2	BSCMS 2006-PW13 C.....			4	1FM	12,735,831	100.891	12,489,739	12,379,439	12,418,591		(158,968)			5.680	3.918	MON...	58,596	703,152	06/12/2018.	09/11/2041.
08162Y	BK	7	BMARK 2019-B14 225C.....			4	3FE	16,963,242	96.602	16,841,593	17,434,000	16,841,593	(130,082)	8,433			3.294	3.940	MON...	47,861	47,861	11/05/2019.	12/15/2061.
125282	AA	1	CGDBB 2017-BIOC A.....			4	1FM	22,379,244	99.851	22,348,464	22,381,813	22,360,417		(57,704)			2.530	2.728	MON...	26,740	588,694	10/10/2019.	07/15/2028.
12528R	AE	8	CGBAM 2015-SMRT B.....			4	1FM	2,548,188	100.244	2,551,210	2,545,000	2,544,792		(3,396)			3.213	2.967	MON...	6,814	33,094	12/20/2019.	04/10/2028.
12625C	AC	7	COMM 2013-WWP A2.....			4	1FM	22,827,531	104.098	23,572,992	22,645,000	22,764,485		(42,969)			3.424	3.244	MON...	64,621	775,455	06/06/2018.	03/10/2031.
12625C	AJ	2	COMM 2013-WWP B.....			4	1FM	12,654,032	104.885	12,950,151	12,347,000	12,588,129		(54,153)			3.726	3.070	MON...	38,332	399,293	11/19/2019.	03/10/2031.

SCHEDULE D - PART 1

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

1				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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.5	178772 AG 4	CLMT 2016-CLNE C.....	.....	.....	4	1FM	.....	23,641,382	...100.448	24,098,480	23,991,000	23,781,763	.....	.....44,739	.....	.....	.....2.871	3.058	MON...	57,393	675,751	10/04/2016.	11/10/2031.
	21871F AG 3	BCORE 2019-CORE B.....	.....	.....	4	1FM	.....	19,996,953	...99.990	19,998,000	20,000,000	19,969,257	.....	.....(27,696)	.....	.....	.....2.840	3.023	MON...	26,822	397,241	10/23/2019.	12/15/2031.
	23305J AE 2	DBUBS 2017-BRBK B.....	.....	.....	4	1FM	.....	10,467,344	...104.318	10,431,800	10,000,000	10,437,497	.....	.....(29,847)	.....	.....	.....3.648	2.600	MON...	30,397	119,432	11/20/2019.	10/10/2034.
	23305J AG 7	DBUBS 2017-BRBK C.....	.....	.....	4	1FM	.....	25,325,882	...103.562	25,890,500	25,000,000	25,225,734	.....	.....(48,915)	.....	.....	.....3.648	3.380	MON...	75,993	894,758	10/12/2017.	10/10/2034.
	233062 AA 6	DBCG 2017-BBG A.....	.....	.....	4	1FM	.....	41,908,969	...99.744	41,867,544	41,975,000	41,956,703	.....	.....36,919	.....	.....	.....2.440	2.581	MON...	48,365	857,945	07/24/2019.	06/15/2034.
	29429M AE 3	CGCMT 2019-SMRT B.....	.....	.....	4	1FM	.....	16,479,294	...106.840	17,094,400	16,000,000	16,393,418	.....	.....(85,876)	.....	.....	.....4.380	3.721	MON...	58,400	642,400	01/10/2019.	01/10/2024.
	30261N AE 0	FREMF 2013-K25 B.....	.....	.....	4	1FM	.....	9,695,862	...103.431	9,982,126	9,651,000	9,672,666	.....	.....(17,387)	.....	.....	.....3.744	3.517	MON...	30,110	354,314	07/19/2018.	11/25/2045.
	30290W AE 5	FREMF 2012-K23 B.....	.....	.....	4	1FM	.....	17,644,498	...103.305	17,613,503	17,050,000	17,558,050	.....	.....(86,448)	.....	.....	.....3.782	2.458	MON...	53,731	254,415	09/27/2019.	10/25/2045.
	30291V AE 6	FREMF 2013-K35 B.....	.....	.....	4	1FM	.....	4,929,947	...104.560	4,977,056	4,760,000	4,901,284	.....	.....(28,663)	.....	.....	.....4.074	3.091	MON...	16,159	127,147	04/10/2019.	08/25/2023.
	30293A AN 0	FREMF 2015-K47 B.....	.....	.....	4	1FM	.....	1,949,844	...101.479	2,029,580	2,000,000	1,957,678	.....	.....5,772	.....	.....	.....3.709	4.056	MON...	6,182	72,755	09/05/2018.	06/25/2048.
	36257X AG 6	GSMS 2019-SOHO B.....	.....	.....	4	1FE	.....	35,000,000	...99.827	34,939,450	35,000,000	34,954,301	.....	.....(45,699)	.....	.....	.....2.890	3.002	MON...	47,765	572,931	05/31/2019.	06/15/2036.
	38406H AA 0	GRCE 2014-GRCE A.....	.....	.....	4	1FM	.....	58,667,764	...101.145	58,350,551	57,690,000	58,479,507	.....	.....(188,257)	.....	.....	.....3.369	2.354	MON...	161,950	530,977	11/13/2019.	06/10/2028.
	45378Y AN 4	IPT 2018-INDP C.....	.....	.....	4	1FM	.....	14,243,730	...104.577	14,902,223	14,250,000	14,249,656	.....	.....3,375	.....	.....	.....4.158	4.170	MON...	49,376	533,610	04/26/2019.	07/10/2035.
	46639E AK 7	JPMCC 2012-LC9 B.....	.....	.....	4	1FM	.....	5,462,188	...103.071	5,668,905	5,500,000	5,470,179	.....	.....6,858	.....	.....	.....3.812	3.990	MON...	17,471	209,655	11/02/2018.	12/15/2047.
	46651M AG 1	JPMCC 2019-MFP B.....	.....	.....	4	1FE	.....	7,500,000	...99.752	7,481,400	7,500,000	7,493,101	.....	.....(6,899)	.....	.....	.....2.900	2.981	MON...	10,271	99,922	06/27/2019.	07/15/2036.
	50185V AJ 2	LCCM 2014-909 C.....	.....	.....	4	1FM	.....	11,390,000	...101.596	11,175,560	11,000,000	11,084,087	.....	.....(73,953)	.....	.....	.....4.028	3.283	MON...	36,922	434,723	04/12/2018.	05/15/2031.
	55282F AA 7	MFTII 2019-B3B4 A.....	.....	.....	4	1FE	.....	34,860,095	...102.015	35,373,701	34,675,000	34,848,002	.....	.....(12,093)	.....	.....	.....3.857	3.747	MON...	92,871	550,033	06/27/2019.	06/10/2044.
	61763Q AJ 0	MSC 2014-CPT C.....	.....	.....	4	1FM	.....	10,015,625	...101.798	10,179,800	10,000,000	10,005,507	.....	.....(10,118)	.....	.....	.....3.560	3.399	MON...	29,670	263,198	03/14/2019.	07/13/2029.
	61764J AF 3	MSC 2014-MP D.....	.....	.....	4	1FM	.....	23,127,194	...102.307	23,530,610	23,000,000	23,015,093	.....	.....(26,685)	.....	.....	.....3.816	3.664	MON...	73,148	861,257	11/19/2014.	08/11/2029.
	63875B AC 9	NCMS 2019-1776 B.....	.....	.....	4	1FE	.....	6,499,994	...99.482	6,466,330	6,500,000	6,499,774	.....	.....(219)	.....	.....	.....2.707	2.699	MON...	14,663	29,326	10/18/2019.	10/15/2036.
	92903P AA 7	VNO 2010-VNO A1.....	.....	.....	4	1FM	.....	1,713,335	...100.152	1,716,955	1,714,350	1,713,697	.....	.....264	.....	.....	.....2.970	3.025	MON...	2,970	50,909	10/26/2018.	09/13/2028.
	92903P AC 3	VNO 2010-VNO A2FX.....	.....	.....	4	1FM	.....	19,993,252	...100.374	19,678,323	19,605,000	19,726,009	.....	.....(173,517)	.....	.....	.....4.004	3.082	MON...	45,785	758,863	11/04/2019.	09/13/2028.
	94988L AG 7	WFCM 2013-120B B.....	.....	.....	4	1FM	.....	8,045,469	...99.949	7,995,920	8,000,000	7,991,641	.....	.....(12,938)	.....	.....	.....2.800	2.613	MON...	18,666	219,779	03/26/2015.	03/18/2028.
	94988L AJ 1	WFCM 2013-120B C.....	.....	.....	4	1FM	.....	7,613,196	...99.932	7,719,747	7,725,000	7,709,717	.....	.....20,414	.....	.....	.....2.800	3.057	MON...	18,024	212,224	05/07/2015.	03/18/2028.
	94989E AK 3	WFCM 2015-LC20 B.....	.....	.....	4	1FM	.....	14,006,218	...103.024	14,789,095	14,355,000	14,062,959	.....	.....44,661	.....	.....	.....3.719	4.159	MON...	44,489	533,862	09/28/2018.	04/15/2050.
	95001P AA 1	WFCM 2018-BXI A.....	.....	.....	4	1FM	.....	24,618,236	...99.575	24,536,611	24,641,337	24,570,347	.....	.....(96,492)	.....	.....	.....2.471	2.789	MON...	28,753	754,549	01/16/2018.	12/15/2036.
	3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							631,712,563	XXX	634,763,739	625,683,939	628,753,352	(223,994)	(1,890,776)	0	0	XXX	XXX	XXX	1,616,027	16,530,006	XXX	XXX
	Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Secutities																						
	02007T AB 1	ALLYA 2019-4 A2.....	.....	.....	4	1FE	.....	8,499,253	...99.963	8,496,855	8,500,000	8,499,110	.....	.....(142)	.....	.....	.....1.930	1.947	MON...	9,114	.....	12/04/2019.	10/17/2022.
	03066M AB 2	AMCAR 2018-3 A2A.....	.....	.....	4	1FE	.....	2,254,097	...100.237	2,259,530	2,254,188	2,254,163	.....	.....65	.....	.....	.....3.110	3.135	MON...	2,532	70,105	11/15/2018.	01/18/2022.
	04033J AB 7	ARIFL 2019-A A2A.....	.....	.....	4	1FE	.....	9,999,626	...100.303	10,030,300	10,000,000	9,999,749	.....	.....123	.....	.....	.....2.410	2.424	MON...	10,711	117,822	06/12/2019.	11/15/2027.
	05586C AC 8	BMWLT 2018-1 A3.....	.....	.....	4	1FE	.....	9,998,610	...100.907	10,090,700	10,000,000	9,999,453	.....	.....496	.....	.....	.....3.260	3.290	MON...	9,961	326,000	10/10/2018.	07/20/2021.
	065606 AB 1	BWSTA 2019-1 A2.....	.....	.....	4	1FE	.....	9,745,286	...100.238	9,769,388	9,746,192	9,745,712	.....	.....426	.....	.....	.....2.400	2.421	MON...	10,396	109,807	06/17/2019.	10/17/2022.
	12596T AB 7	CNH 2019-B A2.....	.....	.....	4	1FE	.....	19,999,230	...100.353	20,070,600	20,000,000	19,999,560	.....	.....330	.....	.....	.....2.550	2.567	MON...	22,667	287,583	05/14/2019.	09/15/2022.
	14041N FK 2	COMET 2017-A1 A1.....	.....	.....	4	1FE	.....	24,409,360	...100.012	24,462,935	24,460,000	24,445,550	.....	.....36,189	.....	.....	.....2.000	2.299	MON...	21,742	244,600	06/20/2019.	01/17/2023.
	14042W AB 6	COPAR 2019-1 A2.....	.....	.....	4	1FE	.....	5,787,521	...100.295	5,805,085	5,788,011	5,787,773	.....	.....252	.....	.....	.....2.580	2.602	MON...	6,637	80,887	05/21/2019.	04/15/2022.
	14314E AC 5	CARMX 2016-3 A3.....	.....	.....	4	1FE	.....	1,948,556	...99.924	1,970,708	1,972,207	1,969,469	.....	.....9,777	.....	.....	.....1.390	2.671	MON...	1,218	27,414	03/29/2018.	05/17/2021.
	165183 AL 8	CFII 2017-2A A1.....	.....	.....	4	1FE	.....	5,169,835	...99.916	5,203,092	5,207,467	5,191,176	.....	.....21,342	.....	.....	.....1.990	2.979	MON...	4,606	77,721	04/01/2019.	07/15/2029.
	165183 AQ 7	CFII 2017-2A A2.....	.....	.....	4	1FE	.....	2,006,825	...100.076	2,008,978	2,007,452	2,008,403	.....	.....1,578	.....	.....	.....2.190	2.720	MON...	2,076	25,879	06/21/2019.	05/15/2029.
	165183 CD 4	CFII 2019-2A A1.....	.....	.....	4	1FE	.....	32,899,621	...99.753	32,824,070	32,905,347	32,903,135	.....	.....3,514	.....	.....	.....1.950	1.994	MON...	28,518	213,885	08/07/2019.	09/15/2031.
	20267U AB 5	CBSLT 2016-B A2.....	.....	.....	4	1FE	.....	2,704,154	...100.995	2,731,060	2,704,154	2,720,009	.....	.....(42,683)	.....	.....	.....3.158	3.051	MON...	1,661	101,990	10/13/2016.	10/25/2040.

SCHEDULE D - PART 1

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

E10.6

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23342N	AB	4	DLL 2019-MA2 A2.....			4	1FE	29,897,701	100.058	29,917,342	29,900,000	29,897,326		(374)			2.270	2.293	MON...	20,739	277,148	07/18/2019.	05/20/2022.
24704B	AC	8	DEFT 2019-1 A2.....			4	1FE	31,995,994	100.397	32,127,040	32,000,000	31,998,242		2,249			2.780	2.806	MON...	22,240	605,422	04/09/2019.	08/23/2021.
27034M	AA	2	EARN 2016-D A1.....			4	1FE	998,087	100.225	1,000,333	998,087	1,005,120		(638)			3.192	2.916	MON...	619	37,138	10/25/2016.	01/25/2041.
27035B	AB	3	EARN 2017-A A2.....			4	1FE	3,927,996	99.871	3,923,906	3,928,975	3,930,856		445			2.650	2.648	MON...	1,735	104,118	05/18/2017.	01/25/2041.
28108P	AA	4	ESLFT 2012-A AP.....			4	1FE	2,793,006	100.127	2,747,935	2,744,449	2,744,593		(2,146)			5.200	4.938	JAJO...	36,471	153,365	05/05/2015.	10/01/2025.
29373L	AB	7	EFF 2018-1 A2.....			4	1FE	9,710,020	100.422	9,786,165	9,745,041	9,732,099		11,822			2.870	3.126	MON...	8,546	279,683	07/27/2018.	10/20/2023.
29374D	AB	4	EFF 2019-2 A2.....			4	1FE	38,996,829	100.310	39,120,900	39,000,000	38,997,467		637			2.290	2.305	MON...	27,289	347,317	07/23/2019.	02/20/2025.
34528D	AB	9	FORDL 2019-B A2A.....			4	1FE	17,999,982	100.305	18,054,900	18,000,000	17,999,976		(6)			2.280	2.291	MON...	18,240	153,900	07/23/2019.	02/15/2022.
34530U	AA	9	FORDR 2016-1 A.....			4	1FE	11,496,878	100.356	11,540,940	11,500,000	11,498,765		583			2.310	2.326	MON...	11,807	265,650	02/23/2016.	08/15/2027.
34531K	AB	8	FORDO 2019-C A2A.....			4	1FE	12,498,855	99.924	12,490,500	12,500,000	12,498,975		120			1.880	1.897	MON...	10,444	15,014	11/19/2019.	07/15/2022.
36255J	AC	8	GMCAR 2018-3 A2B.....			4	1FE	1,981,593	99.980	1,981,119	1,981,516	1,980,402		(1,191)			1.873	2.275	MON...	1,649	30,911	05/13/2019.	07/16/2021.
36256U	AB	4	GMALT 2019-1 A2A.....			4	1FE	14,015,927	100.307	14,059,690	14,016,659	14,016,412		485			2.910	2.933	MON...	12,463	338,771	02/13/2019.	04/20/2021.
38013T	AB	7	GMALT 2019-3 A2A.....			4	1FE	10,249,700	100.039	10,253,998	10,250,000	10,249,807		108			2.090	2.102	MON...	6,546	74,979	08/06/2019.	10/20/2021.
39154T	AM	0	GALC 2017-1 C.....			4	1FE	2,805,720	100.668	2,858,971	2,840,000	2,826,100		13,450			2.890	3.428	MON...	2,508	82,076	06/27/2018.	01/22/2024.
39154T	AW	8	GALC 2019-1 A3.....			4	1FE	17,497,366	101.365	17,738,875	17,500,000	17,498,297		931			3.050	3.076	MON...	23,722	447,757	02/05/2019.	09/15/2022.
41284W	AB	6	HDMOT 2019-A A2.....			4	1FE	17,999,775	100.119	18,021,420	18,000,000	17,999,883		108			2.370	2.383	MON...	18,960	200,265	06/19/2019.	05/15/2022.
43813V	AB	4	HAROT 2019-4 A2.....			4	1FE	27,998,270	99.950	27,986,000	28,000,000	27,998,408		138			1.860	1.873	MON...	18,807	31,827	11/19/2019.	06/20/2022.
43814U	AG	4	HAROT 2018-2 A3.....			4	1FE	9,999,782	100.919	10,091,900	10,000,000	9,999,912		(792)			3.010	3.030	MON...	10,869	301,000	05/22/2018.	05/18/2022.
44891E	AC	3	HART 2016-B A3.....			4	1FE	1,925,515	99.932	1,931,904	1,933,218	1,930,937		5,422			1.290	2.497	MON...	1,108	14,547	06/11/2019.	04/15/2021.
44891J	AB	4	HART 2019-B A2.....			4	1FE	9,999,381	100.000	10,000,000	10,000,000	9,999,478		97			1.930	1.944	MON...	8,578	20,908	10/29/2019.	07/15/2022.
448969	AB	1	HALST 2019-A A2.....			4	1FE	14,227,156	100.465	14,293,505	14,227,348	14,227,259		103			2.920	2.939	MON...	18,464	340,429	02/12/2019.	07/15/2021.
477870	AB	5	JDOT 2019-B A2.....			4	1FE	22,499,910	100.214	22,548,150	22,500,000	22,499,963		53			2.280	2.291	MON...	22,800	200,925	07/16/2019.	05/16/2022.
50117P	AC	3	KCOT 2018-1A A3.....			4	1FE	6,279,620	101.158	6,281,912	6,210,000	6,264,710		(14,910)			3.100	2.240	MON...	8,556	48,128	09/17/2019.	08/15/2022.
518887	AC	8	DRB 2017-B BFX.....			4	1FE	756,844	99.816	755,453	756,846	756,847		16			3.020	3.039	MON...	381	22,857	07/26/2017.	08/25/2042.
55316E	AB	8	MMAF 2019-B A2.....			4	1FE	13,498,502	100.007	13,500,945	13,500,000	13,498,784		282			2.070	2.087	MON...	14,749	67,534	09/10/2019.	10/12/2022.
63940J	AA	7	NAVSL 2017-3A A1.....			4	1FE	507,845	99.991	507,621	507,666	507,074		(888)			2.008	2.598	MON...	198	13,228	10/24/2018.	07/26/2066.
63941L	AA	1	NAVSL 2019-BA A1.....			4	1FE	14,284,618	99.792	14,254,906	14,284,618	14,247,878		(36,740)			2.140	2.444	MON...	14,434	282,044	03/12/2019.	12/15/2059.
65479B	AD	2	NALT 2017-B A3.....			4	1FE	2,332,205	99.999	2,332,779	2,332,802	2,332,733		305			2.050	2.120	MON...	2,125	41,018	07/25/2019.	09/15/2020.
78447V	AD	0	SLMA 2013-B B.....			4	1FE	10,609,829	99.951	10,902,786	10,908,131	10,863,722		38,530			3.000	3.745	MON...	14,544	327,244	05/02/2013.	05/16/2044.
78470N	AA	4	SOFI 2015-D A1.....			4	1FE	3,570,742	100.873	3,601,915	3,570,742	3,622,524		(4,759)			3.292	2.790	MON...	2,286	136,485	11/13/2015.	10/25/2036.
80285A	AG	0	SRT 2017-A A3.....			4	1FE	8,947,642	100.018	8,967,875	8,966,261	8,964,570		8,281			2.220	2.352	MON...	6,082	199,051	02/22/2018.	01/20/2021.
83149E	AE	7	SLMA 2006-5 A5.....			4	1FE	7,436,873	99.825	7,439,260	7,452,302	7,409,443		(27,430)			2.386	2.480	JAJO...	33,580	199,292	01/03/2019.	01/25/2027.
83192C	AA	5	SMB 2019-B A1.....			4	1FE	6,862,000	99.915	6,856,167	6,862,000	6,853,076		(8,923)			2.115	2.298	MON...	6,855	88,297	06/04/2019.	07/15/2026.
87342R	AB	0	BELL 2016-1A A2II.....			4	2FE	9,272,234	100.660	9,194,083	9,133,800	9,253,972		(18,262)			4.377	3.939	FMAN...	39,979	199,893	05/30/2019.	05/25/2046.
89233M	AB	9	TAOT 2019-D A2A.....			4	1FE	9,999,261	99.989	9,998,900	10,000,000	9,999,353		92			1.920	1.935	MON...	8,533	17,067	11/05/2019.	07/15/2022.
92348A	AD	7	VZOT 2019-C C.....			4	1FE	14,497,654	99.427	14,416,915	14,500,000	14,497,814		160			2.160	2.175	MON...	9,570	62,640	10/01/2019.	04/22/2024.
92348R	AD	0	VZOT 2017-3A C.....			4	1FE	19,997,710	100.191	20,038,200	20,000,000	19,998,547		(1,001)			2.530	2.549	MON...	15,461	506,000	10/11/2017.	04/20/2022.
92867X	AB	2	VWALT 2019-A A2A.....			4	1FE	10,999,112	99.980	10,997,800	11,000,000	10,999,290		178			2.000	2.015	MON...	6,722	46,444	10/01/2019.	03/21/2022.
92888D	AC	9	VFET 2019-1A A3.....			4	1FE	20,999,912	101.432	21,300,720	21,000,000	20,999,928		17			3.000	3.019	MON...	28,000	528,500	02/05/2019.	03/15/2023.
96328D	AZ	7	WHLS 2017-1A A2.....			4	1FE	1,154,686	99.973	1,154,466	1,154,777	1,154,764		16			1.880	1.896	MON...	663	21,710	10/25/2017.	04/20/2026.
98162X	AB	1	WOLS 2019-A A2A.....			4	1FE	23,908,933	100.476	24,023,703	23,909,892	23,909,392		459			2.890	2.911	MON...	30,711	522,086	03/05/2019.	11/15/2021.

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		
				Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized			Total Foreign Exchange Change in B./A.C.V.	Rate of												Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value													
136452	AD	1	CPART 2017-1A A3.....	.....	A	4	1FE	2,153,486	99.992	2,153,314	2,153,486	2,153,486	.....	.....	.....	.....2.050	2.062	MON...	1,472	44,146	10/04/2017.	03/19/2021.			
136452	AE	9	CPART 2017-1A A4.....	.....	A	4	1FE	7,000,000	...100.092	7,006,440	7,000,000	7,000,000	.....	.....	.....	.....2.286	2.299	MON...	5,334	160,020	10/04/2017.	01/19/2022.			
14161G	BU	3	CARDS 2018-2A A.....	.....	A	4	1FE	33,135,586	...100.235	33,077,550	33,000,000	33,047,287	.....	.....(88,299)	.....	.....3.047	2.562	MON...	44,689	556,078	10/03/2019.	04/17/2023.			
380881	CP	5	GCCT 2015-2A A.....	.....	A	4	1FE	9,980,078	...100.012	10,001,200	10,000,000	9,991,865	.....	.....11,788	.....	.....2.020	2.314	MON...	8,978	84,167	07/25/2019.	04/15/2022.			
576339	BF	1	MCCT 2017-1A A.....	.....	A	4	1FE	7,995,938	99.820	7,985,600	8,000,000	7,999,588	.....	.....3,652	.....	.....2.260	2.364	MON...	5,022	90,400	06/27/2019.	07/21/2021.			
576339	CC	7	MCCT 2019-2A A.....	.....	A	4	1FE	11,000,000	...100.046	11,005,060	11,000,000	10,993,411	.....	.....(6,588)	.....	.....2.175	2.181	MON...	7,311	88,470	08/13/2019.	07/21/2021.			
89621A	AP	4	TCCT 2019-2A A.....	.....	A	4	1FE	20,000,000	...101.009	20,201,800	20,000,000	20,000,000	.....	.....	.....	.....3.038	3.057	MON...	8,439	538,401	01/31/2019.	01/26/2024.			
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							724,118,727	XXX	726,156,164	724,313,634	724,373,597	0	(81,153)	0	XXX	XXX	XXX	761,117	...10,898,043	XXX	XXX			
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							2,231,344,802	XXX	2,260,256,111	2,224,739,191	2,228,101,731	78,001	(2,291,170)	0	0	XXX	XXX	XXX	9,388,758	...50,150,182	XXX	XXX		
Totals																									
7699999.	Total - Issuer Obligations.....							1,924,337,184	XXX	1,955,834,679	1,917,877,000	1,919,921,008	301,995	(803,300)	0	0	XXX	XXX	XXX	...12,145,891	...33,044,623	XXX	XXX		
7799999.	Total - Residential Mortgage-Backed Securities.....							43,172,440	XXX	46,686,887	47,063,291	46,078,333	0	379,104	0	0	XXX	XXX	XXX	23,330	940,473	XXX	XXX		
7899999.	Total - Commercial Mortgage-Backed Securities.....							717,868,010	XXX	672,385,221	625,683,939	665,405,538	(223,994)	... (11,646,042)	0	0	XXX	XXX	XXX	2,798,226	...28,041,850	XXX	XXX		
7999999.	Total - Other Loan-Backed and Structured Securities.....							724,118,727	XXX	726,156,164	724,313,634	724,373,597	0	(81,153)	0	0	XXX	XXX	XXX	761,117	...10,898,043	XXX	XXX		
8399999.	Grand Total - Bonds.....							3,409,496,361	XXX	3,401,062,951	3,314,937,864	3,355,778,476	78,001	... (12,151,391)	0	0	XXX	XXX	XXX	15,728,564	...72,924,989	XXX	XXX		

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
				F or ei gn	Rate per Share Used to Obtain Fair Value																		Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Admini strative Symbol	Date Acquired
CUSIP Identification	Description			Code		Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Admini strative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
46625H	HA	1	JP MORGAN CHASE & CO.....	.....	...	3,908,000.000	1.00	.....	.....3,943,172	1.009	3,943,172	4,513,740	36,968	237,677	.....	.....	.....425,714	.....	.....425,714	.....	2FE.....	01/24/2013.
92978A	AA	0	WACHOVIA CAPITAL TRUST I.....	.....	...	25,000,000.000	1.00	.....	.....25,187,500	1.008	25,187,500	10,500,000	65,754	1,407,909	.....	.....	.....152,500	.....	.....152,500	.....	2FE.....	12/01/2007.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						.....	29,130,672	XXX	29,130,672	15,013,740	102,722	1,645,586	0	578,214	0	0	578,214	0	578,214	0	XXX	XXX
8999999. Total - Preferred Stocks.....						.....	29,130,672	XXX	29,130,672	15,013,740	102,722	1,645,586	0	578,214	0	0	578,214	0	578,214	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18					
			3	4			7	8		10	11	12	13	14	15	16	Date Acquired	NAIC Designation					
			F or ei Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)			Total Foreign Exchange Change in B./A.C.V.				
CUSIP Identification	Description				Number of Shares	Book/Adjusted Carrying Value																	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
00206R	10	2	AT&T INC.....	.....	.....	77,136.000	.....	3,014,475	.....	39.080	.....	3,014,475	.....	1,236,561	.....	157,357	.....	813,013	.....	813,013	.....	07/27/2015	.....
00287Y	10	9	ABBVIE INC.....	.....	.....	30,401.000	.....	2,691,705	.....	88.540	.....	2,691,705	.....	852,666	.....	130,116	.....	(110,964)	.....	(110,964)	.....	01/02/2013	.....
00773T	10	1	ADVANSIX INC.....	.....	.....	1,140.000	.....	22,754	.....	19.960	.....	22,754	.....	6,562	.....		.....	(4,993)	.....	(4,993)	.....	10/03/2016	.....
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....	.....	.....	7,900.000	.....	1,856,421	.....	234.990	.....	1,856,421	.....	499,526	.....	9,164	.....	36,182	.....	592,026	.....	02/05/2010	.....
013872	10	6	ALCOA CORP.....	.....	.....	3,644.000	.....	78,382	.....	21.510	.....	78,382	.....	76,067	.....		.....	(18,475)	.....	(18,475)	.....	11/01/2016	.....
015351	10	9	ALEXION PHARMACEUTICALS INC.....	.....	.....	18,000.000	.....	1,946,700	.....	108.150	.....	1,946,700	.....	853,534	.....		.....	194,220	.....	194,220	.....	03/15/2011	.....
02043Q	10	7	ALNYLAM PHARMACEUTICALS INC.....	.....	.....	5,400.000	.....	621,918	.....	115.170	.....	621,918	.....	636,866	.....		.....	(14,948)	.....	(14,948)	.....	12/26/2019	.....
023135	10	6	AMAZON.COM INC.....	.....	.....	11,200.000	.....	20,695,808	.....	1,847.840	.....	20,695,808	.....	1,935,772	.....		.....	3,873,744	.....	3,873,744	.....	06/08/2011	.....
036752	10	3	ANTHEM INC.....	.....	.....	13,800.000	.....	4,168,014	.....	302.030	.....	4,168,014	.....	848,735	.....	44,160	.....	543,720	.....	543,720	.....	02/05/2010	.....
037411	10	5	APACHE CORP.....	.....	.....	11,200.000	.....	286,608	.....	25.590	.....	286,608	.....	294,156	.....		.....	(7,548)	.....	(7,548)	.....	12/26/2019	.....
038336	10	3	APTARGROUP INC.....	.....	.....	13,400.000	.....	1,549,308	.....	115.620	.....	1,549,308	.....	468,171	.....	19,028	.....	288,770	.....	288,770	.....	02/05/2010	.....
04010L	10	3	ARES CAPITAL CORP.....	.....	.....	23,425.000	.....	436,876	.....	18.650	.....	436,876	.....	384,639	.....	39,354	.....	71,915	.....	71,915	.....	01/04/2017	.....
045487	10	5	ASSOCIATED BANC-CORP.....	.....	.....	74,000.000	.....	1,630,960	.....	22.040	.....	1,630,960	.....	798,378	.....		.....	51,060	.....	166,500	.....	12/21/2011	.....
053484	10	1	AVALONBAY COMMUNITIES INC.....	.....	.....	5,700.000	.....	1,195,290	.....	209.700	.....	1,195,290	.....	426,774	.....	8,664	.....	34,371	.....	203,205	.....	02/05/2010	.....
060505	10	4	BANK OF AMERICA CORP.....	.....	.....	106,400.000	.....	3,747,408	.....	35.220	.....	3,747,408	.....	996,096	.....		.....	70,224	.....	1,125,712	.....	03/26/2012	.....
064058	10	0	THE BANK OF NEW YORK MELLON.....	.....	.....	75,719.000	.....	3,810,937	.....	50.330	.....	3,810,937	.....	1,474,766	.....		.....	89,348	.....	246,844	.....	12/21/2011	.....
084670	70	2	BERKSHIRE HATHAWAY INC.....	.....	.....	40,600.000	.....	9,195,900	.....	226.500	.....	9,195,900	.....	3,344,662	.....		.....		.....	906,192	.....	03/15/2011	.....
09215C	10	5	BLACK KNIGHT INC.....	.....	.....	11.000	.....	709	.....	64.480	.....	709	.....	154	.....		.....		.....	214	.....	10/02/2017	.....
09609G	10	0	BLUEBIRD BIO INC.....	.....	.....	1,500.000	.....	131,625	.....	87.750	.....	131,625	.....	134,831	.....		.....		.....	(3,206)	.....	12/26/2019	.....
09857L	10	8	BOOKING HOLDINGS INC.....	.....	.....	1,000.000	.....	2,053,730	.....	2,053.730	.....	2,053,730	.....	456,582	.....		.....		.....	331,310	.....	03/15/2011	.....
105368	20	3	BRANDYWINE REALTY TRUST.....	.....	.....	57,500.000	.....	905,625	.....	15.750	.....	905,625	.....	626,911	.....	43,700	.....		.....	165,600	.....	12/21/2010	.....
110122	10	8	BRISTOL-MYERS SQUIBB CO.....	.....	.....	54,000.000	.....	3,466,260	.....	64.190	.....	3,466,260	.....	1,597,248	.....		.....	72,816	.....	616,812	.....	11/21/2019	.....
11135F	10	1	BROADCOM INC.....	.....	.....	12,300.000	.....	3,887,046	.....	316.020	.....	3,887,046	.....	1,520,029	.....		.....	137,760	.....	759,402	.....	04/05/2018	.....
115637	20	9	BROWN FORMAN CORP CLASS B.....	.....	.....	78,750.000	.....	5,323,500	.....	67.600	.....	5,323,500	.....	1,395,940	.....	13,726	.....	52,290	.....	1,576,575	.....	03/16/2011	.....
12504L	10	9	CBRE GROUP INC.....	.....	.....	30,800.000	.....	1,887,732	.....	61.290	.....	1,887,732	.....	121,672	.....		.....		.....	654,500	.....	12/23/2008	.....
126408	10	3	CSX CORPORATION.....	.....	.....	51,900.000	.....	3,755,484	.....	72.360	.....	3,755,484	.....	655,843	.....	49,824	.....		.....	530,937	.....	10/26/2006	.....
13765N	10	7	CANNAE HOLDINGS INC.....	.....	.....	12.000	.....	446	.....	37.190	.....	446	.....	79	.....		.....		.....	241	.....	11/20/2017	.....
156782	10	4	CERNER CORP.....	.....	.....	54,800.000	.....	4,021,772	.....	73.390	.....	4,021,772	.....	1,388,664	.....	9,864	.....	19,728	.....	1,148,060	.....	03/15/2011	.....
189054	10	9	CLOROX COMPANY.....	.....	.....	10,800.000	.....	1,658,232	.....	153.540	.....	1,658,232	.....	651,110	.....		.....	43,632	.....	(6,480)	.....	02/05/2010	.....
200340	10	7	COMERICA INC.....	.....	.....	14,200.000	.....	1,018,850	.....	71.750	.....	1,018,850	.....	260,002	.....	9,514	.....	37,062	.....	43,452	.....	06/24/2008	.....
20825C	10	4	CONOCOPHILLIPS.....	.....	.....	53,000.000	.....	3,446,590	.....	65.030	.....	3,446,590	.....	2,261,646	.....		.....	70,755	.....	142,040	.....	03/15/2011	.....
209115	10	4	CONSOLIDATED EDISON INC.....	.....	.....	18,700.000	.....	1,691,789	.....	90.470	.....	1,691,789	.....	801,441	.....		.....	55,352	.....	261,987	.....	02/05/2010	.....
21036P	10	8	CONSTELLATION BRANDS INC.....	.....	.....	100.000	.....	18,975	.....	189.750	.....	18,975	.....	1,268	.....	299	.....		.....	2,893	.....	03/28/2007	.....
22052L	10	4	CORTEVA INC.....	.....	.....	12,307.000	.....	363,795	.....	29.560	.....	363,795	.....	176,497	.....	3,200	.....		.....	187,298	.....	06/01/2019	.....
222070	20	3	COTY INC A.....	.....	.....	54,200.000	.....	609,750	.....	11.250	.....	609,750	.....	400,711	.....		.....	20,325	.....	209,039	.....	01/07/2019	.....
22266L	10	6	COUPA SOFTWARE INC.....	.....	.....	1,230.000	.....	179,888	.....	146.250	.....	179,888	.....	178,506	.....		.....		.....	1,381	.....	07/26/2019	.....
23283R	10	0	CYRUSONE INC.....	.....	.....	8,700.000	.....	569,241	.....	65.430	.....	569,241	.....	437,471	.....	4,350	.....	16,356	.....	109,185	.....	03/27/2017	.....
244199	10	5	DEERE & CO.....	.....	.....	36,000.000	.....	6,237,360	.....	173.260	.....	6,237,360	.....	1,591,499	.....	27,360	.....	109,440	.....	867,240	.....	02/05/2010	.....
254687	10	6	DISNEY WALT CO.....	.....	.....	24,000.000	.....	3,471,120	.....	144.630	.....	3,471,120	.....	994,176	.....	21,120	.....	42,240	.....	839,520	.....	03/15/2011	.....
25470F	30	2	DISCOVERY COMMUNICATIONS C.....	.....	.....	5,500.000	.....	167,695	.....	30.490	.....	167,695	.....	106,976	.....		.....		.....	40,755	.....	08/07/2014	.....
256746	10	8	DOLLAR TREE INC.....	.....	.....	3,055.000	.....	287,323	.....	94.050	.....	287,323	.....	244,644	.....		.....		.....	11,395	.....	07/07/2015	.....

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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
260557	10	3	DOW INC.....		.....	...	12,307,000	673,562	54.730	673,562	292,059		25,845		381,503		381,503		04/02/2019	.....
26614N	10	2	DUPONT DE NEMOURS INC.....		.....	...	12,307,000	790,109	64.200	790,109	422,689		13,784		(146,350)		(146,350)		09/01/2017	.....
26875P	10	1	EOG RESOURCES INC.....		.....	...	24,600,000	2,060,496	83.760	2,060,496	789,783		24,969		(84,870)		(84,870)		09/27/2006	.....
30040W	10	8	EVERSOURCE ENERGY.....		.....	...	44,500,000	3,785,615	85.070	3,785,615	1,503,539		95,230		891,335		891,335		03/15/2011	.....
30303M	10	2	FACEBOOK INC A.....		.....	...	24,300,000	4,987,575	205.250	4,987,575	2,652,113				1,802,088		1,802,088		06/22/2016	.....
311900	10	4	FASTENAL CO.....		.....	...	22,400,000	827,680	36.950	827,680	195,590		19,488		242,032		242,032		05/23/2019	.....
31620R	30	3	FIDELITY NATIONAL TITLE.....		.....	...	38,000	1,723	45.350	1,723	423		48		529		529		07/01/2014	.....
366505	10	5	GARRETT MOTION INC.....		.....	...	2,850,000	28,472	9.990	28,472	12,744				(6,698)		(6,698)		10/01/2018	.....
369604	10	3	GENERAL ELECTRIC CO.....		.....	...	6,018,000	67,161	11.160	67,161	43,791	60			23,370		23,370		05/02/2018	.....
375558	10	3	GILEAD SCIENCES INC.....		.....	...	1,500,000	97,470	64.980	97,470	162,169		3,780		3,645		3,645		09/25/2014	.....
382550	10	1	GOODYEAR TIRE & RUBBER CO.....		.....	...	22,600,000	351,543	15.555	351,543	335,576		14,464		(109,723)		(109,723)		03/15/2011	.....
416515	10	4	HARTFORD FINANCIAL SVCS GRP.....		.....	...	22,100,000	1,343,017	60.770	1,343,017	508,377	6,630	26,520		360,672		360,672		02/05/2010	.....
423452	10	1	HELMERICH & PAYNE.....		.....	...	21,000,000	954,030	45.430	954,030	841,470		59,640		316,262	368,972	(52,710)		03/24/2016	.....
438516	10	6	HONEYWELL INTERNATIONAL INC.....		.....	...	28,500,000	5,044,500	177.000	5,044,500	1,097,491		95,760		1,279,080		1,279,080		09/27/2006	.....
448579	10	2	HYATT HOTELS CORP - CL A.....		.....	...	1,300,000	116,623	89.710	116,623	49,937		988		28,743		28,743		03/23/2010	.....
45337C	10	2	INCYTE GENOMICS INC.....		.....	...	14,900,000	1,301,068	87.320	1,301,068	729,415				353,577		353,577		09/25/2014	.....
45688C	10	7	INGEVITY CORP.....		.....	...	433,000	37,836	87.380	37,836	8,181				1,598		1,598		05/16/2016	.....
460146	10	3	INTERNATIONAL PAPER CO.....		.....	...	19,700,000	907,185	46.050	907,185	431,422		39,646		112,093		112,093		02/05/2010	.....
460690	10	0	INTERPUBLIC GROUP COS INC.....		.....	...	38,400,000	887,040	23.100	887,040	310,145		36,096		94,848		94,848		06/24/2010	.....
46609J	10	6	J ALEXANDER'S HOLDINGS.....		.....	...	2,000	19	9.560	19	13				3		3		09/29/2015	.....
46625H	10	0	JP MORGAN CHASE & CO.....		.....	...	133,800,000	18,651,720	139.400	18,651,720	5,728,397		441,540		5,590,164		5,590,164		06/23/2011	.....
478160	10	4	JOHNSON & JOHNSON.....		.....	...	100,000	14,587	145.870	14,587	14,549				38		38		12/26/2019	.....
49446R	10	9	KIMCO REALTY CORP.....		.....	...	21,200,000	439,052	20.710	439,052	273,783	5,936	23,744		128,472		128,472		02/05/2010	.....
501044	10	1	KROGER CO.....		.....	...	49,800,000	1,443,702	28.990	1,443,702	526,349		29,880		74,202		74,202		02/05/2010	.....
502431	10	9	L3HARRIS TECH INC.....		.....	...	912,000	180,457	197.870	180,457	99,324		2,617		57,657		57,657		05/29/2015	.....
53223X	10	7	LIFE STORAGE INC.....		.....	...	5,600,000	606,368	108.280	606,368	419,811		22,400		85,624		85,624		06/19/2017	.....
548661	10	7	LOWE'S COMPANIES.....		.....	...	43,648,000	5,227,284	119.760	5,227,284	941,182		89,915		1,195,955		1,195,955		02/05/2010	.....
55261F	10	4	M&T BANK CORPORATION.....		.....	...	9,773,000	1,658,967	169.750	1,658,967	707,724		40,069		260,157		260,157		11/02/2015	.....
552953	10	1	MGM RESORTS INTERNATIONAL.....		.....	...	49,300,000	1,640,211	33.270	1,640,211	463,474		25,636		444,193		444,193		12/21/2011	.....
574599	10	6	MASCO CORP.....		.....	...	16,200,000	777,438	47.990	777,438	175,412		8,019		303,750		303,750		06/08/2011	.....
594918	10	4	MICROSOFT CORP.....		.....	...	138,300,000	21,809,910	157.700	21,809,910	3,616,584		261,387		7,762,779		7,762,779		06/25/2013	.....
608190	10	4	MOHAWK INDUSTRIES INC.....		.....	...	8,600,000	1,172,868	136.380	1,172,868	950,027				167,012		167,012		06/25/2013	.....
620076	30	7	MOTOROLA SOLUTIONS INC.....		.....	...	20,900,000	3,367,826	161.140	3,367,826	842,759	13,376	47,652		963,490		963,490		03/15/2011	.....
626717	10	2	MURPHY OIL CORP.....		.....	...	9,000,000	241,200	26.800	241,200	388,042		9,000		30,690		30,690		02/05/2010	.....
626755	10	2	MURPHY USA INC.....		.....	...	2,250,000	263,250	117.000	263,250	61,608				90,810		90,810		09/03/2013	.....
655664	10	0	NORDSTROM INC.....		.....	...	16,800,000	687,624	40.930	687,624	716,841		24,864		(95,424)		(95,424)		03/15/2011	.....
674599	10	5	OCCIDENTAL PETROLEUM CORP.....		.....	...	14,860,000	612,381	41.210	612,381	612,381	6,999	6,999			47,097	(47,097)		12/26/2019	.....
68389X	10	5	ORACLE CORPORATION.....		.....	...	33,000,000	1,748,340	52.980	1,748,340	1,014,301		30,030		258,390		258,390		03/15/2011	.....
688239	20	1	OSHKOSH TRUCK CORP.....		.....	...	13,900,000	1,315,635	94.650	1,315,635	105,438		15,429		463,426		463,426		12/23/2008	.....
690742	10	1	OWENS CORNING INC.....		.....	...	3,200,000	208,384	65.120	208,384	40,896		2,816		67,648		67,648		03/26/2008	.....
69331C	10	8	PG&E CORP.....		.....	...	15,100,000	164,137	10.870	164,137	151,000				13,137	142,268	(129,131)		03/13/2019	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
693718	10	8	PACCAR INC.....		.....	..	10,200,000	806,820	79.100	806,820	346,445	23,460	33,456		223,992		223,992		02/05/2010	.....
717081	10	3	PFIZER INC.....		.....	..	39,734,000	1,556,778	39.180	1,556,778	726,735		57,217		(177,611)		(177,611)		12/15/2009	.....
718546	10	4	PHILLIPS 66.....		.....	..	26,500,000	2,952,365	111.410	2,952,365	705,147		92,750		669,390		669,390		05/01/2012	.....
74144T	10	8	T ROWE PRICE GROUP INC.....		.....	..	6,000,000	731,040	121.840	731,040	290,122		18,240		177,120		177,120		02/05/2010	.....
742718	10	9	PROCTER & GAMBLE CO.....		.....	..	25,500,000	3,184,950	124.900	3,184,950	3,186,549				(1,599)		(1,599)		10/30/2019	.....
747525	10	3	QUALCOMM INC.....		.....	..	2,000,000	176,460	88.230	176,460	151,584		2,480		24,876		24,876		07/26/2019	.....
754730	10	9	RAYMOND JAMES FINANCIAL INC.....		.....	..	100,000	8,946	89.460	8,946	1,721	37	136		1,505		1,505		06/24/2008	.....
759351	60	4	REINSURANCE GROUP OF AMERICA.....		.....	..	16,800,000	2,739,408	163.060	2,739,408	1,009,198		43,680		383,544		383,544		06/08/2011	.....
76118Y	10	4	RESIDEO TECHNOLOGIES INC.....		.....	..	4,750,000	56,668	11.930	56,668	36,028				(40,945)		(40,945)		10/29/2018	.....
76133Q	10	2	RETAIL VALUE INC.....		.....	..	842,000	30,986	36.800	30,986	26,282	1,726	1,066		9,345		9,345		01/25/2019	.....
78667J	10	8	SAGE THERAPEUTICS INC.....		.....	..	1,800,000	129,942	72.190	129,942	285,757				(155,815)		(155,815)		03/13/2019	.....
816851	10	9	SEMPRA ENERGY.....		.....	..	13,800,000	2,090,424	151.480	2,090,424	681,852	13,352	52,406		597,402		597,402		02/05/2010	.....
82981J	10	9	SITE CENTERS CORP.....		.....	..	8,200,000	114,964	14.020	114,964	145,800	1,640	6,560		24,190		24,190		06/25/2018	.....
855244	10	9	STARBUCKS CORP.....		.....	..	48,800,000	4,290,496	87.920	4,290,496	526,608		72,712		1,147,776		1,147,776		02/05/2010	.....
863667	10	1	STRYKER CORP.....		.....	..	14,800,000	3,107,112	209.940	3,107,112	752,673	8,510	30,784		787,212		787,212		02/05/2010	.....
867652	40	6	SUNPOWER CORP.....		.....	..	29,700,000	231,660	7.800	231,660	161,975				84,051		84,051		12/21/2011	.....
87165B	10	3	SYNCHRONY FINANCIAL.....		.....	..	11,635,000	418,976	36.010	418,976	213,483		10,006		146,019		146,019		11/17/2015	.....
876030	10	7	TAPESTRY INC.....		.....	..	15,200,000	409,944	26.970	409,944	894,283		20,520		(103,056)		(103,056)		06/08/2011	.....
89055F	10	3	TOPBUILD CORP.....		.....	..	1,800,000	185,544	103.080	185,544	24,113				104,544		104,544		07/01/2015	.....
89417E	10	9	TRAVELERS COS INC.....		.....	..	18,000,000	2,465,100	136.950	2,465,100	898,551		58,140		309,600		309,600		02/05/2010	.....
89469A	10	4	TREEHOUSE FOODS INC.....		.....	..	24,700,000	1,197,950	48.500	1,197,950	1,350,873				(152,923)		(152,923)		06/24/2019	.....
90184L	10	2	TWITTER INC.....		.....	..	61,200,000	1,961,460	32.050	1,961,460	1,906,515				54,945		54,945		01/07/2019	.....
907818	10	8	UNION PACIFIC CORP.....		.....	..	23,200,000	4,194,328	180.790	4,194,328	713,044		85,840		987,392		987,392		02/05/2010	.....
910047	10	9	UNITED AIRLINES HLDGS INC.....		.....	..	26,800,000	2,360,812	88.090	2,360,812	593,189				116,848		116,848		06/08/2011	.....
91324P	10	2	UNITEDHEALTH GRP INC.....		.....	..	31,300,000	9,201,574	293.980	9,201,574	1,321,571		129,582		1,404,118		1,404,118		03/15/2011	.....
92242T	10	1	VECTRUS INC.....		.....	..	494,000	25,322	51.260	25,322	7,096				14,662		14,662		09/29/2014	.....
92339V	10	0	VEREIT INC.....		.....	..	73,800,000	681,912	9.240	681,912	614,592	10,148	30,443		67,320		67,320		03/13/2019	.....
92343V	10	4	VERIZON COMMUNICATIONS INC.....		.....	..	165,700,000	10,173,980	61.400	10,173,980	5,100,446		401,408		858,326		858,326		03/15/2011	.....
92532F	10	0	VERTEX PHARMACEUTICALS INC.....		.....	..	11,400,000	2,496,030	218.950	2,496,030	518,493				606,936		606,936		03/15/2011	.....
92826C	83	9	VISA INC-CLASS A SHARES.....		.....	..	220,000,000	41,338,000	187.900	41,338,000	3,967,639		231,000		12,311,200		12,311,200		06/08/2011	.....
92939U	10	6	WEC ENERGY GROUP INC.....		.....	..	18,600,000	1,715,478	92.230	1,715,478	1,168,220		43,896		427,242		427,242		09/26/2016	.....
929740	10	8	WABTEC CORP.....		.....	..	32,000	2,490	77.800	2,490	1,748		12		742		742		02/26/2019	.....
931427	10	8	WALGREENS BOOTS ALLIANCE.....		.....	..	40,500,000	2,387,880	58.960	2,387,880	1,502,821		72,698		(379,485)		(379,485)		03/15/2011	.....
95040Q	10	4	WELLTOWER INC.....		.....	..	11,800,000	965,004	81.780	965,004	609,279		41,064		145,966		145,966		06/08/2011	.....
983134	10	7	WYNN RESORTS LTD.....		.....	..	10,000,000	1,388,700	138.870	1,388,700	649,800		37,500		399,600		399,600		12/21/2015	.....
98419M	10	0	XYLEM INC.....		.....	..	8,900,000	701,231	78.790	701,231	251,910		8,544		107,423		107,423		11/01/2011	.....
98954M	10	1	ZILLOW GROUP INC A.....		.....	..	20,800,000	951,392	45.740	951,392	650,239				301,153		301,153		01/08/2019	.....
98978V	10	3	ZOETIS INC.....		.....	..	956,000	126,527	132.350	126,527	17,665		627		44,750		44,750		06/21/2013	.....
G0177J	10	8	ALLERGAN PLC.....		C	..	4,684,000	895,440	191.170	895,440	426,121		13,865		269,377		269,377		10/01/2013	.....
G0450A	10	5	ARCH CAPITAL GROUP LTD.....		C	..	44,100,000	1,891,449	42.890	1,891,449	340,523				713,097		713,097		02/05/2010	.....
G6700G	10	7	NVENT ELECTRIC PLC.....		C	..	4,558,000	116,594	25.580	116,594	55,620		3,191		14,222		14,222		05/01/2018	.....
G7S00T	10	4	PENTAIR PLC.....		C	..	4,558,000	209,075	45.870	209,075	113,706		3,282		36,874		36,874		10/01/2012	.....

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
N59465 10 9	MYLAN LABORATORIES.....		.....	C	24,200,000	486,420	20.100	486,420	283,825				(176,660)		(176,660)		03/26/2008.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....																		
						299,755,697	XXX	299,755,697	92,604,481	195,636	4,587,580	0	63,149,655	565,112	62,584,543	0	XXX	XXX
9799999. Total - Common Stock.....						299,755,697	XXX	299,755,697	92,604,481	195,636	4,587,580	0	63,149,655	565,112	62,584,543	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						328,886,369	XXX	328,886,369	107,618,221	298,358	6,233,166	0	63,727,869	565,112	63,162,757	0	XXX	XXX

SCHEDULE D - PART 3

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

1				2				3	4	5				6	7	8		9			
CUSIP Identification				Description				Foreign	Date Acquired	Name of Vendor				Number of Shares of Stock		Actual Cost		Par Value		Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
912828	4P	2	US TREASURY NOTE	2.625%	05/15/21		12/31/2019	Goldman Sachs							811,375		800,000		2,656		
912828	5T	3	US TREASURY NOTE	2.625%	12/31/25		01/23/2019	Goldman Sachs							9,966,797		10,000,000		17,403		
912828	5U	0	US TREASURY NOTE	2.625%	12/31/23		02/04/2019	Credit Suisse							25,100,586		25,000,000		65,262		
912828	5Z	9	US TREASURY NOTE	2.500%	01/31/24		02/22/2019	Various							40,091,602		40,000,000		11,050		
912828	6A	3	US TREASURY NOTE	2.625%	01/31/26		02/26/2019	Goldman Sachs							20,112,500		20,000,000		34,805		
912828	6F	2	US TREASURY NOTE	2.500%	02/28/26		04/01/2019	Various							50,529,398		50,400,000		72,609		
912828	6L	9	US TREASURY NOTE	2.250%	03/31/26		04/23/2019	Various							19,711,328		20,000,000		25,820		
912828	6R	6	US TREASURY NOTE	2.250%	04/30/24		06/21/2019	Various							40,289,648		40,000,000		63,893		
912828	6S	4	US TREASURY NOTE	2.375%	04/30/26		05/20/2019	Barclays Capital							40,224,023		40,000,000		43,240		
912828	6T	2	US TREASURY NOTE	2.375%	05/15/29		07/29/2019	Various							14,931,211		14,500,000		66,829		
912828	6X	3	US TREASURY NOTE	2.125%	05/31/26		06/25/2019	Various							7,098,828		7,000,000		9,986		
912828	6Z	8	US TREASURY NOTE	1.750%	06/30/24		08/06/2019	Various							63,005,547		63,000,000		58,730		
912828	7B	0	US TREASURY NOTE	1.875%	06/30/26		07/25/2019	Various							62,824,219		63,000,000		48,709		
912828	TY	6	US TREASURY NOTE	1.625%	11/15/22		11/25/2019	Barclays Capital							15,009,375		15,000,000		7,366		
912828	W7	1	US TREASURY NOTE	2.125%	03/31/24		04/22/2019	Goldman Sachs							14,824,805		15,000,000		20,031		
912828	XT	2	US TREASURY NOTE	2.000%	05/31/24		06/26/2019	Various							23,771,934		23,500,000		32,650		
912828	Y8	7	US TREASURY NOTE	1.750%	07/31/24		08/14/2019	Barclays Capital							60,721,875		60,000,000		42,799		
912828	Y9	5	US TREASURY NOTE	1.875%	07/31/26		08/22/2019	Various							66,120,703		65,000,000		47,385		
912828	YA	2	US TREASURY NOTE	1.500%	08/15/22		09/03/2019	Barclays Capital							43,233,492		43,200,000		12,840		
912828	YB	0	US TREASURY NOTE	1.625%	08/15/29		10/02/2019	Various							33,246,855		33,500,000		59,922		
912828	YD	6	US TREASURY NOTE	1.375%	08/31/26		09/20/2019	Various							21,688,516		22,000,000		10,766		
912828	YG	9	US TREASURY NOTE	1.625%	09/30/26		10/22/2019	Barclays Capital							9,961,719		10,000,000		10,212		
912828	YM	6	US TREASURY NOTE	1.500%	10/31/24		11/14/2019	Barclays Capital							44,680,664		45,000,000		18,544		
912828	YQ	7	US TREASURY NOTE	1.625%	10/31/26		11/06/2019	Various							39,763,477		40,000,000		11,161		
912828	YS	3	US TREASURY NOTE	1.750%	11/15/29		11/19/2019	Goldman Sachs							14,942,578		15,000,000		3,606		
912828	YU	8	US TREASURY NOTE	1.625%	11/30/26		12/26/2019	Various							64,400,000		65,000,000		47,729		
0599999. Total - Bonds - U.S. Government															847,063,055		845,900,000		846,003		
Bonds - U.S. Special Revenue and Special Assessment																					
235036	4L	1	DALLAS-FORT WORTH TX	2.156%	11/01/25		08/08/2019	JP Morgan Securities Inc							10,000,000		10,000,000				
3137FL	YX	6	FHMS 2019-K092 X1 IO	0.852%	04/25/29		05/22/2019	Wells Fargo Bank							8,994,987				106,519		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments															18,994,987		10,000,000		106,519		
Bonds - Industrial and Miscellaneous																					
00206R	HS	4	AT&T INC	3.600%	07/15/25		09/05/2019	Morgan Stanley							5,285,450		5,000,000		27,000		
00287Y	BQ	1	ABBVIE INC	2.600%	11/21/24		11/12/2019	Morgan Stanley							9,991,100		10,000,000				
015271	AL	3	ALEXANDRIA REAL ESTATE EQUIT				10/28/2019	Wells Fargo Bank							7,801,658		7,440,000				
02007T	AB	1	ALLYA 2019-4 A2	1.930%	10/17/22		12/04/2019	Bank of America Corp							8,499,253		8,500,000				
02665W	DC	2	AMERICAN HONDA FINANCE				09/05/2019	Mizuho Securities							7,497,225		7,500,000				
03063N	AR	8	ACRE 2010-ARTA D	7.443%	01/14/29		09/20/2019	Various							19,433,414		18,438,000		33,613		
04033J	AB	7	ARIFL 2019-A A2A	2.410%	11/15/27		06/12/2019	Mitsubishi Securities							9,999,626		10,000,000				
053332	AX	0	AUTOZONE INC	3.125%	04/18/24		04/04/2019	Bank of America Corp							9,971,100		10,000,000				
05538U	AA	1	BBUBS 2012-SHOW A	3.430%	11/05/36		12/04/2019	Citigroup							5,486,717		5,227,000		2,490		
05607A	AG	8	BX Trust 2018-MCSF B	2.546%	04/15/35		08/13/2019	Bank of America Corp							4,987,500		5,000,000				
065606	AB	1	BWSTA 2019-1 A2	2.400%	10/17/22		06/17/2019	BNP Paribas Securities Corp							9,745,286		9,746,192				
08162Y	BK	7	BMARK 2019-B14 225C	3.294%	12/15/61		11/05/2019	Deutsche Bank							16,963,242		17,434,000		31,863		
110122	BX	5	BRISTOL-MYERS SQUIBB CO				05/07/2019	Morgan Stanley							14,976,300		15,000,000				
125282	AA	1	CGDBB 2017-BIOC A	2.530%	07/15/28		10/10/2019	Barclays Capital							4,108,376		4,110,945				

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12528R	AE	8	CGBAM 2015-SMRT B 3.213% 04/10/28.....		12/20/2019.....	Various.....		2,548,188	2,545,000	5,500
12596T	AB	7	CNH 2019-B A2 2.550% 09/15/22.....		05/14/2019.....	Citigroup.....		19,999,230	20,000,000	
12625C	AJ	2	COMM 2013-WWP B 3.726% 03/10/31.....		11/19/2019.....	Various.....		2,548,505	2,440,000	3,416
14041N	FK	2	COMET 2017-A1 A1 2.000% 01/17/23.....		06/20/2019.....	HSBC Securities Inc.....		24,409,360	24,460,000	12,230
14042W	AB	6	COPAR 2019-1 A2 2.580% 04/15/22.....		05/21/2019.....	JP Morgan Securities Inc.....		5,787,521	5,788,011	
165183	AL	8	CFII 2017-2A A1 1.990% 07/15/29.....		04/01/2019.....	Toronto Dominion.....		5,169,835	5,207,467	5,181
165183	AQ	7	CFII 2017-2A A2 2.190% 05/15/29.....		06/21/2019.....	HSBC Securities Inc.....		2,006,825	2,007,452	1,269
165183	CD	4	CFII 2019-2A A1 1.950% 09/15/31.....		08/07/2019.....	JP Morgan Securities Inc.....		32,899,621	32,905,347	
21871F	AG	3	BCORE 2019-CORE B 2.840% 12/15/31.....		10/23/2019.....	Various.....		19,996,953	20,000,000	6,486
22550L	2A	8	CREDIT SUISSE NEW YORK.....		11/04/2019.....	Credit Suisse.....		14,998,200	15,000,000	
23305J	AE	2	DBUBS 2017-BRBK B 3.648% 10/10/34.....		11/20/2019.....	Various.....		10,467,344	10,000,000	22,945
233062	AA	6	DBCG 2017-BBG A 2.440% 06/15/34.....		07/24/2019.....	Various.....		34,908,969	34,975,000	38,157
23342N	AB	4	DLL 2019-MA2 A2 2.270% 05/20/22.....		07/18/2019.....	Credit Suisse.....		29,897,701	29,900,000	
24704B	AC	8	DEFT 2019-1 A2 2.780% 08/23/21.....		04/09/2019.....	Bank of America Corp.....		31,995,994	32,000,000	
254687	CM	6	DISNEY WALT CO 3.000% 09/15/22.....		03/20/2019.....	Citigroup.....		8,118,640	8,000,000	
257375	AN	5	DOMINION ENERGY GAS HLDG.....		11/18/2019.....	Mitsubishi Securities.....		14,990,250	15,000,000	
269246	BP	8	E*TRADE FINANCIAL CORPORATION.....		01/07/2019.....	Toronto Dominion.....		4,850,950	5,000,000	55,313
29374D	AB	4	EFF 2019-2 A2 2.290% 02/20/25.....		07/23/2019.....	JP Morgan Securities Inc.....		38,996,829	39,000,000	
29429M	AE	3	CGCMT 2019-SMRT B 4.380% 01/10/24.....		01/10/2019.....	Citigroup.....		16,479,294	16,000,000	54,507
294429	AQ	8	EQUIFAX INC 2.600% 12/01/24.....		11/15/2019.....	Wells Fargo Bank.....		24,944,750	25,000,000	
29444U	AQ	9	EQUINIX INC 5.875% 01/15/26.....		10/04/2019.....	Morgan Stanley.....		14,096,488	13,279,000	179,866
30290W	AE	5	FREMF 2012-K23 B 3.782% 10/25/45.....		09/27/2019.....	Various.....		17,644,498	17,050,000	38,439
30291V	AE	6	FREMF 2013-K35 B 4.074% 08/25/23.....		04/10/2019.....	Goldman Sachs.....		4,929,947	4,760,000	5,730
337738	AS	7	FISERV INC 2.750% 07/01/24.....		06/10/2019.....	JP Morgan Securities Inc.....		9,983,200	10,000,000	
34528D	AB	9	FORDL 2019-B A2A 2.280% 02/15/22.....		07/23/2019.....	BNP Paribas Securities Corp.....		17,999,982	18,000,000	
34531K	AB	8	FORDO 2019-C A2A 1.880% 07/15/22.....		11/19/2019.....	Citigroup.....		12,498,855	12,500,000	
34964C	AC	0	FORTUNE BRANDS HOME & SECURI.....		09/09/2019.....	US Bank.....		4,488,368	4,230,000	79,900
36255J	AC	8	GMCAR 2018-3 A2B 1.873% 07/16/21.....		05/13/2019.....	Citigroup.....		1,981,593	1,981,516	4,130
36256U	AB	4	GMALT 2019-1 A2A 2.910% 04/20/21.....		02/13/2019.....	Wells Fargo Bank.....		14,015,927	14,016,659	
36257X	AG	6	GSMS 2019-SOHO B 2.890% 06/15/36.....		05/31/2019.....	Goldman Sachs.....		35,000,000	35,000,000	
37940X	AA	0	GLOBAL PAYMENTS INC 2.650% 02/15/25.....		08/07/2019.....	JP Morgan Securities Inc.....		10,018,700	10,000,000	
38013T	AB	7	GMALT 2019-3 A2A 2.090% 10/20/21.....		08/06/2019.....	Bank of America Corp.....		10,249,700	10,250,000	
38406H	AA	0	GRCE 2014-GRCE A 3.369% 06/10/28.....		11/13/2019.....	Various.....		58,667,764	57,690,000	50,975
39154T	AW	8	GALC 2019-1 A3 3.050% 09/15/22.....		02/05/2019.....	Bank of America Corp.....		17,497,366	17,500,000	
41284W	AB	6	HDMOT 2019-A A2 2.370% 05/15/22.....		06/19/2019.....	Barclays Capital.....		17,999,775	18,000,000	
43813V	AB	4	HAROT 2019-4 A2 1.860% 06/20/22.....		11/19/2019.....	Citigroup.....		27,998,270	28,000,000	
44891E	AC	3	HART 2016-B A3 1.290% 04/15/21.....		06/11/2019.....	JP Morgan Securities Inc.....		1,925,515	1,933,218	1,940
44891J	AB	4	HART 2019-B A2 1.930% 07/15/22.....		10/29/2019.....	Royal Bank of Canada.....		9,999,381	10,000,000	
448969	AB	1	HALST 2019-A A2 2.920% 07/15/21.....		02/12/2019.....	Citigroup.....		14,227,156	14,227,348	
45378Y	AN	4	IPT 2018-INDP C 4.158% 07/10/35.....		04/26/2019.....	Bank of America Corp.....		4,385,137	4,250,000	14,235
459200	JY	8	INTL BUSINESS MACHINES CORP.....		05/08/2019.....	JP Morgan Securities Inc.....		9,961,800	10,000,000	
46634G	AE	1	JPMCC 2009-IWST C 7.693% 12/05/27.....		01/01/2019.....	Deutsche Bank.....				(52)
46651M	AG	1	JPMCC 2019-MFP B 2.900% 07/15/36.....		06/27/2019.....	JP Morgan Securities Inc.....		7,500,000	7,500,000	
477870	AB	5	JDOT 2019-B A2 2.280% 05/16/22.....		07/16/2019.....	Royal Bank of Canada.....		22,499,910	22,500,000	
50117P	AC	3	KCOT 2018-1A A3 3.100% 08/15/22.....		09/17/2019.....	Citigroup.....		6,279,620	6,210,000	2,139
55282F	AA	7	MFTII 2019-B3B4 A 3.857% 06/10/44.....		06/27/2019.....	Barclays Capital.....		34,860,095	34,675,000	18,575

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification		Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55316E	AB 8	MMAF 2019-B A2 2.070% 10/12/22		09/10/2019	JP Morgan Securities Inc		13,498,502	13,500,000	
571748	BF 8	MARSH & MCLENNAN COS INC		01/08/2019	Citigroup		12,493,125	12,500,000	
59523U	AM 9	MID-AMERICA APARTMENTS		02/26/2019	Wells Fargo Bank		6,102,240	6,000,000	68,667
615369	AC 9	MOODY'S CORP 4.875% 02/15/24		03/29/2019	SMBC Nikko Securities Inc		3,759,245	3,500,000	22,276
61763Q	AJ 0	MSC 2014-CPT C 3.560% 07/13/29		03/14/2019	Morgan Stanley		10,015,625	10,000,000	16,813
637417	AG 1	NATIONAL RETAIL 3.900% 06/15/24		09/23/2019	US Bank		1,479,576	1,400,000	15,167
63862U	AB 4	NHLT 2019-2A M1 2.359% 11/25/29		11/21/2019	Barclays Capital		9,424,986	9,425,000	
63862V	AB 2	NHLT 2019-1A M1 2.664% 06/25/29		06/13/2019	Nomura Securities Intl		9,499,979	9,500,000	
63875B	AC 9	NCMS 2019-1776 B 2.707% 10/15/36		10/18/2019	Natixis Securities Americas LL		6,499,994	6,500,000	14,174
63941L	AA 1	NAVSL 2019-BA A1 2.140% 12/15/59		03/12/2019	JP Morgan Securities Inc		14,284,618	14,284,618	
64952W	DK 6	NEW YORK LIFE GL 2.233% 01/21/22		10/15/2019	Bank of America Corp		10,000,000	10,000,000	
65479B	AD 2	NALT 2017-B A3 2.050% 09/15/20		07/25/2019	Lloyds Securities		568,687	568,976	454
69353R	FS 2	PNC BANK NA 2.028% 12/09/22		12/04/2019	Citigroup		20,000,000	20,000,000	
701094	AM 6	PARKER HANNIFIN CORP 2.700% 06/14/24		06/05/2019	Barclays Capital		14,993,100	15,000,000	
70450Y	AC 7	PAYPAL HOLDINGS INC 2.400% 10/01/24		09/19/2019	Goldman Sachs		9,993,900	10,000,000	
756109	AP 9	REALTY INCOME CORP 4.650% 08/01/23		02/26/2019	Wells Fargo Bank		7,642,689	7,240,000	25,250
760759	AU 4	REPUBLIC SERVICES INC 2.500% 08/15/24		07/29/2019	JP Morgan Securities Inc		4,992,000	5,000,000	
776743	AH 9	ROPER TECHNOLOGIES INC		08/19/2019	JP Morgan Securities Inc		9,981,500	10,000,000	
83149E	AE 7	SLMA 2006-5 A5 2.386% 01/25/27		01/03/2019	Goldman Sachs		7,436,873	7,452,302	39,825
83192C	AA 5	SMB 2019-B A1 2.115% 07/15/26		06/04/2019	Credit Suisse		6,862,000	6,862,000	
87342R	AB 0	BELL 2016-1A A2II 4.377% 05/25/46		05/30/2019	Deutsche Bank		9,272,234	9,133,800	8,884
891906	AC 3	TOTAL SYSTEM SERVICES INC		01/07/2019	Bank of America Corp		10,516,584	10,400,000	135,893
89233M	AB 9	TAOT 2019-D A2A 1.920% 07/15/22		11/05/2019	Barclays Capital		9,999,261	10,000,000	
92348A	AD 7	VZOT 2019-C C 2.160% 04/22/24		10/01/2019	Barclays Capital		14,497,654	14,500,000	
92867X	AB 2	VWALT 2019-A A2A 2.000% 03/21/22		10/01/2019	JP Morgan Securities Inc		10,999,112	11,000,000	
92888D	AC 9	VFET 2019-1A A3 3.000% 03/15/23		02/05/2019	Societe Generale		20,999,912	21,000,000	
92903P	AC 3	VNO 2010-VNO A2FX 4.004% 09/13/28		11/04/2019	Deutsche Bank		784,784	780,000	2,255
98162X	AB 1	WOLS 2019-A A2A 2.890% 11/15/21		03/05/2019	Mitsubishi Securities		23,908,933	23,909,892	
14161G	BU 3	CARDS 2018-2A A 3.047% 04/17/23	A	10/03/2019	Various		33,135,586	33,000,000	20,821
380881	CP 5	GCCT 2015-2A A 2.020% 04/15/22	A	07/25/2019	Toronto Dominion		9,980,078	10,000,000	7,856
576339	BF 1	MCCT 2017-1A A 2.260% 07/21/21	A	06/27/2019	Citigroup		7,995,938	8,000,000	5,020
576339	CC 7	MCCT 2019-2A A 2.175% 07/21/21	A	08/13/2019	Bank of Montreal		11,000,000	11,000,000	
89621A	AP 4	TCCT 2019-2A A 3.038% 01/26/24	A	01/31/2019	Scotiabank		20,000,000	20,000,000	
3899999 Total - Bonds - Industrial and Miscellaneous							1,230,088,968	1,223,633,743	1,079,202
8399997 Total - Bonds - Part 3							2,096,147,010	2,079,533,743	2,031,724
8399998 Total - Bonds - Summary Item from Part 5							603,457,353	601,167,114	1,165,833
8399999 Total - Bonds							2,699,604,363	2,680,700,857	3,197,557
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
02043Q	10 7	ALNYLAM PHARMACEUTICALS INC		12/26/2019	State Street Bank	5,400,000	636,866	XXX	
037411	10 5	APACHE CORP		12/26/2019	State Street Bank	11,200,000	294,156	XXX	
09609G	10 0	BLUEBIRD BIO INC		12/26/2019	State Street Bank	1,500,000	134,831	XXX	
110122	10 8	BRISTOL-MYERS SQUIBB CO		11/21/2019	State Street Bank	9,600,000	541,536	XXX	
22052L	10 4	CORTEVA INC		06/01/2019	Spin Off	12,307,000	176,497	XXX	
222070	20 3	COTY INC A		01/07/2019	State Street Bank	54,200,000	407,486	XXX	
22266L	10 6	COUPA SOFTWARE INC		07/26/2019	State Street Bank	1,230,000	178,506	XXX	
260557	10 3	DOW INC		04/02/2019	Spin Off	12,307,000	292,059	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
478160	10	4	JOHNSON & JOHNSON.....		12/26/2019.....	State Street Bank.....	100.000	14,549	XXX	.....
674599	10	5	OCCIDENTAL PETROLEUM CORP.....		12/26/2019.....	State Street Bank.....	14,860.000	659,478	XXX	.....
69331C	10	8	PG&E CORP.....		03/13/2019.....	State Street Bank.....	15,100.000	293,268	XXX	.....
742718	10	9	PROCTER & GAMBLE CO.....		10/30/2019.....	State Street Bank.....	25,500.000	3,186,549	XXX	.....
747525	10	3	QUALCOMM INC.....		07/26/2019.....	State Street Bank.....	2,000.000	151,584	XXX	.....
76133Q	10	2	RETAIL VALUE INC.....		01/25/2019.....	State Street Bank.....	22.000	657	XXX	.....
78667J	10	8	SAGE THERAPEUTICS INC.....		03/13/2019.....	State Street Bank.....	1,800.000	285,757	XXX	.....
89469A	10	4	TREEHOUSE FOODS INC.....		06/24/2019.....	State Street Bank.....	24,700.000	1,350,873	XXX	.....
90184L	10	2	TWITTER INC.....		01/07/2019.....	State Street Bank.....	61,200.000	1,906,515	XXX	.....
92339V	10	0	VEREIT INC.....		03/13/2019.....	State Street Bank.....	73,800.000	614,592	XXX	.....
929740	10	8	WABTEC CORP.....		02/26/2019.....	Spin Off.....	32.000	1,748	XXX	.....
98954M	10	1	ZILLOW GROUP INC A.....		01/08/2019.....	State Street Bank.....	20,800.000	650,239	XXX	.....
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							11,777,746	XXX	0
9799997	Total - Common Stocks - Part 3.....							11,777,746	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....							2,413,426	XXX	.....
9799999	Total - Common Stocks.....							14,191,172	XXX	0
9899999	Total - Preferred and Common Stocks.....							14,191,172	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....							2,713,795,535	XXX	3,197,557

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
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CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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912828	2J	8	US TREASURY NOTE	1.500% 07/15/20.....	08/14/2019.	Wells Fargo Bank.....			39,876,563		40,000,000		39,879,492		39,932,615			26,946		26,946																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
60637B NS 5	MISSOURI ST HSG DEV COMMN.....			..	12/01/2019.	Redemption 100.0000.....	.....	.....325,000	325,000	352,050	346,399	.....	.....(21,399)	.....	.....(21,399)	.....	.....325,000	.....	.....	.....0	9,333	05/01/2042.
649883 H6 5	NEW YORK ST MTGE AGY HOMEOWNER.....			..	10/01/2019.	Redemption 100.0000.....	.....	.....1,600,000	1,600,000	1,691,152	1,651,738	.....	.....(51,738)	.....	.....(51,738)	.....	.....1,600,000	.....	.....	.....0	36,755	10/01/2035.
658909 BF 2	NORTH DAKOTA ST HSG FIN AGY.....			..	11/01/2019.	Redemption 100.0000.....	.....	.....255,000	255,000	269,907	258,155	.....	.....(3,155)	.....	.....(3,155)	.....	.....255,000	.....	.....	.....0	11,888	07/01/2041.
658909 KZ 8	NORTH DAKOTA ST HSG FIN AGY.....			..	11/01/2019.	Redemption 100.0000.....	.....	.....1,335,000	1,335,000	1,454,776	1,421,663	.....	.....(86,663)	.....	.....(86,663)	.....	.....1,335,000	.....	.....	.....0	50,617	01/01/2047.
708796 4R 5	PENNSYLVANIA HSG FIN 4.000% 10/01/46.....			..	08/15/2019.	Raymond James Morgan Keegan.....	.....	.....4,890,600	4,560,000	4,850,974	4,782,930	.....	.....(10,436)	.....	.....(10,436)	.....	.....4,772,494	.....	.....118,106	118,106	161,120	10/01/2046.
708796 4R 5	PENNSYLVANIA HSG FIN 4.000% 10/01/46.....			..	06/28/2019.	Redemption 100.0000.....	.....	.....365,000	365,000	388,291	382,844	.....	.....(17,844)	.....	.....(17,844)	.....	.....365,000	.....	.....	.....0	10,392	10/01/2046.
83756C AM 7	SOUTH DAKOTA HSG DEV AUTH.....			..	09/26/2019.	Redemption 100.0000.....	.....	.....315,000	315,000	337,028	325,489	.....	.....(10,489)	.....	.....(10,489)	.....	.....315,000	.....	.....	.....0	9,793	05/01/2031.
93978T VD 8	WASHINGTON ST HSG 3.500% 12/01/46.....			..	12/01/2019.	Redemption 100.0000.....	.....	.....1,000,000	1,000,000	1,057,550	1,039,471	.....	.....(39,471)	.....	.....(39,471)	.....	.....1,000,000	.....	.....	.....0	24,281	12/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....			..				15,930,544	15,599,944	18,026,030	16,694,613	0	(882,175)	0	(882,175)	0	15,812,438	0	118,106	118,106	583,620	XXX

Bonds - Industrial and Miscellaneous

00183H	AJ	0	AOA 2015-1177 D	3.110%	12/13/29.....	07/22/2019.	Credit Suisse.....			14,494,047	14,472,000	13,897,227	14,181,566		48,959	48,959	14,230,525	263,522	263,522	285,273	12/13/2029.
00206R	CN	0	AT&T INC	3.400%	05/15/25.....	12/24/2019.	Various.....			13,069,514	12,557,000	11,844,189	11,862,479		68,290	68,290	11,930,769	1,138,745	1,138,745	355,859	05/15/2025.
00206R	DP	4	AT&T INC	3.800%	03/01/24.....	01/23/2019.	Bank of America Corp.....			10,044,300	10,000,000	9,993,600	9,994,938		166	166	9,995,104	49,196	49,196	152,000	03/01/2024.
002824	BK	5	ABBOTT LABORATORIES	2.800%	09/15/20.....	02/24/2019.	Call 100.0000.....			10,000,000	10,000,000	10,103,200	10,050,144	(4,356)	(4,356)		10,045,788	(45,788)	(45,788)	134,967	09/15/2020.
015271	AM	1	ALEXANDRIA REAL ESTATE EQUIT.....			05/02/2019.	Suntrust Robinson Humphrey.....			5,196,800	5,000,000	4,996,650	4,996,980	41	41		4,997,020	199,780	199,780	175,000	01/15/2024.
03066M	AB	2	AMCAR 2018-3 A2A	3.110%	01/18/22.....	12/18/2019.	Paydown.....			3,745,812	3,745,812	3,745,662	3,745,664	148	148		3,745,812			79,219	01/18/2022.
035242	AL	0	ANHEUSER-BUSCH INBEV FIN.....			04/25/2019.	Call 100.0000.....			2,024,000	2,024,000	2,089,132	2,071,670	(3,696)	(3,696)		2,067,973	(43,973)	(43,973)	53,725	02/01/2023.
05542X	AJ	0	BCAP LLC TRUST 2013-RR11 3A1.....			11/01/2019.	Paydown.....			1,425,912	1,425,912	1,452,203	1,430,380	(4,468)	(4,468)		1,425,912			38,316	11/26/2035.
05542X	AS	0	BCAP LLC TRUST 2013-RR11 5A1.....			05/25/2019.	Paydown.....			347,097	347,097	328,441	347,033	64	64		347,097			2,118	07/26/2036.
05543A	AA	8	BCAP 2014-RR1 1A1	5.020%	03/26/35.....	11/01/2019.	Paydown.....			3,254,846	3,254,846	3,356,560	3,322,605	(67,758)	(67,758)		3,254,846			109,040	03/26/2035.
058498	AV	8	BALL CORP	4.875%	03/15/26.....	12/10/2019.	Citigroup.....			5,460,000	5,000,000	5,000,000	4,862,500	137,500	137,500		5,000,000	460,000	460,000	302,250	03/15/2026.
07177M	AD	5	BAXALTA INC	2.875%	06/23/20.....	08/09/2019.	Call 100.0000.....			2,000,000	2,000,000	1,992,620	1,997,694	898	898		1,998,592	1,408	1,408	50,123	06/23/2020.
07388L	AM	2	BSCMS 2006-PW13 C	5.680%	09/11/41.....	12/01/2019.	Paydown.....			1,620,561	1,620,561	1,667,216	1,646,497	(25,935)	(25,935)		1,620,561			75,312	09/11/2041.
10112R	AV	6	BOSTON PROPERTIES LP	3.125%	09/01/23.....	03/25/2019.	Goldman Sachs.....			2,180,351	2,170,000	2,092,162	2,092,162	3,677	3,677		2,095,839	84,512	84,512	38,804	09/01/2023.
11134L	AF	6	BROADCOM CRP - CAYMN FI.....			11/07/2019.	Bank of America Corp.....			10,254,900	10,000,000	10,336,500	10,274,194	(45,924)	(45,924)		10,228,270	26,630	26,630	480,313	01/15/2024.
115236	AA	9	BROWN & BROWN INC	4.200%	09/15/24.....	10/30/2019.	Various.....			6,380,595	6,169,000	6,096,267	6,096,922	5,134	5,134		6,102,056	278,539	278,539	189,776	09/15/2024.
12503M	AB	4	CBOE HOLDINGS INC	1.950%	06/28/19.....	06/28/2019.	Maturity.....			1,955,000	1,955,000	1,932,948	1,946,278	8,722	8,722		1,955,000			19,061	06/28/2019.
125282	AA	1	CGDBB 2017-BIOC A	2.530%	07/15/28.....	11/15/2019.	Paydown.....			1,729,132	1,729,132	1,729,132	1,732,811	(3,679)	(3,679)		1,729,132			50,297	07/15/2028.
125282	AL	7	CGDBB 2017-BIOC D	3.994%	07/15/28.....	06/20/2019.	Citigroup.....			25,985,411	25,936,000	25,936,000	25,991,550	(41,203)	(41,203)		25,950,347	35,065	35,065	505,356	07/15/2028.
125523	AG	5	CIGNA CORP	4.125%	11/15/25.....	11/05/2019.	JP Morgan Securities Inc.....			21,565,400	20,000,000	19,983,400	19,982,867	4,193	4,193		19,987,060	1,578,340	1,578,340	939,583	11/15/2025.
12636Y	AC	6	CRH AMERICA FINANCE INC.....			08/01/2019.	Bank of America Corp.....			4,573,943	4,315,000	4,167,341	4,175,107	7,410	7,410		4,182,518	391,426	391,426	142,509	04/04/2028.
126650	CX	6	CVS HEALTH CORP	4.300%	03/25/28.....	07/31/2019.	Various.....			10,566,600	10,000,000	9,859,400	9,868,199	6,289	6,289		9,874,488	692,112	692,112	345,194	03/25/2028.
126673	2M	3	COUNTRYWIDE	1.791%	11/25/2035.....	08/20/2019.	Class Action Litigation.....			66					0			66	66		11/25/2035.
14041N	FE	6	COMET 2016-A3 A3	1.340%	04/15/22.....	06/15/2019.	Paydown.....			12,450,000	12,450,000	12,288,053	12,374,185	75,815	75,815		12,450,000			83,415	04/15/2022.
14149Y	BF	4	CARDINAL HEALTH INC	2.616%	06/15/22.....	03/21/2019.	Morgan Stanley.....			14,732,100	15,000,000	15,000,000	15,000,000		0		15,000,000	(267,900)	(267,900)	109,000	06/15/2022.
14314E	AC	5	CARMX 2016-3 A3	1.390%	05/17/21.....	12/15/2019.	Paydown.....			10,777,554	10,777,554	10,648,308	10,709,160	68,394	68,394		10,777,554			77,707	05/17/2021.
144531	EW	6	CARR 2006-NC1 A3	2.700%	01/25/36.....	03/25/2019.	Paydown.....			901,603	901,603	847,208	901,024	579	579		901,603			4,315	01/25/2036.
151020	AQ	7	CELGENE CORP	2.875%	08/15/20.....	11/22/2019.	Citigroup.....			4,103,240	4,075,000	4,159,760	4,117,313	(23,123)	(23,123)		4,094,190	9,050	9,050	152,798	08/15/2020.
165183	AA	2	CFII 2016-1A A1	2.110%	03/15/28.....	07/15/2019.	Paydown.....			7,195,825	7,195,825	7,211,799	7,191,974	3,851	3,851		7,195,825			56,072	03/15/2028.
17305E	GA	7	CCCIT 2017-A2 A2	1.740%	01/19/21.....	01/17/2019.	Paydown.....			15,000,000	15,000,000	14,926,172	14,994,456	5,544	5,544		15,000,000			130,500	01/19/2021.
18539U	AA	3	CLEARWAY ENERGY OPERATIN.....			04/16/2019.	Royal Bank of Canada.....			3,063,750	3,000,000	2,966,250	2,865,000	101,755	1,580	103,335	2,968,335	95,415	95,415	94,396	10/15/2025.
20030N	CQ	2	COMCAST CORP	3.450%	10/01/21.....	03/07/2019.	Wells Fargo Bank.....			5,073,000	5,000,000	4,994,950	4,995,150	416	416		4,995,566	77,434	77,434	74,750	10/01/2021.

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20267U AB 5		CBSLT 2016-B A2 3.158% 10/25/40.....	..	12/25/2019.	Paydown.....	.....	1,348,621	1,348,621	1,348,621	1,377,816	.....	.....	(29,194)	.....	(29,194)	1,348,621	.....	.....	.....0	28,184	10/25/2040.
21870L AL 0		CORE 2015-CALW D 3.850% 02/10/34.....	..	10/01/2019.	Paydown.....	.....	31,200,000	31,200,000	32,044,862	31,566,064	.....	.....	(356,064)	.....	(356,064)	31,200,000	.....	.....	.....0	2,247,631	02/10/2034.
24702J AB 5		DEFT 2017-2 A2A 1.970% 02/24/20.....	..	07/22/2019.	Paydown.....	.....	7,129,595	7,129,595	7,118,784	7,124,298	.....	.....	5,298	.....	5,298	7,129,595	.....	.....	.....0	42,958	02/24/2020.
254683 BK 0		DCENT 2014-A4 A4 2.120% 12/15/21.....	..	06/15/2019.	Paydown.....	.....	4,500,000	4,500,000	4,471,875	4,487,439	.....	.....	12,561	.....	12,561	4,500,000	.....	.....	.....0	47,700	12/15/2021.
256746 AG 3		DOLLAR TREE INC 4.000% 05/15/25.....	..	09/19/2019.	US Bank.....	.....	5,252,650	5,000,000	4,890,000	4,897,322	.....	.....	10,309	.....	10,309	4,907,631	.....	345,019	345,019	171,111	05/15/2025.
26078J AB 6		DUPONT DE NEMOURS INC 4.205% 11/15/23.....	..	11/12/2019.	Bank of America Corp.....	.....	11,715,830	11,000,000	11,000,000	11,000,000	.....	.....	.....	.....	0	11,000,000	.....	715,830	715,830	443,394	11/15/2023.
26208J AB 9		DRIVE 2018-2 A2 2.640% 09/15/20.....	..	03/15/2019.	Paydown.....	.....	3,352,418	3,352,418	3,352,332	3,352,329	.....	.....	89	.....	89	3,352,418	.....	.....	.....0	12,912	09/15/2020.
26884T AM 4		ERAC USA FINANCE COMPANY.....	..	10/15/2019.	Maturity.....	.....	19,205,000	19,205,000	19,280,480	19,221,132	.....	.....	(16,132)	.....	(16,132)	19,205,000	.....	.....	.....0	451,318	10/15/2019.
27034M AA 2		EARN 2016-D A1 3.192% 01/25/41.....	..	12/25/2019.	Paydown.....	.....	833,596	833,596	833,596	840,003	.....	.....	(6,407)	.....	(6,407)	833,596	.....	.....	.....0	14,517	01/25/2041.
27035B AB 3		EARN 2017-A A2 2.650% 01/25/41.....	..	12/25/2019.	Paydown.....	.....	2,459,661	2,459,661	2,459,048	2,460,560	.....	.....	(899)	.....	(899)	2,459,661	.....	.....	.....0	35,214	01/25/2041.
28108P AA 4		ESLFT 2012-A AP 5.200% 10/01/25.....	..	10/01/2019.	Paydown.....	.....	3,944,556	3,944,556	4,014,346	3,947,847	.....	.....	(3,291)	.....	(3,291)	3,944,556	.....	.....	.....0	133,768	10/01/2025.
29372E BS 6		EFF 2016-2 A2 1.740% 02/22/22.....	..	09/20/2019.	Paydown.....	.....	2,264,509	2,264,509	2,264,358	2,264,550	.....	.....	(41)	.....	(41)	2,264,509	.....	.....	.....0	14,394	02/22/2022.
29373L AB 7		EFF 2018-1 A2 2.870% 10/20/23.....	..	12/20/2019.	Paydown.....	.....	7,554,959	7,554,959	7,527,808	7,535,760	.....	.....	19,199	.....	19,199	7,554,959	.....	.....	.....0	122,708	10/20/2023.
294429 AN 5		EQUIFAX INC 3.950% 06/15/23.....	..	03/14/2019.	Morgan Stanley.....	.....	10,141,600	10,000,000	9,896,800	9,908,006	.....	.....	3,687	.....	3,687	9,911,693	.....	229,907	229,907	102,042	06/15/2023.
32008D AA 4		FIRST DATA CORPORATION.....	..	08/03/2019.	Call 100.0000.....	.....	11,730,000	11,730,000	11,438,413	11,290,125	148,225	28,821	.....	177,046	.....	11,467,170	.....	262,830	262,830	909,075	01/15/2024.
35729P JE 1		FHLT 2005-1 M4 2.812% 06/25/35.....	..	12/25/2019.	Paydown.....	.....	1,413,277	1,413,277	1,021,093	1,420,166	.....	.....	(6,889)	.....	(6,889)	1,413,277	.....	.....	.....0	27,161	06/25/2035.
36253X AN 5		GSMS 2017-500K E 3.984% 07/15/32.....	..	03/20/2019.	Goldman Sachs.....	.....	9,682,944	9,689,000	9,692,167	9,710,493	.....	.....	(9,295)	.....	(9,295)	9,701,198	.....	(18,254)	(18,254)	104,020	07/15/2032.
37331N AF 8		GEORGIA-PACIFIC LLC 2.539% 11/15/19.....	..	10/28/2019.	Call 100.0000.....	.....	4,500,000	4,500,000	4,556,250	4,521,121	.....	.....	(21,121)	.....	(21,121)	4,500,000	.....	.....	.....0	108,860	11/15/2019.
38013B AB 6		GMALT 2017-3 A2A 1.720% 01/21/20.....	..	05/20/2019.	Paydown.....	.....	2,789,895	2,789,895	2,789,732	2,789,906	.....	.....	(12)	.....	(12)	2,789,895	.....	.....	.....0	11,108	01/21/2020.
39154T AJ 7		GALC 2017-1 A3 2.060% 06/22/20.....	..	12/20/2019.	Paydown.....	.....	3,311,036	3,311,036	3,289,696	3,300,599	.....	.....	10,437	.....	10,437	3,311,036	.....	.....	.....0	34,134	06/22/2020.
42824C AZ 2		HP ENTERPRISE CO 2.100% 10/04/19.....	..	10/04/2019.	Maturity.....	.....	7,350,000	7,350,000	7,260,202	7,306,976	.....	.....	43,024	.....	43,024	7,350,000	.....	.....	.....0	154,350	10/04/2019.
43813F AB 9		HAROT 2017-4 A2 1.800% 01/21/20.....	..	05/21/2019.	Paydown.....	.....	5,195,440	5,195,440	5,195,120	5,195,439	.....	.....	2	.....	2	5,195,440	.....	.....	.....0	21,009	01/21/2020.
44891Q AB 8		HALST 2017-C A2A 1.890% 03/16/20.....	..	07/15/2019.	Paydown.....	.....	4,422,146	4,422,146	4,421,799	4,422,202	.....	.....	(56)	.....	(56)	4,422,146	.....	.....	.....0	29,184	03/16/2020.
46634G AE 1		JPMCC 2009-IWST C 7.693% 12/05/27.....	..	09/01/2019.	Paydown.....	.....	16,060,000	16,060,000	19,695,483	16,790,861	.....	.....	(730,861)	.....	(730,861)	16,060,000	.....	.....	.....0	910,086	12/05/2027.
46634G AE 1		JPMCC 2009-IWST C 7.693% 12/05/27.....	..	09/01/2019.	Paydown.....	.....	1,900,000	1,900,000	1,961,453	1,957,224	.....	.....	(57,224)	.....	(57,224)	1,900,000	.....	.....	.....0	107,669	12/05/2027.
518887 AC 8		DRB 2017-B BFX 3.020% 08/25/42.....	..	12/25/2019.	Paydown.....	.....	308,674	308,674	308,674	308,668	.....	.....	6	.....	6	308,674	.....	.....	.....0	5,567	08/25/2042.
576433 UF 1		MARM 2004-13 3A1 4.696% 02/21/54.....	..	12/01/2019.	Paydown.....	.....	185,787	185,787	180,874	181,831	.....	.....	3,956	.....	3,956	185,787	.....	.....	.....0	4,740	02/21/2054.
58769D AB 6		MBALT 2017-A A2A 1.530% 08/15/19.....	..	01/15/2019.	Paydown.....	.....	693,736	693,736	693,735	693,728	.....	.....	7	.....	7	693,736	.....	.....	.....0	885	08/15/2019.
595017 AP 9		MICROCHIP TECHNOLOGY INC.....	..	06/21/2019.	JP Morgan Securities Inc.....	.....	10,361,800	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	0	10,000,000	.....	361,800	361,800	245,537	06/01/2023.
60871R AM 2		MOLSON COORS BREWING CO.....	..	03/15/2019.	Maturity.....	.....	5,000,000	5,000,000	4,997,050	4,999,580	.....	.....	420	.....	420	5,000,000	.....	.....	.....0	47,500	03/15/2019.
61762L BH 5		MSRR 2013-R6 5B1 1.988% 04/26/53.....	..	12/25/2019.	Paydown.....	.....	1,244,452	1,244,452	1,043,395	1,162,774	.....	.....	81,677	.....	81,677	1,244,452	.....	.....	.....0	28,386	04/26/2053.
631103 AD 0		NASDAQ INC 5.550% 01/15/20.....	..	05/01/2019.	Call 100.0000.....	.....	15,092,000	15,092,000	15,825,622	15,502,231	.....	.....	(130,879)	.....	(130,879)	15,371,352	.....	(279,352)	(279,352)	960,129	01/15/2020.
63862T AA 9		NHLT 2018-2A A 3.188% 07/25/28.....	..	12/25/2019.	Paydown.....	.....	9,849,834	9,849,834	9,849,831	9,849,152	.....	.....	682	.....	682	9,849,834	.....	.....	.....0	135,075	07/25/2028.
63940J AA 7		NAVSL 2017-3A A1 2.008% 07/26/66.....	..	12/25/2019.	Paydown.....	.....	3,507,067	3,507,067	3,508,300	3,509,109	.....	.....	(2,042)	.....	(2,042)	3,507,067	.....	.....	.....0	48,041	07/26/2066.
64110L AT 3		NETFLIX INC 5.875% 11/15/28.....	..	07/25/2019.	Various.....	.....	7,171,250	6,500,000	6,500,000	6,333,795	166,205	.....	.....	166,205	.....	6,500,000	.....	671,250	671,250	260,295	11/15/2028.
651229 AT 3		NETFLIX INC 5.875% 11/15/28.....	..	03/29/2019.	Maturity.....	.....	583,000	583,000	587,413	583,351	.....	.....	(351)	.....	(351)	583,000	.....	.....	.....0	7,579	03/29/2019.
65342Q AC 6		NEXTERA ENERGY PARTNERS.....	..	02/13/2019.	Goldman Sachs.....	.....	12,100,619	12,395,000	11,722,256	11,465,375	265,614	12,569	.....	278,183	.....	11,743,558	.....	357,061	357,061	219,495	09/15/2024.
654747 AB 0		NAROT 2017-A A2A 1.470% 01/15/20.....	..	01/15/2019.	Paydown.....	.....	343,184	343,184	343,182	343,181	.....	.....	3	.....	3	343,184	.....	.....	.....0	420	01/15/2020.
65478H AB 4		NAROT 2017-C A2A 1.890% 10/15/20.....	..	10/15/2019.	Paydown.....	.....	7,404,412	7,404,412	7,403,831	7,404,431	.....	.....	(19)	.....	(19)	7,404,412	.....	.....	.....0	61,667	10/15/2020.
65479B AD 2		NALT 2017-B A3 2.050% 09/15/20.....	..	12/15/2019.	Paydown.....	.....	13,736,174	13,736,174	13,733,774	13,735,510	.....	.....	664	.....	664	13,736,174	.....	.....	.....0	218,924	09/15/2020.
65535V BZ 0		NAA 2003-A3 A1 5.285% 08/25/33.....	..	12/01/2019.	Paydown.....	.....	9,007	9,007	9,030	9,230	.....	.....	(223)	.....	(223)	9,007	.....	.....	.....0	313	08/25/2033.
68389F KP 8		OOMLT 2006-1 2A3 1.982% 01/25/36.....	..	12/25/2019.	Paydown.....	.....	392,675	392,675	331,610	388,101	.....	.....	4,574	.....	4,574	392,675	.....	.....	.....0	5,698	01/25/2036.

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75606D AE 1	REALOGY GROUP/CO-ISSUER.....			03/29/2019.	JP Morgan Securities Inc.....		3,730,000	4,000,000	3,835,190	3,480,000	374,014	7,231		381,245		3,861,245		(131,245)	(131,245)	65,542	06/01/2023.
772739 AJ 7	WESTROCK RKT CO 4.450% 03/01/19.....			03/01/2019.	Maturity.....		1,500,000	1,500,000	1,554,510	1,506,083		(6,083)		(6,083)		1,500,000				33,375	03/01/2019.
772739 AP 3	WESTROCK RKT CO 3.500% 03/01/20.....			06/03/2019.	Call 100.0000.....		1,000,000	1,000,000	995,430	995,683		1,522		1,522		997,205		2,795	2,795	31,674	03/01/2020.
78403D AG 5	SBA TOWER TRUST 2.898% 10/15/19.....			09/13/2019.	Call 100.0000.....		5,000,000	5,000,000	4,968,250	4,980,524		17,255		17,255		4,997,779		2,221	2,221	108,273	10/15/2019.
78447V AD 0	SLMA 2013-B B 3.000% 05/16/44.....			12/15/2019.	Paydown.....		3,591,869	3,591,869	3,493,643	3,564,559		27,310		27,310		3,591,869				100,794	05/16/2044.
78447X AD 6	SLMA 2013-C B 3.500% 06/15/44.....			10/15/2019.	Paydown.....		6,000,000	6,000,000	5,598,553	5,891,416		108,584		108,584		6,000,000				173,483	06/15/2044.
78470N AA 4	SOFI 2015-D A1 3.292% 10/25/36.....			12/25/2019.	Paydown.....		2,305,390	2,305,390	2,305,390	2,341,895		(36,504)		(36,504)		2,305,390				41,863	10/25/2036.
78516F AA 7	SABAL TRAIL TRANS 4.246% 05/01/28.....			03/22/2019.	Mitsubishi Securities.....		3,106,590	3,000,000	2,915,850	2,916,437		1,749		1,749		2,918,185		188,405	188,405	51,306	05/01/2028.
80285A AG 0	SRT 2017-A A3 2.220% 01/20/21.....			12/20/2019.	Paydown.....		15,248,739	15,248,739	15,217,074	15,231,780		16,959		16,959		15,248,739				265,059	01/20/2021.
82967N AW 8	SIRIUS XM RADIO INC 5.375% 07/15/26.....			04/12/2019.	Bank of America Corp.....		5,175,000	5,000,000	4,743,750	4,675,000	69,332	7,477		76,809		4,751,809		423,192	423,192	202,309	07/15/2026.
83611M KE 7	SVHE 2005-4 M1B 2.850% 03/25/36.....			09/25/2019.	Paydown.....		2,914,911	2,914,911	2,479,497	2,929,542		(14,630)		(14,630)		2,914,911				36,618	03/25/2036.
85205T AJ 9	SPIRIT AEROSYSTEMS INC.....			03/21/2019.	Various.....		8,794,829	8,685,000	8,648,784	8,648,784		1,349		1,349		8,650,133		144,696	144,696	91,453	06/15/2023.
85208N AA 8	SPRINT SPECTRUM / SPEC I.....			12/20/2019.	Redemption 100.0000.....		2,000,000	2,000,000	2,006,000	2,004,907		(4,907)		(4,907)		2,000,000				42,000	09/20/2021.
855541 AB 4	STARM 2007-S1 2A1 4.558% 01/25/37.....			12/01/2019.	Paydown.....		270,682	270,682	229,433	229,433		41,249		41,249		270,682				7,501	01/25/2037.
863576 DG 6	SASC 2005-WF4 M2 3.131% 11/25/35.....			04/25/2019.	Paydown.....		1,371,713	1,371,713	1,167,242	1,367,673		4,040		4,040		1,371,713				7,835	11/25/2035.
86358E UV 6	SAIL 2005-HE1 M1 2.413% 07/25/35.....			12/25/2019.	Paydown.....		945,952	945,952	860,817	944,530		1,422		1,422		945,952				15,741	07/25/2035.
86358E WC 6	SAIL 2005-7 M1 2.527% 08/25/35.....			12/25/2019.	Paydown.....		924,492	924,492	881,734	925,217		(725)		(725)		924,492				14,882	08/25/2035.
87236Y AH 1	TD AMERITRADE HOLDING CORP.....			11/25/2019.	Various.....		10,604,950	10,000,000	9,977,900	9,978,132		3,141		3,141		9,981,273		623,677	623,677	387,500	04/01/2024.
87342R AD 6	BELL 2018-1 A2I 4.318% 11/25/48.....			05/29/2019.	Deutsche Bank.....		5,125,610	4,975,000	4,975,000	4,975,100		(1,017)		(1,017)		4,974,083		151,528	151,528	109,200	11/25/2048.
87342R AD 6	BELL 2018-1 A2I 4.318% 11/25/48.....			05/25/2019.	Paydown.....		25,000	25,000	25,000	25,001		(1)		(1)		25,000				396	11/25/2048.
89055F AA 1	TOPBUILD CORP 5.625% 05/01/26.....			07/01/2019.	Wells Fargo Bank.....		5,086,250	5,000,000	5,000,000	4,575,000	425,000			425,000		5,000,000		86,250	86,250	153,906	05/01/2026.
90131H AR 6	21ST CENTURY FOX AMERICA.....			03/20/2019.	Citigroup.....		8,118,640	8,000,000	7,826,240	7,829,462		9,697		9,697		7,839,160		279,480	279,480	123,333	09/15/2022.
913017 DD 8	UNITED TECHNOLOGIES CORP.....			12/23/2019.	Various.....		16,069,150	15,000,000	14,974,500	14,975,147		1,958		1,958		14,977,105		1,092,045	1,092,045	594,694	08/16/2025.
92047W AB 7	VALVOLINE INC 4.375% 08/15/25.....			04/12/2019.	Goldman Sachs.....		1,449,375	1,500,000	1,408,125	1,380,000	33,606	3,176		36,782		1,416,782		32,593	32,593	43,932	08/15/2025.
92903P AA 7	VNO 2010-VNO A1 2.970% 09/13/28.....			12/10/2019.	Paydown.....		2,211,933	2,211,933	2,210,623	2,210,750		1,183		1,183		2,211,933				35,797	09/13/2028.
931427 AA 6	WALGREENS BOOTS ALLIANCE.....			11/18/2019.	Maturity.....		2,700,000	2,700,000	2,741,688	2,714,271		(14,271)		(14,271)		2,700,000				72,900	11/18/2019.
94980Q AA 7	WFMBS 2004-W A1 4.507% 11/25/34.....			11/01/2019.	Paydown.....		1,268,366	1,268,366	1,306,308	1,306,308		(37,942)		(37,942)		1,268,366				49,499	11/25/2034.
94983C AD 9	WFMBS 2005-AR10 2A1 4.871% 06/25/35.....			11/01/2019.	Paydown.....		1,391,674	1,391,674	1,365,580	1,469,349		(77,675)		(77,675)		1,391,674				53,773	06/25/2035.
95001P AA 1	WFCM 2018-BXI A 2.471% 12/15/36.....			06/15/2019.	Paydown.....		358,663	358,663	358,327	359,034		(371)		(371)		358,663				5,813	12/15/2036.
96328D AZ 7	WHLS 2017-1A A2 1.880% 04/20/26.....			12/20/2019.	Paydown.....		5,344,309	5,344,309	5,343,885	5,344,173		136		136		5,344,309				52,795	04/20/2026.
136452 AD 1	CPART 2017-1A A3 2.050% 03/19/21.....		A	12/19/2019.	Paydown.....		6,346,514	6,346,514	6,346,514	6,346,514				0		6,346,514				82,390	03/19/2021.
067316 AF 6	BACARDI LTD 4.700% 05/15/28.....		D	06/27/2019.	Various.....		5,312,620	5,000,000	4,984,050	4,984,750		648		648		4,985,397		327,223	327,223	145,178	05/15/2028.
111013 AM 0	SKY PLC 2.625% 09/16/19.....		D	09/16/2019.	Maturity.....		27,970,000	27,970,000	28,199,383	28,004,881		(34,881)		(34,881)		27,970,000				734,213	09/16/2019.
449786 BD 3	ING BANK NV 2.500% 10/01/19.....		D	10/01/2019.	Maturity.....		44,200,000	44,200,000	44,047,126	44,127,274		72,726		72,726		44,200,000				1,105,000	10/01/2019.
57385L AA 6	MARVELL TECHNOLOGY GROUP.....		D	05/23/2019.	JP Morgan Securities Inc.....		15,390,600	15,000,000	14,969,250	14,972,027		2,100		2,100		14,974,127		416,473	416,473	273,000	06/22/2023.
82481L AA 7	SHIRE ACQ INV IRELAND DA.....		D	09/23/2019.	Maturity.....		15,000,000	15,000,000	14,987,850	14,996,818		3,182		3,182		15,000,000				285,000	09/23/2019.
874060 AK 2	TAKEDA PHARMACEUTICAL 3.800% 11/26/20.....		D	08/29/2019.	Call 100.0000.....		10,000,000	10,000,000	9,993,700	9,993,713		1,869		1,869		9,995,582		4,417	4,417	525,431	11/26/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						746,266,584	737,570,260	737,447,441	734,167,954	1,721,251	(936,031)	0	785,220	0	734,953,167	0	11,313,420	11,313,420	19,965,264	XXX
8399997.	Total - Bonds - Part 4.....						1,563,085,805	1,549,670,204	1,545,640,738	1,541,911,291	1,721,251	(1,260,562)	0	460,689	0	1,542,371,974	0	20,713,832	20,713,832	32,239,892	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						614,197,328	601,167,114	603,457,353			(17,023)		(17,023)		603,440,327		10,756,999	10,756,999	5,418,389	XXX
8399999.	Total - Bonds.....						2,177,283,133	2,150,837,318	2,149,098,091	1,541,911,291	1,721,251	(1,277,585)	0	443,666	0	2,145,812,301	0	31,470,831	31,470,831	37,658,281	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					
				F o r e i g n													Prior Year Book/Adjusted Carrying Value		11		12		13		14		15												
CUSIP Identification		Description			Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost				Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than- Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																																							
46625H	HA	1	JP MORGAN CHASE & CO 5.406% Perpet.....	..	10/30/2019.	Call	100.0000.....	1,826,000.000	1,826,000	.....	.....	.....	.....	.....2,109,030	2,109,030	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....1,826,000	.....	....(283,030)	(283,030)	111,054	XXX							
92978A	AA	0	WACHOVIA CAPITAL TRUST I.....	..	07/23/2019.	Wells Fargo Bank.....	5,000,000.000	5,018,750	.....	.....	.....	.....	.....2,100,000	2,100,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....2,100,000	.....	..2,918,750	2,918,750	170,187	XXX							
86800X	AA	6	SUNTRUST PREFERRED CAP I.....	..	04/25/2019.	Various.....	..12,000,000.000	9,611,706	.....	.....	.....	.....	.....3,000,000	3,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....(5,590,560)	.....	.....	.....3,000,000	.....	..6,611,706	6,611,706	175,929	XXX							
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....							16,456,456	XXX	7,209,030	7,209,030	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....6,926,000	.....	..9,247,426	9,247,426	457,170	XXX							
8999997.		Total - Preferred Stocks - Part 4.....							16,456,456	XXX	7,209,030	7,209,030													0			6,926,000		..9,247,426	9,247,426	457,170	XXX						
8999999.		Total - Preferred Stocks.....							16,456,456	XXX	7,209,030	7,209,030													0			6,926,000		..9,247,426	9,247,426	457,170	XXX						
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																							
02503Y	10	3	AMERICAN CAPITAL LTD.....	..	03/07/2019.	Class Action Litigation.....	.....	.....2,810	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....2,810	2,810	.....	XXX								
151020	10	4	CELGENE CORP.....	..	11/21/2019.	State Street Bank.....	9,600.000	1,039,536	XXX	255,477	615,264	(359,787)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....255,477	.....	.....784,059	784,059	.....	XXX							
156700	10	6	CENTURYLINK INC.....	..	06/24/2019.	State Street Bank.....	29,500.000	327,721	XXX	546,827	446,925	99,902	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....546,827	.....	....(219,106)	(219,106)	14,750	XXX							
203668	11	6	COMMUNITY HEALTH SYSTEMS INC.....	..	01/11/2019.	State Street Bank.....	34,800.000	.....	XXX	.....	.....31	(31)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	XXX							
222070	20	3	COTY INC A.....	..	02/28/2019.	Return of Capital.....		6,775	XXX																					6,775	6,775		XXX						
26483E	10	0	DUN & BRADSTREET CORP.....	..	02/08/2019.	State Street Bank.....	4,700.000	681,500	XXX	365,988	670,878	(304,890)																365,988		315,511	315,511		XXX						
26614N	10	2	DUPONT DE NEMOURS INC.....	..	06/01/2019.	Spin Off.....	468,556	468,556	XXX	468,556	1,038,076	..(569,520)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....468,556	.....	.....0	.....	XXX							
26614N	10	2	DUPONT DE NEMOURS INC.....	..	06/03/2019.	Reverse Stock Split.....	24,614.000	.....	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....12,799	XXX							
369604	10	3	GENERAL ELECTRIC CO.....	..	02/26/2019.	Spin Off.....	1,765	1,765	XXX	1,765	1,765	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....1,765	.....	.....0	.....	XXX							
87612G	10	1	TARGA RESOURCES CORP.....	..	06/24/2019.	State Street Bank.....	45,100.000	1,690,345	XXX	2,038,146	1,624,502	413,644																2,038,146		(347,801)	(347,801)	82,082	XXX						
971807	10	2	WILMINGTON TRUST CORP.....	..	11/22/2019.	Class Action Litigation.....	89,459	89,459	XXX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....89,459	89,459	.....	XXX							
92532W	10	3	VERSUM MATERIALS INC.....	..	10/07/2019.	State Street Bank.....	3,950.000	209,350	XXX	40,792	109,494	(68,702)																40,792		168,558	168,558	948	XXX						
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							4,517,817	XXX	3,717,551	4,506,935	(789,384)	0	0													3,717,551		800,265	800,265	110,579	XXX						
9799997.		Total - Common Stocks - Part 4.....							4,517,817	XXX	3,717,551	4,506,935	(789,384)	0	0													3,717,551		800,265	800,265	110,579	XXX						
9799998		Total - Common Stocks - Summary Item from Part 5.....							2,400,608	XXX	2,413,426																		2,413,426		(12,816)	(12,816)	3,345	XXX					
9799999.		Total - Common Stocks.....							6,918,425	XXX	6,130,977	4,506,935	(789,384)	0	0														6,130,977		787,449	787,449	113,924	XXX					
9899999.		Total - Preferred and Common Stocks.....							23,374,881	XXX	13,340,007	11,715,965	..(6,379,944)	0	0														13,056,977		10,034,875	10,034,875	571,094	XXX					
9999999.		Total - Bonds, Preferred and Common Stocks.....							2,200,658,014	XXX	2,162,438,098	1,553,627,256	..(4,658,693)	(1,277,585)	0	(5,936,278)													2,158,869,278		41,505,706	41,505,706	38,229,375	XXX					

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	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 Impairmen t Recognize d	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

Bonds - U.S. Government

912828	5M	8	US TREASURY NOTE	3.125%	11/15/28.....	..	02/05/2019	Goldman Sachs.....	06/25/2019	Barclays Capital.....	25,000,000	25,910,156	27,427,734	25,878,801	.....	.....(31,355)	.....	.....(31,355)	.....	.....1,548,933	..1,548,933	479,789	...179,126
912828	5U	0	US TREASURY NOTE	2.625%	12/31/23.....	..	01/02/2019	Barclays Capital.....	01/03/2019	Barclays Capital.....	25,000,000	25,160,156	25,287,500	25,160,062	.....	.....(94)	.....	.....(94)	.....	.....127,438	127,438	7,251	5,439
912828	5Z	9	US TREASURY NOTE	2.500%	01/31/24.....	..	01/31/2019	Citigroup.....	05/14/2019	Goldman Sachs.....	15,000,000	15,037,500	15,202,148	15,035,212	.....	.....(2,288)	.....	.....(2,288)	.....	.....166,936	166,936	107,735	1,036
912828	6B	1	US TREASURY NOTE	2.625%	02/15/29.....	..	04/08/2019	Various.....	08/08/2019	Various.....	30,000,000	30,339,063	31,808,403	30,330,828	.....	.....(8,234)	.....	.....(8,234)	.....	.....1,477,575	..1,477,575	324,137	...104,420
912828	6D	7	US TREASURY NOTE	2.500%	02/28/21.....	..	03/25/2019	Barclays Capital.....	08/13/2019	Wells Fargo Bank.....	20,000,000	20,029,102	20,228,906	20,023,231	.....	.....(5,871)	.....	.....(5,871)	.....	.....205,675	205,675	226,902	21,739
912828	6L	9	US TREASURY NOTE	2.250%	03/31/26.....	..	04/17/2019	Various.....	06/10/2019	JP Morgan Securities Inc.....	10,000,000	9,869,922	10,143,750	9,872,504	.....	.....2,582	.....	.....2,582	.....	.....271,246	271,246	44,262	8,299
912828	6M	7	US TREASURY NOTE	2.250%	04/15/22.....	..	04/24/2019	Citigroup.....	12/03/2019	Various.....	50,000,000	49,953,125	50,709,766	49,959,269	.....	.....6,144	.....	.....6,144	.....	.....750,497	750,497	516,086	30,738
912828	6R	6	US TREASURY NOTE	2.250%	04/30/24.....	..	05/06/2019	Goldman Sachs.....	09/19/2019	Wells Fargo Bank.....	15,000,000	14,976,563	15,482,422	14,977,942	.....	.....1,379	.....	.....1,379	.....	.....504,480	504,480	122,588	6,420
912828	6S	4	US TREASURY NOTE	2.375%	04/30/26.....	..	05/13/2019	Barclays Capital.....	09/19/2019	Goldman Sachs.....	20,000,000	20,039,844	20,664,063	20,037,359	.....	.....(2,485)	.....	.....(2,485)	.....	.....626,703	626,703	125,204	9,681
912828	6T	2	US TREASURY NOTE	2.375%	05/15/29.....	..	07/22/2019	Various.....	11/21/2019	Various.....	55,500,000	56,949,883	59,068,281	56,930,006	.....	.....(19,877)	.....	.....(19,877)	.....	.....2,138,275	..2,138,275	400,302	...206,296
912828	6V	7	US TREASURY NOTE	2.125%	05/31/21.....	..	08/01/2019	Various.....	11/06/2019	JP Morgan Securities Inc.....	30,000,000	30,142,188	30,214,453	30,117,988	.....	.....(24,199)	.....	.....(24,199)	.....	.....96,465	96,465	278,689	69,672
912828	6X	3	US TREASURY NOTE	2.125%	05/31/26.....	..	06/21/2019	Barclays Capital.....	07/29/2019	Barclays Capital.....	15,000,000	15,133,203	15,184,570	15,130,989	.....	.....(2,214)	.....	.....(2,214)	.....	.....53,581	53,581	52,254	13,354
912828	C5	7	US TREASURY NOTE	2.250%	03/31/21.....	..	05/21/2019	Credit Suisse.....	12/11/2019	Citigroup.....	10,000,000	9,999,219	10,073,438	9,999,389	.....	.....170	.....	.....170	.....	.....74,049	74,049	157,377	31,967
912828	WG	1	US TREASURY NOTE	2.250%	04/30/21.....	..	06/27/2019	Various.....	10/28/2019	Various.....	30,500,000	30,561,836	30,729,590	30,551,541	.....	.....(10,295)	.....	.....(10,295)	.....	.....178,049	178,049	535,109	...257,905
912828	Y8	7	US TREASURY NOTE	1.750%	07/31/24.....	..	08/14/2019	Various.....	11/22/2019	Various.....	30,000,000	29,940,039	30,219,922	29,937,281	.....	.....(2,758)	.....	.....(2,758)	.....	.....282,641	282,641	38,519	3,567
912828	YA	2	US TREASURY NOTE	1.500%	08/15/22.....	..	08/14/2019	Barclays Capital.....	11/13/2019	Bank of America Corp.....	5,000,000	4,996,484	4,981,641	4,996,733	.....	.....248	.....	.....248	.....	.....(15,092)	(15,092)	18,546	.....
912828	YE	4	US TREASURY NOTE	1.250%	08/31/24.....	..	09/23/2019	Barclays Capital.....	10/18/2019	Barclays Capital.....	10,000,000	9,842,969	9,859,375	9,845,218	.....	.....2,250	.....	.....2,250	.....	.....14,157	14,157	17,514	8,242
0599999	Total - Bonds - U.S. Government.....									396,000,000	398,881,252	407,285,962	398,784,353	0	(96,897)	0	(96,897)	0	0	..8,501,608	..8,501,608	..3,452,264	...957,901

Bonds - U.S. Special Revenue and Special Assessment

3137FL	YX	6	FHMS 2019-K092 X1 IO	0.852%	04/25/29.....	..	05/22/2019	Wells Fargo Bank.....	12/01/2019	Paydown.....	.....	.....5,013	.....	.....	.....	.....(5,013)	.....	.....(5,013)	.....	.....0	226	59
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....									0	5,013	0	0	0	(5,013)	0	(5,013)	0	0	0	226	59

Bonds - Industrial and Miscellaneous

02004W	AA	9	ALLYA 2019-1 A1	2.709%	02/18/20.....	..	02/05/2019	JP Morgan Securities Inc.....	08/15/2019	Paydown.....	24,000,000	24,000,000	24,000,000	24,000,000	.....	.....	.....	.....0	.....	.....	.....0	162,112	.....
03522A	AG	5	ANHEUSER-BUSCH CO/INBEV.....			..	01/23/2019	Goldman Sachs.....	06/21/2019	JP Morgan Securities Inc.....	6,155,000	5,968,134	6,456,349	5,977,706	.....	.....9,572	.....	.....9,572	.....	.....478,643	478,643	202,192	...107,960
035240	AQ	3	ANHEUSER-BUSCH INBEV WOR.....			..	01/10/2019	Deutsche Bank.....	06/20/2019	Various.....	12,500,000	12,460,625	13,542,900	12,461,113	.....	.....488	.....	.....488	.....	..1,081,787	..1,081,787	150,747	.....
05492G	AN	8	BBCMS 2019-CLP E	4.142%	12/15/31.....	..	02/14/2019	Barclays Capital.....	06/24/2019	Bank of America Corp.....	7,277,529	7,203,257	7,295,723	7,207,772	.....	.....4,514	.....	.....4,514	.....	.....87,951	87,951	110,086	.....
05492G	AN	8	BBCMS 2019-CLP E	4.142%	12/15/31.....	..	02/14/2019	Barclays Capital.....	06/15/2019	Paydown.....	72,471	71,732	72,471	72,471	.....	.....740	.....	.....740	.....	.....0	996	.....	.....
05531F	BJ	1	BB&T CORPORATION	2.200%	03/16/23.....	..	09/09/2019	Royal Bank of Canada.....	09/17/2019	Various.....	10,000,000	9,992,600	9,932,200	9,992,606	.....	.....6	.....	.....6	.....	.....(60,406)	(60,406)	1,528	.....
065606	AB	1	BWSTA 2019-1 A2	2.400%	10/17/22.....	..	06/17/2019	BNP Paribas Securities Corp.....	12/15/2019	Paydown.....	253,808	253,785	253,808	253,808	.....	.....24	.....	.....24	.....	.....0	2,860	.....	.....
097023	CM	5	BOEING CO	2.700%	02/01/27.....	..	07/29/2019	JP Morgan Securities Inc.....	10/22/2019	BNP Paribas Securities Corp.....	13,000,000	12,964,900	13,125,060	12,965,590	.....	.....690	.....	.....690	.....	.....159,470	159,470	81,900	.....
125282	AA	1	CGDBB 2017-BIOC A	2.530%	07/15/28.....	..	10/10/2019	Barclays Capital.....	12/15/2019	Paydown.....	389,055	388,812	389,055	389,055	.....	.....243	.....	.....243	.....	.....0	906	.....	.....
14042W	AA	8	COPAR 2019-1 A1	2.507%	06/15/20.....	..	05/21/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	15,000,000	15,000,000	15,000,000	15,000,000	.....	.....0	.....	.....0	.....	.....0	103,622	.....	.....
14042W	AB	6	COPAR 2019-1 A2	2.580%	04/15/22.....	..	05/21/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	211,989	211,971	211,989	211,989	.....	.....18	.....	.....18	.....	.....0	2,963	.....	.....
165183	AL	8	CFII 2017-2A A1	1.990%	07/15/29.....	..	04/01/2019	Toronto Dominion.....	12/15/2019	Paydown.....	3,775,644	3,748,359	3,775,644	3,775,644	.....	.....27,285	.....	.....27,285	.....	.....0	31,009	3,757	.....
165183	AQ	7	CFII 2017-2A A2	2.190%	05/15/29.....	..	06/21/2019	HSBC Securities Inc.....	12/15/2019	Paydown.....	955,575	955,277	955,575	955,575	.....	.....299	.....	.....299	.....	.....0	7,464	604	.....
165183	CD	4	CFII 2019-2A A1	1.950%	09/15/31.....	..	08/07/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	2,094,653	2,094,289	2,094,653	2,094,653	.....	.....364	.....	.....364	.....	.....0	11,763	.....	.....
18539U	AA	3	CLEARWAY ENERGY OPERATIN.....			..	02/01/2019	Royal Bank of Canada.....	04/16/2019	Royal Bank of Canada.....	2,000,000	1,860,000	2,042,500	1,863,628	.....	.....3,628	.....	.....3,628	.....	.....178,872	178,872	62,931	...39,611
26209W	AA	1	DRIVE 2019-3 A1	2.493%	06/15/20.....	..	06/11/2019	JP Morgan Securities Inc.....	10/15/2019	Paydown.....	20,000,000	20,000,000	20,000,000	20,000,000	.....	.....0	.....	.....0	.....	.....0	95,600	.....	.....
36255J	AC	8	GMCAR 2018-3 A2B	1.873%	07/16/21.....	..	05/13/2019	Citigroup.....	12/16/2019	Paydown.....	4,679,050	4,679,233	4,679,050	4,679,050	.....	.....(183)	.....	.....(183)	.....	.....0	42,677	9,752	.....

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			F o r e i g n	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 Impairmen t Recognize d	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
36256U AB 4	GMALT 2019-1 A2A 2.910% 04/20/21.....			..	02/13/2019	Wells Fargo Bank.....	12/20/2019	Paydown.....	5,983,341	5,983,029	5,983,341	5,983,341	.....	.....312	.....	.....312	.....	.....	.....	.....0	126,035	.....	
36257X AG 6	GSMS 2019-SOHO B 2.890% 06/15/36.....			..	05/31/2019	Goldman Sachs.....	12/17/2019	Morgan Stanley.....	10,000,000	10,000,000	9,993,750	9,994,630	.....	.....(5,370)	.....	.....(5,370)	.....	.....	.....(880)	(880)	166,905	.....	
44891E AC 3	HART 2016-B A3 1.290% 04/15/21.....			..	06/11/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	6,596,522	6,570,239	6,596,522	6,596,522	.....	.....26,283	.....	.....26,283	.....	.....	.....0	27,404	6,619		
448969 AB 1	HALST 2019-A A2 2.920% 07/15/21.....			..	02/12/2019	Citigroup.....	12/15/2019	Paydown.....	3,272,652	3,272,608	3,272,652	3,272,652	.....	.....44	.....	.....44	.....	.....	.....0	69,425	.....		
63941L AA 1	NAVSL 2019-BA A1 2.140% 12/15/59.....			..	03/12/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	12,115,382	12,115,382	12,115,382	12,115,382	.....	.....	.....	.....0	.....	.....	.....0	140,735	.....		
65479B AD 2	NALT 2017-B A3 2.050% 09/15/20.....			..	07/25/2019	Lloyds Securities.....	12/15/2019	Paydown.....	3,718,665	3,716,776	3,718,665	3,718,665	.....	.....1,888	.....	.....1,888	.....	.....	.....0	17,633	2,965		
701094 AN 4	PARKER HANNIFIN CORP 3.250% 06/14/29..			..	06/05/2019	Barclays Capital.....	06/07/2019	Morgan Stanley.....	10,000,000	9,968,700	10,080,300	9,968,700	.....	.....	.....	.....0	.....	.....	.....111,600	111,600	.....	.....	
760759 AU 4	REPUBLIC SERVICES INC 2.500% 08/15/24..			..	07/29/2019	JP Morgan Securities Inc.....	12/27/2019	JP Morgan Securities Inc.....	5,000,000	4,992,000	5,063,550	4,992,536	.....	.....536	.....	.....536	.....	.....	.....71,014	71,014	50,000	.....	
83149E AE 7	SLMA 2006-5 A5 2.386% 01/25/27.....			..	01/03/2019	Goldman Sachs.....	10/25/2019	Paydown.....	6,840,829	6,826,666	6,840,829	6,840,829	.....	.....14,163	.....	.....14,163	.....	.....	.....0	112,467	36,559		
83192C AA 5	SMB 2019-B A1 2.115% 07/15/26.....			..	06/04/2019	Credit Suisse.....	12/15/2019	Paydown.....	3,138,000	3,138,000	3,138,000	3,138,000	.....	.....	.....	.....0	.....	.....	.....0	24,736	.....		
87342R AB 0	BELL 2016-1A A2II 4.377% 05/25/46.....			..	05/30/2019	Deutsche Bank.....	11/25/2019	Paydown.....	46,840	47,550	46,840	46,840	.....	.....(710)	.....	.....(710)	.....	.....	.....0	769	46		
89236T FS 9	TOYOTA MOTOR CREDIT CORP.....			..	01/03/2019	JP Morgan Securities Inc.....	03/14/2019	Various.....	10,000,000	9,997,300	10,144,450	9,997,109	.....	.....(191)	.....	.....(191)	.....	.....	.....147,340	147,340	46,063	.....	
98162X AB 1	WOLS 2019-A A2A 2.890% 11/15/21.....			..	03/05/2019	Mitsubishi Securities.....	12/15/2019	Paydown.....	6,090,108	6,089,864	6,090,108	6,090,108	.....	.....244	.....	.....244	.....	.....	.....0	112,371	.....		
3899999.	Total - Bonds - Industrial and Miscellaneous.....								205,167,114	204,571,088	206,911,366	204,655,974	0	84,887	0	84,887	0	0	2,255,391	2,255,391	1,965,899	207,873	
8399998.	Total - Bonds.....								601,167,114	603,457,353	614,197,328	603,440,327	0	(17,023)	0	(17,023)	0	0	10,756,999	10,756,999	5,418,389	1,165,833	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
032511 10 7	ANADARKO PETROLEUM CORP.....			..	06/24/2019	State Street Bank.....	08/09/2019	State Street Bank.....	30,200,000	2,120,587	2,199,404	2,120,587	.....	.....	.....	.....0	.....	.....	.....78,817	78,817	.....	.....	
110122 15 7	BRISTOL-MYERS SQUIBB CO RIGHTS.....			..	11/21/2019	State Street Bank.....	11/26/2019	State Street Bank.....	9,600,000	18,000	20,341	18,000	.....	.....	.....	.....0	.....	.....	.....2,341	2,341	.....	.....	
674599 10 5	OCCIDENTAL PETROLEUM CORP.....			..	08/09/2019	State Street Bank.....	08/21/2019	State Street Bank.....	0.680	32	30	32	.....	.....	.....	.....0	.....	.....	.....(2)	(2)	.....	.....	
76133Q 10 2	RETAIL VALUE INC.....			..	01/25/2019	State Street Bank.....	02/05/2019	State Street Bank.....	0.010	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
81721M 10 9	SENIOR HOUSING PROP TRUST.....			..	03/13/2019	State Street Bank.....	06/24/2019	State Street Bank.....	22,300,000	274,790	180,811	274,790	.....	.....	.....	.....0	.....	.....	.....(93,978)	(93,978)	3,345	.....	
929740 10 8	WABTEC CORP.....			..	02/26/2019	Spin Off.....	03/13/2019	State Street Bank.....	0.320	17	22	17	.....	.....	.....	.....0	.....	.....	.....6	6	.....	.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								2,413,426	2,400,608	2,413,426	2,413,426	0	0	0	0	0	0	(12,816)	(12,816)	3,345	0	
9799998.	Total - Common Stocks.....								2,413,426	2,400,608	2,413,426	2,413,426	0	0	0	0	0	0	(12,816)	(12,816)	3,345	0	
9899999.	Total - Preferred and Common Stocks.....								2,413,426	2,400,608	2,413,426	2,413,426	0	0	0	0	0	0	(12,816)	(12,816)	3,345	0	
9999999.	Total - Bonds, Preferred and Common Stocks.....								605,870,779	616,597,936	605,853,753	605,853,753	0	(17,023)	0	(17,023)	0	0	10,744,183	10,744,183	5,421,734	1,165,833	

E15.1

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

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	n	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 December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
BRISTOL-MYERS SQUIBB CO.....			..	11/22/2019.	Citigroup.....	08/15/2020.	4,099,085	.....	.....(4,155)	.....	.....	.....4,075,000	4,103,240	44,259	.....	.....2.88	1.91	FA.....	.....	.....31,567
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							4,099,085	0	(4,155)	0	0	4,075,000	4,103,240	44,259	0	XXX	XXX	XXX	0	31,567
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							4,099,085	0	(4,155)	0	0	4,075,000	4,103,240	44,259	0	XXX	XXX	XXX	0	31,567
Total Bonds																				
7699999. Subtotals - Issuer Obligations.....							4,099,085	0	(4,155)	0	0	4,075,000	4,103,240	44,259	0	XXX	XXX	XXX	0	31,567
8399999. Subtotals - Bonds.....							4,099,085	0	(4,155)	0	0	4,075,000	4,103,240	44,259	0	XXX	XXX	XXX	0	31,567
9199999. Total - Short-Term Investments.....							4,099,085	0	(4,155)	0	0	XXX.....	4,103,240	44,259	0	XXX	XXX	XXX	0	31,567

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

UNITED FINANCIAL CASUALTY COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....	.....	.....	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	0	XXX
0599999. Total Cash.....	XXX	XXX	0	0	0	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	657	4. April.....	.....	7. July.....	.....	10. October.....	.....
2. February.....	(2,563)	5. May.....	.....	8. August.....	.....	11. November.....	.....
3. March.....	.....	6. June.....	6,775	9. September.....	16,614	12. December.....	.....

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO												
857492 88 8	STATE STREET TREASURY MMF TRIXX.....						12/31/2019.....	1.413		309,885		27,505
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										309,885	0	27,505
8899999. Total - Cash Equivalents										309,885	0	27,505

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	INSUR UNDERWRITING COLLATERAL	236,736	241,869		
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	B...	INSUR UNDERWRITING COLLATERAL			60,443	61,754
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA	B...	INSUR UNDERWRITING COLLATERAL			533,915	545,492
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...	INSUR UNDERWRITING COLLATERAL			337,475	344,792
33.	New York.....NY						
34.	North Carolina.....NC	B...	INSUR UNDERWRITING COLLATERAL			352,586	360,231
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	INSUR UNDERWRITING COLLATERAL	2,760,242	2,820,090		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...	INSUR UNDERWRITING COLLATERAL			221,625	226,431
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B...	INSUR UNDERWRITING COLLATERAL			327,401	334,500
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	2,996,978	3,061,959	1,833,445	1,873,200
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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