



ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 16322	Employer's ID Number..... 34-1524319
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... September 29, 1986	Commenced Business..... January 14, 1987	
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 (Street and Number) (City or Town, State, Country and Zip Code)	440-461-5000 (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 (Street and Number) (City or Town, State, Country and Zip Code)	440-395-4460 (Area Code) (Telephone Number)
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO (Name) FINANCIAL_REPORTING@PROGRESSIVE.COM (E-Mail Address)	440-395-4460 (Area Code) (Telephone Number) 440-603-5500 (Fax Number)

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

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
DANIEL JOSEPH WITALEC	TREASURER		

OTHER

MICHAEL VINCENT ESPOSITO	(VICE PRESIDENT)	CARL GORDON JOYCE #	(VICE PRESIDENT)
KAREN ANN KOSUDA	(ASST. SECRETARY)	SANDRA LEE RIHVALSKY #	(ASST. TREASURER)

DIRECTORS OR TRUSTEES

MICHAEL VINCENT ESPOSITO	BRIAN JACOB GURA	DANIEL PETER MASCARO	SANJAY MAHESH VYAS
SCOTT WESLEY ZIEGLER			

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) SCOTT WESLEY ZIEGLER	(Signature) KAREN ANN KOSUDA	(Signature) SANDRA LEE RIHVALSKY#
1. (Printed Name) PRESIDENT	2. (Printed Name) ASSISTANT SECRETARY	3. (Printed Name) ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 18TH day of FEBRUARY, 2020

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

Yes [X] No []

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.....	2,369,263,691	26.8	2,369,263,691		2,369,263,691	26.8
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.....	199,243,697	2.3	199,243,697		199,243,697	2.3
1.06 Industrial and Miscellaneous.....	4,857,241,720	54.9	4,857,241,720		4,857,241,720	54.9
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.....	7,425,749,108	83.9	7,425,749,108	0	7,425,749,108	84.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	31,100,000	0.4	31,100,000		31,100,000	0.4
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	31,100,000	0.4	31,100,000	0	31,100,000	0.4
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,109,494,544	12.5	1,109,494,544		1,109,494,544	12.5
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.....	1,109,494,544	12.5	1,109,494,544	0	1,109,494,544	12.5
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.....	184,474,995	2.1	184,474,995		184,474,995	2.1
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....	3,273,620	0.0	3,273,620		3,273,620	0.0
5.04 Total Real Estate.....	187,748,615	2.1	187,748,615	0	187,748,615	2.1
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).....	916,929	0.0	916,929		916,929	0.0
6.03 Short-Term Investments (Schedule DA).....	76,700,851	0.9	76,700,851		76,700,851	0.9
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	77,617,780	0.9	77,617,780	0	77,617,780	0.9
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	11,682,905	0.1			0	0.0
10. Receivables for Securities.....	10,031,674	0.1	10,031,674		10,031,674	0.1
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.....	8,853,424,626	100.0	8,841,741,721	0	8,841,741,721	100.0

PROGRESSIVE DIRECT INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		177,321,230
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).....	21,088,722	21,088,722
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.....	1,530,482	
7.2	Totals, Part 3, Column 10.....		1,530,482
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	9,130,855	
8.2	Totals, Part 3, Column 9.....		9,130,855
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		187,748,615
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		187,748,615

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.....		12,628,141
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.....	21	
5.2	Totals, Part 3, Column 9.....		21
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		945,257
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).....		11,682,905
12.	Deduct total nonadmitted amounts.....		11,682,905
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		7,512,412,800
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		6,943,772,471
3.	Accrual of discount.....		9,305,972
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	4,497,074	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	238,356,906	
4.4	Part 4, Column 11.....	(6,078,709)	236,775,271
5.	Total gain (loss) on disposals, Part 4, Column 19.....		65,384,163
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		6,165,386,333
7.	Deduct amortization of premium.....		34,785,752
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.....	1,089,971	
9.4	Part 4, Column 13.....	44,969	1,134,940
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).....		8,566,343,652
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		8,566,343,652

PROGRESSIVE DIRECT INSURANCE COMPANY

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.....	2,369,263,691	2,417,157,033	2,363,829,426	2,375,050,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	2,369,263,691	2,417,157,033	2,363,829,426	2,375,050,000
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.....	199,243,697	203,553,199	239,326,543	57,969,810
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	4,510,358,549	4,576,098,319	4,515,757,216	4,495,856,935
	9. Canada.....	157,899,908	158,670,568	157,779,016	157,913,838
	10. Other Countries.....	188,983,263	194,371,977	189,725,920	188,633,000
	11. Totals.....	4,857,241,720	4,929,140,864	4,863,262,152	4,842,403,773
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	7,425,749,108	7,549,851,096	7,466,418,121	7,275,423,583
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	16,100,000	22,257,400	16,100,000	
	15. Canada.....	15,000,000	15,375,000	15,000,000	
	16. Other Countries.....				
	17. Totals.....	31,100,000	37,632,400	31,100,000	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	31,100,000	37,632,400	31,100,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,056,122,668	1,056,122,668	375,983,941	
	21. Canada.....	1,472,258	1,472,258	363,550	
	22. Other Countries.....	51,899,618	51,899,618	19,143,886	
	23. Totals.....	1,109,494,544	1,109,494,544	395,491,377	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	1,109,494,544	1,109,494,544	395,491,377	
	26. Total Stocks.....	1,140,594,544	1,147,126,944	426,591,377	
	27. Total Bonds and Stocks.....	8,566,343,652	8,696,978,040	7,893,009,498	

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.....		1,039,216,572	1,330,047,119			XXX	2,369,263,691	31.6	1,802,729,020	27.0	2,369,263,691	
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.....	0	1,039,216,572	1,330,047,119	0	0	XXX	2,369,263,691	31.6	1,802,729,020	27.0	2,369,263,691	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.....	9,112,115	46,585,332	130,870,314	12,674,728	1,208	XXX	199,243,697	2.7	126,898,641	1.9	199,243,697	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
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.....	9,112,115	46,585,332	130,870,314	12,674,728	1,208	XXX	199,243,697	2.7	126,898,641	1.9	199,243,697	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

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)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	1,845,779,331	1,625,447,978	158,732,220	9,727,531		XXX.....	3,639,687,060	48.5	3,194,172,953	47.8	1,097,418,328	2,542,268,732
6.2	NAIC 2.....	238,731,019	743,203,686	261,265,620			XXX.....	1,243,200,325	16.6	1,449,099,126	21.7	953,223,011	289,977,314
6.3	NAIC 3.....		5,005,817	46,020,890			XXX.....	51,026,707	0.7	90,167,054	1.3	17,000,000	34,026,707
6.4	NAIC 4.....	1,443	12,056	10,075	4,905		XXX.....	28,479	0.0	19,812,174	0.3	28,479	
6.5	NAIC 5.....						XXX.....	0	0.0		0.0		
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	2,084,511,793	2,373,669,537	466,028,805	9,732,436	0	XXX.....	4,933,942,571	65.8	4,753,251,307	71.1	2,067,669,818	2,866,272,753
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

901S

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).....1,854,891,446	2,711,249,882	1,619,649,653	22,402,259	1,208	0	6,208,194,448	82.7	XXX	XXX	3,665,925,716	2,542,268,732
11.2 NAIC 2.....	(d).....238,731,019	743,203,686	261,265,620	0	0	0	1,243,200,325	16.6	XXX	XXX	953,223,011	289,977,314
11.3 NAIC 3.....	(d).....0	5,005,817	46,020,890	0	0	0	51,026,707	0.7	XXX	XXX	17,000,000	34,026,707
11.4 NAIC 4.....	(d).....1,443	12,056	10,075	4,905	0	0	28,479	0.0	XXX	XXX	28,479	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.....	2,093,623,908	3,459,471,441	1,926,946,238	22,407,164	1,208	0	(b).....7,502,449,959	100.0	XXX	XXX	4,636,177,206	2,866,272,753
11.8 Line 11.7 as a % of Col. 7.....	27.9	46.1	25.7	0.3	0.0	0.0	100.0	XXX	XXX	XXX	61.8	38.2
12. Total Bonds Prior Year												
12.1 NAIC 1.....	1,413,573,350	2,794,199,228	883,308,549	32,348,350	371,137	.....	.....XXX	XXX	5,123,800,614	76.7	2,983,928,746	2,139,871,868
12.2 NAIC 2.....	141,790,062	895,893,627	411,088,936	326,501	.....	.....	.....XXX	XXX	1,449,099,126	21.7	1,040,783,801	408,315,325
12.3 NAIC 3.....	10,025,000	5,032,711	63,274,343	11,835,000	.....	.....	.....XXX	XXX	90,167,054	1.3	23,471,278	66,695,776
12.4 NAIC 4.....	1,354	5,930	19,792,940	11,950	.....	.....	.....XXX	XXX	19,812,174	0.3	30,101	19,782,073
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	1,565,389,766	3,695,131,496	1,377,464,768	44,521,801	371,137	0	XXX	XXX	(b).....6,682,878,968	100.0	4,048,213,926	2,634,665,042
12.8 Line 12.7 as a % of Col. 9.....	23.4	55.3	20.6	0.7	0.0	0.0	XXX	XXX	100.0	XXX	60.6	39.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	637,220,871	1,532,046,177	1,483,640,048	13,017,412	1,208	.....	.....3,665,925,716	48.9	2,983,928,746	44.7	3,665,925,716	XXX
13.2 NAIC 2.....	199,189,917	567,833,010	186,200,084	.....	.....	.....	.....953,223,011	12.7	1,040,783,801	15.6	953,223,011	XXX
13.3 NAIC 3.....	.....	.....	.....17,000,000	.....	.....	.....	.....17,000,000	0.2	23,471,278	0.4	17,000,000	XXX
13.4 NAIC 4.....	1,443	12,056	10,075	4,905	.....	.....	.....28,479	0.0	30,101	0.0	28,479	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.....	836,412,231	2,099,891,243	1,686,850,207	13,022,317	1,208	0	4,636,177,206	61.8	4,048,213,926	60.6	4,636,177,206	XXX
13.8 Line 13.7 as a % of Col. 7.....	18.0	45.3	36.4	0.3	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.....	11.1	28.0	22.5	0.2	0.0	0.0	61.8	XXX	XXX	XXX	61.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	1,217,670,575	1,179,203,705	136,009,605	9,384,847	.....	.....	.....2,542,268,732	33.9	2,139,871,868	32.0	XXX	2,542,268,732
14.2 NAIC 2.....	39,541,102	175,370,676	75,065,536	.....	.....	.....	.....289,977,314	3.9	408,315,325	6.1	XXX	289,977,314
14.3 NAIC 3.....	.....	.....5,005,817	29,020,890	.....	.....	.....	.....34,026,707	0.5	66,695,776	1.0	XXX	34,026,707
14.4 NAIC 4.....	.....	.....0	.....	.....	.....	.....	.....0	0.0	19,782,073	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.....	1,257,211,677	1,359,580,198	240,096,031	9,384,847	0	0	2,866,272,753	38.2	2,634,665,042	39.4	XXX	2,866,272,753
14.8 Line 14.7 as a % of Col. 7.....	43.9	47.4	8.4	0.3	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.....	16.8	18.1	3.2	0.1	0.0	0.0	38.2	XXX	XXX	XXX	XXX	38.2

(a) Includes \$.....2,866,272,753 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 \$.....51,242,320; NAIC 2 \$.....25,458,531; 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.....		1,039,216,572	1,330,047,119			XXX	2,369,263,691	31.6	1,802,729,020	27.0	2,369,263,691	
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.....	0	1,039,216,572	1,330,047,119	0	0	XXX	2,369,263,691	31.6	1,802,729,020	27.0	2,369,263,691	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.....	6,669,756	34,873,601	17,135,541	136,655		XXX	58,815,553	0.8	60,783,775	0.9	58,815,553	
5.02 Residential Mortgage-Backed Securities.....	31,646	27,897	17,898	9,458	1,208	XXX	88,107	0.0	102,018	0.0	88,107	
5.03 Commercial Mortgage-Backed Securities.....	2,410,713	11,683,834	113,716,875	12,528,615		XXX	140,340,037	1.9	66,012,848	1.0	140,340,037	
5.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05 Totals.....	9,112,115	46,585,332	130,870,314	12,674,728	1,208	XXX	199,243,697	2.7	126,898,641	1.9	199,243,697	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	415,282,657	1,007,798,528	314,583,411			XXX	1,737,664,596	23.2	2,134,192,346	31.9	1,247,463,988	490,200,608
6.02 Residential Mortgage-Backed Securities.....	96,940,027	80,752,727	18,695,179	7,072,915		XXX	203,460,848	2.7	260,932,719	3.9	57,700,014	145,760,834
6.03 Commercial Mortgage-Backed Securities.....	640,276,833	897,808,277	117,560,979			XXX	1,655,646,089	22.1	1,206,853,984	18.1	119,982,229	1,535,663,860
6.04 Other Loan-Backed and Structured Securities.....	932,012,276	387,310,005	15,189,236	2,659,521		XXX	1,337,171,038	17.8	1,151,272,258	17.2	642,523,587	694,647,451
6.05 Totals.....	2,084,511,793	2,373,669,537	466,028,805	9,732,436	0	XXX	4,933,942,571	65.8	4,753,251,307	71.1	2,067,669,818	2,866,272,753
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

SI018

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

601S

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.....	421,952,413	2,081,888,701	1,661,766,071	136,655	0	XXX.....	4,165,743,840	55.5	XXX.....	XXX.....	3,675,543,232	490,200,608
11.02 Residential Mortgage-Backed Securities.....	96,971,673	80,780,624	18,713,077	7,082,373	1,208	XXX.....	203,548,955	2.7	XXX.....	XXX.....	57,788,121	145,760,834
11.03 Commercial Mortgage-Backed Securities.....	642,687,546	909,492,111	231,277,854	12,528,615	0	XXX.....	1,795,986,126	23.9	XXX.....	XXX.....	260,322,266	1,535,663,860
11.04 Other Loan-Backed and Structured Securities.....	932,012,276	387,310,005	15,189,236	2,659,521	0	XXX.....	1,337,171,038	17.8	XXX.....	XXX.....	642,523,587	694,647,451
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....0	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.....	2,093,623,908	3,459,471,441	1,926,946,238	22,407,164	1,208	0	7,502,449,959	100.0	XXX.....	XXX.....	4,636,177,206	2,866,272,753
11.09 Line 11.08 as a % of Col. 7.....	27.9	46.1	25.7	0.3	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	61.8	38.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	443,470,170	2,444,041,630	1,098,031,840	12,161,501	.....	XXX.....	XXX.....	XXX.....	3,997,705,141	59.8	3,282,798,533	714,906,608
12.02 Residential Mortgage-Backed Securities.....	91,781,399	114,397,989	39,006,271	15,477,941	371,137	XXX.....	XXX.....	XXX.....	261,034,737	3.9	91,806,918	169,227,819
12.03 Commercial Mortgage-Backed Securities.....	236,955,467	804,404,874	219,264,862	12,241,629	.....	XXX.....	XXX.....	XXX.....	1,272,866,832	19.0	112,700,776	1,160,166,056
12.04 Other Loan-Backed and Structured Securities.....	793,182,730	332,287,003	21,161,795	4,640,730	.....	XXX.....	XXX.....	XXX.....	1,151,272,258	17.2	560,907,699	590,364,559
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.....	1,565,389,766	3,695,131,496	1,377,464,768	44,521,801	371,137	0	XXX.....	XXX.....	6,682,878,968	100.0	4,048,213,926	2,634,665,042
12.09 Line 12.08 as a % of Col. 9.....	23.4	55.3	20.6	0.7	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	60.6	39.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	287,101,507	1,817,943,826	1,570,361,244	136,655	.....	XXX.....	3,675,543,232	49.0	3,282,798,533	49.1	3,675,543,232	XXX.....
13.02 Residential Mortgage-Backed Securities.....	32,463,779	22,193,999	2,772,088	357,047	1,208	XXX.....	57,788,121	0.8	91,806,918	1.4	57,788,121	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	2,410,714	131,666,062	113,716,875	12,528,615	.....	XXX.....	260,322,266	3.5	112,700,776	1.7	260,322,266	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	514,436,231	128,087,356	.....	.....	.....	XXX.....	642,523,587	8.6	560,907,699	8.4	642,523,587	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.....	836,412,231	2,099,891,243	1,686,850,207	13,022,317	1,208	0	4,636,177,206	61.8	4,048,213,926	60.6	4,636,177,206	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	18.0	45.3	36.4	0.3	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.....	11.1	28.0	22.5	0.2	0.0	0.0	61.8	XXX.....	XXX.....	XXX.....	61.8	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	134,850,906	263,944,875	91,404,827	.....	.....	XXX.....	490,200,608	6.5	714,906,608	10.7	XXX.....	490,200,608
14.02 Residential Mortgage-Backed Securities.....	64,507,894	58,586,625	15,940,989	6,725,326	.....	XXX.....	145,760,834	1.9	169,227,819	2.5	XXX.....	145,760,834
14.03 Commercial Mortgage-Backed Securities.....	640,276,832	777,826,049	117,560,979	.....	.....	XXX.....	1,535,663,860	20.5	1,160,166,056	17.4	XXX.....	1,535,663,860
14.04 Other Loan-Backed and Structured Securities.....	417,576,045	259,222,649	15,189,236	2,659,521	.....	XXX.....	694,647,451	9.3	590,364,559	8.8	XXX.....	694,647,451
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.....	1,257,211,677	1,359,580,198	240,096,031	9,384,847	0	0	2,866,272,753	38.2	2,634,665,042	39.4	XXX.....	2,866,272,753
14.09 Line 14.08 as a % of Col. 7.....	43.9	47.4	8.4	0.3	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.....	16.8	18.1	3.2	0.1	0.0	0.0	38.2	XXX.....	XXX.....	XXX.....	XXX.....	38.2

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.....	34,911,078	34,911,078			
2. Cost of short-term investments acquired.....	84,591,055	84,591,055			
3. Accrual of discount.....	34,471	34,471			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	42,794,872	42,794,872			
7. Deduct amortization of premium.....	40,881	40,881			
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).....	76,700,851	76,700,851	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	76,700,851	76,700,851	0	0	0

(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.....	19,985,958	6,185,831	13,800,127	
2. Cost of cash equivalents acquired.....	581,975,688	561,709,521	20,266,167	
3. Accrual of discount.....	168,665	168,665		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	601,213,382	568,064,017	33,149,365	
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).....	916,929	0	916,929	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	916,929	0	916,929	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Alpha North Office Building - 747 Alpha Drive.....		Highland Heights.....	OH.....	10/01/2007.	.....	50,221,737	.....	42,897,142	42,897,142	1,214,746	385,417	.....	(1,600,163)	.....	4,918,949	2,346,501
Alpha South PPA Center - 755 Alpha Drive.....		Highland Heights.....	OH.....	10/01/2007.	.....	3,657,110	.....	1,866,382	1,866,382	105,230	1,421	.....	(106,651)	.....	1,286,908	1,117,052
Campus I Home Office Complex - 6300 Wilson Mills Road.....		Mayfield Village.....	OH.....	10/01/2007.	.....	80,334,647	.....	37,743,178	37,743,178	2,767,726	306,440	.....	(3,074,166)	.....	12,357,749	8,289,732
Colorado Springs Call Center - 12710 Voyager Parkway.....		Colorado Springs.....	CO.....	10/01/2007.	.....	44,470,455	.....	29,933,598	29,933,598	1,208,393	.....	.....	(1,208,393)	.....	4,960,435	2,695,113
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane.....		Colorado Springs.....	CO.....	10/01/2007.	.....	67,273,589	.....	40,850,702	40,850,702	2,116,631	17,778	.....	(2,134,409)	.....	6,591,882	3,025,599
Delta Warehouse Building - 650 Alpha Drive.....		Highland Heights.....	OH.....	01/05/2018.	.....	2,363,781	.....	2,232,797	2,232,797	44,750	.....	.....	(44,750)	.....	351,848	228,574
Discovery Training Center - 6671 Beta Drive.....		Mayfield Village.....	OH.....	10/01/2007.	.....	8,972,325	.....	2,853,930	2,853,930	613,984	.....	.....	(613,984)	.....	1,823,311	1,099,931
Eastmark Office Building - 6055 Parkland Boulevard.....		Mayfield Heights.....	OH.....	10/01/2007.	.....	7,907,414	.....	3,758,577	3,758,577	275,708	.....	.....	(275,708)	.....	1,377,530	969,622
Omega East Office Building - 625 Alpha Drive.....		Highland Heights.....	OH.....	10/01/2007.	.....	7,281,757	.....	3,748,283	3,748,283	192,450	.....	.....	(192,450)	.....	1,205,620	879,898
Omega North Office Building - 603 Alpha Drive.....		Highland Heights.....	OH.....	05/31/2018.	.....	15,116,027	.....	14,355,115	14,355,115	350,581	.....	.....	(350,581)	.....	1,218,369	402,741
Omega West Office Building - 624 Alpha Drive.....		Highland Heights.....	OH.....	10/01/2007.	.....	3,864,459	.....	1,976,622	1,976,622	112,670	437,471	.....	(550,141)	.....	630,654	434,939
Voyager Training Center - 30440 Lakeland Boulevard.....		Wickliffe.....	OH.....	10/01/2007.	.....	5,780,657	.....	2,258,669	2,258,669	127,986	381,955	.....	(509,941)	.....	737,449	517,962
0299999. Properties Occupied by the Reporting Entity - Administrative.....						297,243,958	.....	184,474,995	184,474,995	9,130,855	1,530,482	0	(10,661,337)	0	37,460,704	22,007,664
0399999. Total - Properties Occupied by the Reporting Entity.....						297,243,958	.....	184,474,995	184,474,995	9,130,855	1,530,482	0	(10,661,337)	0	37,460,704	22,007,664
Properties Held for Sale																
Colorado Springs Land for IT Building - 550 Sybilla Lane.....		Colorado Springs.....	CO.....	10/01/2007.	08/31/2019.	3,273,620	.....	3,273,620	.....	.....	.....	.....	0	.....	.....	96,666
0599999. Total - Properties Held for Sale.....						3,273,620	.....	3,273,620	0	0	0	0	0	0	0	96,666
0699999. Totals.....						300,517,578	.....	187,748,615	184,474,995	9,130,855	1,530,482	0	(10,661,337)	0	37,460,704	22,104,330

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Alpha North Office Building - 747 Alpha Drive.....	Highland Heights.....	OH.....	10/01/2007.	.....	.....	.....	.....	.....16,092,623
Alpha South PPA Center - 755 Alpha Drive.....	Highland Heights.....	OH.....	10/01/2007.	.....	.....	.....	.....	.....85,200
Campus I Home Office Complex - 6300 Wilson Mills Road.....	Mayfield Village.....	OH.....	10/01/2007.	.....	.....	.....	.....	.....2,952,032
Colorado Springs Call Center - 12710 Voyager Parkway.....	Colorado Springs.....	CO.....	10/01/2007.	.....	.....	.....	.....	.....122,949
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane.....	Colorado Springs.....	CO.....	10/01/2007.	.....	.....	.....	.....	.....259,597
Eastmark Office Building - 6055 Parkland Boulevard.....	Mayfield Heights.....	OH.....	10/01/2007.	.....	.....	.....	.....	.....94,917
Omega North Office Building - 603 Alpha Drive.....	Highland Heights.....	OH.....	05/31/2018.	.....	.....	.....	.....	.....1,481,404
0199999. Total - Acquired by Purchase.....	.....	.....	.....	.....	.....0	0	0	21,088,722
0399999. Totals.....	.....	.....	.....	.....	.....0	0	0	21,088,722

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC.....		CLEARWATER.....	FL.....	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC..		08/11/2016	1	6,214,477	6,214,477	6,214,477								99.990
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....									6,214,477	6,214,477	6,214,477	0	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC.....		GADSDEN.....	AL.....	MEIGHAN BLVD, LLC.....		10/18/2006		5,341,400	5,468,428	5,468,428	21					254,000		...100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....									5,341,400	5,468,428	5,468,428	21	0	0	0	0	254,000	0	XXX
4899999. Subtotal - Unaffiliated.....									6,214,477	6,214,477	6,214,477	0	0	0	0	0	0	0	XXX
4999999. Subtotal - Affiliated.....									5,341,400	5,468,428	5,468,428	21	0	0	0	0	254,000	0	XXX
5099999. Totals.....									11,555,877	11,682,905	11,682,905	21	0	0	0	0	254,000	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
								9	10	11	12	13	14						
		3	4																
CUSIP Identification		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC.	CLEARWATER.....	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC...	08/11/2016.	02/01/2019.	202,213	.....	.....	.....	.....	.....0	.....	.....	.....202,213	.....	.....	.....0	.....
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC.	CLEARWATER.....	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC...	08/11/2016.	05/02/2019.	197,817	.....	.....	.....	.....	.....0	.....	.....	.....197,817	.....	.....	.....0	.....
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC.	CLEARWATER.....	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC...	08/11/2016.	07/29/2019.	200,015	.....	.....	.....	.....	.....0	.....	.....	.....200,015	.....	.....	.....0	.....
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC.	CLEARWATER.....	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC...	08/11/2016.	10/31/2019.	202,212	.....	.....	.....	.....	.....0	.....	.....	.....202,212	.....	.....	.....0	.....
2599999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....						802,257	0	0	0	0	0	0	0	802,257	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC.....	GADSDEN.....	AL...	RETURN OF CAPITAL.....	10/18/2006.	03/31/2019.	73,000	.....	.....	.....	.....	.....0	.....	.....	.....73,000	.....	.....	.....0	.....
000000 00 0	GADSDEN, AL, LLC.....	GADSDEN.....	AL...	RETURN OF CAPITAL.....	10/18/2006.	09/30/2019.	70,000	.....	.....	.....	.....	.....0	.....	.....	.....70,000	.....	.....	.....0	.....
2699999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....						143,000	0	0	0	0	0	0	0	143,000	0	0	0	0
4899999	Subtotal - Unaffiliated.....						802,257	0	0	0	0	0	0	0	802,257	0	0	0	0
4999999	Subtotal - Affiliated.....						143,000	0	0	0	0	0	0	0	143,000	0	0	0	0
5099999	Totals.....						945,257	0	0	0	0	0	0	0	945,257	0	0	0	0

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
U.S. Government - Issuer Obligations																								
912828	2R	0	US TREASURY NOTE				1	55,072,813	102.725	59,580,500	58,000,000	55,594,638		278,583			2.250	2.859	FA	492,921	1,305,000	02/05/2018.	08/15/2027.	
912828	3C	2	US TREASURY NOTE				1	10,002,344	101.044	10,104,400	10,000,000	10,001,250		(463)			2.000	1.995	AO	34,066	200,000	11/03/2017.	10/31/2022.	
912828	3P	3	US TREASURY NOTE				1	77,425,000	102.565	82,052,000	80,000,000	78,086,542		352,351			2.250	2.766	JD	4,945	1,800,000	02/05/2018.	12/31/2024.	
912828	3V	0	US TREASURY NOTE				1	6,870,938	103.821	7,267,470	7,000,000	6,903,123		17,493			2.500	2.794	JJ	73,234	175,000	02/16/2018.	01/31/2025.	
912828	3W	8	US TREASURY NOTE				1	22,840,078	106.476	24,489,480	23,000,000	22,865,961		14,442			2.750	2.831	FA	238,906	632,500	03/05/2018.	02/15/2028.	
912828	4P	2	US TREASURY NOTE				1	10,547,875	101.359	10,541,336	10,400,000	10,547,581		(294)			2.625	1.574	MN	35,250		12/31/2019.	05/15/2021.	
912828	4V	9	US TREASURY NOTE				1	10,917,070	107.706	11,847,660	11,000,000	10,926,536		7,355			2.875	2.963	FA	119,453	316,250	09/12/2018.	08/15/2028.	
912828	4X	5	US TREASURY NOTE				1	27,845,000	103.840	29,075,200	28,000,000	27,882,695		29,700			2.750	2.871	FA	260,192	770,000	09/19/2018.	08/31/2023.	
912828	5D	8	US TREASURY NOTE				1	36,228,242	104.365	38,093,225	36,500,000	36,290,494		51,722			2.875	3.037	MS	266,644	1,049,375	10/16/2018.	09/30/2023.	
912828	5F	3	US TREASURY NOTE				1	24,949,102	102.219	25,554,750	25,000,000	24,968,504		16,556			2.875	2.946	AO	153,176	718,750	10/15/2018.	10/15/2021.	
912828	5P	1	US TREASURY NOTE				1	5,045,508	104.517	5,225,850	5,000,000	5,036,442		(8,733)			2.875	2.677	MN	12,568	143,750	12/18/2018.	11/30/2023.	
912828	5T	3	US TREASURY NOTE				1	14,950,195	104.767	15,715,050	15,000,000	14,956,522		6,327			2.625	2.678	JD	1,082	393,750	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	5W	6	US TREASURY TIPS				1	49,644,435	108.214	54,107,247	50,000,000	50,708,573	1,040,362	23,776			0.875	0.932	JJ	205,982	221,600	01/22/2019.	01/15/2029.	
912828	5Z	9	US TREASURY NOTE				1	25,062,500	103.208	25,802,000	25,000,000	25,051,357		(11,143)			2.500	2.447	JJ	261,549	312,500	01/31/2019.	01/31/2024.	
912828	6A	3	US TREASURY NOTE				1	45,242,969	104.782	47,151,900	45,000,000	45,215,057		(27,912)			2.625	2.539	JJ	494,327	590,625	02/26/2019.	01/31/2026.	
912828	6F	2	US TREASURY NOTE				1	75,535,047	104.101	78,388,053	75,300,000	75,511,872		(23,175)			2.500	2.450	FA	636,119	941,250	04/01/2019.	02/28/2026.	
912828	6G	0	US TREASURY NOTE				1	40,271,875	102.766	41,106,400	40,000,000	40,231,049		(40,826)			2.375	2.229	FA	321,016	475,000	03/25/2019.	02/29/2024.	
912828	6L	9	US TREASURY NOTE				1	74,292,119	102.644	77,239,610	75,250,000	74,380,881		88,762			2.250	2.450	MS	430,220	846,563	04/23/2019.	03/31/2026.	
912828	6R	6	US TREASURY NOTE				1	178,103,516	102.317	181,612,675	177,500,000	178,037,805		(65,710)			2.250	2.176	AO	680,254	1,996,875	06/21/2019.	04/30/2024.	
912828	6S	4	US TREASURY NOTE				1	216,143,565	103.408	222,740,832	215,400,000	216,080,324		(63,241)			2.375	2.321	AO	871,364	2,557,875	05/24/2019.	04/30/2026.	
912828	6T	2	US TREASURY NOTE				1	21,636,719	103.858	20,771,600	20,000,000	21,585,598		(51,121)			2.375	1.466	MN	61,332	237,500	09/03/2019.	05/15/2029.	
912828	6X	3	US TREASURY NOTE				1	72,396,406	101.904	72,861,360	71,500,000	72,332,458		(63,948)			2.125	1.931	MN	132,842	759,688	06/27/2019.	05/31/2026.	
912828	6Z	8	US TREASURY NOTE				1	52,347,539	100.225	52,117,000	52,000,000	52,326,348		(21,191)			1.750	1.604	JD	2,500	455,000	09/03/2019.	06/30/2024.	
912828	7B	0	US TREASURY NOTE				1	29,887,109	100.380	30,114,000	30,000,000	29,893,932		6,823			1.875	1.933	JD	1,545	281,250	07/23/2019.	06/30/2026.	
912828	7D	6	US TREASURY TIPS				1	51,191,611	101.572	50,785,911	50,000,000	51,454,492	310,444	(47,564)			0.250	0.010	JJ	58,095		08/07/2019.	07/15/2029.	
912828	7F	1	US TREASURY NOTE				1	15,057,422	100.222	15,033,300	15,000,000	15,049,854		(7,567)			1.750	1.536	JJ	109,851		10/02/2019.	07/31/2021.	
912828	G3	8	US TREASURY NOTE				1	24,242,188	102.524	25,631,000	25,000,000	24,395,451		114,208			2.250	2.784	MN	72,630	562,500	08/27/2018.	11/15/2024.	
912828	J2	7	US TREASURY NOTE				1	56,738,672	101.344	60,806,400	60,000,000	57,491,634		448,077			2.000	2.883	FA	453,261	1,200,000	04/20/2018.	02/15/2025.	
912828	M8	0	US TREASURY NOTE				1	24,704,465	101.073	25,217,714	24,950,000	24,801,446		48,760			2.000	2.212	MN	43,628	499,000	12/27/2017.	11/30/2022.	
912828	P4	6	US TREASURY NOTE				1	28,168,359	99.009	29,702,700	30,000,000	28,373,703		205,344			1.625	2.588	FA	184,137	243,750	02/25/2019.	02/15/2026.	
912828	TY	6	US TREASURY NOTE				1	35,031,250	100.019	35,006,650	35,000,000	35,029,924		(1,326)			1.625	1.594	MN	73,438		11/25/2019.	11/15/2022.	
912828	U8	1	US TREASURY NOTE				1	30,111,328	100.770	30,231,000	30,000,000	30,046,871		(22,811)			2.000	1.920	JD	1,648	600,000	02/17/2017.	12/31/2021.	
912828	VS	6	US TREASURY NOTE	SD			1	6,299,404	102.923	6,329,765	6,150,000	6,218,848		(18,209)			2.500	2.175	FA	58,074	153,750	07/15/2016.	08/15/2023.	
912828	X4	7	US TREASURY NOTE				1	20,068,363	100.609	20,121,800	20,000,000	20,033,132		(13,872)			1.875	1.802	AO	63,874	375,000	06/29/2017.	04/30/2022.	
912828	XT	2	US TREASURY NOTE				1	15,058,895	101.296	15,093,104	14,900,000	15,043,022		(15,873)			2.000	1.773	MN	26,055	149,000	06/27/2019.	05/31/2024.	
912828	Y2	0	US TREASURY NOTE				1	14,981,250	101.538	15,230,700	15,000,000	14,989,922		6,277			2.625	2.669	JJ	181,895	393,750	08/17/2018.	07/15/2021.	
912828	Y3	8	US TREASURY TIPS				1	99,325,866	107.844	107,843,917	100,000,000	101,333,654	1,880,962	126,826			0.750	0.891	JJ	355,205	570,746	01/15/2019.	07/15/2028.	
912828	Y6	1	US TREASURY NOTE				1	14,953,711	103.772	15,565,800	15,000,000	14,965,925		8,869			2.750	2.817	JJ	172,622	412,500	08/03/2018.	07/31/2023.	
912828	Y8	7	US TREASURY NOTE				1	55,691,211	100.227	55,124,850	55,000,000	55,641,828		(49,383)			1.750	1.485	JJ	402,785		08/22/2019.	07/31/2024.	

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 Designation 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
912828	Y9	5	US TREASURY NOTE				1	30,645,313	100.324	30,097,200	30,000,000	30,613,591	(31,721)				1.875	1.547	JJ	235,394		08/23/2019.	07/31/2026.	
912828	YB	0	US TREASURY NOTE				1	31,070,137	97.342	30,662,730	31,500,000	31,076,388	6,252				1.625	1.777	FA	193,344		11/05/2019.	08/15/2029.	
912828	YD	6	US TREASURY NOTE				1	37,740,547	97.164	36,922,320	38,000,000	37,751,353	10,807				1.375	1.478	FA	176,559		09/10/2019.	08/31/2026.	
912828	YE	4	US TREASURY NOTE				1	18,671,055	97.995	18,619,050	19,000,000	18,688,804	17,749				1.250	1.616	FA	80,254		09/23/2019.	08/31/2024.	
912828	YG	9	US TREASURY NOTE				1	52,860,977	98.690	52,305,700	53,000,000	52,864,418	3,442				1.625	1.665	MS	218,842		10/22/2019.	09/30/2026.	
912828	YM	6	US TREASURY NOTE				1	198,802,656	99.071	198,142,000	200,000,000	198,835,309	32,653				1.500	1.626	AO	510,989		11/19/2019.	10/31/2024.	
912828	YQ	7	US TREASURY NOTE				1	19,889,063	98.634	19,726,800	20,000,000	19,891,453	2,390				1.625	1.709	AO	55,357		10/30/2019.	10/31/2026.	
912828	YS	3	US TREASURY NOTE				1	44,095,492	98.412	43,990,164	44,700,000	44,097,644	2,152				1.750	1.900	MN	101,005		12/23/2019.	11/15/2029.	
912828	YU	8	US TREASURY NOTE				1	178,139,063	98.614	177,505,200	180,000,000	178,143,314	4,252				1.625	1.784	MN	255,738		12/26/2019.	11/30/2026.	
912828	YV	6	US TREASURY NOTE				1	6,914,414	99.093	6,936,510	7,000,000	6,914,681	267				1.500	1.760	MN	9,180		12/24/2019.	11/30/2024.	
912828	YW	4	US TREASURY NOTE				1	24,977,539	100.040	25,010,000	25,000,000	24,977,661	122				1.625	1.656	JD	18,870		12/27/2019.	12/15/2022.	
912828	YY	0	US TREASURY NOTE				1	20,040,625	100.217	20,043,400	20,000,000	20,040,600	(25)				1.750	1.707	JD	962		12/30/2019.	12/31/2024.	
0199999. U.S. Government - Issuer Obligations								2,363,829,426	XXX	2,417,157,033	2,375,050,000	2,369,263,691	3,231,768	1,328,870	0	XXX	XXX	XXX	9,906,982	22,996,347	XXX	XXX		
0599999. Total - U.S. Government								2,363,829,426	XXX	2,417,157,033	2,375,050,000	2,369,263,691	3,231,768	1,328,870	0	XXX	XXX	XXX	9,906,982	22,996,347	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

15976R	AC	2	CHARLES CITY VA CNTY ECON DEV.....				2	1FE	10,000,000	105.471	10,547,100	10,000,000	10,000,000							2.875	2.875	MN.....	47,917	287,500	10/28/2016.	02/01/2029.
20775C	KX	1	CONNECTICUT ST.....					1FE	685,000	99.945	684,623	685,000	685,000							1.550	1.550	MN.....	1,357	10,618	08/05/2016.	05/15/2021.
20775C	KY	9	CONNECTICUT ST.....					1FE	575,000	100.319	576,834	575,000	575,000							1.800	1.800	MN.....	1,323	10,350	08/05/2016.	05/15/2022.
20775C	KZ	6	CONNECTICUT ST.....					1FE	600,000	101.067	606,402	600,000	600,000							2.050	2.050	MN.....	1,572	12,300	08/05/2016.	05/15/2023.
20775C	LA	0	CONNECTICUT ST.....					1FE	615,000	102.098	627,903	615,000	615,000							2.250	2.250	MN.....	1,768	13,838	08/05/2016.	05/15/2024.
20775C	LB	8	CONNECTICUT ST.....					1FE	500,000	102.919	514,595	500,000	500,000							2.400	2.400	MN.....	1,533	12,000	08/05/2016.	05/15/2025.
20775C	LM	4	CONNECTICUT ST.....					1FE	590,000	101.354	597,989	590,000	590,000							2.100	2.100	MN.....	1,583	12,390	08/05/2016.	11/15/2023.
235036	4K	3	DALLAS-FORT WORTH TX.....					1FE	8,000,000	99.018	7,921,440	8,000,000	8,000,000							2.039	2.039	MN.....	27,187	31,265	08/08/2019.	11/01/2024.
235036	4L	1	DALLAS-FORT WORTH TX.....					1FE	3,214,490	98.826	3,197,021	3,235,000	3,214,816			326				2.156	2.271	MN.....	11,624		11/20/2019.	11/01/2025.
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....				2	1FE	3,339,526	101.966	3,283,305	3,220,000	3,265,684			3,326				4.250	3.275	JJ.....	68,425	136,850	06/06/2012.	07/01/2033.
56052E	7K	8	MAINE ST HSG AUTH MTGE REVENUE.....				2	1FE	544,945	102.697	539,159	525,000	534,877			1,134				3.250	2.370	MN.....	2,180	17,063	01/29/2014.	11/15/2043.
56052F	CE	3	MAINE ST HSG AUTH MTGE PURCHAS.....				2	1FE	2,313,861	104.005	2,293,310	2,205,000	2,274,752			(1,233)				3.500	2.287	MN.....	9,861	77,175	08/07/2015.	11/15/2035.
57419R	D6	9	MARYLAND ST CMNTY DEV ADMIN DE.....				2	1FE	7,258,925	102.270	7,169,127	7,010,000	7,161,815			(32,387)				3.500	2.536	MS.....	81,783	245,350	08/25/2016.	09/01/2047.
60416S	BU	3	MINNESOTA ST HSG FIN AGY.....				2	1FE	1,874,875	102.023	1,821,111	1,785,000	1,823,729			(14,447)				3.000	1.685	JJ.....	26,775	53,550	05/15/2013.	07/01/2031.
61212R	5G	7	MONTANA ST BRD HSG.....				2	1FE	1,807,650	102.472	1,798,384	1,755,000	1,784,110			(5,630)				3.000	2.203	JD.....	4,388	52,650	09/11/2015.	12/01/2043.
647200	V3	5	NEW MEXICO MTG FIN AGY.....				2	1FE	772,917	103.069	752,404	730,000	744,621			(4,090)				3.750	2.472	MS.....	9,125	27,375	08/15/2012.	03/01/2043.
677377	Q5	5	OHIO HSG FIN AGY.....				2	1FE	54,795	101.018	50,509	50,000	50,359			(326)				5.000	2.800	MN.....	417	2,500	10/15/2010.	11/01/2028.
686087	LC	9	OREGON ST HSG & CMNTY.....				2	1FE	1,059,963	103.569	1,040,868	1,005,000	1,019,483			(3,528)				5.000	3.698	JJ.....	25,125	50,250	07/30/2010.	07/01/2030.
708796	5R	4	PENNSYLVANIA HSG FIN.....				2	1FE	5,938,861	105.278	5,837,665	5,545,000	5,795,922			(35,448)				4.000	2.091	AO.....	55,540	221,800	05/11/2017.	04/01/2039.
83712D	XJ	0	SOUTH CAROLINA HSG.....				2	1FE	3,488,290	105.943	3,443,148	3,250,000	3,380,156			(32,534)				4.000	2.374	JJ.....	65,000	130,000	01/12/2017.	01/01/2047.
917436	8L	4	UTAH HSG CORP SF.....				2	1FE	6,211,440	104.012	6,240,720	6,000,000	6,200,229			(11,211)				3.875	2.980	JJ.....	57,479		09/13/2019.	01/01/2050.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								59,445,538	XXX	59,543,617	57,880,000	58,815,553	0	(136,048)	0	0	XXX	XXX	XXX	501,872	1,404,824	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

313921	6F	0	FNGT 2001-W3 A			4	1FE	23,503	100.580	22,594	22,464	22,406	(168)		5.939	5.447	MON	111	1,351	10/24/2001.	09/01/2041.		
31392C	MS	0	FNW 2002-W1 2A			4	1FE	70,650	98.895	66,602	67,346	65,701	(325)		5.638	5.700	MON	316	3,850	12/01/2005.	02/25/2042.		
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities								94,153	XXX	89,196	89,810	88,107	0	(493)	0	0	XXX	XXX	XXX	427	5,201	XXX	XXX

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	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. 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																								
3137AJ	MG	6	FHMS 2011-K016 X1 IO.....			4	1FE	11,013,612	2.108	2,159,114		2,130,592		(1,341,650)			1.635	3.532	MON...	139,526	1,618,540	08/20/2013.	10/25/2021.	
3137B2	HP	8	FHMS 2013-K028 X1 IO.....			4	1FE	2,798,091	0.737	1,469,327		1,467,971		(589,489)			0.394	2.990	MON...	65,430	669,479	05/04/2015.	02/25/2023.	
3137BA	HB	1	FHMS 2014-K715 X1 IO.....			4	1FE	15,888,883	0.850	2,094,858		1,856,857		(2,254,194)			1.232	27.985	MON...	253,060	2,865,924	05/02/2014.	01/25/2021.	
3137BF	DR	9	FHMS 2014-K717 X1 IO.....			4	1FE	3,619,569	0.641	800,638		742,505		(649,255)			0.590	11.788	MON...	61,407	655,856	05/08/2015.	09/25/2021.	
3137FB	TC	0	FHMS 2017-K728 X1 IO.....			4	1FE	3,494,929	1.615	2,305,494		2,305,915		(571,618)			0.530	2.994	MON...	63,080	661,322	11/02/2017.	08/25/2024.	
3137FD	EU	2	FHMS 2018-K154 X1 IO.....			4	1FE	4,922,607	3.026	4,401,185		3,334,857		(748,514)			0.445	9.071	MON...	53,981	549,067	01/12/2018.	11/25/2032.	
3137FE	ZW	3	FHMS 2018-K076 X1 IO.....			4	1FE	5,002,005	1.132	4,250,315		4,171,465		(542,965)			0.263	3.706	MON...	82,203	672,835	05/24/2018.	04/25/2028.	
3137FG	6U	4	FHMS 2018-K155 X1 IO.....			4	1FE	9,719,780	1.664	9,368,463		8,810,576		(606,812)			0.256	4.397	MON...	120,001	973,643	06/08/2018.	04/25/2033.	
3137FH	PL	1	FHMS 2018-K080 X1 IO.....			4	1FE	4,413,323	1.224	3,974,036		3,865,870		(453,072)			0.264	3.928	MON...	71,531	586,078	09/13/2018.	07/25/2028.	
3137FJ	XX	2	FHMS 2018-K083 X1 IO.....			4	1FE	3,740,033	0.635	3,465,520		3,321,769		(415,841)			0.176	4.332	MON...	80,176	508,650	11/02/2018.	09/25/2028.	
3137FK	JE	7	FHMS 2018-K085 X1 IO.....			4	1FE	4,661,736	0.845	4,218,879		3,173,941		(1,410,524)			0.222	10.845	MON...	92,173	686,581	11/30/2018.	10/25/2028.	
3137FK	SK	3	FHMS 2018-K086 X1 IO.....			4	1FE	9,880,116	2.109	9,229,785		8,901,038		(972,111)			0.386	4.138	MON...	140,870	1,325,571	12/20/2018.	11/25/2028.	
3137FL	6G	4	FHMS 2019-K088 X1 IO.....			4	1FE	4,450,112	4.172	4,211,189		4,119,389		(330,723)			0.653	3.754	MON...	54,904	445,948	03/04/2019.	01/25/2029.	
3137FL	6R	0	FHMS 2019-K089 X1 IO.....			4	1FE	11,543,268	4.367	10,888,041		10,617,962		(925,306)			0.688	3.806	MON...	142,941	1,178,504	03/14/2019.	01/25/2029.	
3137FL	N5	9	FHMS 2019-K734 X1 IO.....			4	1FE	2,991,940	3.387	2,651,968		2,637,300		(354,640)			0.787	3.228	MON...	51,320	374,479	04/12/2019.	02/25/2026.	
3137FL	NB	6	FHMS 2019-K091 X1 IO.....			4	1FE	5,338,907	4.581	5,081,662		4,986,942		(351,965)			0.704	3.677	MON...	65,105	467,264	04/23/2019.	03/25/2029.	
3137FL	YL	2	FHMS 2019-K1511 X1 IO.....			4	1FE	5,040,452	8.141	5,023,913		4,835,569		(204,883)			0.930	3.984	MON...	47,826	311,356	05/09/2019.	03/25/2034.	
3137FM	CT	7	FHMS 2019-K093 X1 IO.....			4	1FE	6,525,421	7.485	6,177,156		6,182,252		(343,169)			1.092	3.201	MON...	75,113	421,687	06/14/2019.	05/25/2029.	
3137FM	U2	6	FHMS 2019-K094 X1 IO.....			4	1FE	8,997,505	7.057	8,601,032		8,513,291		(484,214)			1.016	3.411	MON...	103,211	488,563	07/10/2019.	06/25/2029.	
3137FN	WZ	9	FHMS 2019-K736 X1 IO.....			4	1FE	13,018,011	7.027	12,138,260		12,414,935		(603,076)			1.437	2.316	MON...	206,895	584,627	09/06/2019.	07/25/2026.	
3137FN	X7	0	FHMS 2019-K097 X1 IO.....			4	1FE	6,699,153	8.818	6,436,805		6,522,514		(176,639)			1.218	2.928	MON...	74,111	206,663	09/11/2019.	07/25/2029.	
3137FP	HM	0	FHMS 2019-K098 X1 IO.....			4	1FE	16,029,423	9.215	15,327,661		15,682,523		(346,901)			1.270	2.713	MON...	176,075	334,921	10/03/2019.	08/25/2029.	
3137FQ	3C	5	FHMS 2019-K 100 X1 IO.....			4	1FE	19,997,976	5.450	19,645,085		19,744,004		(253,972)			0.770	3.124	MON...	231,379	195,445	11/06/2019.	09/25/2029.	
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							179,786,852	XXX	143,920,386	0	140,340,037	0	(14,931,533)	0	0	XXX	XXX	XXX	2,452,318	16,783,003	XXX	XXX	
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							239,326,543	XXX	203,553,199	57,969,810	199,243,697	0	(15,068,074)	0	0	XXX	XXX	XXX	2,954,617	18,193,028	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
00206R	CN	0	AT&T INC.....			2	2FE	1,712,110	104.743	1,906,323	1,820,000	1,727,256		14,948			3.400	4.477	MN.....	7,907	61,880	12/21/2018.	05/15/2025.	
00206R	DP	4	AT&T INC.....			2	2FE	16,594,768	106.093	17,592,341	16,582,000	16,589,619		(1,801)			3.800	3.787	MS.....	210,039	630,116	02/13/2017.	03/01/2024.	
00287Y	BU	2	ABBVIE INC.....			2	2FE	19,976,200	101.495	20,299,000	20,000,000	19,976,166		(34)			2.950	2.969	MN.....	65,556		11/12/2019.	11/21/2026.	
015271	AM	1	ALEXANDRIA REAL ESTATE EQUIT.....			2	2FE	10,256,500	106.471	10,647,100	10,000,000	10,216,649		(39,851)			4.000	3.410	JJ.....	184,444	200,000	03/13/2019.	01/15/2024.	
023608	AF	9	AMEREN CORPORATION.....			2	2FE	11,998,540	100.531	12,063,720	12,000,000	11,999,514		313			2.700	2.703	MN.....	41,400	324,000	11/18/2015.	11/15/2020.	
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.	
032654	AM	7	ANALOG DEVICES INC.....			2	2FE	2,882,983	103.294	3,098,820	3,000,000	2,907,487		21,341			3.125	3.980	JD.....	6,771	93,750	11/05/2018.	12/05/2023.	
032654	AQ	8	ANALOG DEVICES INC.....				2FE	19,961,400	100.136	20,027,200	20,000,000	19,995,077		18,953			2.850	2.950	MS.....	172,583	570,000	03/08/2018.	03/12/2020.	
03522A	AG	5	ANHEUSER-BUSCH CO/INBEV.....			2	2FE	12,272,520	106.524	13,848,120	13,000,000	12,372,899		87,531			3.650	4.567	FA.....	197,708	474,500	11/08/2018.	02/01/2026.	
035242	AL	0	ANHEUSER-BUSCH INBEV FIN.....			2	2FE	28,612,066	103.529	29,775,976	28,761,000	28,599,003		44,332			3.300	3.480	FA.....	395,464	1,016,535	12/21/2018.	02/01/2023.	
037389	AW	3	AON CORP.....				2FE	7,317,473	102.142	7,124,405	6,975,000	7,076,621		(132,924)			5.000	3.007	MS.....	88,156	348,750	02/27/2018.	09/30/2020.	
037389	BD	4	AON CORP.....				2FE	24,995,000	100.415	25,103,750	25,000,000	24,994,920		(81)			2.200	2.207	MN.....	70,278		11/13/2019.	11/15/2022.	
037833	CG	3	APPLE COMPUTER INC.....			2	1FE	16,755,639	103.812	17,932,485	17,274,000	16,857,447		92,376			3.000	3.637	FA.....	204,409	518,220	11/30/2018.	02/09/2024.	
037833	CU	2	APPLE COMPUTER INC.....			2	1FE	3,178,433	103.358	3,389,109	3,279,000	3,195,985		17,321			2.850	3.480	MN.....	12,979	93,452	12/21/2018.	05/11/2024.	

SCHEDULE D - PART 1

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

E10.3

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
053332	AS	1	AUTOZONE INC.....	.....	..	.....	2	2FE	6,206,214	100.528	6,340,301	6,307,000	6,245,663	.....	39,449	.....	.....	2.500	3.275	AO.....	33,287	157,675	02/19/2019.	04/15/2021.
05531F	BF	9	BB&T CORPORATION.....	.....	..	.....	2	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.
05531F	BJ	1	BB&T CORPORATION.....	.....	..	.....	2	1FE	24,981,500	100.602	25,150,500	25,000,000	24,982,618	.....	1,118	.....	.....	2.200	2.222	MS.....	160,417	.....	09/09/2019.	03/16/2023.
05565E	BA	2	BMW US CAPITAL LLC.....	.....	..	.....		1FE	30,000,000	100.872	30,261,600	30,000,000	30,000,000	.....		.....	.....	3.250	3.250	FA.....	371,042	975,000	08/07/2018.	08/14/2020.
07177M	AL	7	BAXALTA INC.....	.....	..	.....	2	2FE	1,487,719	102.619	1,527,997	1,489,000	1,488,499	.....	186	.....	.....	3.600	3.614	JD.....	1,191	57,327	06/18/2015.	06/23/2022.
07274N	AA	1	BAYER US FINANCE II LLC.....	.....	..	.....	2	2FE	9,994,100	101.802	10,180,200	10,000,000	9,996,957	.....	1,933	.....	.....	3.500	3.521	JD.....	5,833	350,000	06/18/2018.	06/25/2021.
07274N	AJ	2	BAYER US FINANCE II LLC.....	.....	..	.....	2	2FE	4,756,136	107.810	5,276,221	4,894,000	4,773,720	.....	17,099	.....	.....	4.250	4.728	JD.....	9,244	207,995	12/17/2018.	12/15/2025.
075887	BR	9	BECTON DICKINSON & CO.....	.....	..	.....		2FE	20,000,000	100.106	20,021,200	20,000,000	20,000,000	.....		.....	.....	2.404	2.404	JD.....	33,389	480,800	05/22/2017.	06/05/2020.
085770	AA	3	BERRY GLOBAL ESCROW CORP.....	.....	..	.....	2	3FE	11,756,250	105.470	12,392,725	11,750,000	11,755,817	.....	(433)	.....	.....	4.875	4.862	JJ.....	327,776	.....	05/28/2019.	07/15/2026.
10112R	AZ	7	BOSTON PROPERTIES LP.....	.....	..	.....	2	2FE	10,352,800	103.714	10,371,400	10,000,000	10,344,843	.....	(7,957)	.....	.....	3.200	2.433	JJ.....	147,556	.....	11/14/2019.	01/15/2025.
110122	BH	0	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....		1FE	4,491,006	103.878	4,466,754	4,300,000	4,483,631	.....	(7,375)	.....	.....	3.550	1.873	FA.....	57,668	.....	11/22/2019.	08/15/2022.
110122	BJ	6	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	2	1FE	15,411,300	101.857	15,278,550	15,000,000	15,397,592	.....	(13,708)	.....	.....	2.750	1.849	FA.....	155,833	.....	11/22/2019.	02/15/2023.
110122	BK	3	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	2	1FE	7,736,924	103.509	7,685,543	7,425,000	7,726,563	.....	(10,361)	.....	.....	3.250	1.875	FA.....	87,811	.....	11/22/2019.	02/20/2023.
110122	CA	4	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	2	1FE	4,986,400	104.867	5,243,350	5,000,000	4,987,537	.....	1,137	.....	.....	3.200	3.243	JD.....	7,111	92,889	05/07/2019.	06/15/2026.
11120V	AA	1	BRIXMOR OPERATING PART.....	.....	..	.....	2	2FE	5,771,095	104.942	6,348,991	6,050,000	5,816,746	.....	39,705	.....	.....	3.850	4.711	FA.....	97,052	232,925	11/05/2018.	02/01/2025.
11120V	AF	0	BRIXMOR OPERATING PART.....	.....	..	.....	2	2FE	4,277,455	104.518	4,442,015	4,250,000	4,274,786	.....	(2,669)	.....	.....	3.650	3.503	JD.....	6,894	155,125	05/29/2019.	06/15/2024.
11134L	AB	5	BROADCOM CRP - CAYMN FI.....	.....	..	.....		2FE	34,920,900	100.004	35,001,400	35,000,000	34,998,561	.....	26,913	.....	.....	2.375	2.454	JJ.....	383,299	831,250	01/11/2017.	01/15/2020.
125523	AD	2	CIGNA CORP.....	.....	..	.....	2	2FE	14,917,800	100.776	15,116,400	15,000,000	14,968,134	.....	42,808	.....	.....	3.200	3.500	MS.....	138,667	480,000	10/23/2018.	09/17/2020.
125523	AE	0	CIGNA CORP.....	.....	..	.....	2	2FE	10,000,000	102.338	10,233,800	10,000,000	10,000,000	.....		.....	.....	3.400	3.400	MS.....	98,222	340,000	09/06/2018.	09/17/2021.
126650	CW	8	CVS HEALTH CORP.....	.....	..	.....	2	2FE	14,880,200	107.264	16,089,600	15,000,000	14,907,134	.....	15,403	.....	.....	4.100	4.232	MS.....	164,000	615,000	03/06/2018.	03/25/2025.
126650	CX	6	CVS HEALTH CORP.....	.....	..	.....	2	2FE	9,859,400	109.124	10,912,400	10,000,000	9,879,962	.....	11,762	.....	.....	4.300	4.475	MS.....	114,667	430,000	03/06/2018.	03/25/2028.
15189T	AW	7	CENTERPOINT ENERGY INC.....	.....	..	.....	2	2FE	9,983,000	100.054	10,005,400	10,000,000	9,984,058	.....	1,058	.....	.....	2.500	2.536	MS.....	95,139	.....	08/12/2019.	09/01/2024.
161175	AY	0	CCO SAFARI II LLC.....	.....	..	.....	2	2FE	17,122,886	110.076	18,917,661	17,186,000	17,132,006	.....	8,007	.....	.....	4.908	4.972	JJ.....	370,198	843,489	11/20/2018.	07/23/2025.
161175	BB	9	CCO SAFARI II LLC.....	.....	..	.....	2	2FE	10,571,800	105.069	10,506,900	10,000,000	10,298,833	.....	(118,235)	.....	.....	4.464	3.159	JJ.....	195,920	446,400	08/17/2017.	07/23/2022.
20030N	CS	8	COMCAST CORP.....	.....	..	.....	2	1FE	19,975,400	109.057	21,811,400	20,000,000	19,978,500	.....	3,348	.....	.....	3.950	3.970	AO.....	166,778	811,944	10/02/2018.	10/15/2025.
21036P	AL	2	CONSTELLATION BRANDS INC.....	.....	..	.....		2FE	14,746,776	106.228	15,360,569	14,460,000	14,656,536	.....	(54,488)	.....	.....	4.250	3.810	MN.....	102,425	614,550	05/17/2018.	05/01/2023.
21036P	AX	6	CONSTELLATION BRANDS INC.....	.....	..	.....	2	2FE	4,942,600	102.680	5,134,000	5,000,000	4,953,960	.....	11,360	.....	.....	3.200	3.513	FA.....	60,444	80,000	02/27/2019.	02/15/2023.
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.
228227	BD	5	CROWN CASTLE INTL CORP.....	.....	..	.....		2FE	4,146,880	108.582	4,343,280	4,000,000	4,110,993	.....	(33,543)	.....	.....	5.250	4.266	JJ.....	96,833	210,000	11/30/2018.	01/15/2023.
22822V	AB	7	CROWN CASTLE INTL CORP.....	.....	..	.....	2	2FE	3,969,440	109.457	4,378,280	4,000,000	3,974,641	.....	3,490	.....	.....	4.450	4.569	FA.....	67,244	178,000	06/27/2018.	02/15/2026.
22966R	AC	0	CUBESMART LP.....	.....	..	.....	2	2FE	5,095,150	106.477	5,323,850	5,000,000	5,086,694	.....	(8,456)	.....	.....	4.000	3.656	MN.....	25,556	100,000	05/21/2019.	11/15/2025.
233851	CA	0	DAIMLER FINANCE NA LLC.....	.....	..	.....		1FE	20,970,220	100.379	21,110,707	21,031,000	21,015,845	.....	24,686	.....	.....	2.700	2.822	FA.....	233,444	567,837	02/13/2018.	08/03/2020.
233851	DU	5	DAIMLER FINANCE NA LLC.....	.....	..	.....		1FE	19,992,600	100.701	20,140,200	20,000,000	19,993,201	.....	601	.....	.....	2.550	2.563	FA.....	192,667	.....	08/12/2019.	08/15/2022.
254687	CM	6	DISNEY WALT CO.....	.....	..	.....		1FE	5,074,150	102.933	5,146,650	5,000,000	5,057,987	.....	(16,163)	.....	.....	3.000	2.553	MS.....	44,167	72,917	03/20/2019.	09/15/2022.
257375	AN	5	DOMINION ENERGY GAS HLDG.....	.....	..	.....	2	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.
26078J	AC	4	DUPONT DE NEMOURS INC.....	.....	..	.....	2	2FE	12,650,000	110.023	13,917,910	12,650,000	12,650,000	.....		.....	.....	4.493	4.493	MN.....	72,624	547,840	11/14/2018.	11/15/2025.
26867L	AE	0	EMD FINANCE LLC.....	.....	..	.....	2	2FE	4,999,750	100.031	5,001,550	5,000,000	4,999,813	.....	(36)	.....	.....	2.400	2.401	MS.....	34,000	120,000	03/16/2015.	03/19/2020.
26867L	AG	5	EMD FINANCE LLC.....	.....	..	.....	2	2FE	9,982,400	101.316	10,131,600	10,000,000	9,993,760	.....	2,569	.....	.....	2.950	2.978	MS.....	83,583	295,000	03/16/2015.	03/19/2022.
269246	BP	8	E*TRADE FINANCIAL CORPORATION.....	.....	..	.....	2	2FE	8,731,311	101.826	9,200,997	9,036,000	8,819,475	.....	76,091	.....	.....	2.950	3.910	FA.....	94,037	266,562	12/20/2018.	08/24/2022.
294429	AN	5	EQUIFAX INC.....	.....	..	.....	2	2FE	14,890,750	104.966	15,744,900	15,000,000	14,922,925	.....	20,267	.....	.....	3.950	4.110	JD.....	26,333	592,500	06/01/2018.	06/15/2023.
29444U	AQ	9	EQUINIX INC.....	.....	..	.....	2	2FE	19,682,265	106.126	19,613,146	18,481,000	19,500,749	.....	(181,516)	.....	.....	5.875	3.233	JJ.....	500,655	.....	08/02/2019.	01/15/2026.

SCHEDULE D - PART 1

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

E10.4

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
303250	AE	4	FAIR ISAAC CORP.....			2	3FE	5,043,750	110.000	5,500,000	5,000,000	5,035,665	203,000	(4,835)				5.250	5.113	MN.....	33,542	262,500	05/02/2018.	05/15/2026.
31620M	AP	1	FIDELITY NATIONAL INFORM.....			2	2FE	14,784,680	101.122	14,820,440	14,656,000	14,696,834		(56,627)				3.625	3.220	AO.....	112,159	531,280	06/06/2018.	10/15/2020.
337738	AL	2	FISERV INC.....				2FE	4,197,457	103.970	4,262,770	4,100,000	4,157,132		(37,544)				4.750	3.756	JD.....	8,656	194,750	11/30/2018.	06/15/2021.
337738	AM	0	FISERV INC.....			2	2FE	1,992,400	103.606	2,072,120	2,000,000	1,994,932		1,697				3.500	3.596	AO.....	17,500	70,000	06/27/2018.	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	19,994,400	100.342	20,068,400	20,000,000	19,999,094		992				3.000	3.006	JD.....	26,667	600,000	06/08/2015.	06/15/2020.
35137L	AA	3	FOX CORP.....				2FE	7,000,000	103.233	7,226,310	7,000,000	7,000,000						3.666	3.666	JJ.....	111,202	128,310	01/15/2019.	01/25/2022.
35802X	AF	0	FRESENIUS MED CARE II.....				2FE	20,984,081	106.968	20,361,359	19,035,000	19,992,031		(437,524)				5.875	3.351	JJ.....	469,067	1,118,306	03/21/2018.	01/31/2022.
35802X	AH	6	FRESENIUS MED CARE II.....			2	2FE	9,551,700	100.992	9,247,837	9,157,000	9,228,995		(129,565)				4.125	2.661	AO.....	79,742	377,726	07/11/2017.	10/15/2020.
35803Q	AA	5	FRESENIUS MED CARE US.....				2FE	8,565,090	103.714	8,112,509	7,822,000	8,063,232		(208,680)				5.750	2.933	FA.....	169,911	449,765	07/12/2017.	02/15/2021.
36246M	AT	6	GTP ACQUISITION PARTNERS.....				1FE	2,808,008	100.016	2,870,459	2,870,000	2,851,999		38,451				2.350	3.770	MON.....	2,998	67,445	11/06/2018.	06/15/2020.
37940X	AA	0	GLOBAL PAYMENTS INC.....			2	2FE	29,992,500	100.357	30,107,100	30,000,000	29,992,506		6				2.650	2.655	FA.....	302,542		08/07/2019.	02/15/2025.
446413	AH	9	HUNTINGTON INGALLS INDUST.....			2	2FE	5,247,500	104.500	5,225,000	5,000,000	5,208,385		(39,115)				5.000	2.971	MN.....	31,944	125,000	07/29/2019.	11/15/2025.
44962L	AB	3	IHS MARKIT LTD.....			2	2FE	13,233,736	109.242	14,434,145	13,213,000	13,230,448		(3,298)				4.750	4.718	FA.....	237,100	627,618	10/16/2018.	02/15/2025.
44962L	AC	1	IHS MARKIT LTD.....			2	2FE	11,407,215	105.446	12,641,921	11,989,000	11,487,409		68,317				4.000	4.791	MS.....	159,853	479,560	12/06/2018.	03/01/2026.
44962L	AG	2	IHS MARKIT LTD.....			2	2FE	7,976,560	106.257	8,500,560	8,000,000	7,982,604		4,376				4.125	4.190	FA.....	137,500	337,333	07/19/2018.	08/01/2023.
459200	JW	2	INTL BUSINESS MACHINES CORP.....				1FE	19,998,800	101.320	20,264,000	20,000,000	19,998,775		(25)				2.800	2.803	MN.....	74,667	276,889	05/08/2019.	05/13/2021.
485170	AV	6	KANSAS CITY SOUTHERN INDS.....			2	2FE	10,235,700	102.245	10,224,500	10,000,000	10,120,447		(36,553)				3.000	2.596	MN.....	38,333	300,000	09/28/2016.	05/15/2023.
49271V	AH	3	KEURIG DR PEPPER INC.....			2	2FE	10,000,000	109.111	10,911,100	10,000,000	10,000,000						4.417	4.417	MN.....	44,170	441,700	05/14/2018.	05/25/2025.
49446R	AK	5	KIMCO REALTY CORP.....			2	2FE	7,145,825	102.410	7,496,412	7,320,000	7,201,914		31,865				3.125	3.631	JD.....	19,063	228,750	03/16/2018.	06/01/2023.
49446R	AR	0	KIMCO REALTY CORP.....			2	2FE	4,642,650	101.126	5,056,300	5,000,000	4,713,484		61,636				2.700	4.213	MS.....	45,000	135,000	11/02/2018.	03/01/2024.
539830	BG	3	LOCKHEED MARTIN CORPORATION.....			2	1FE	3,934,406	103.106	4,126,302	4,002,000	3,950,970		15,623				3.100	3.546	JJ.....	57,206	124,062	12/06/2018.	01/15/2023.
55261F	AJ	3	M&T BANK CORPORATION.....			2	1FE	11,990,760	104.930	12,591,600	12,000,000	11,993,013		1,746				3.550	3.567	JJ.....	183,417	426,000	07/19/2018.	07/26/2023.
55336V	AE	0	MPLX LP.....			2	2FE	5,093,150	106.208	5,310,400	5,000,000	5,070,337		(19,560)				4.500	4.040	JJ.....	103,750	225,000	10/24/2018.	07/15/2023.
55336V	AG	5	MPLX LP.....			2	2FE	2,036,560	108.625	2,172,500	2,000,000	2,030,695		(5,776)				4.875	4.507	JD.....	8,125	97,500	12/21/2018.	12/01/2024.
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.
57772K	AB	7	MAXIM INTEGRATED PRODUCTS.....			2	2FE	5,920,800	102.234	6,134,040	6,000,000	5,942,612		16,504				3.375	3.693	MS.....	59,625	202,500	08/27/2018.	03/15/2023.
595017	AN	4	MICROCHIP TECHNOLOGY INC.....			2	2FE	15,000,000	102.245	15,336,750	15,000,000	15,000,000						3.922	3.922	JD.....	49,025	588,300	05/23/2018.	06/01/2021.
59833C	AA	0	MIDWEST CONNECTOR CAPIT.....			2	2FE	14,969,700	104.993	15,748,950	15,000,000	14,973,718		4,018				3.900	3.944	AO.....	146,250	325,000	03/07/2019.	04/01/2024.
608190	AJ	3	MOHAWK INDUSTRIES INC.....			2	2FE	6,756,616	104.200	7,085,600	6,800,000	6,767,568		9,639				3.850	4.015	FA.....	109,083	261,800	11/14/2018.	02/01/2023.
60856B	AA	2	MOLEX ELECTRONICS TECH.....			2	2FE	10,099,800	100.134	10,013,400	10,000,000	10,004,320		(21,163)				2.878	2.661	AO.....	60,758	287,800	04/06/2015.	04/15/2020.
60871R	AP	5	MOLSON COORS BREWING CO.....			2	2FE	14,987,400	99.957	14,993,550	15,000,000	14,998,643		4,041				2.250	2.279	MS.....	99,375	337,500	03/06/2017.	03/15/2020.
609207	AQ	8	MONDELEZ INTERNTL INC.....			2	2FE	29,922,600	104.787	31,436,100	30,000,000	29,945,558		14,716				3.625	3.682	MN.....	163,125	1,087,500	05/03/2018.	05/07/2023.
615369	AC	9	MOODY'S CORP.....			2	2FE	15,058,954	109.896	15,245,872	13,873,000	14,691,983		(190,220)				4.875	3.239	FA.....	255,494	639,746	03/29/2019.	02/15/2024.
615369	AN	5	MOODY'S CORP.....			2	2FE	9,985,000	101.824	10,182,400	10,000,000	9,992,496		4,928				3.250	3.303	JD.....	21,667	325,000	06/01/2018.	06/07/2021.
631103	AG	3	NASDAQ INC.....			2	2FE	4,823,300	107.041	5,352,050	5,000,000	4,852,373		19,255				3.850	4.377	JD.....	535	192,500	06/20/2018.	06/30/2026.
637417	AH	9	NATIONAL RETAIL.....			2	2FE	17,062,045	107.189	18,020,615	16,812,000	17,060,845		(5,058)				4.000	3.694	MN.....	85,928	582,480	09/23/2019.	11/15/2025.
64110L	AT	3	NETFLIX INC.....				3FE	5,000,000	110.856	5,542,800	5,000,000	5,000,000	127,850					5.875	5.875	MN.....	37,535	293,750	04/23/2018.	11/15/2028.
64110L	AX	4	NETFLIX INC.....				3FE	12,000,000	113.875	13,665,000	12,000,000	12,000,000	165,000					6.375	6.375	MN.....	97,750	805,375	10/23/2018.	05/15/2029.
64952W	DK	6	NEW YORK LIFE GL.....				1FE	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	BL	1	NORFOLK SOUTHERN CORP.....			2	2FE	9,368,368	102.445	9,897,211	9,661,000	9,443,758		64,452				2.903	3.671	FA.....	105,951	280,459	10/25/2018.	02/15/2023.

SCHEDULE D - PART 1

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

E10.5

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
666807	BQ	4	NORTHROP GRUMMAN CORP.....			2	2FE	19,270,352	101.463	20,008,504	19,720,000	19,388,837		106,103			2.550	3.180	AO.....	106,159	375,360	06/03/2019.	10/15/2022.
69353R	FS	2	PNC BANK NA.....			2	1FE	25,000,000	100.107	25,026,750	25,000,000	25,000,000					2.028	2.028	JD.....	30,983		12/04/2019.	12/09/2022.
701094	AM	6	PARKER HANNIFIN CORP.....			2	2FE	17,049,670	102.078	17,353,260	17,000,000	17,044,346		(5,324)			2.700	2.636	JD.....	21,675	229,500	06/05/2019.	06/14/2024.
718549	AD	0	PHILLIPS 66 PARTNERS LP.....			2	2FE	9,827,684	104.656	11,095,629	10,602,000	9,917,563		84,368			3.550	4.675	AO.....	94,093	376,371	12/21/2018.	10/01/2026.
74368C	AN	4	PROTECTIVE LIFE GLOBAL.....			1	1FE	20,000,000	100.147	20,029,400	20,000,000	19,966,761		(33,194)			2.371	2.691	JAJO..	102,738	588,606	07/10/2018.	07/13/2020.
747262	AK	9	QVC INC.....				2FE	9,073,170	103.161	9,284,490	9,000,000	9,042,248		(12,207)			4.375	4.215	MS.....	115,938	393,750	05/16/2017.	03/15/2023.
760759	AU	4	REPUBLIC SERVICES INC.....			2	2FE	11,980,800	101.056	12,126,720	12,000,000	11,982,087		1,287			2.500	2.534	FA.....	120,000		07/29/2019.	08/15/2024.
774341	AH	4	ROCKWELL COLLINS INC.....			2	2FE	2,756,518	101.718	2,797,245	2,750,000	2,752,902		(1,323)			2.800	2.748	MS.....	22,672	77,000	03/29/2017.	03/15/2022.
774341	AJ	0	ROCKWELL COLLINS INC.....			2	2FE	4,311,438	103.999	4,661,235	4,482,000	4,345,522		29,210			3.200	3.993	MS.....	42,230	143,424	10/25/2018.	03/15/2024.
824348	AV	8	SHERWIN-WILLIAMS CO.....			2	2FE	7,619,880	103.297	8,263,760	8,000,000	7,690,570		62,667			3.125	4.091	JD.....	20,833	250,000	12/24/2018.	06/01/2024.
824348	BB	1	SHERWIN-WILLIAMS CO.....			2	2FE	2,702,847	103.789	2,776,356	2,675,000	2,692,318		(9,131)			4.200	3.824	JJ.....	51,806	112,350	10/30/2018.	01/15/2022.
87236Y	AG	3	TD AMERITRADE HOLDING CORP.....			2	1FE	25,000,000	100.247	25,061,750	25,000,000	25,000,000					2.339	2.971	FMAN..	99,088	749,170	10/30/2018.	11/01/2021.
891906	AC	3	TOTAL SYSTEM SERVICES INC.....			2	2FE	1,494,151	111.161	1,649,629	1,484,000	1,493,064		(1,281)			4.800	4.682	AO.....	17,808	71,232	12/27/2018.	04/01/2026.
891906	AE	9	TOTAL SYSTEM SERVICES INC.....			2	2FE	10,068,172	105.134	10,625,893	10,107,000	10,076,304		8,132			4.000	4.095	JD.....	33,690	404,280	12/27/2018.	06/01/2023.
893574	AH	6	TRANSCONT GAS PIPE LINE.....			2	2FE	3,273,211	126.986	3,269,890	2,575,000	3,249,212		(24,000)			7.850	2.934	FA.....	84,224		10/07/2019.	02/01/2026.
913017	DB	2	UNITED TECHNOLOGIES CORP.....			2	2FE	24,997,750	105.343	26,335,750	25,000,000	24,997,554		424			3.650	3.652	FA.....	342,188	912,500	08/13/2018.	08/16/2023.
928668	AN	2	VOLKSWAGEN GROUP AMERICA.....				2FE	9,992,400	101.628	10,162,800	10,000,000	9,996,267		3,745			3.876	3.916	MN.....	51,680	387,600	11/07/2018.	11/13/2020.
928668	AP	7	VOLKSWAGEN GROUP AMERICA.....				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.
929160	AS	8	VULCAN MATERIALS CO.....			2	2FE	16,392,910	107.679	16,571,798	15,390,000	16,089,610		(125,955)			4.500	3.501	AO.....	173,138	692,550	11/29/2017.	04/01/2025.
931427	AF	5	WALGREENS BOOTS ALLIANCE.....			2	2FE	23,109,660	101.869	23,429,870	23,000,000	23,029,319		(16,610)			3.300	3.222	MN.....	90,658	759,000	11/10/2014.	11/18/2021.
94106L	BF	5	WASTE MANAGEMENT INC.....			2	2FE	9,999,400	103.259	10,325,900	10,000,000	9,999,516		116			2.950	2.951	JD.....	13,111	166,347	05/14/2019.	06/15/2024.
94106L	BH	1	WASTE MANAGEMENT INC.....			2	2FE	9,997,300	104.657	10,465,700	10,000,000	9,997,573		273			3.200	3.204	JD.....	14,222	180,444	05/14/2019.	06/15/2026.
94973V	AW	7	ANTHEM INC.....			2	2FE	7,401,829	102.296	7,558,651	7,389,000	7,396,116		(4,955)			3.700	3.628	FA.....	103,282	273,393	11/02/2018.	08/15/2021.
982526	AQ	8	WRIGLEY WM. JR CO.....			2	1FE	11,441,830	100.971	11,168,402	11,061,000	11,144,541		(113,549)			3.375	2.313	AO.....	72,588	373,309	04/26/2017.	10/21/2020.
98956P	AK	8	ZIMMER BIOMET HLDGS INC.....			2	2FE	14,992,200	100.065	15,009,750	15,000,000	14,998,909		1,262			2.700	2.711	AO.....	101,250	405,000	03/10/2015.	04/01/2020.
98956P	AQ	5	ZIMMER BIOMET HLDGS INC.....			2	2FE	10,980,850	104.165	11,458,150	11,000,000	10,986,758		3,672			3.700	3.739	MS.....	115,317	407,000	05/30/2018.	03/19/2023.
01626P	AJ	5	ALIMENTATION COUCHE-TARD.....		A	2	2FE	11,269,844	101.051	11,874,503	11,751,000	11,426,663		117,815			2.700	3.838	JJ.....	136,605	317,277	11/09/2018.	07/26/2022.
780082	AA	1	ROYAL BK CANADA.....		A		1FE	29,995,800	99.986	29,995,800	30,000,000	29,999,513		668			1.875	1.878	FA.....	228,125	562,500	01/29/2015.	02/05/2020.
00507U	AR	2	ALLERGAN FUNDING SCS.....		D	2	2FE	20,145,243	102.256	20,932,826	20,471,000	20,252,019		92,849			3.450	3.959	MS.....	207,951	706,250	11/06/2018.	03/15/2022.
05600L	AA	4	BMW FINANCE NV.....		D		1FE	14,988,750	100.416	15,062,400	15,000,000	14,989,965		1,215			2.250	2.276	FA.....	128,438		08/07/2019.	08/12/2022.
067316	AE	9	BACARDI LTD.....		D	2	2FE	29,922,300	107.745	32,323,500	30,000,000	29,937,697		9,816			4.450	4.493	MN.....	170,583	1,335,000	04/24/2018.	05/15/2025.
47032F	AB	5	JAMES HARDIE INTL FIN.....		D	2	3FE	4,497,301	105.000	4,763,850	4,537,000	4,503,725	621,328	3,263			5.000	5.112	JJ.....	104,603	226,850	02/26/2018.	01/15/2028.
478375	AG	3	JOHNSON CONTROLS INTL PL.....		D	2	2FE	9,262,471	104.315	9,333,063	8,947,000	9,229,623		(32,849)			3.625	2.832	JJ.....	161,263	162,164	06/18/2019.	07/02/2024.
57385L	AA	6	MARVELL TECHNOLOGY GROUP.....		D	2	2FE	13,982,360	105.537	14,775,180	14,000,000	13,987,333		3,279			4.200	4.228	JD.....	14,700	588,000	07/24/2018.	06/22/2023.
714264	AD	0	PERNOD-RICARD SA.....		D		2FE	6,381,660	104.576	6,274,560	6,000,000			(79,210)			4.450	3.015	JJ.....	123,117	267,000	03/23/2017.	01/15/2022.
714264	AH	1	PERNOD-RICARD SA.....		D		2FE	9,771,789	105.181	9,781,833	9,300,000	9,529,340		(85,374)			4.250	3.230	JJ.....	182,254	395,250	01/24/2017.	07/15/2022.
83051G	AJ	7	SKANDINAV ENSKIL.....		D		1FE	29,964,300	101.655	30,496,500	30,000,000	29,982,436		11,750			3.250	3.292	MN.....	119,167	975,000	05/08/2018.	05/17/2021.
86803U	AD	3	SUNTORY HOLDINGS LTD.....		D	2	2FE	19,967,200	99.299	19,859,800	20,000,000	19,968,183		983			2.250	2.285	AO.....	93,750		10/09/2019.	10/16/2024.
86959L	AE	3	SVENSKA HANDELSBANKEN AB.....		D		1FE	10,842,546	100.758	10,456,665	10,378,000	10,433,980		(225,675)			5.125	2.890	MS.....	134,446	531,873	02/28/2018.	03/30/2020.
90352J	AE	3	UBS GROUP FUNDING.....		D	2	1FE	20,000,000	101.559	20,311,800	20,000,000	20,000,000					2.859	2.859	FA.....	216,013	571,800	08/07/2017.	08/15/2023.

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	
		Code	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
CUSIP Identification	Description																					
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						1,664,281,406	XXX	1,712,759,290	1,658,929,000	1,660,963,745	1,117,178	(1,027,590)	0	0	XXX	XXX	XXX	14,878,228	45,194,888	XXX	XXX

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

00252F	CU	3	AMIT 2005-4 M2			4	1FM	2,855,108	99.881	2,853,940	2,857,340	2,848,661	.....	.....(6,446)	.....	.....	.....2.443	2.658	MON...	1,357	40,816	06/24/2019.	10/25/2035.	
004375	EJ	6	ACCR 2005-4 A2D			4	1FM	1,249,945	99.837	1,252,998	1,255,044	1,253,019	.....	.....(84)	.....	.....	.....2.028	2.926	MON...	495	35,009	04/27/2018.	12/25/2035.	
00842C	AF	2	ABMT 2015-7 A6			4	1FM	5,662,334	100.088	5,580,127	5,575,221	5,593,122	.....	.....(50,346)	.....	.....	.....3.000	2.339	MON...	13,938	167,257	11/04/2016.	10/25/2045.	
05545J	AA	7	BCAP LLC TRUST 2015-RR3 1A1			4	1FE	1,365,338	100.869	1,351,855	1,340,209	1,356,562	.....	.....(3,745)	.....	.....	.....4.336	2.535	MON...	1,130	57,494	02/25/2015.	07/27/2035.	
152314	NB	2	CXHE 2005-B M1			4	1FM	3,215,753	100.126	3,417,371	3,413,071	3,403,273	.....	.....15,725	.....	.....	.....2.392	3.799	MON...	1,587	99,314	06/16/2015.	03/25/2035.	
17309Q	AE	4	CMLTI 2006-WFH3 M1			4	1FM	6,864,815	99.918	6,867,771	6,873,407	6,860,724	.....	.....(4,092)	.....	.....	.....1.998	2.299	MON...	2,670	67,118	07/23/2019.	10/25/2036.	
22540V	G6	3	CSFB 2002-9 1A1			4	4FM	27,888	103.541	28,479	27,505	28,479	.....	.....(3,881)	.....	.....	.....7.000	1.207	MON...	160	1,925	04/02/2002.	03/25/2040.	
33851L	AD	6	FSMT 2018-4 A4			4	1FM	16,275,340	99.990	16,205,369	16,206,989	16,195,357	.....	.....(80,598)	.....	.....	.....4.000	3.514	MON...	54,023	648,280	06/21/2018.	07/25/2048.	
35729P	LM	0	FHLT 2005-2 M2			4	1FM	485,873	100.070	502,709	502,357	503,713	.....	.....(2,708)	.....	.....	.....2.512	0.800	MON...	245	14,961	05/17/2013.	06/25/2035.	
3622N6	AG	4	GSR 2007-AR2 4A1			4	1FM	775,314	103.217	822,145	796,521	807,672	.....	.....(13,480)	.....	.....	.....4.473	4.357	MON...	2,969	38,118	09/12/2007.	02/25/2051.	
362341	KD	0	GSAMP 2005-HE4 M2			4	1FM	8,818,152	100.144	9,512,211	9,498,533	9,544,543	.....	.....14,415	.....	.....	.....2.443	3.192	MON...	4,512	289,391	08/23/2018.	07/25/2045.	
437084	PZ	3	HEAT 2005-8 M1			4	1FM	1,376,060	100.221	1,392,372	1,389,302	1,401,700	.....	.....	.....	.....	.....2.138	2.858	MON...	578	38,031	03/23/2017.	02/25/2036.	
45660L	DG	1	INDX 2005-AR1 4A1			4	1FM	667,035	101.483	887,052	874,089	754,815	.....	.....6,062	.....	.....	.....4.029	8.785	MON...	2,935	36,425	05/30/2006.	03/25/2035.	
46590Y	AA	2	JPMMT 2017-5 A1			4	1FM	32,285,451	101.139	32,516,112	32,149,924	32,309,470	.....	.....24,019	.....	.....	.....3.155	3.108	MON...	84,529	589,948	06/07/2019.	10/26/2048.	
46626L	AF	7	JPMAC 2005-OPT1 M2			4	1FM	1,416,050	100.159	1,619,759	1,617,188	1,608,801	.....	.....8,366	.....	.....	.....2.497	4.108	MON...	785	48,779	08/23/2013.	06/25/2035.	
46628K	AT	7	JPMMT 2006-A3 6A1			4	1FM	754,413	100.608	782,065	777,339	826,411	.....	.....(1,656)	.....	.....	.....4.160	3.484	MON...	2,695	32,091	11/14/2006.	08/25/2034.	
46639G	AU	0	JPMMT 2013-1 2A2			4	1FM	2,950,451	99.824	2,896,939	2,902,046	2,935,613	.....	.....(5,610)	.....	.....	.....2.500	2.011	MON...	6,046	72,551	03/25/2013.	03/01/2043.	
46647H	AA	2	JPMMT 2016-5 A1			4	1FM	24,899,311	100.038	25,332,458	25,322,835	25,046,517	.....	.....72,568	.....	.....	.....2.669	3.467	MON...	56,328	666,989	05/22/2019.	12/25/2046.	
46650M	AQ	0	JPMMT 2018-8 A15			4	1FM	7,228,084	99.992	7,172,386	7,172,960	7,177,473	.....	.....(49,081)	.....	.....	.....4.000	3.191	MON...	23,910	286,703	08/16/2018.	01/25/2049.	
46651F	AD	3	JPMMT 2019-HYB1 A2			4	1FM	17,182,228	101.929	17,060,281	16,737,416	17,214,715	.....	.....32,488	.....	.....	.....3.981	2.931	MON...	55,525	223,238	08/13/2019.	10/25/2049.	
61744C	TL	0	MSAC 2005-HE4 M2			4	1FM	3,229,134	100.323	3,410,067	3,399,088	3,508,138	.....	.....(28,214)	.....	.....	.....2.497	0.973	MON...	1,650	93,187	10/10/2007.	07/25/2035.	
61763Y	AA	2	MSRM 2014-1A A1			4	1FM	5,486,631	100.135	5,392,143	5,384,873	5,550,589	.....	.....29,187	.....	.....	.....3.077	2.596	MON...	13,809	161,965	08/08/2014.	06/25/2044.	
63862U	AA	6	NHLT 2019-2A A			4	1FE	19,701,325	99.977	19,696,795	19,701,327	19,701,318	.....	.....(7)	.....	.....	.....2.272	2.283	MON...	7,461	37,304	11/21/2019.	11/25/2029.	
63862V	AA	4	NHLT 2019-1A A			4	1FE	7,382,541	100.043	7,385,720	7,382,546	7,382,542	.....	.....1	.....	.....	.....2.651	2.666	MON...	3,262	100,585	06/13/2019.	06/25/2029.	
64352V	KU	4	NCHET 2005-2 M2			4	1FM	568,629	100.024	655,638	655,480	653,633	.....	.....4,382	.....	.....	.....2.467	4.518	MON...	314	19,570	08/27/2013.	06/25/2035.	
65106A	AN	3	NCMT 2006-1 M1			4	1FM	1,237,707	100.904	1,423,244	1,410,493	1,405,551	.....	.....13,535	.....	.....	.....2.142	4.285	MON...	587	37,467	08/20/2014.	03/25/2036.	
66987X	GX	7	NHEL 2005-3 M1			4	1FM	5,840,356	99.912	6,730,388	6,736,316	6,714,060	.....	.....50,850	.....	.....	.....2.467	4.105	MON...	3,231	201,106	10/14/2015.	01/25/2036.	
71085P	AW	3	PCHLT 2004-2 M2			4	1FM	6,682,284	100.742	11,175,819	11,093,505	9,524,971	.....	.....356,968	.....	.....	.....2.782	9.309	MON...	6,001	366,666	09/07/2007.	11/25/2041.	
76112B	JG	6	RAMP 2005-RS1 MII1			4	1FM	877,392	100.304	909,035	906,280	914,119	.....	.....(187)	.....	.....	.....2.617	1.964	MON...	461	28,401	02/27/2014.	01/25/2035.	
76112B	WW	6	RAMP 2005-RS7 M1			4	1FM	3,752,008	100.179	3,755,789	3,749,079	3,742,668	.....	.....(22,075)	.....	.....	.....2.292	2.780	MON...	1,671	114,729	06/06/2018.	07/25/2035.	
81747W	AG	2	SEMT 2018-7 A4			4	1FM	5,323,394	100.580	5,327,632	5,296,909	5,297,558	.....	.....(25,565)	.....	.....	.....4.000	3.441	MON...	17,656	211,876	08/08/2018.	09/25/2048.	
855541	AB	4	STARM 2007-S1 2A1			4	1FM	474,112	101.067	545,597	539,837	462,646	.....	.....9,479	.....	.....	.....4.558	16.236	MON...	2,051	26,418	09/13/2007.	01/25/2037.	
86359X	AD	5	SASC 2006-AM1 A4			4	1FM	145,137	99.976	154,930	154,967	154,964	.....	.....591	.....	.....	.....1.952	3.147	MON...	59	3,821	03/18/2014.	04/25/2036.	
86361E	AD	3	SASC 2006-WF3 A4			4	1FM	777,775	99.994	779,189	779,236	777,451	.....	.....(324)	.....	.....	.....2.102	2.817	MON...	318	18,554	02/08/2019.	09/25/2036.	
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							197,833,368	XXX	205,396,385	204,479,232	203,460,848		(3,881)	348,004	0	0	XXX	XXX	XXX	374,948	4,876,087	XXX	XXX

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

00183H	AG	6	AOA 2015-1177 C		4	1FM	16,818,277	...100.200	17,026,986	16,993,000	16,947,028	.....	.....27,969	.....	.....	.....3.110	3.258	MON...	44,043	518,576	07/29/2015.	12/13/2029.
03063N	AK	3	ACRE 2010-ARTA B		4	1FM	1,532,344	...102.156	1,532,340	1,500,000	1,531,746	.....	.....(598)	.....	.....	.....6.031	3.925	MON...	5,026	.....	12/20/2019.	01/14/2029.
05357H	AA	8	AVMT 2013-AVM A		4	1FM	28,943,248	...100.780	28,850,291	28,627,000	28,804,233	.....	.....(131,997)	.....	.....	.....3.867	3.095	MON...	92,261	766,192	11/12/2019.	12/05/2032.

SCHEDULE D - PART 1

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

E10.7

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 Desig- nation 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
05357H	AJ	9	AVMT 2013-AVM C.....					4	1FM	12,726,596	100.754	12,397,780	12,305,000	12,380,446		(85,083)			3.867	3.102	MON...	39,657	466,933	01/26/2016	12/05/2032
05357H	AL	4	AVMT 2013-AVM D.....					4	1FM	19,167,711	100.754	18,941,752	18,800,000	18,865,049		(77,607)			3.867	3.397	MON...	60,590	713,396	10/16/2018	12/05/2032
05357H	AN	0	AVMT 2013-AVM E.....					4	1FM	33,933,450	100.754	33,681,055	33,429,000	33,553,763		(147,143)			3.867	3.367	MON...	107,737	1,268,517	10/19/2018	12/05/2032
05492G	AJ	7	BBCMS 2019-CLP C.....					4	1FM	11,923,676	99.366	11,963,768	12,040,102	11,902,034		(21,641)			2.822	3.148	MON...	16,045	323,271	02/14/2019	12/15/2031
05492G	AL	2	BBCMS 2019-CLP D.....					4	1FM	14,065,843	99.470	14,128,279	14,203,558	14,040,153		(25,690)			3.468	3.809	MON...	23,261	455,528	02/14/2019	12/15/2031
05492P	AA	6	BAMLL 2019-BPR ANM.....					4	1FE	49,439,040	102.578	49,237,440	48,000,000	49,428,138		(10,902)			3.112	2.465	MON...	124,480		11/27/2019	11/05/2032
05524U	AA	7	BAMLL 2012-PARK A.....					4	1FM	35,671,342	102.779	37,115,552	36,112,000	35,782,851		95,490			2.959	3.280	MON...	89,046	1,068,554	11/15/2018	12/10/2030
05525B	AA	8	BAMLL 2013-WBRK A.....					4	1FM	21,507,520	103.359	21,886,268	21,175,000	21,474,828		(32,691)			3.652	3.289	MON...	64,445	502,069	07/29/2019	03/10/2037
05529S	AN	9	BBCMS 2013-TYSN D.....					4	1FM	12,571,026	100.189	12,323,247	12,300,000	12,348,979		(77,663)			3.631	2.995	MON...	37,221	446,650	10/23/2017	09/05/2032
05529S	AQ	2	BBCMS 2013-TYSN E.....					4	1FM	24,713,078	100.141	24,484,475	24,450,000	24,496,218		(80,553)			3.708	3.387	MON...	75,544	906,533	12/13/2017	09/05/2032
056054	AF	6	BX Trust 2019-XL C.....					4	1FM	40,000,000	100.000	40,000,000	40,000,000	39,996,866		(3,134)			2.990	3.015	MON...	56,478		10/09/2019	10/15/2036
056054	AG	4	BX Trust 2019-XL D.....					4	1FM	32,000,000	100.000	32,000,000	32,000,000	31,997,569		(2,431)			3.190	3.218	MON...	48,204	151,518	10/09/2019	10/15/2036
056059	AA	6	BX Trust 2018-IND A.....					4	1FM	18,493,015	99.744	18,448,445	18,495,795	18,461,356		(32,487)			2.490	2.745	MON...	21,748	379,928	10/02/2019	11/15/2035
08162Y	BH	4	BMARK 2019-B14 225B.....					4	2FE	33,949,110	99.200	33,686,336	33,958,000	33,947,146		(1,963)			3.294	3.340	MON...	93,223	93,223	11/05/2019	12/15/2061
12482H	AL	8	CAMB 2019-LIFE D.....					4	1FM	10,000,000	99.989	9,998,900	10,000,000	9,977,390		(22,610)			3.490	3.761	MON...	16,481	344,990	01/25/2019	12/15/2037
125282	AA	1	CGDBB 2017-BIOC A.....					4	1FM	49,987,953	99.851	50,170,022	50,244,887	50,077,939		31,671			2.530	3.173	MON...	60,029	1,568,514	01/04/2019	07/15/2028
125282	AJ	2	CGDBB 2017-BIOC C.....					4	1FM	13,708,004	99.802	13,676,019	13,703,151	13,688,736		(30,333)			2.790	3.010	MON...	18,052	364,343	12/17/2019	07/15/2028
12528R	AA	6	CGBAM 2015-SMRT A.....					4	1FM	53,561,245	100.157	53,664,121	53,580,000	53,548,334		(12,912)			2.808	2.783	MON...	125,377	979,618	06/17/2019	04/10/2028
125354	AA	8	CGRBS 2013-VN05 A.....					4	1FM	32,014,059	103.233	31,692,531	30,700,000	31,929,657		(84,402)			3.369	2.047	MON...	86,190	151,493	12/05/2019	03/13/2035
125354	AJ	9	CGRBS 2013-VN05 D.....					4	1FM	24,512,831	104.122	24,676,914	23,700,000	24,388,468		(124,364)			3.703	2.658	MON...	73,143	457,121	11/13/2019	03/13/2035
12591V	AK	7	COMM 2014-CR16 C.....					4	1FM	9,148,165	106.296	9,435,896	8,877,000	9,087,651	159,305	(47,721)			5.092	4.392	MON...	37,671	443,135	08/30/2018	04/10/2047
12592P	BF	9	COMM 2014-UBS6 A5.....					4	1FM	39,785,729	104.809	40,088,394	38,249,000	39,626,685		(159,044)			3.644	2.842	MON...	116,149	749,431	05/30/2019	12/10/2047
12622D	AH	7	COMM 2010-C1 B.....					4	1FM	5,426,852	101.562	5,260,912	5,180,000	5,182,860		(34,639)			5.240	4.600	MON...	22,619	271,432	06/28/2013	07/10/2046
12625C	AA	1	COMM 2013-WWP A1.....					4	1FM	20,049,984	100.953	20,555,398	20,361,354	20,133,094		64,752			2.499	3.183	MON...	42,401	508,810	12/13/2018	03/10/2031
12625C	AL	7	COMM 2013-WWP C.....					4	1FM	12,254,338	104.262	12,563,571	12,050,000	12,187,043		(44,403)			3.544	3.161	MON...	35,590	427,076	10/18/2018	03/10/2031
12625C	AN	3	COMM 2013-WWP D.....					4	1FM	28,273,343	105.253	29,949,320	28,454,600	28,430,090		4,539			3.898	3.921	MON...	92,428	1,060,408	05/02/2019	03/10/2031
178772	AJ	8	CLMT 2016-CLNE D.....					4	1FM	50,890,530	99.560	52,224,198	52,455,000	51,531,089		208,755			2.871	3.308	MON...	125,486	1,477,492	10/04/2016	11/10/2031
21871F	AA	6	BCORE 2019-CORE A.....					4	1FM	33,000,000	99.990	32,996,700	33,000,000	32,934,165		(65,835)			2.620	2.849	MON...	40,828	783,051	03/01/2019	12/15/2031
23305J	AJ	1	DBUBS 2017-BRBK D.....					4	1FM	16,707,218	102.074	17,352,580	17,000,000	16,786,820		35,710			3.648	3.880	MON...	51,675	608,435	10/12/2017	10/10/2034
233062	AA	6	DBCG 2017-BBG A.....					4	1FM	49,256,891	99.744	49,168,805	49,295,000	49,292,262		(909)			2.440	2.497	MON...	56,799	1,168,564	10/07/2019	06/15/2034
233062	AG	3	DBCG 2017-BBG B.....					4	1FM	6,496,875	99.617	6,475,105	6,500,000	6,494,556		(19,758)			2.590	2.796	MON...	7,950	151,252	08/28/2019	06/15/2034
29429M	AA	1	CGCMT 2019-SMRT A.....					4	1FM	30,899,577	106.940	32,082,000	30,000,000	30,737,944		(161,633)			4.149	3.491	MON...	103,725	1,140,975	01/10/2019	01/10/2024
29429M	AC	7	CGCMT 2019-SMRT X IO.....					4	1FE	6,518,475	2.056	5,366,160		5,279,748		(1,238,727)			0.671	3.732	MON...	145,860	1,398,064	01/10/2019	01/10/2024
30265A	AN	4	FREMF 2013-K33 B.....					4	1FM	14,053,047	103.429	14,480,060	14,000,000	14,034,270		(18,777)			3.614	3.416	MON...	42,163	414,972	02/14/2019	08/25/2046
30285F	AE	9	FREMF 2014-K40 B.....					4	1FM	9,563,906	106.081	9,547,290	9,000,000	9,516,621		(47,285)			4.208	2.785	MON...	31,563	155,785	07/23/2019	11/25/2047
30287E	AE	0	FREMF 2014-K41 B.....					4	1FM	10,089,387	105.093	10,504,045	9,995,000	10,086,042		(4,172)			3.963	3.649	MON...	33,009	317,128	11/07/2019	11/25/2047
30288B	AE	5	FREMF 2015-K721 B.....					4	1FM	2,949,111	101.273	3,016,083	2,978,171	2,956,827		5,382			3.681	3.861	MON...	9,136	107,611	08/17/2018	11/25/2047
30290T	AN	2	FREMF 2012-K21 B.....					4	1FM	7,487,587	102.744	7,568,287	7,366,160	7,436,546		(36,380)			4.068	3.491	MON...	24,973	293,973	07/18/2018	07/25/2045
30291N	AE	4	FREMF 2013-K32 B.....					4	1FM	18,039,652	103.748	18,819,887	18,140,000	18,062,570		17,011			3.651	3.665	MON...	55,198	608,653	07/23/2019	10/25/2046
30292P	AE	8	FREMF 2015-K45 B.....					4	1FM	2,812,578	101.463	2,749,647	2,710,000	2,807,365		(5,213)			3.713	2.850	MON...	8,385	24,601	09/23/2019	04/25/2048
30293H	AE	5	FREMF 2015-K48 B.....					4	1FM	9,827,096	101.379	10,335,589	10,195,000	9,873,350		44,617			3.762	4.327	MON...	31,961	352,248	01/31/2019	08/25/2048

SCHEDULE D - PART 1

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

E10.8

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
36192B	AE	7	GSMS 2012-GC6 AS			4		1FM	13,537,281	104.581	13,436,241	12,847,688	13,401,842		(135,439)				4.948	2.553	MON...	52,975	270,884	10/22/2019.	01/10/2045.
36192B	AG	2	GSMS 2012-GC6 B			4		1FM	4,799,894	105.551	4,778,446	4,527,144	4,683,988		(77,686)				5.839	3.861	MON...	22,030	254,970	05/23/2019.	01/10/2045.
36192H	AG	9	GSMS 2012-ALOH B			4		1FM	21,209,050	103.293	20,751,564	20,090,000	20,487,062		(176,012)				4.049	3.122	MON...	67,787	813,444	11/04/2015.	04/10/2034.
36192H	AL	8	GSMS 2012-ALOH D			4		1FM	21,838,012	101.920	22,014,720	21,600,000	21,716,123		(73,571)				4.267	3.844	MON...	76,808	873,408	03/20/2019.	04/10/2034.
36248G	AL	4	GSMS 2013-GC16 C			4		1FM	10,460,716	107.802	10,781,985	10,001,656	10,362,367		(88,854)				5.488	4.371	MON...	45,738	538,534	11/13/2018.	11/10/2046.
36251X	BR	7	GSMS 2016-GS4 225B			4		1FM	14,481,729	100.430	14,411,705	14,350,000	14,471,192		(10,536)				2.994	2.500	MON...	35,802	71,604	10/29/2019.	11/10/2029.
36253B	AU	7	GSMS 2014-GC22 A5			4		1FM	17,909,863	105.922	18,117,958	17,105,000	17,814,958		(94,904)				3.862	2.842	MON...	55,050	365,699	05/30/2019.	06/10/2047.
36253X	AG	0	GSMS 2017-500K B			4		1FM	7,010,938	99.851	6,989,570	7,000,000	6,994,232		(22,755)				2.640	2.815	MON...	8,727	226,349	09/13/2017.	07/15/2032.
36253X	AJ	4	GSMS 2017-500K C			4		1FM	6,172,448	99.826	6,154,273	6,165,000	6,159,346		(17,433)				2.740	2.934	MON...	7,977	191,956	04/29/2019.	07/15/2032.
36257X	AA	9	GSMS 2019-SOHO A			4		1FE	68,460,563	100.072	68,499,284	68,450,000	68,379,748		(80,814)				2.640	2.729	MON...	83,860	946,071	10/11/2019.	06/15/2036.
38406H	AL	6	GRCE 2014-GRCE E			4		1FM	20,193,613	100.469	20,093,800	20,000,000	20,158,351		(28,502)				3.710	3.032	MON...	61,830	227,772	10/11/2019.	06/10/2028.
38406H	AN	2	GRCE 2014-GRCE F			4		1FM	8,314,046	100.259	8,266,355	8,245,000	8,305,258		(8,788)				3.710	3.075	MON...	25,489	50,156	10/22/2019.	06/10/2028.
45378Y	AA	2	IPT 2018-INDP A			4		1FM	39,998,920	104.164	41,665,600	40,000,000	39,991,868		(10,172)				3.763	3.778	MON...	125,433	1,505,200	06/21/2018.	07/10/2035.
46642C	BJ	8	JPMCC 2014-C20 A5			4		1FM	15,966,751	105.981	16,020,088	15,116,000	15,872,215		(94,536)				3.805	2.561	MON...	47,925	284,381	07/10/2019.	07/15/2047.
482598	AA	7	KNDL 2019-KNSQ A			4		1FM	32,000,000	99.932	31,978,240	32,000,000	31,952,606		(47,394)				2.540	2.666	MON...	38,382	518,492	05/10/2019.	05/15/2036.
50185V	AL	7	LCCM 2014-909 D			4		1FM	25,134,532	101.310	25,327,500	25,000,000	25,000,622		(34,824)				4.028	3.860	MON...	83,913	988,007	05/13/2015.	05/15/2031.
55282F	AC	3	MFTII 2019-B3B4 B			4		1FE	30,634,336	97.090	31,068,800	32,000,000	30,682,068		47,732				3.857	4.347	MON...	85,706	507,601	06/27/2019.	06/10/2044.
55358P	AA	4	MSCG 2018-SELF A			4		1FE	44,737,788	99.705	44,627,958	44,760,000	44,653,104		(87,617)				2.640	2.965	MON...	55,801	1,311,758	10/31/2019.	10/15/2028.
55378M	AA	7	MTRO 2019-TECH A			4		1FM	19,000,000	99.962	18,992,780	19,000,000	18,959,660		(40,340)				2.640	2.883	MON...	23,687	482,362	02/14/2019.	12/15/2033.
55660C	AA	6	MAD 2013-650M A			4		1FM	53,415,156	100.661	53,350,330	53,000,000	53,387,789		(27,367)				3.843	2.758	MON...	169,733		12/24/2019.	10/12/2032.
55660C	AL	2	MAD 2013-650M D			4		1FM	5,677,503	100.762	5,672,901	5,630,000	5,674,971		(2,532)				4.169	2.913	MON...	19,559		12/16/2019.	10/12/2032.
61691B	AJ	0	MSCBB 2016-MART C			4		1FM	7,499,993	99.785	7,483,875	7,500,000	7,495,476		(1,517)				2.817	2.813	MON...	17,605	211,260	09/14/2016.	09/13/2031.
61763Q	AA	9	MSC 2014-CPT A			4		1FM	9,929,116	100.993	9,820,559	9,724,000	9,893,534		(35,582)				3.350	2.129	MON...	27,146	81,439	09/06/2019.	07/13/2029.
61763Q	AG	6	MSC 2014-CPT B			4		1FM	6,606,223	101.823	6,537,037	6,420,000	6,460,639		(31,318)				3.560	3.008	MON...	19,048	224,274	03/09/2016.	07/13/2029.
61763X	BK	1	MSBAM 2014-C18 300C			4		1FM	27,400,313	106.893	28,861,110	27,000,000	27,218,352		(42,287)				4.490	4.331	MON...	57,248	1,229,138	05/18/2015.	08/15/2031.
61764J	AG	1	MSC 2014-MP E			4		1FM	11,897,410	102.307	11,969,919	11,700,000	11,803,009		(70,228)				3.816	3.138	MON...	37,210	438,118	08/20/2018.	08/11/2029.
67087M	AA	4	OBP 2010-OBP A			4		1FM	51,836,863	100.000	51,319,000	51,319,000	51,497,977		(305,407)				4.646	3.680	MON...	198,699	1,217,312	12/16/2019.	07/15/2045.
68245H	AA	2	OMPT 2017-1MKT A			4		1FM	17,361,954	102.713	17,723,128	17,255,000	17,328,106		(33,848)				3.614	3.503	MON...	51,965	533,818	11/26/2019.	02/10/2032.
74824D	AL	4	QCMT 2013-QCA D			4		3FM	12,762,695	101.852	12,731,500	12,500,000	12,731,500	(7,296)	(23,899)				3.590	3.114	MON...	37,396	184,567	07/02/2019.	01/11/2037.
90205F	AJ	9	PRK 2017-280P C			4		1FM	11,800,000	99.912	11,789,616	11,800,000	11,800,372		372				2.961	3.010	MON...	16,499	29,579	11/26/2019.	09/15/2034.
92903P	AG	4	VNO 2010-VNO B			4		1FM	13,198,895	100.497	12,481,727	12,420,000	12,498,255		(115,645)				4.741	3.799	MON...	34,348	588,820	11/12/2014.	09/13/2028.
92903P	AL	3	VNO 2010-VNO D			4		1FM	28,301,453	100.787	25,631,142	25,431,000	25,933,749		(713,254)				6.356	3.441	MON...	94,282	1,616,267	01/07/2019.	09/13/2028.
95001P	AG	8	WFCM 2018-BXI B			4		1FM	9,850,374	99.646	9,821,643	9,856,535	9,829,225		(39,115)				2.696	3.006	MON...	12,548	324,302	01/16/2018.	12/15/2036.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities									1,664,168,137	XXX	1,671,292,802	1,641,935,801	1,655,646,089	152,009	(4,878,876)		0	XXX	XXX	XXX	4,292,056	416,754,447	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00432C	AU	5	ACCSS 2003-A A2			4		1FE	1,139,682	99.657	1,164,149	1,168,156	1,169,210		(10,272)				2.780	2.380	MON...	631	39,884	04/18/2013.	07/01/2038.
02004W	AB	7	ALLYA 2019-1 A2			4		1FE	4,850,216	100.266	4,863,219	4,850,317	4,850,282		66				2.850	2.869	MON...	6,144	115,963	02/05/2019.	03/15/2022.
02582J	HQ	6	AMXCA 2018-1 A			4		1FE	8,091,946	100.154	8,151,534	8,139,000	8,131,985		33,121				2.670	3.111	MON...	9,658	217,311	10/17/2018.	10/17/2022.
02587A	AK	0	AMXCA 2017-1 B			4		1FE	14,149,447	99.995	14,149,293	14,150,000	14,149,555		107				2.100	2.135	MON...	13,207		12/18/2019.	09/15/2022.
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	AA	9	ARIFL 2019-A A1			4		1FE	3,831,690	100.073	3,834,487	3,831,690	3,831,690						2.449	2.470	MON...	4,432	46,923	06/12/2019.	06/15/2020.

SCHEDULE D - PART 1

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

E10.9

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 Desig- nation 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
05588C	AB	8	BMWOT 2019-A A2.....				4	1FE	16,999,641	100.068	17,011,560	17,000,000	16,999,746		105			2.050	2.061	MON...	5,808	93,901	09/10/2019.	05/25/2022.
065603	AB	8	BWSTA 2018-1 A2.....				4	1FE	11,853,979	100.083	11,864,343	11,854,503	11,854,430		458			3.090	3.115	MON...	16,280	366,304	10/31/2018.	04/15/2021.
12596E	AB	0	CNH 2018-B A2.....				4	1FE	9,947,426	100.210	9,968,822	9,947,932	9,947,804		34			2.930	2.953	MON...	12,954	291,474	09/18/2018.	12/15/2021.
12596J	AB	9	CNH 2019-A A2.....				4	1FE	18,199,012	100.406	18,274,393	18,200,499	18,199,910		898			2.960	2.985	MON...	23,944	462,414	01/30/2019.	05/16/2022.
12597C	AA	5	CNH 2019-C A1.....				4	1FE	17,152,054	100.023	17,155,999	17,152,054	17,152,054					1.995	2.010	MON...	16,158	51,325	10/16/2019.	11/16/2020.
14041N	FB	2	COMET 2015-A8 A8.....				4	1FE	24,036,563	100.150	24,036,000	24,000,000	24,035,688		(874)			2.050	1.867	MON...	21,867		12/20/2019.	08/15/2023.
14041N	FK	2	COMET 2017-A1 A1.....				4	1FE	29,937,891	100.012	30,003,600	30,000,000	29,982,277		44,386			2.000	2.299	MON...	26,667	300,000	06/20/2019.	01/17/2023.
14041N	FN	6	COMET 2017-A4 A4.....				4	1FE	32,941,000	100.104	32,948,231	32,914,000	32,940,278		(721)			1.990	1.883	MON...	29,111		12/20/2019.	07/17/2023.
14042W	AB	6	COPAR 2019-1 A2.....				4	1FE	4,822,934	100.295	4,837,571	4,823,342	4,823,144		210			2.580	2.602	MON...	5,531	67,406	05/21/2019.	04/15/2022.
14314X	AB	5	CARMX 2018-2 A2.....				4	1FE	4,073,365	100.109	4,078,021	4,073,581	4,073,551		(150)			2.730	2.750	MON...	4,943	111,209	04/18/2018.	08/16/2021.
165183	AL	8	CFII 2017-2A A1.....				4	1FE	6,161,810	99.916	6,180,478	6,185,674	6,192,614		32,921			1.990	2.358	MON...	5,471	123,095	03/12/2018.	07/15/2029.
165183	AM	6	CFII 2017-2A B.....				4	1FE	12,365,527	100.527	12,364,821	12,300,000	12,363,627		(1,900)			2.810	2.506	MON...	15,361	9,367	12/24/2019.	05/15/2029.
165183	AN	4	CFII 2017-2A C.....				4	1FE	4,031,953	100.607	4,024,280	4,000,000	4,030,008		(1,945)			3.010	2.597	MON...	5,351	10,033	11/14/2019.	05/15/2029.
165183	AR	5	CFII 2017-3A A1.....				4	1FE	9,523,233	99.899	9,515,266	9,524,887	9,524,498		2,569			1.910	1.927	MON...	8,086	181,925	08/01/2017.	08/15/2029.
165183	BF	0	CFII 2017-4A A2.....				4	1FE	2,035,962	99.932	2,036,089	2,037,474	2,036,068		106			2.080	2.023	MON...	2,001		12/23/2019.	11/15/2029.
165183	BH	6	CFII 2018-1A A2.....				4	1FE	6,328,732	100.073	6,327,173	6,322,557	6,324,983		(3,749)			2.190	2.526	MON...	6,538	113,655	05/03/2019.	04/15/2030.
165183	BY	9	CFII 2019-1A A1.....				4	1FE	8,386,691	101.266	8,494,128	8,387,937	8,387,666		975			2.940	2.977	MON...	10,960	177,419	03/20/2019.	04/15/2031.
20267T	AA	0	CBSLT 2016-A A1.....				4	1FE	378,909	101.005	376,135	372,393	378,490		(426)			3.320	2.905	MON...	206		11/08/2016.	05/25/2040.
20267T	AB	8	CBSLT 2016-A A2.....				4	1FE	3,101,287	102.471	3,177,920	3,101,287	3,107,146		(827)			3.908	3.920	MON...	2,357	140,551	04/15/2016.	05/25/2040.
20267V	AA	5	CBSLT 2017-AGS A1.....				4	1FE	5,114,515	99.258	5,077,499	5,115,455	5,114,526		18			2.550	2.569	MON...	2,174	130,444	06/02/2017.	05/25/2041.
20268K	AB	6	CBSLT 2017-BGS A2.....				4	1FE	8,709,264	98.827	8,607,105	8,709,264	8,671,366		(98,787)			2.442	2.530	MON...	4,135	257,838	10/19/2017.	09/25/2042.
23291G	AB	0	DLL 2019-DA1 A2.....				4	1FE	30,516,057	100.314	30,614,826	30,518,996	30,517,771		1,714			2.790	2.815	MON...	26,017	591,306	04/05/2019.	11/22/2021.
23291J	AB	4	DLL 2018-ST2 A2.....				4	1FE	6,752,833	100.078	6,758,501	6,753,233	6,753,183		391			3.140	3.168	MON...	6,479	212,052	11/06/2018.	10/20/2020.
23340L	AA	2	DRB 2015-B A1.....				4	1FE	755,703	101.053	749,146	741,340	758,617		(2,161)			3.603	2.729	MON...	519	31,343	10/25/2016.	10/27/2031.
23340L	AB	0	DRB 2015-B A2.....				4	1FE	11,406,222	100.612	11,360,348	11,291,245	11,454,281		(23,480)			3.170	2.586	MON...	5,966	357,933	08/24/2018.	07/25/2031.
233871	AB	8	DTRT 2019-1 A2.....				4	1FE	20,012,498	100.209	20,047,089	20,005,278	20,012,852		355			2.770	2.662	MON...	24,629	297,576	12/23/2019.	04/15/2021.
24703K	AB	1	DEFT 2019-2 A2.....				4	1FE	43,495,924	99.913	43,462,155	43,500,000	43,496,535		611			1.950	1.965	MON...	21,206	155,513	10/08/2019.	12/22/2021.
24704D	AC	4	DEFT 2018-2 A2.....				4	1FE	6,026,254	100.371	6,049,184	6,026,824	6,026,520		507			3.160	3.196	MON...	4,761	190,448	11/27/2018.	02/22/2021.
25755T	AF	7	DPABS 2017-1A A2L.....				4	2FE	4,894,832	100.073	4,903,577	4,900,000	4,894,282		(550)			3.190	3.198	JAJO...	29,522		11/06/2019.	07/25/2047.
26208N	AB	0	DRIVE 2019-1 A2A.....				4	1FE	175,279	100.040	175,354	175,284	175,283		4			3.080	3.104	MON...	240	4,829	01/15/2019.	09/15/2021.
26209W	AD	5	DRIVE 2019-3 A3.....				4	1FE	23,797,818	100.457	23,908,766	23,800,000	23,798,511		693			2.490	2.509	MON...	26,339	289,725	06/11/2019.	06/15/2023.
268571	AB	2	ELFI 2018-A A2.....				4	1FE	3,910,244	101.551	3,971,347	3,910,693	3,910,251		(190)			3.430	3.458	MON...	2,236	134,137	04/11/2018.	08/25/2042.
27034M	AA	2	EARN 2016-D A1.....				4	1FE	2,323,432	100.225	2,308,461	2,303,278	2,322,536		(1,779)			3.192	2.871	MON...	1,430	85,703	06/20/2018.	01/25/2041.
27034M	AB	0	EARN 2016-D A2.....				4	1FE	2,806,402	99.866	2,804,323	2,808,085	2,806,841		615			2.720	2.752	MON...	1,273	76,380	04/19/2017.	01/25/2041.
28108P	AB	2	ESLFT 2012-A AT.....				4	1FE	961,468	100.026	956,933	956,684	956,236		(246)			4.950	4.846	JAJO...	12,102	53,247	01/18/2013.	10/01/2025.
29372J	AB	3	EFF 2017-2 A2.....				4	1FE	7,996,135	99.961	8,016,783	8,019,911	8,014,638		14,250			1.970	2.389	MON...	4,828	112,057	09/11/2019.	01/20/2023.
29374D	AA	6	EFF 2019-2 A1.....				4	1FE	24,122,948	100.015	24,126,567	24,122,948	24,123,850		902			2.267	2.279	MON...	18,226	217,192	07/23/2019.	08/20/2020.
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.
34531J	AB	1	FORDL 2018-A A2A.....				4	1FE	38,834	100.022	38,845	38,837	38,836		(1)			2.710	2.732	MON...	47	1,053	04/17/2018.	12/15/2020.
361886	BM	5	GFORT 2018-2 B.....				4	1FE	9,997,489	101.161	10,116,100	10,000,000	9,998,937		(443)			3.240	3.271	MON...	14,400	324,000	03/21/2018.	03/15/2023.
36257A	AD	3	GMALT 2019-2 A3.....				4	1FE	12,999,552	100.745	13,096,850	13,000,000	12,999,697		146			2.670	2.687	MON...	10,606	214,045	04/30/2019.	03/21/2022.

SCHEDULE D - PART 1

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

E10.10

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 Desig- nation 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
36258M	AA	2	GMCAR 2019-4 A1.....	4			1FE	.....	7,380,813	...100.006	7,381,255	7,380,813	7,380,813	.....	.....	.....	.....	.....1.990	2.029	MON...	6,526	24,881	10/08/2019.	10/16/2020.
38014B	AD	1	GMALT 2018-1 A3.....	4			1FE	.....	10,427,053	...100.117	10,439,398	10,427,198	10,427,177	.....	.....467	.....	.....	.....2.610	2.625	MON...	8,316	272,150	02/13/2018.	01/20/2021.
39154T	AK	4	GALC 2017-1 A4.....	4			1FE	.....	14,998,545	...100.131	15,229,381	15,209,457	15,152,519	.....	.....101,439	.....	.....	.....2.360	3.090	MON...	10,968	358,943	06/27/2018.	01/20/2023.
39154T	AQ	1	GALC 2018-1 A3.....	4			1FE	.....	8,029,642	...100.233	8,065,356	8,046,608	8,042,571	.....	.....8,111	.....	.....	.....2.600	2.726	MON...	9,298	209,212	06/01/2018.	06/15/2021.
40438D	AA	7	HPEFS 2019-1A A1.....	4			1FE	.....	8,914,682	...100.029	8,917,268	8,914,682	8,914,674	.....	.....(8)	.....	.....	.....2.150	2.144	MON...	6,389	48,449	09/12/2019.	10/20/2020.
40438D	AB	5	HPEFS 2019-1A A2.....	4			1FE	.....	21,998,695	...100.083	22,018,260	22,000,000	21,968,678	.....	.....(30,017)	.....	.....	.....2.190	2.367	MON...	14,722	120,450	09/12/2019.	09/20/2029.
41284W	AA	8	HDMOT 2019-A A1.....	4			1FE	.....	26,426	...100.015	26,430	26,426	26,426	.....	.....	.....	.....	.....2.386	2.406	MON...	30	303	06/19/2019.	07/15/2020.
42804I	AX	5	HFLF 2017-1 A2.....	4			1FE	.....	8,592,113	...100.367	8,624,700	8,593,163	8,578,124	.....	.....3,806	.....	.....	.....2.130	2.076	MON...	10,677	183,034	04/18/2017.	04/10/2031.
43813V	AB	4	HAROT 2019-4 A2.....	4			1FE	.....	39,997,528	...99.950	39,980,000	40,000,000	39,997,725	.....	.....197	.....	.....	.....1.860	1.873	MON...	26,867	45,467	11/19/2019.	06/20/2022.
43814U	AF	6	HAROT 2018-2 A2.....	4			1FE	.....	2,149,348	...100.055	2,150,533	2,149,351	2,149,350	.....	.....(145)	.....	.....	.....2.660	2.675	MON...	2,065	57,173	05/22/2018.	12/18/2020.
43814W	AB	1	HAROT 2019-1 A2.....	4			1FE	.....	16,378,567	...100.388	16,443,174	16,379,622	16,379,197	.....	.....631	.....	.....	.....2.750	2.771	MON...	16,266	364,105	02/19/2019.	09/20/2021.
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.
44891K	AB	1	HART 2018-A A2A.....	4			1FE	.....	2,673,671	...100.058	2,675,381	2,673,830	2,673,813	.....	.....(72)	.....	.....	.....2.550	2.569	MON...	3,030	68,183	04/10/2018.	04/15/2021.
44891Q	AD	4	HALST 2017-C A3.....	4			1FE	.....	2,988,099	...99.999	2,988,605	2,988,635	2,988,603	.....	.....202	.....	.....	.....2.120	2.139	MON...	2,816	63,359	11/07/2017.	02/16/2021.
47789J	AB	2	JDOT 2019-A A2.....	4			1FE	.....	22,022,586	...100.325	22,095,166	22,023,590	22,023,205	.....	.....620	.....	.....	.....2.850	2.871	MON...	27,897	474,241	03/05/2019.	12/15/2021.
50117P	AB	5	KCOT 2018-1A A2.....	4			1FE	.....	8,434,220	...100.094	8,444,364	8,436,434	8,436,132	.....	.....725	.....	.....	.....2.800	2.844	MON...	10,499	236,220	10/09/2018.	02/16/2021.
55315F	AD	2	MMAF 2016-AA A4.....	4			1FE	.....	12,553,807	...99.755	12,721,829	12,753,074	12,645,961	.....	.....92,154	.....	.....	.....1.760	2.798	MON...	9,976	168,341	03/18/2019.	01/17/2023.
55315X	AC	5	MMAF 2017-AA A3.....	4			1FE	.....	6,384,800	...99.987	6,398,774	6,399,606	6,389,953	.....	.....5,153	.....	.....	.....2.040	2.455	MON...	5,440	54,397	07/30/2019.	02/16/2022.
55315X	AD	3	MMAF 2017-AA A4.....	4			1FE	.....	6,157,633	...100.457	6,203,220	6,175,000	6,162,088	.....	.....4,455	.....	.....	.....2.410	2.553	MON...	6,201	86,810	05/28/2019.	08/16/2024.
58769T	AB	1	MBART 2019-1 A2A.....	4			1FE	.....	19,998,088	...100.072	20,014,400	20,000,000	19,998,533	.....	.....445	.....	.....	.....2.040	2.058	MON...	18,133	90,667	09/18/2019.	06/15/2022.
58772T	AB	6	MBALT 2019-A A2.....	4			1FE	.....	19,387,653	...100.191	19,424,839	19,387,808	19,387,750	.....	.....97	.....	.....	.....3.010	3.030	MON...	25,937	510,626	01/23/2019.	02/16/2021.
63940A	AA	6	NAVSL 2017-4A A1.....	4			1FE	.....	753,339	...99.991	753,301	753,369	752,801	.....	.....(727)	.....	.....	.....2.032	2.614	MON...	298	19,172	10/24/2018.	09/27/2066.
63940P	AA	3	NAVSL 2018-A A1.....	4			1FE	.....	4,509,473	...100.007	4,510,038	4,509,723	4,509,620	.....	.....340	.....	.....	.....2.530	2.548	MON...	5,071	114,096	02/13/2018.	02/18/2042.
63940Y	AA	4	NAVSL 2019-CA A1.....	4			1FE	.....	18,095,258	...100.436	18,174,869	18,095,971	18,095,369	.....	.....111	.....	.....	.....2.820	2.839	MON...	22,680	296,261	05/07/2019.	02/15/2068.
63941B	AA	3	NAVSL 2019-A A1.....	4			1FE	.....	5,512,850	...100.337	5,531,907	5,513,327	5,512,990	.....	.....140	.....	.....	.....3.030	3.058	MON...	7,425	136,427	02/11/2019.	01/15/2043.
63941M	AA	9	NAVSL 2019-EA A1.....	4			1FE	.....	31,801,268	...100.159	31,855,387	31,804,818	31,801,775	.....	.....507	.....	.....	.....2.390	2.410	MON...	33,784	282,939	07/23/2019.	05/15/2068.
63941R	AA	8	NAVSL 2019-2A A1.....	4			1FE	.....	23,278,112	...99.971	23,271,361	23,278,112	23,227,595	.....	.....(50,517)	.....	.....	.....1.978	2.266	MON...	8,953	401,315	04/09/2019.	02/27/2068.
65478B	AC	5	NALT 2018-A A2B.....	4			1FE	.....	5,713,511	...99.986	5,723,218	5,724,019	5,717,032	.....	.....3,522	.....	.....	.....1.890	2.623	MON...	5,108	141,057	01/07/2019.	02/16/2021.
65479B	AD	2	NALT 2017-B A3.....	4			1FE	.....	1,137,374	...99.999	1,137,941	1,137,952	1,137,830	.....	.....456	.....	.....	.....2.050	2.283	MON...	1,037	9,720	07/25/2019.	09/15/2020.
78443V	AE	2	SLMA 2007-1 A5.....	4			1FE	.....	12,751,161	...99.686	12,752,968	12,793,138	12,736,013	.....	.....(15,148)	.....	.....	.....2.030	2.652	JAJO...	49,046	339,524	01/03/2019.	01/26/2026.
78444C	AD	5	SLMA 2007-6 A4.....	4			1FE	.....	24,538,556	...99.903	24,497,529	24,521,315	24,427,737	.....	.....(110,819)	.....	.....	.....2.656	2.470	JAJO...	122,998	722,884	01/08/2019.	10/25/2024.
784456	AC	9	SMB 2014-A A2B.....	4			1FE	.....	692,367	...100.231	685,610	684,030	688,975	.....	.....(7,095)	.....	.....	.....2.915	2.432	MON...	942	23,777	10/25/2017.	05/15/2026.
78469P	AC	8	SOFI 2016-A B.....	4			1FE	.....	5,896,652	...101.382	6,190,018	6,105,638	5,948,808	.....	.....(1,107)	.....	.....	.....3.570	4.238	MON...	3,633	217,971	02/26/2016.	01/26/2038.
78470N	AC	0	SOFI 2015-D B.....	4			1FE	.....	5,443,327	...101.490	5,598,004	5,515,819	5,464,423	.....	.....(852)	.....	.....	.....3.590	3.840	MON...	3,300	198,018	12/17/2015.	10/25/2037.
80286G	AB	7	SDART 2019-2 A2A.....	4			1FE	.....	20,754,889	...100.122	20,781,754	20,756,431	20,755,825	.....	.....936	.....	.....	.....2.630	2.654	MON...	24,262	307,824	05/13/2019.	07/15/2022.
80286H	AB	5	SDART 2019-3 A2A.....	4			1FE	.....	21,498,811	...100.055	21,511,825	21,500,000	21,499,323	.....	.....512	.....	.....	.....2.280	2.298	MON...	21,787	155,230	08/13/2019.	02/15/2022.
83192C	AA	5	SMB 2019-B A1.....	4			1FE	.....	24,017,000	...99.915	23,996,585	24,017,000	23,985,767	.....	.....(31,232)	.....	.....	.....2.115	2.298	MON...	23,991	309,041	06/04/2019.	07/15/2026.
834017	AA	3	SOFI 2015-B A1.....	4			1FE	.....	1,408,218	...100.448	1,454,527	1,448,040	1,421,001	.....	.....(20,292)	.....	.....	.....2.842	3.584	MON...	800	48,742	02/18/2016.	04/25/2035.
87165L	BP	5	SYNCT 2017-1 A.....	4			1FE	.....	54,987,109	...99.979	54,988,450	55,000,000	54,987,907	.....	.....798	.....	.....	.....1.930	1.987	MON...	47,178	.....	12/18/2019.	06/15/2023.
87342R	AC	8	BELL 2016-1A A23.....	4			2FE	.....	5,270,719	...106.779	5,299,175	4,962,750	5,204,535	.....	.....(28,440)	.....	.....	.....4.970	4.055	FMAN...	24,665	220,239	10/09/2019.	05/25/2046.

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		NAIC Designation and Administrative Symbol	8	9	Unrealized Valuation Increase (Decrease)			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value		Fair Value	Par Value		Book/Adjusted Carrying Value	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
89231P	AB	4	TAOT 2018-D A2A.....	.....	..	.....4	1FE	16,453,842	...100.386	16,518,800	16,455,282	16,454,876	.....	.....1,007	.....	.....2.980	3.006	MON...	21,794	490,367	10/30/2018.	08/15/2021.			
89233M	AB	9	TAOT 2019-D A2A.....	.....	..	.....4	1FE	40,996,970	...99.989	40,995,490	41,000,000	40,997,349	.....	.....379	.....	.....1.920	1.935	MON...	34,987	69,973	11/05/2019.	07/15/2022.			
89238T	AB	9	TAOT 2018-B A2A.....	.....	..	.....4	1FE	7,804,927	...100.062	7,810,200	7,805,361	7,805,310	.....	.....(338)	.....	.....2.640	2.659	MON...	9,158	206,061	05/09/2018.	03/15/2021.			
92348A	AA	3	VZOT 2019-C A1A.....	.....	..	.....4	1FE	28,997,764	...99.869	28,962,010	29,000,000	28,997,977	.....	.....211	.....	.....1.940	1.951	MON...	17,191	112,520	10/01/2019.	04/22/2024.			
92348M	AA	7	VZOT 2016-2A A.....	.....	..	.....4	1FE	414,852	...99.980	419,783	419,867	419,625	.....	.....1,762	.....	.....1.680	2.794	MON...	216	7,054	04/23/2018.	05/20/2021.			
92348M	AC	3	VZOT 2016-2A C.....	.....	..	.....4	1FE	34,999,472	...100.007	35,002,450	35,000,000	34,999,482	.....	.....(2,169)	.....	.....2.360	2.375	MON...	25,239	826,000	11/16/2016.	05/20/2021.			
92348N	AC	1	VZOT 2017-1A C.....	.....	..	.....4	1FE	19,997,132	...100.196	20,039,200	20,000,000	19,998,677	.....	.....(829)	.....	.....2.650	2.674	MON...	16,194	530,000	03/07/2017.	09/20/2021.			
92888B	AB	5	VFET 2019-2A A2.....	.....	..	.....4	1FE	28,999,501	...99.977	28,993,330	29,000,000	28,999,550	.....	.....48	.....	.....2.020	2.030	MON...	26,036	52,071	11/05/2019.	08/15/2022.			
96328D	BM	5	WHLS 2019-1A A2.....	.....	..	.....4	1FE	9,998,573	...100.247	10,024,700	10,000,000	9,998,985	.....	.....411	.....	.....2.300	2.320	MON...	7,028	111,167	06/18/2019.	05/22/2028.			
98162C	AB	7	WOLS 2018-B A2A.....	.....	..	.....4	1FE	7,912,257	...100.333	7,938,662	7,912,314	7,912,291	.....	.....(98)	.....	.....2.960	2.979	MON...	10,409	234,205	09/11/2018.	06/15/2021.			
98162G	AA	0	WOLS 2019-B A1.....	.....	..	.....4	1FE	4,928,503	...100.010	4,928,996	4,928,503	4,928,696	.....	.....192	.....	.....2.151	2.177	MON...	5,006	34,454	08/13/2019.	08/17/2020.			
13646B	AC	2	CPART 2019-1A A2.....	.....	A	4	1FE	11,924,953	...100.318	11,963,242	11,925,320	11,924,309	.....	.....(644)	.....	.....2.780	2.815	MON...	11,051	217,359	04/17/2019.	03/21/2022.			
14161G	BV	1	CARDS 2019-1A A.....	.....	A	4	1FE	19,000,000	...100.138	19,026,220	19,000,000	18,973,653	.....	.....(26,347)	.....	.....2.130	2.255	MON...	19,109	254,536	05/31/2019.	05/15/2024.			
380881	CP	5	GCCT 2015-2A A.....	.....	A	4	1FE	9,980,078	...100.012	10,001,200	10,000,000	9,991,865	.....	.....11,787	.....	.....2.020	2.314	MON...	8,978	84,167	07/25/2019.	04/15/2022.			
81376N	AD	7	SSTRT 2017-2A A3.....	.....	A	4	1FE	9,980,458	...99.987	9,987,353	9,988,651	9,982,801	.....	.....2,344	.....	.....2.040	2.306	MON...	3,396	67,923	09/19/2019.	04/26/2021.			
81377D	AA	4	SSTRT 2019-1A A2.....	.....	A	4	1FE	10,648,867	...100.211	10,671,336	10,648,867	10,648,867	.....	.....	.....	.....2.862	2.879	MON...	5,080	252,282	02/20/2019.	05/25/2021.			
89621A	AP	4	TCCT 2019-2A A.....	.....	A	4	1FE	54,979,016	...101.009	55,150,914	54,600,000	54,952,237	.....	.....(26,778)	.....	.....3.038	2.438	MON...	23,038	715,280	12/18/2019.	01/26/2024.			
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								1,336,979,241	XXX	1,339,692,387	1,337,059,740	1,337,171,038	0	(121,892)	0	XXX	XXX	XXX	1,373,072	...18,560,923	XXX	XXX		
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								4,863,262,152	XXX	4,929,140,864	4,842,403,773	4,857,241,720	1,265,306	(5,680,354)	0	0	XXX	XXX	XXX	...20,918,304	..110,307,345	XXX	XXX	
Totals																									
7699999.	Total - Issuer Obligations.....								4,087,556,370	XXX	4,189,459,940	4,091,859,000	4,089,042,989	4,348,946	165,232	0	0	XXX	XXX	XXX	...25,287,082	...69,596,059	XXX	XXX	
7799999.	Total - Residential Mortgage-Backed Securities.....								197,927,521	XXX	205,485,581	204,569,042	203,548,955	(3,881)	347,511	0	0	XXX	XXX	XXX	375,375	4,881,288	XXX	XXX	
7899999.	Total - Commercial Mortgage-Backed Securities.....								1,843,954,989	XXX	1,815,213,188	1,641,935,801	1,795,986,126	152,009	(19,810,409)	0	0	XXX	XXX	XXX	6,744,374	...58,458,450	XXX	XXX	
7999999.	Total - Other Loan-Backed and Structured Securities.....								1,336,979,241	XXX	1,339,692,387	1,337,059,740	1,337,171,038	0	(121,892)	0	0	XXX	XXX	XXX	1,373,072	...18,560,923	XXX	XXX	
8399999.	Grand Total - Bonds.....								7,466,418,121	XXX	7,549,851,096	7,275,423,583	7,425,749,108	4,497,074	(19,419,558)	0	0	XXX	XXX	XXX	...33,779,903	..151,496,720	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21		
				3	4					9	10		12	13	14	15	16	17	18	19				
CUSIP Identification	Description			Code	gn	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 Administrative Symbol	Date Acquired		
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																								
65339K	BK	5	NEXTERA ENERGY CAPITAL.....			.....	...	10,000,000.000	1.00	.....	.....10,000,000	1.107	11,069,900	10,000,000	94,167	324,875	.....	.....	.....	.....0	.....	2FE.....	04/01/2019.	
29250N	AS	4	ENBRIDGE INC.....			.....	A.	15,000,000.000	1.00	.....	.....15,000,000	1.025	15,375,000	15,000,000	380,417	825,000	.....	.....	.....	.....0	.....	2FE.....	07/10/2017.	
247131	30	3	DELPHI FINANCIAL GROUP.....			.....	...	.....500,000.000	25.00	.....	.....6,100,000	22.375	11,187,500	6,100,000	.....	.....720,170	.....	.....	.....	.....0	.....	2FE.....	05/30/2007.	
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....												31,100,000	XXX	37,632,400	31,100,000	474,584	1,870,045	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....												31,100,000	XXX	37,632,400	31,100,000	474,584	1,870,045	0	0	0	0	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		
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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001084	10	2	AGCO CORP.....	.....	.....	.....	3,000.000	231,750	77.250	231,750	85,128		1,890		64,740		64,740		06/24/2010	
00164V	10	3	AMC NETWORKS INC A.....	.....	.....	.....	6,450.000	254,775	39.500	254,775	270,708				(99,201)		(99,201)		07/01/2011	
00206R	10	2	AT&T INC.....	.....	.....	.....	277,610.000	10,848,999	39.080	10,848,999	6,759,009		566,324		2,926,009		2,926,009		06/15/2018	
00287Y	10	9	ABBVIE INC.....	.....	.....	.....	66,416.000	5,880,473	88.540	5,880,473	2,436,188		284,260		(242,418)		(242,418)		05/27/2015	
00507V	10	9	ACTIVISION BLIZZARD INC.....	.....	.....	.....	34,800.000	2,067,816	59.420	2,067,816	1,527,180		12,876		447,180		447,180		06/19/2017	
00724F	10	1	ADOBE INC.....	.....	.....	.....	25,700.000	8,476,117	329.810	8,476,117	835,638				2,661,749		2,661,749		02/05/2010	
00751Y	10	6	ADVANCE AUTO PARTS.....	.....	.....	.....	3,200.000	512,512	160.160	512,512	162,421	192	768		8,640		8,640		06/24/2010	
00773T	10	1	ADVANSIX INC.....	.....	.....	.....	384.000	7,665	19.960	7,665	2,254				(1,682)		(1,682)		10/03/2016	
007903	10	7	ADVANCED MICRO DEVICES.....	.....	.....	.....	65,700.000	3,013,002	45.860	3,013,002	1,023,334				1,776,380		1,776,380		03/13/2019	
008252	10	8	AFFILIATED MANAGERS GROUP.....	.....	.....	.....	11,000.000	932,140	84.740	932,140	1,072,345		14,080		(139,700)		(139,700)		06/23/2011	
00846U	10	1	AGILENT TECHNOLOGIES INC.....	.....	.....	.....	4,500.000	383,895	85.310	383,895	64,733	810	2,952		80,325		80,325		09/28/2004	
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....	.....	.....	.....	19,900.000	4,676,301	234.990	4,676,301	1,018,398	23,084	91,142		1,491,306		1,491,306		06/24/2010	
00971T	10	1	AKAMAI TECHNOLOGIES.....	.....	.....	.....	8,100.000	699,678	86.380	699,678	319,049				204,930		204,930		12/17/2012	
014491	10	4	ALEXANDER & BALDWIN INC.....	.....	.....	.....	14,486.380	303,635	20.960	303,635	316,008		9,996		37,375		37,375		01/23/2018	
015351	10	9	ALEXION PHARMACEUTICALS INC.....	.....	.....	.....	2,800.000	302,820	108.150	302,820	74,363				30,212		30,212		06/24/2010	
017175	10	0	ALLEGHANY CORP.....	.....	.....	.....	1,484.000	1,186,562	799.570	1,186,562	387,856				261,555		261,555		03/06/2012	
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....	.....	.....	.....	1,300.000	145,860	112.200	145,860	65,258		3,276		(49,244)		(49,244)		03/26/2008	
020002	10	1	ALLSTATE CORP.....	.....	.....	.....	13,900.000	1,563,055	112.450	1,563,055	412,741	6,950	27,244		414,498		414,498		06/24/2010	
02079K	10	7	ALPHABET C.....	.....	.....	.....	17,828.000	23,836,393	1,337.020	23,836,393	5,541,703				5,373,537		5,373,537		04/03/2014	
02079K	30	5	ALPHABET A.....	.....	.....	.....	6,500.000	8,706,035	1,339.390	8,706,035	2,547,073				1,913,795		1,913,795		06/25/2013	
02156B	10	3	ALTERYX INC A.....	.....	.....	.....	11,000.000	1,100,770	100.070	1,100,770	1,165,197				(64,427)		(64,427)		06/24/2019	
02208R	10	6	ALTRA INDUSTRIAL MOTION CORP.....	.....	.....	.....	1,654.000	59,891	36.210	59,891	9,097	281	1,125		18,293		18,293		09/26/2018	
02209S	10	3	ALTRIA GROUP INC.....	.....	.....	.....	130,700.000	6,523,237	49.910	6,523,237	3,092,991	109,788	423,468		67,964		67,964		06/08/2011	
023135	10	6	AMAZON.COM INC.....	.....	.....	.....	12,900.000	23,837,136	1,847.840	23,837,136	2,014,510				4,461,723		4,461,723		12/17/2012	
023608	10	2	AMEREN CORPORATION.....	.....	.....	.....	11,900.000	913,920	76.800	913,920	294,109		22,848		137,683		137,683		02/05/2010	
025537	10	1	AMERICAN ELECTRIC POWER.....	.....	.....	.....	21,500.000	2,031,965	94.510	2,031,965	934,968		58,265		425,055		425,055		12/17/2012	
025932	10	4	AMERICAN FINANCIAL GROUP INC.....	.....	.....	.....	72,700.000	7,971,555	109.650	7,971,555	2,447,795		359,865		1,390,024		1,390,024		03/17/2011	
026874	78	4	AMERICAN INTERNATIONAL GROUP.....	.....	.....	.....	9,795.000	502,777	51.330	502,777	425,148		12,538		116,756		116,756		06/25/2013	
03027X	10	0	AMERICAN TOWER CORP.....	.....	.....	.....	12,700.000	2,918,714	229.820	2,918,714	183,642	12,827	45,847		909,701		909,701		09/28/2004	
03064D	10	8	AMERICOLD REALTY TRUST.....	.....	.....	.....	17,600.000	617,056	35.060	617,056	585,596	3,520	3,520		31,460		31,460		07/26/2019	
03076C	10	6	AMERIPRISE FINANCIAL INC.....	.....	.....	.....	3,500.000	583,030	166.580	583,030	132,982		13,335		217,735		217,735		06/24/2010	
031100	10	0	AMETEK INC.....	.....	.....	.....	13,050.000	1,301,607	99.740	1,301,607	239,489		7,308		418,122		418,122		06/24/2010	
031162	10	0	AMGEN INC.....	.....	.....	.....	52,000.000	12,535,640	241.070	12,535,640	2,878,151		301,955		2,412,800		2,412,800		03/15/2011	
032095	10	1	AMPHENOL CORP CLASS A.....	.....	.....	.....	11,200.000	1,212,176	108.230	1,212,176	231,377	2,800	10,528		304,752		304,752		06/24/2010	
032654	10	5	ANALOG DEVICES INC.....	.....	.....	.....	28,500.000	3,386,940	118.840	3,386,940	1,105,344		61,560		940,785		940,785		06/08/2011	
03272L	10	8	ANAPLAN INC.....	.....	.....	.....	23,400.000	1,226,160	52.400	1,226,160	1,181,536				44,624		44,624		06/24/2019	
035710	40	9	ANNALY CAPITAL MGMT INC.....	.....	.....	.....	66,300.000	624,546	9.420	624,546	646,810	16,575			(22,264)		(22,264)		12/26/2019	
036752	10	3	ANTHEM INC.....	.....	.....	.....	22,600.000	6,825,878	302.030	6,825,878	1,164,013		72,320		890,440		890,440		12/01/2004	
037833	10	0	APPLE COMPUTER INC.....	.....	.....	.....	223,300.000	65,572,045	293.650	65,572,045	10,687,809		678,832		30,348,703		30,348,703		12/18/2013	
038222	10	5	APPLIED MATERIALS INC.....	.....	.....	.....	7,000.000	427,280	61.040	427,280	323,078		5,810		198,100		198,100		09/26/2017	
039483	10	2	ARCHER-DANIELS-MIDLAND CO.....	.....	.....	.....	66,165.000	3,066,748	46.350	3,066,748	1,403,085		92,631		355,968		355,968		12/21/2011	

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
039653	10	0	ARCOSA INC.....		.....	...	7,333,000	326,685	44.550	326,685	91,005		1,467		123,634		123,634		11/01/2018.	.....
044186	10	4	ASHLAND GLOBAL HLGS INC.....		.....	...	11,300,000	864,789	76.530	864,789	332,283		12,148		62,941		62,941		06/23/2011.	.....
045487	10	5	ASSOCIATED BANC-CORP.....		.....	...	10,400,000	229,216	22.040	229,216	132,838		7,176		23,400		23,400		06/24/2010.	.....
04621X	10	8	ASSURANT INC.....		.....	...	4,500,000	589,860	131.080	589,860	161,760		10,935		187,380		187,380		06/24/2010.	.....
052769	10	6	AUTODESK INC.....		.....	...	10,000,000	1,834,600	183.460	1,834,600	348,644				548,500		548,500		12/17/2012.	.....
053015	10	3	AUTOMATIC DATA PROCESSING.....		.....	...	5,600,000	954,800	170.500	954,800	199,852	5,096	17,696		220,528		220,528		06/24/2010.	.....
05338G	10	6	AVALARA INC.....		.....	...	4,700,000	344,275	73.250	344,275	346,887				(2,612)		(2,612)		10/30/2019.	.....
053484	10	1	AVALONBAY COMMUNITIES INC.....		.....	...	13,800,000	2,893,860	209.700	2,893,860	2,506,629	20,976	83,214		491,970		491,970		10/26/2015.	.....
053611	10	9	AVERY DENNISON CORP.....		.....	...	6,700,000	876,494	130.820	876,494	227,866		15,142		274,633		274,633		12/17/2012.	.....
05561Q	20	1	BOK FINANCIAL CORPORATION.....		.....	...	19,900,000	1,739,260	87.400	1,739,260	1,200,856		39,999		279,993		279,993		03/26/2015.	.....
05605H	10	0	BWX TECHNOLOGIES INC.....		.....	...	7,450,000	462,496	62.080	462,496	118,029		5,066		177,683		177,683		08/02/2010.	.....
060505	10	4	BANK OF AMERICA CORP.....		.....	...	525,100,000	18,494,022	35.220	18,494,022	4,406,440		346,566		5,555,558		5,555,558		12/17/2012.	.....
064058	10	0	THE BANK OF NEW YORK MELLON.....		.....	...	28,200,000	1,419,306	50.330	1,419,306	712,575		33,276		91,932		91,932		12/17/2012.	.....
071813	10	9	BAXTER INTERNATIONAL INC.....		.....	...	63,206,000	5,285,286	83.620	5,285,286	1,533,984	13,905	51,829		1,125,067		1,125,067		06/08/2011.	.....
075887	10	9	BECTON DICKINSON & CO.....		.....	...	15,313,000	4,164,677	271.970	4,164,677	840,305		47,470		714,351		714,351		03/17/2015.	.....
084670	70	2	BERKSHIRE HATHAWAY INC.....		.....	...	78,754,000	17,837,781	226.500	17,837,781	4,758,546				1,757,789		1,757,789		11/30/2015.	.....
09062X	10	3	BIOGEN INC.....		.....	...	15,100,000	4,480,623	296.730	4,480,623	737,456				(63,269)		(63,269)		02/05/2010.	.....
09215C	10	5	BLACK KNIGHT INC.....		.....	...	3,955,000	255,018	64.480	255,018	39,112				76,806		76,806		10/02/2017.	.....
097023	10	5	BOEING CO.....		.....	...	6,600,000	2,150,016	325.760	2,150,016	446,868		54,252		21,516		21,516		06/24/2010.	.....
09857L	10	8	BOOKING HOLDINGS INC.....		.....	...	2,625,000	5,391,041	2,053.730	5,391,041	1,673,291				869,689		869,689		06/25/2013.	.....
101121	10	1	BOSTON PROPERTIES INC.....		.....	...	16,100,000	2,219,546	137.860	2,219,546	1,582,386	15,778	61,180		407,491		407,491		06/08/2011.	.....
101137	10	7	BOSTON SCIENTIFIC CORP.....		.....	...	67,100,000	3,034,262	45.220	3,034,262	1,072,728				662,948		662,948		09/29/2015.	.....
110122	10	8	BRISTOL-MYERS SQUIBB CO.....		.....	...	59,600,000	3,825,724	64.190	3,825,724	1,615,021		97,744		727,716		727,716		06/08/2011.	.....
11133T	10	3	BROADRIDGE FINANCIAL SOLUTIONS.....		.....	...	12,000,000	1,482,480	123.540	1,482,480	233,450	6,480	23,940		327,480		327,480		06/24/2010.	.....
11135F	10	1	BROADCOM INC.....		.....	...	14,500,000	4,582,290	316.020	4,582,290	459,517		162,400		895,230		895,230		04/05/2018.	.....
115236	10	1	BROWN & BROWN INC.....		.....	...	10,000,000	394,800	39.480	394,800	90,607		3,250		119,200		119,200		03/26/2008.	.....
115637	20	9	BROWN FORMAN CORP CLASS B.....		.....	...	33,750,000	2,281,500	67.600	2,281,500	442,798	5,883	22,410		675,675		675,675		06/24/2010.	.....
12508E	10	1	CDK GLOBAL INC.....		.....	...	1,866,000	102,033	54.680	102,033	27,950		1,120		12,689		12,689		10/01/2014.	.....
125269	10	0	CF INDUSTRIES HOLDINGS INC.....		.....	...	17,500,000	835,450	47.740	835,450	227,619		21,000		74,025		74,025		06/24/2010.	.....
125523	10	0	CIGNA CORP.....		.....	...	20,936,000	4,281,203	204.490	4,281,203	1,226,767		837		305,038		305,038		12/21/2018.	.....
12572Q	10	5	CME GROUP.....		.....	...	38,360,000	7,699,619	200.720	7,699,619	2,047,721	95,900	182,210		483,336		483,336		12/17/2012.	.....
126408	10	3	CSX CORPORATION.....		.....	...	27,300,000	1,975,428	72.360	1,975,428	386,795		26,208		279,279		279,279		02/05/2010.	.....
126650	10	0	CVS HEALTH CORP.....		.....	...	45,020,000	3,344,536	74.290	3,344,536	2,447,409		90,040		394,825		394,825		11/29/2018.	.....
127097	10	3	CABOT OIL & GAS CORP.....		.....	...	55,200,000	961,032	17.410	961,032	769,754		19,320		(272,688)		(272,688)		09/27/2011.	.....
13765N	10	7	CANNAE HOLDINGS INC.....		.....	...	4,299,000	159,880	37.190	159,880	19,912				86,281		86,281		11/20/2017.	.....
14040H	10	5	CAPITAL ONE FINANCIAL CORP.....		.....	...	38,400,000	3,951,744	102.910	3,951,744	1,586,863		61,440		1,049,088		1,049,088		06/23/2011.	.....
143130	10	2	CARMAX.....		.....	...	8,348,000	731,869	87.670	731,869	85,442				208,199		208,199		09/28/2004.	.....
149123	10	1	CATERPILLAR INC.....		.....	...	7,200,000	1,063,296	147.680	1,063,296	419,210		27,216		148,392		148,392		12/15/2009.	.....
15135B	10	1	CENTENE CORP.....		.....	...	124,000	7,796	62.870	7,796	2,659				647		647		02/07/2019.	.....
156782	10	4	CERNER CORP.....		.....	...	10,000,000	733,900	73.390	733,900	190,682	1,800	3,600		209,500		209,500		06/24/2010.	.....
16119P	10	8	CHARTER COMMUNICATIONS INC A.....		.....	...	1,222,000	592,768	485.080	592,768	135,269				244,534		244,534		05/18/2016.	.....

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
166764	10	0	CHEVRON CORP.....		.....	...	123,733.000	14,911,064	120.510	14,911,064	10,674,162		588,969		1,450,151		1,450,151		10/26/2015.	.....
171340	10	2	CHURCH & DWIGHT INC.....		.....	...	66,000.000	4,642,440	70.340	4,642,440	1,260,638		60,060		302,280		302,280		03/15/2011.	.....
171779	30	9	CIENA CORPORATION.....		.....	...	33,400.000	1,425,846	42.690	1,425,846	371,846				293,252		293,252		12/21/2011.	.....
17275R	10	2	CISCO SYSTEMS INC.....		.....	...	314,900.000	15,102,604	47.960	15,102,604	6,030,546		434,562		1,457,987		1,457,987		09/26/2017.	.....
189054	10	9	CLOROX COMPANY.....		.....	...	7,500.000	1,151,550	153.540	1,151,550	395,250		30,300		(4,500)		(4,500)		09/28/2004.	.....
191216	10	0	COCA-COLA CO.....		.....	...	216,400.000	11,977,740	55.350	11,977,740	5,877,329		346,240		1,731,200		1,731,200		06/08/2011.	.....
192446	10	2	COGNIZANT TECH SOLUTIONS-A.....		.....	...	28,000.000	1,736,560	62.020	1,736,560	1,021,771		22,400		(40,880)		(40,880)		12/17/2012.	.....
194162	10	3	COLGATE-PALMOLIVE CO.....		.....	...	59,800.000	4,116,632	68.840	4,116,632	2,438,671		102,258		557,336		557,336		06/08/2011.	.....
19626G	10	8	COLONY NORTHSTAR INC A.....		.....	...	144,600.000	686,850	4.750	686,850	694,789	15,906			(7,939)		(7,939)		12/26/2019.	.....
20030N	10	1	COMCAST CORP.....		.....	...	43,800.000	1,969,686	44.970	1,969,686	393,455		35,916		478,296		478,296		06/24/2010.	.....
200340	10	7	COMERICA INC.....		.....	...	11,800.000	846,650	71.750	846,650	334,853	7,906	30,798		36,108		36,108		12/15/2009.	.....
200525	10	3	COMMERCE BANCSHARES INC.....		.....	...	62,017.200	4,213,449	67.940	4,213,449	1,565,208		61,427		884,011		884,011		12/02/2019.	.....
20605P	10	1	CONCHO RESOURCES INC.....		.....	...	32,300.000	2,828,511	87.570	2,828,511	2,828,511		16,150		136,904	628,510	(491,606)		10/26/2015.	.....
20825C	10	4	CONOCOPHILLIPS.....		.....	...	18,016.000	1,171,580	65.030	1,171,580	900,991		24,051		48,283		48,283		06/08/2011.	.....
217204	10	6	COPART INC.....		.....	...	32,400.000	2,946,456	90.940	2,946,456	198,500				1,398,384		1,398,384		06/24/2010.	.....
21870Q	10	5	CORESITE REALTY CORP.....		.....	...	3,000.000	336,360	112.120	336,360	357,770	3,660			(21,410)		(21,410)		10/30/2019.	.....
22052L	10	4	CORTEVA INC.....		.....	...	37,706.000	1,114,589	29.560	1,114,589	712,073		9,804		402,517		402,517		07/02/2019.	.....
22160K	10	5	COSTCO WHOLESALE CORP.....		.....	...	29,600.000	8,700,032	293.920	8,700,032	1,411,698		74,592		2,670,216		2,670,216		06/24/2010.	.....
225447	10	1	CREE INC.....		.....	...	25,300.000	1,167,595	46.150	1,167,595	526,207				85,388		85,388		12/21/2011.	.....
22662X	10	0	CRIMSON WINE GROUP LTD.....		.....	...	770.000	5,698	7.400	5,698	4,385				(327)		(327)		02/26/2013.	.....
22822V	10	1	CROWN CASTLE INTL CORP.....		.....	...	8,900.000	1,265,135	142.150	1,265,135	310,677		40,718		298,328		298,328		02/05/2010.	.....
231021	10	6	CUMMINS INC.....		.....	...	31,300.000	5,601,448	178.960	5,601,448	2,837,248		153,433		1,418,516		1,418,516		03/24/2016.	.....
23283R	10	0	CYRUSONE INC.....		.....	...	10,100.000	660,843	65.430	660,843	704,301	5,050			(43,458)		(43,458)		12/26/2019.	.....
23355L	10	6	DXC TECHNOLOGY CO.....		.....	...	16,208.000	609,259	37.590	609,259	319,649	3,404	12,966		(252,521)		(252,521)		04/03/2017.	.....
235851	10	2	DANAHER CORP.....		.....	...	64,400.000	9,884,112	153.480	9,884,112	1,496,559	10,948	43,148		3,243,184		3,243,184		02/05/2010.	.....
244199	10	5	DEERE & CO.....		.....	...	15,500.000	2,685,530	173.260	2,685,530	1,348,506	11,780	47,120		373,395		373,395		03/15/2011.	.....
24703L	20	2	DELL TECHNOLOGIES INC.....		.....	...	8,831.000	453,825	51.390	453,825	393,863				22,254		22,254		12/28/2018.	.....
247361	70	2	DELTA AIR LINES INC.....		.....	...	33,900.000	1,982,472	58.480	1,982,472	315,148		51,020		290,862		290,862		06/08/2011.	.....
25278X	10	9	DIAMONDBACK ENERGY INC.....		.....	...	16,300.000	1,513,618	92.860	1,513,618	1,191,272		11,206		2,608		2,608		10/26/2015.	.....
254687	10	6	DISNEY WALT CO.....		.....	...	74,249.000	10,738,633	144.630	10,738,633	2,797,377	65,339	121,043		3,522,529		3,522,529		03/20/2019.	.....
254709	10	8	DISCOVER FINANCIAL.....		.....	...	13,900.000	1,178,998	84.820	1,178,998	199,915		23,352		359,176		359,176		06/24/2010.	.....
25470F	30	2	DISCOVERY COMMUNICATIONS C.....		.....	...	12,524.000	381,857	30.490	381,857	78,318				92,803		92,803		09/18/2008.	.....
25470M	10	9	DISH NETWORK CORP.....		.....	...	5,797.000	205,620	35.470	205,620	122,067				58,329		58,329		12/05/2019.	.....
256746	10	8	DOLLAR TREE INC.....		.....	...	27,868.000	2,620,985	94.050	2,620,985	977,278				103,948		103,948		07/07/2015.	.....
25746U	10	9	DOMINION ENERGY INC.....		.....	...	14,512.000	1,201,884	82.820	1,201,884	637,571		53,259		225,704		225,704		01/02/2019.	.....
257559	20	3	DOMTAR CORP.....		.....	...	12.000	459	38.240	459	68	5	21		37		37		03/07/2007.	.....
260557	10	3	DOW INC.....		.....	...	37,706.000	2,063,649	54.730	2,063,649	1,178,304		79,183		885,345		885,345		04/02/2019.	.....
26441C	20	4	DUKE ENERGY CORP.....		.....	...	37,974.000	3,463,609	91.210	3,463,609	2,080,497		142,213		186,452		186,452		12/17/2012.	.....
26614N	10	2	DUPONT DE NEMOURS INC.....		.....	...	37,706.000	2,420,725	64.200	2,420,725	1,705,325		42,231		(448,386)		(448,386)		09/01/2017.	.....
26969P	10	8	EAGLE MATLS INC CLASS A.....		.....	...	2,127.000	192,834	90.660	192,834	49,772	213	851		63,023		63,023		09/28/2004.	.....
278265	10	3	EATON VANCE CORP.....		.....	...	39,400.000	1,839,586	46.690	1,839,586	914,064		56,145		453,494		453,494		12/21/2011.	.....
278642	10	3	EBAY INC.....		.....	...	70,800.000	2,556,588	36.110	2,556,588	678,048		39,648		569,232		569,232		06/08/2011.	.....

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
278865	10	0	ECOLAB INC.....		.....	.....	4,800,000	926,352	192.990	926,352	220,945	2,256	8,832		219,072		219,072		06/24/2010	
281020	10	7	EDISON INTERNATIONAL.....		.....	.....	37,800,000	2,850,498	75.410	2,850,498	1,080,737	24,098	92,610		704,592		704,592		02/05/2010	
28176E	10	8	EDWARDS LIFESCIENCES CORP.....		.....	.....	7,400,000	1,726,346	233.290	1,726,346	196,396				592,888		592,888		06/24/2010	
28414H	10	3	ELANCO ANIMAL HEALTH INC.....		.....	.....	18,937,000	557,695	29.450	557,695	144,427				413,268		413,268		03/08/2019	
291011	10	4	EMERSON ELECTRIC CO.....		.....	.....	41,800,000	3,187,668	76.260	3,187,668	1,282,006		82,346		690,118		690,118		09/28/2004	
29272W	10	9	ENERGIZER HOLDINGS INC.....		.....	.....	17,800,000	893,916	50.220	893,916	267,561		21,360		90,246		90,246		07/01/2015	
294429	10	5	EQUIFAX INC.....		.....	.....	11,900,000	1,667,428	140.120	1,667,428	424,237		18,564		559,181		559,181		03/15/2011	
29444U	70	0	EQUINIX INC.....		.....	.....	5,100,000	2,976,870	583.700	2,976,870	1,041,872		50,184		1,178,814		1,178,814		11/10/2015	
29476L	10	7	EQUITY RESIDENTIAL.....		.....	.....	9,400,000	760,648	80.920	760,648	521,883	5,335	21,080		140,154		140,154		12/17/2012	
297178	10	5	ESSEX PROPERTY TRUST INC.....		.....	.....	13,300,000	4,001,438	300.860	4,001,438	2,329,358	25,935	102,543		740,145		740,145		10/26/2015	
30063P	10	5	EXACT SCIENCES CORP.....		.....	.....	7,400,000	684,352	92.480	684,352	473,063				217,412		217,412		06/25/2018	
30212P	30	3	EXPEDIA GROUP INC.....		.....	.....	1,848,000	199,843	108.140	199,843	36,351		1,257		163,491		163,491		07/29/2019	
30231G	10	2	EXXON MOBILE CORP.....		.....	.....	178,600,000	12,462,708	69.780	12,462,708	13,801,196		612,598		283,974		283,974		12/17/2012	
302491	30	3	FMC CORP.....		.....	.....	8,800,000	878,416	99.820	878,416	232,402	3,872	14,080		314,396		314,396		06/24/2010	
30303M	10	2	FACEBOOK INC A.....		.....	.....	93,600,000	19,211,400	205.250	19,211,400	3,807,414				6,941,376		6,941,376		09/26/2016	
313747	20	6	FEDERAL REALTY INVS TRUST.....		.....	.....	20,800,000	2,677,584	128.730	2,677,584	1,677,146	21,840	85,488		222,352		222,352		03/15/2011	
314211	10	3	FEDERATED INVESTORS INC CLASS B.....		.....	.....	42,300,000	1,378,557	32.590	1,378,557	615,008		45,684		255,492		255,492		12/21/2011	
31428X	10	6	FEDEX CORPORATION.....		.....	.....	26,000,000	3,931,460	151.210	3,931,460	2,361,770	16,900	67,600		(263,120)		(263,120)		12/17/2012	
315616	10	2	F5 NETWORKS INC.....		.....	.....	8,200,000	1,145,130	139.650	1,145,130	499,948				(183,516)		(183,516)		06/24/2010	
31620M	10	6	FIDELITY NATIONAL INFORM.....		.....	.....	13,372,000	1,859,911	139.090	1,859,911	344,400		18,721		488,613		488,613		06/24/2010	
31620R	30	3	FIDELITY NATIONAL TITLE.....		.....	.....	12,900,000	585,015	45.350	585,015	101,523		16,254		179,439		179,439		07/01/2014	
316773	10	0	FIFTH THIRD BANCORP.....		.....	.....	37,400,000	1,149,676	30.740	1,149,676	459,918	8,976	34,408		269,654		269,654		12/21/2011	
337738	10	8	FISERV INC.....		.....	.....	12,000,000	1,387,560	115.630	1,387,560	141,394				505,680		505,680		06/24/2010	
34354P	10	5	FLOWSERVE CORP.....		.....	.....	26,700,000	1,328,859	49.770	1,328,859	209,595	5,073	20,292		313,725		313,725		09/28/2004	
34959J	10	8	FORTIVE CORPORATION.....		.....	.....	31,452,000	2,402,618	76.390	2,402,618	468,913		8,807		274,576		274,576		07/05/2016	
34964C	10	6	FORTUNE BRANDS HOME & SECURI.....		.....	.....	7,500,000	490,050	65.340	490,050	68,875		6,600		205,125		205,125		10/04/2011	
35671D	85	7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.....		.....	.....	21,300,000	279,456	13.120	279,456	300,215		4,260		59,853		59,853		12/21/2016	
36164V	30	5	GCI LIBERTY INC A.....		.....	.....	7,703,000	545,758	70.850	545,758	94,460				228,702		228,702		03/12/2018	
363576	10	9	GALLAGHER ARTHUR J. & CO.....		.....	.....	16,900,000	1,609,387	95.230	1,609,387	388,881		29,068		363,857		363,857		02/05/2010	
36467J	10	8	GAMING AND LEISURE PROPERTIE.....		.....	.....	7,600,000	327,180	43.050	327,180	303,385		5,320		23,795		23,795		10/30/2019	
366505	10	5	GARRETT MOTION INC.....		.....	.....	960,000	9,590	9.990	9,590	4,378				(2,256)		(2,256)		10/01/2018	
369604	10	3	GENERAL ELECTRIC CO.....		.....	.....	699,300,000	7,804,188	11.160	7,804,188	5,852,262	6,993	20,966		1,951,926		1,951,926		03/13/2019	
370334	10	4	GENERAL MILLS INC.....		.....	.....	25,200,000	1,349,712	53.560	1,349,712	565,614		49,392		368,424		368,424		09/28/2004	
372460	10	5	GENUINE PARTS CO.....		.....	.....	4,000,000	424,920	106.230	424,920	161,100	3,050	12,030		40,840		40,840		06/24/2010	
375558	10	3	GILEAD SCIENCES INC.....		.....	.....	37,500,000	2,436,750	64.980	2,436,750	2,785,107		94,500		91,125		91,125		06/24/2015	
382550	10	1	GOODYEAR TIRE & RUBBER CO.....		.....	.....	11,500,000	178,883	15.555	178,883	134,727		7,360		(55,833)		(55,833)		06/24/2010	
384802	10	4	GRAINGER W.W. INC.....		.....	.....	12,800,000	4,333,056	338.520	4,333,056	2,346,813		72,704		718,848		718,848		03/24/2016	
40434L	10	5	HP INC.....		.....	.....	188,678,000	3,877,333	20.550	3,877,333	1,225,157	33,245	120,905		16,981		16,981		12/17/2012	
410345	10	2	HANESBRANDS INC.....		.....	.....	18,000,000	267,300	14.850	267,300	113,575		10,800		41,760		41,760		06/24/2010	
412822	10	8	HARLEY-DAVIDSON INC.....		.....	.....	17,300,000	643,387	37.190	643,387	385,908		25,950		53,111		53,111		02/05/2010	
416515	10	4	HARTFORD FINANCIAL SVCS GRP.....		.....	.....	26,000,000	1,580,020	60.770	1,580,020	409,240	7,800	31,200		424,320		424,320		12/23/2008	

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
419870	10	0	HAWAIIAN ELECTRIC INDS.....		.....	.....	6,999,000	327,973	46.860	327,973	325,684	.....	.....	.....	2,289	.....	2,289	.....	12/26/2019	.....
42225P	50	1	HEALTHCARE TRUST OF AME A.....		.....	.....	12,000,000	363,360	30.280	363,360	359,969	3,780	.....	.....	3,391	.....	3,391	.....	12/26/2019	.....
427866	10	8	THE HERSHEY CO.....		.....	.....	4,900,000	720,202	146.980	720,202	242,861	.....	14,651	.....	195,020	.....	195,020	.....	06/24/2010	.....
42809H	10	7	HESS CORP.....		.....	.....	64,200,000	4,289,202	66.810	4,289,202	2,802,369	.....	64,200	.....	1,689,102	.....	1,689,102	.....	12/20/2017	.....
42824C	10	9	HP ENTERPRISE CO.....		.....	.....	188,678,000	2,992,433	15.860	2,992,433	856,222	22,641	84,905	.....	499,997	.....	499,997	.....	11/02/2015	.....
436440	10	1	HOLOGIC INC.....		.....	.....	8,100,000	422,901	52.210	422,901	116,074	.....	.....	.....	89,991	.....	89,991	.....	06/24/2010	.....
437076	10	2	HOME DEPOT INC.....		.....	.....	109,500,000	23,912,610	218.380	23,912,610	4,482,151	.....	595,680	.....	5,098,320	.....	5,098,320	.....	12/17/2012	.....
438516	10	6	HONEYWELL INTERNATIONAL INC.....		.....	.....	9,600,000	1,699,200	177.000	1,699,200	376,997	.....	32,256	.....	430,848	.....	430,848	.....	06/24/2010	.....
44107P	10	4	HOST HOTELS & RESORTS INC.....		.....	.....	27,300,000	506,415	18.550	506,415	390,385	6,825	23,205	.....	51,324	.....	51,324	.....	06/24/2010	.....
443510	60	7	HUBBELL INC.....		.....	.....	2,500,000	369,550	147.820	369,550	104,592	.....	8,575	.....	121,200	.....	121,200	.....	06/24/2010	.....
444859	10	2	HUMANA INC.....		.....	.....	14,700,000	5,387,844	366.520	5,387,844	983,667	8,085	31,605	.....	1,176,588	.....	1,176,588	.....	12/17/2012	.....
447011	10	7	HUNTSMAN CORP.....		.....	.....	23,300,000	562,928	24.160	562,928	250,743	.....	15,145	.....	113,471	.....	113,471	.....	12/15/2009	.....
44919P	50	8	IAC/INTERACTIVECORP.....		.....	.....	9,100,000	2,266,901	249.110	2,266,901	416,479	.....	.....	.....	601,237	.....	601,237	.....	12/17/2012	.....
45031U	10	1	ISTAR INC.....		.....	.....	67,300,000	976,523	14.510	976,523	197,371	.....	26,247	.....	359,382	.....	359,382	.....	12/23/2008	.....
452308	10	9	ILLINOIS TOOL WORKS.....		.....	.....	5,600,000	1,005,928	179.630	1,005,928	244,712	5,992	22,792	.....	296,464	.....	296,464	.....	06/24/2010	.....
452327	10	9	ILLUMINA INC.....		.....	.....	7,000,000	2,322,180	331.740	2,322,180	245,819	.....	.....	.....	222,670	.....	222,670	.....	02/05/2010	.....
45784P	10	1	INSULET CORP.....		.....	.....	2,180,000	373,216	171.200	373,216	320,494	.....	.....	.....	52,722	.....	52,722	.....	10/30/2019	.....
458140	10	0	INTEL CORP.....		.....	.....	335,200,000	20,061,720	59.850	20,061,720	7,270,933	.....	422,352	.....	4,330,784	.....	4,330,784	.....	09/26/2017	.....
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP.....		.....	.....	9,000,000	832,950	92.550	832,950	143,311	.....	9,900	.....	154,980	.....	154,980	.....	12/23/2008	.....
46120E	60	2	INTUITIVE SURGICAL INC.....		.....	.....	8,400,000	4,965,660	591.150	4,965,660	957,540	.....	.....	.....	942,732	.....	942,732	.....	06/08/2011	.....
462222	10	0	IONIS PHARMACEUTICALS INC.....		.....	.....	15,400,000	930,314	60.410	930,314	536,647	.....	.....	.....	97,790	.....	97,790	.....	09/26/2016	.....
46284V	10	1	IRON MOUNTAIN INC.....		.....	.....	6,867,000	218,851	31.870	218,851	174,598	4,247	16,783	.....	(3,708)	.....	(3,708)	.....	11/04/2014	.....
46590V	10	0	JBG SMITH PROPERTIES.....		.....	.....	4,550,000	181,500	39.890	181,500	100,609	1,024	4,550	.....	23,114	.....	23,114	.....	07/18/2017	.....
46609J	10	6	J ALEXANDER'S HOLDINGS.....		.....	.....	742,000	7,094	9.560	7,094	3,307	.....	.....	.....	987	.....	987	.....	09/29/2015	.....
46625H	10	0	JP MORGAN CHASE & CO.....		.....	.....	35,400,000	4,934,760	139.400	4,934,760	1,576,553	.....	116,820	.....	1,479,012	.....	1,479,012	.....	03/15/2011	.....
478160	10	4	JOHNSON & JOHNSON.....		.....	.....	113,500,000	16,556,245	145.870	16,556,245	14,047,177	.....	367,555	.....	1,878,484	.....	1,878,484	.....	12/26/2019	.....
48203R	10	4	JUNIPER NETWORKS INC.....		.....	.....	35,200,000	866,976	24.630	866,976	692,468	.....	26,752	.....	(80,256)	.....	(80,256)	.....	12/17/2012	.....
493267	10	8	KEYCORP.....		.....	.....	29,900,000	605,176	20.240	605,176	224,848	.....	21,229	.....	163,254	.....	163,254	.....	12/23/2008	.....
49338L	10	3	KEYSIGHT TECHNOLOGIES IN.....		.....	.....	2,250,000	230,918	102.630	230,918	25,791	.....	.....	.....	91,238	.....	91,238	.....	11/03/2014	.....
500255	10	4	KOHL'S CORP.....		.....	.....	18,200,000	927,290	50.950	927,290	799,854	.....	48,776	.....	(280,098)	.....	(280,098)	.....	12/17/2012	.....
50050N	10	3	KONTOOR BRANDS INC.....		.....	.....	1,485,000	62,355	41.990	62,355	11,437	.....	1,663	.....	50,919	.....	50,919	.....	05/23/2019	.....
500754	10	6	KRAFT HEINZ CO/THE.....		.....	.....	19,966,000	641,508	32.130	641,508	589,388	.....	31,946	.....	(217,829)	.....	(217,829)	.....	07/06/2015	.....
501044	10	1	KROGER CO.....		.....	.....	27,800,000	805,922	28.990	805,922	281,653	.....	.....	.....	41,422	.....	41,422	.....	06/24/2010	.....
502431	10	9	L3HARRIS TECH INC.....		.....	.....	19,200,000	3,799,104	197.870	3,799,104	675,247	.....	55,104	.....	1,213,824	.....	1,213,824	.....	12/21/2011	.....
512816	10	9	LAMAR ADVERTISING CO.....		.....	.....	7,500,000	669,450	89.260	669,450	190,335	.....	28,800	.....	150,600	.....	150,600	.....	12/21/2011	.....
518439	10	4	ESTEE LAUDER COMPANIES INC CLASS A.....		.....	.....	12,400,000	2,561,096	206.540	2,561,096	339,571	.....	21,948	.....	947,856	.....	947,856	.....	02/05/2010	.....
521865	20	4	LEAR CORPORATION.....		.....	.....	14,400,000	1,975,680	137.200	1,975,680	542,359	.....	43,200	.....	206,496	.....	206,496	.....	12/21/2011	.....
525327	10	2	LEIDOS HOLDINGS INC.....		.....	.....	25,000	2,447	97.890	2,447	846	.....	33	.....	1,129	.....	1,129	.....	12/21/2011	.....
526057	10	4	LENNAR CORP A.....		.....	.....	19,100,000	1,065,589	55.790	1,065,589	372,592	.....	3,056	.....	317,824	.....	317,824	.....	12/21/2011	.....
526057	30	2	LENNAR CORP.....		.....	.....	382,000	17,075	44.700	17,075	6,182	.....	61	.....	5,107	.....	5,107	.....	11/09/2017	.....
530307	10	7	LIBERTY BROADBAND A.....		.....	.....	1,331,000	165,789	124.560	165,789	23,747	.....	.....	.....	70,210	.....	70,210	.....	11/05/2014	.....
530307	30	5	LIBERTY BROADBAND C.....		.....	.....	3,463,000	435,472	125.750	435,472	76,770	.....	.....	.....	186,032	.....	186,032	.....	01/12/2015	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				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		
				Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		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			Actual Cost								Date Acquired	NAIC Designation
531172	10	4	LIBERTY PROPERTY TRUST.....	.....	...	7,300,000	438,365	60.050	438,365	222,653	2,993	11,899		132,641		132,641		06/24/2010	.....
531229	40	9	LIBERTY MEDIA CORP SIRIUS XM A.....	.....	...	5,327,000	257,507	48.340	257,507	57,899				61,474		61,474		01/14/2013	.....
531229	60	7	LIBERTY MEDIA CORP SIRIUS C.....	.....	...	10,654,000	512,884	48.140	512,884	109,334				118,899		118,899		07/24/2014	.....
531229	70	6	LIBERTY MEDIA CORP BRAVES A.....	.....	...	532,000	15,774	29.650	15,774	5,212				2,506		2,506		04/18/2016	.....
531229	85	4	LIBERTY MEDIA CORP MEDIA C.....	.....	...	2,663,000	122,405	45.965	122,405	20,302				40,651		40,651		04/18/2016	.....
531229	87	0	LIBERTY MEDIA CORP MEDIA A.....	.....	...	1,331,000	58,271	43.780	58,271	10,783				18,714		18,714		04/18/2016	.....
531229	88	8	LIBERTY MEDIA CORP BRAVES C.....	.....	...	1,817,000	53,674	29.540	53,674	17,695				8,449		8,449		06/30/2016	.....
531465	10	2	LIBERTY TRIPADVISOR HDG A.....	.....	...	6,214,000	45,673	7.350	45,673	51,548				(53,068)		(53,068)		08/28/2014	.....
532457	10	8	ELI LILLY & CO.....	.....	...	98,703,000	12,972,535	131.430	12,972,535	3,646,537		254,653		1,550,624		1,550,624		12/17/2012	.....
534187	10	9	LINCOLN NATIONAL CORP.....	.....	...	37,800,000	2,230,578	59.010	2,230,578	703,020		55,944		291,060		291,060		12/21/2011	.....
53814L	10	8	LIVENT CORP.....	.....	...	8,230,000	70,367	8.550	70,367	35,774				34,592		34,592		03/04/2019	.....
548661	10	7	LOWE'S COMPANIES.....	.....	...	94,700,000	11,341,272	119.760	11,341,272	2,696,811		195,082		2,594,780		2,594,780		12/17/2012	.....
55024U	10	9	LUMENTUM HOLDINGS INC.....	.....	...	7,900,000	626,470	79.300	626,470	58,627				294,591		294,591		08/04/2015	.....
55261F	10	4	M&T BANK CORPORATION.....	.....	...	16,800,000	2,851,800	169.750	2,851,800	1,448,246		68,880		447,216		447,216		06/23/2011	.....
552953	10	1	MGM RESORTS INTERNATIONAL.....	.....	...	25,300,000	841,731	33.270	841,731	266,702		13,156		227,953		227,953		12/15/2009	.....
565849	10	6	MARATHON OIL CORP.....	.....	...	36,800,000	499,744	13.580	499,744	535,131		7,360		(27,968)		(27,968)		09/26/2016	.....
56585A	10	2	MARATHON PETROLEUM CORP.....	.....	...	26,600,000	1,602,650	60.250	1,602,650	444,758		56,392		32,984		32,984		07/01/2011	.....
570535	10	4	MARKEL CORP.....	.....	...	1,200,000	1,371,804	1,143.170	1,371,804	676,253				126,144		126,144		12/18/2013	.....
57164Y	10	7	MARRIOTT VACATIONS WORLD.....	.....	...	1,329,000	171,122	128.760	171,122	78,605	718	2,392		77,414		77,414		09/04/2018	.....
571903	20	2	MARRIOTT INTERNATIONAL INC CLASS A.....	.....	...	14,960,000	2,265,393	151.430	2,265,393	978,060		27,676		641,335		641,335		09/23/2016	.....
573284	10	6	MARTIN MARIETTA MATERIALS.....	.....	...	10,200,000	2,852,328	279.640	2,852,328	1,014,495		21,012		1,099,254		1,099,254		06/25/2013	.....
574599	10	6	MASCO CORP.....	.....	...	15,500,000	743,845	47.990	743,845	161,680				290,625		290,625		06/24/2010	.....
57636Q	10	4	MASTERCARD INC CLASS A.....	.....	...	60,000,000	17,915,400	298.590	17,915,400	1,919,555		79,200		6,596,400		6,596,400		12/17/2012	.....
57686G	10	5	MATSON INC.....	.....	...	13,300,000	542,640	40.800	542,640	286,784		11,438		116,774		116,774		12/21/2011	.....
57772K	10	1	MAXIM INTEGRATED PRODUCTS.....	.....	...	13,300,000	818,083	61.510	818,083	231,163		25,004		141,778		141,778		06/24/2010	.....
58933Y	10	5	MERCK & CO INC.....	.....	...	85,548,000	7,780,591	90.950	7,780,591	2,920,815	52,184	188,206		1,243,868		1,243,868		03/15/2011	.....
594918	10	4	MICROSOFT CORP.....	.....	...	283,400,000	44,692,180	157.700	44,692,180	8,519,443		535,626		15,907,242		15,907,242		09/29/2015	.....
595017	10	4	MICROCHIP TECHNOLOGY INC.....	.....	...	22,121,000	2,316,511	104.720	2,316,511	724,496		32,363		725,569		725,569		04/05/2016	.....
595112	10	3	MICRON TECHNOLOGY INC.....	.....	...	25,500,000	1,371,390	53.780	1,371,390	247,388				562,275		562,275		06/24/2010	.....
609207	10	5	MONDELEZ INTERNTL INC.....	.....	...	59,900,000	3,299,292	55.080	3,299,292	1,115,461	17,072	63,794		901,495		901,495		06/24/2010	.....
60937P	10	6	MONGODB INC.....	.....	...	6,900,000	908,109	131.610	908,109	1,143,025				(234,916)		(234,916)		06/24/2019	.....
61174X	10	9	MONSTER BEVERAGE CORP.....	.....	...	35,664,000	2,266,447	63.550	2,266,447	354,959				511,065		511,065		12/17/2012	.....
615369	10	5	MOODY'S CORP.....	.....	...	5,900,000	1,400,719	237.410	1,400,719	122,696		11,800		574,483		574,483		06/24/2010	.....
620076	30	7	MOTOROLA SOLUTIONS INC.....	.....	...	7,800,000	1,256,892	161.140	1,256,892	349,554	4,992	17,784		359,580		359,580		06/24/2010	.....
629377	50	8	NRG ENERGY INC.....	.....	...	53,600,000	2,130,600	39.750	2,130,600	759,710		6,432		8,040		8,040		06/22/2016	.....
631103	10	8	NASDAQ INC.....	.....	...	7,300,000	781,830	107.100	781,830	134,659		13,505		186,369		186,369		06/24/2010	.....
64110L	10	6	NETFLIX INC.....	.....	...	44,800,000	14,495,936	323.570	14,495,936	601,718				2,504,768		2,504,768		12/17/2012	.....
651229	10	6	NEWELL BRANDS INC.....	.....	...	51,871,000	996,961	19.220	996,961	831,390		47,721		32,679		32,679		04/18/2016	.....
65249B	10	9	NEWS CORP A.....	.....	...	8,225,000	116,302	14.140	116,302	49,513		1,645		22,948		22,948		07/01/2013	.....
65339F	10	1	NEXTERA ENERGY INC.....	.....	...	15,000,000	3,632,400	242.160	3,632,400	1,056,749		75,000		1,025,100		1,025,100		12/17/2012	.....
654106	10	3	NIKE INC CLASS B.....	.....	...	103,200,000	10,455,192	101.310	10,455,192	1,762,471	25,284	90,816		2,803,944		2,803,944		06/08/2011	.....

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
655664	10	0	NORDSTROM INC.....		.....	.....	5,500,000	225,115	40.930	225,115	195,625	.....	8,140	.....	(31,240)	.....	(31,240)	.....	06/24/2010	.....
655844	10	8	NORFOLK SOUTHERN CORP.....		.....	.....	16,000,000	3,106,080	194.130	3,106,080	922,822	.....	57,600	.....	713,440	.....	713,440	.....	06/08/2011	.....
670346	10	5	NUCOR CORP.....		.....	.....	20,800,000	1,170,624	56.280	1,170,624	450,060	8,372	33,280	.....	92,976	.....	92,976	.....	09/28/2004	.....
67066G	10	4	NVIDIA CORP.....		.....	.....	17,000,000	4,000,100	235.300	4,000,100	2,831,270	.....	10,880	.....	1,730,600	.....	1,730,600	.....	06/25/2018	.....
670837	10	3	OGE ENERGY CORP.....		.....	.....	7,800,000	346,866	44.470	346,866	144,287	.....	11,564	.....	41,184	.....	41,184	.....	06/24/2010	.....
67103H	10	7	O'REILLY AUTOMOT.....		.....	.....	7,800,000	3,418,428	438.260	3,418,428	298,961	.....	.....	.....	732,654	.....	732,654	.....	02/05/2010	.....
68235P	10	8	ONE GAS INC.....		.....	.....	1,300,000	121,641	93.570	121,641	14,490	.....	2,600	.....	18,161	.....	18,161	.....	02/03/2014	.....
682680	10	3	ONEOK INC.....		.....	.....	5,200,000	393,484	75.670	393,484	101,852	.....	18,356	.....	112,944	.....	112,944	.....	06/24/2010	.....
68389X	10	5	ORACLE CORPORATION.....		.....	.....	146,500,000	7,761,570	52.980	7,761,570	3,371,478	.....	133,315	.....	1,147,095	.....	1,147,095	.....	06/24/2010	.....
690742	10	1	OWENS CORNING INC.....		.....	.....	6,500,000	423,280	65.120	423,280	205,423	.....	5,720	.....	137,410	.....	137,410	.....	06/24/2010	.....
69331C	10	8	PG&E CORP.....		.....	.....	14,600,000	158,702	10.870	158,702	146,000	.....	.....	.....	273,413	461,461	(188,048)	.....	02/05/2010	.....
693475	10	5	PNC FINANCIAL SERVICES GROUP I.....		.....	.....	24,100,000	3,847,083	159.630	3,847,083	1,394,963	.....	101,220	.....	1,029,552	.....	1,029,552	.....	12/17/2012	.....
693506	10	7	PPG INDUSTRIES INC.....		.....	.....	13,400,000	1,788,766	133.490	1,788,766	580,093	.....	26,532	.....	418,884	.....	418,884	.....	03/15/2011	.....
69351T	10	6	PPL CORPORATION.....		.....	.....	35,800,000	1,284,504	35.880	1,284,504	882,993	14,768	58,981	.....	270,290	.....	270,290	.....	06/08/2011	.....
701094	10	4	PARKER HANFIN CORP.....		.....	.....	6,000,000	1,234,920	205.820	1,234,920	327,109	.....	20,400	.....	340,080	.....	340,080	.....	02/05/2010	.....
70432V	10	2	PAYCOM SOFTWARE INC.....		.....	.....	5,200,000	1,376,752	264.760	1,376,752	1,177,435	.....	.....	.....	199,317	.....	199,317	.....	06/24/2019	.....
70450Y	10	3	PAYPAL HOLDINGS INC.....		.....	.....	70,800,000	7,658,436	108.170	7,658,436	932,984	.....	.....	.....	1,704,864	.....	1,704,864	.....	07/20/2015	.....
715347	10	0	PERSPECTA INC.....		.....	.....	8,104,000	214,270	26.440	214,270	49,911	486	1,783	.....	74,719	.....	74,719	.....	06/01/2018	.....
717081	10	3	PFIZER INC.....		.....	.....	578,878,000	22,680,440	39.180	22,680,440	11,890,471	.....	833,584	.....	(2,587,585)	.....	(2,587,585)	.....	12/17/2012	.....
718172	10	9	PHILIP MORRIS INTL.....		.....	.....	64,000,000	5,445,760	85.090	5,445,760	3,963,914	74,880	293,760	.....	1,173,120	.....	1,173,120	.....	06/08/2011	.....
718546	10	4	PHILLIPS 66.....		.....	.....	9,000,000	1,002,690	111.410	1,002,690	280,761	.....	31,500	.....	227,340	.....	227,340	.....	05/01/2012	.....
723787	10	7	PIONEER NATURAL RESOURCES CO.....		.....	.....	25,200,000	3,814,524	151.370	3,814,524	3,520,916	11,088	19,152	.....	500,220	.....	500,220	.....	10/26/2015	.....
74144T	10	8	T ROWE PRICE GROUP INC.....		.....	.....	3,100,000	377,704	121.840	377,704	143,863	.....	9,424	.....	91,512	.....	91,512	.....	06/24/2010	.....
74251V	10	2	PRINCIPAL FINANCIAL GROUP.....		.....	.....	11,100,000	610,500	55.000	610,500	278,910	.....	24,198	.....	120,213	.....	120,213	.....	06/24/2010	.....
742718	10	9	PROCTER & GAMBLE CO.....		.....	.....	19,500,000	2,435,550	124.900	2,435,550	1,797,354	.....	57,621	.....	638,196	.....	638,196	.....	01/07/2019	.....
74460D	10	9	PUBLIC STORAGE.....		.....	.....	16,700,000	3,556,432	212.960	3,556,432	2,466,337	.....	133,600	.....	176,185	.....	176,185	.....	06/25/2013	.....
747525	10	3	QUALCOMM INC.....		.....	.....	33,700,000	2,973,351	88.230	2,973,351	2,316,496	.....	57,536	.....	658,964	.....	658,964	.....	07/26/2019	.....
74915M	10	0	QURATE RETAIL INC.....		.....	.....	46,600,000	392,838	8.430	392,838	523,004	.....	.....	.....	(516,794)	.....	(516,794)	.....	06/08/2011	.....
749685	10	3	RPM INTERNATIONAL INC.....		.....	.....	8,900,000	683,164	76.760	683,164	164,428	.....	12,549	.....	160,022	.....	160,022	.....	06/24/2010	.....
754730	10	9	RAYMOND JAMES FINANCIAL INC.....		.....	.....	6,400,000	572,544	89.460	572,544	171,265	2,368	8,704	.....	96,320	.....	96,320	.....	06/24/2010	.....
755111	50	7	RAYTHEON COMPANY.....		.....	.....	15,200,000	3,340,048	219.740	3,340,048	802,577	.....	56,164	.....	1,009,128	.....	1,009,128	.....	02/05/2010	.....
758849	10	3	REGENCY CENTERS CORP.....		.....	.....	3,900,000	246,051	63.090	246,051	141,308	.....	9,126	.....	17,199	.....	17,199	.....	06/24/2010	.....
7591EP	10	0	REGIONS FINANCIAL CORP.....		.....	.....	95,300,000	1,635,348	17.160	1,635,348	655,035	14,772	54,798	.....	360,234	.....	360,234	.....	12/17/2012	.....
759509	10	2	RELIANCE STEEL & ALUMINUM.....		.....	.....	4,100,000	491,016	119.760	491,016	303,088	.....	.....	.....	199,219	.....	199,219	.....	10/01/2013	.....
761152	10	7	RESMED INC.....		.....	.....	6,200,000	960,814	154.970	960,814	191,292	.....	9,424	.....	254,820	.....	254,820	.....	06/24/2010	.....
76118Y	10	4	RESIDEO TECHNOLOGIES INC.....		.....	.....	1,600,000	19,088	11.930	19,088	12,376	.....	.....	.....	(13,792)	.....	(13,792)	.....	10/29/2018	.....
76133Q	10	2	RETAIL VALUE INC.....		.....	.....	16,199,000	596,123	36.800	596,123	464,304	33,208	2,531	.....	142,839	.....	142,839	.....	01/25/2019	.....
76680R	20	6	RINGCENTRAL INC A.....		.....	.....	510,000	86,022	168.670	86,022	82,019	.....	.....	.....	4,002	.....	4,002	.....	10/30/2019	.....
770323	10	3	ROBERT HALF INTERNATIONAL INC.....		.....	.....	6,800,000	429,420	63.150	429,420	170,268	.....	8,432	.....	40,460	.....	40,460	.....	06/24/2010	.....
773903	10	9	ROCKWELL INTERNATIONAL CORP.....		.....	.....	14,000,000	2,837,380	202.670	2,837,380	597,705	.....	55,020	.....	730,660	.....	730,660	.....	06/24/2010	.....
780287	10	8	ROYAL GOLD INC.....		.....	.....	13,200,000	1,613,700	122.250	1,613,700	647,354	.....	13,992	.....	483,120	.....	483,120	.....	10/01/2013	.....
78409V	10	4	S&P GLOBAL INC.....		.....	.....	16,100,000	4,396,105	273.050	4,396,105	518,826	.....	36,708	.....	1,660,071	.....	1,660,071	.....	06/24/2010	.....

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

1				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		
				Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		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			Actual Cost								Date Acquired	NAIC Designation
78410G	10	4	SBA COMMUNICATIONS CORP.....			14,100.000	3,397,959	240.990	3,397,959	1,124,154		10,434		1,115,310		1,115,310		03/24/2016.	
78440X	10	1	SL GREEN REALTY CORP.....			12,800.000	1,176,064	91.880	1,176,064	437,147	11,328	43,520		163,840		163,840		02/05/2010.	
78486Q	10	1	SVB FINANCIAL GROUP.....			3,400.000	853,536	251.040	853,536	396,253				207,808		207,808		12/23/2014.	
78573L	10	6	SABRA HEALTH CARE INC.....			2,544.000	54,289	21.340	54,289	48,381		4,579		12,364		12,364		08/17/2017.	
79466L	30	2	SALESFORCE.COM INC.....			13,565.000	2,206,212	162.640	2,206,212	2,172,065				29,807		29,807		03/13/2019.	
808625	10	7	SCIENCE APPLICATIONS INTE.....			14.000	1,218	87.020	1,218	375		20		326		326		09/30/2013.	
816851	10	9	SEMPRA ENERGY.....			13,500.000	2,044,980	151.480	2,044,980	486,540	13,061	51,266		584,415		584,415		09/28/2004.	
824348	10	6	SHERWIN-WILLIAMS CO.....			9,800.000	5,718,692	583.540	5,718,692	412,090		44,296		1,862,784		1,862,784		09/28/2004.	
828806	10	9	SIMON PROPERTY GROUP INC.....			29,000.000	4,319,840	148.960	4,319,840	4,008,122		240,700		(551,870)		(551,870)		10/26/2015.	
82968B	10	3	SIRIUS XM HOLDINGS INC.....			257,400.000	1,840,410	7.150	1,840,410	274,929		12,770		370,656		370,656		06/24/2010.	
82981J	10	9	SITE CENTERS CORP.....			19,472.000	272,997	14.020	272,997	148,294	3,894	15,578		57,442		57,442		12/23/2008.	
83088M	10	2	SKYWORKS SOLUTIONS INC.....			21,800.000	2,635,184	120.880	2,635,184	446,819		35,752		1,174,148		1,174,148		12/17/2012.	
83200N	10	3	SMARTSHEET INC A.....			16,400.000	736,688	44.920	736,688	900,234				(163,546)		(163,546)		07/26/2019.	
84265V	10	5	SOUTHERN COPPER CORP.....			5,255.000	223,232	42.480	223,232	152,555		10,743		61,536		61,536		06/24/2010.	
84790A	10	5	SPECTRUM BRANDS HLDGS INC.....			15,400.000	990,066	64.290	990,066	735,632		25,872		254,434		254,434		01/07/2019.	
848637	10	4	SPLUNK INC.....			12,100.000	1,812,217	149.770	1,812,217	632,705				543,532		543,532		06/23/2014.	
852234	10	3	SQUARE INC A.....			8,900.000	556,784	62.560	556,784	553,740				57,583		57,583		06/25/2018.	
855244	10	9	STARBUCKS CORP.....			43,200.000	3,798,144	87.920	3,798,144	775,902		64,368		1,016,064		1,016,064		06/08/2011.	
857477	10	3	STATE STREET CORP.....			15,700.000	1,241,870	79.100	1,241,870	726,054	8,164	30,301		251,671		251,671		12/17/2012.	
858119	10	0	STEEL DYNAMICS INC.....			18,900.000	643,356	34.040	643,356	319,875	4,536	17,152		75,600		75,600		10/01/2013.	
862121	10	0	STORE CAPITAL CORP.....			7,600.000	283,024	37.240	283,024	300,701	2,660			(17,677)		(17,677)		10/30/2019.	
871607	10	7	SYNOPSYS INC.....			12,200.000	1,698,240	139.200	1,698,240	265,986				670,512		670,512		06/24/2010.	
87165B	10	3	SYNCHRONY FINANCIAL.....			33,557.000	1,208,388	36.010	1,208,388	518,111		28,859		421,140		421,140		11/17/2015.	
872590	10	4	T-MOBILE US INC.....			22,400.000	1,756,608	78.420	1,756,608	331,489				331,744		331,744		05/01/2013.	
879433	82	9	TELEPHONE & DATA SYSTEMS INC.....			17,122.000	435,412	25.430	435,412	398,221		11,301		(121,737)		(121,737)		01/25/2012.	
88160R	10	1	TESLA INC.....			8,600.000	3,597,638	418.330	3,597,638	1,165,252				735,558		735,558		06/23/2014.	
882508	10	4	TEXAS INSTRUMENTS INC.....			23,200.000	2,976,328	128.290	2,976,328	760,679				783,928		783,928		06/08/2011.	
883203	10	1	TEXTRON INC.....			39,400.000	1,757,240	44.600	1,757,240	724,938	788	3,152		(54,766)		(54,766)		12/21/2011.	
88339J	10	5	TRADE DESK INC A.....			4,900.000	1,272,922	259.780	1,272,922	1,146,005				126,917		126,917		06/24/2019.	
883556	10	2	THERMO FISHER SCIENTIFIC INC.....			11,100.000	3,606,057	324.870	3,606,057	625,441	2,109	8,214		1,121,988		1,121,988		12/17/2012.	
88579Y	10	1	3M CO.....			40,000.000	7,056,800	176.420	7,056,800	3,713,716		230,400		(564,800)		(564,800)		12/17/2012.	
89055F	10	3	TOPBUILD CORP.....			1,722.000	177,504	103.080	177,504	22,223				100,014		100,014		07/01/2015.	
896522	10	9	TRINITY INDUSTRIES INC.....			22,000.000	487,300	22.150	487,300	233,781		14,080		34,320		34,320		12/21/2011.	
89832Q	10	9	TRUIST FINANCIAL CORP.....			109,191.000	6,149,637	56.320	6,149,637	2,407,449		116,519		2,531,848		2,531,848		12/09/2019.	
90138F	10	2	TWILIO INC A.....			6,700.000	658,476	98.280	658,476	858,121				(199,645)		(199,645)		03/13/2019.	
902494	10	3	TYSON FOODS INC CLASS A.....			8,900.000	810,256	91.040	810,256	675,486		13,751		334,996		334,996		09/26/2016.	
902681	10	5	UGI CORP.....			9,000.000	406,440	45.160	406,440	157,313	2,925	10,305		(73,710)		(73,710)		06/24/2010.	
902973	30	4	US BANCORP.....			43,900.000	2,602,831	59.290	2,602,831	990,993	18,438	67,167		596,601		596,601		06/24/2010.	
90353T	10	0	UBER TECHNOLOGIES INC.....			15,200.000	452,048	29.740	452,048	466,053				(14,005)		(14,005)		12/26/2019.	
907818	10	8	UNION PACIFIC CORP.....			17,200.000	3,109,588	180.790	3,109,588	862,496		63,640		732,032		732,032		06/08/2011.	
910047	10	9	UNITED AIRLINES HLDGS INC.....			23,100.000	2,034,879	88.090	2,034,879	379,733				100,716		100,716		10/01/2010.	

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
911312	10	6	UNITED PARCEL SERVICE INC CLASS B.....		.....	..	2,900,000	339,474	117.060	339,474	175,157		11,136		56,637		56,637		06/24/2010	
911363	10	9	UNITED RENTALS INC.....		.....	..	10,800,000	1,801,116	166.770	1,801,116	458,415				693,792		693,792		12/17/2012	
91704F	10	4	URBAN EDGE PROPERTIES.....		.....	..	4,550,000	87,269	19.180	87,269	54,593		4,004		11,648		11,648		01/16/2015	
918204	10	8	VF CORPORATION.....		.....	..	10,400,000	1,036,464	99.660	1,036,464	183,306		20,072		338,119		338,119		06/24/2010	
92047W	10	1	VALVOLINE INC.....		.....	..	31,022,000	664,181	21.410	664,181	346,859		13,370		63,905		63,905		05/15/2017	
92214X	10	6	VAREX IMAGING CORP.....		.....	..	5,280,000	157,397	29.810	157,397	63,517				32,366		32,366		01/30/2017	
92220P	10	5	VARIAN MEDICAL SYSTEMS INC.....		.....	..	13,200,000	1,874,532	142.010	1,874,532	491,413				378,840		378,840		06/24/2010	
92276F	10	0	VENTAS INC.....		.....	..	9,067,000	523,529	57.740	523,529	341,166	7,186	28,742		(7,707)		(7,707)		07/05/2011	
92339V	10	0	VEREIT INC.....		.....	..	62,700,000	579,348	9.240	579,348	620,246	8,621			(40,898)		(40,898)		12/26/2019	
92343V	10	4	VERIZON COMMUNICATIONS INC.....		.....	..	48,500,000	2,977,900	61.400	2,977,900	2,321,641		117,491		251,230		251,230		12/20/2017	
925550	10	5	VIAVI SOLUTIONS INC.....		.....	..	39,500,000	592,500	15.000	592,500	77,253				195,525		195,525		12/23/2008	
929042	10	9	VORNADO REALTY TRUST.....		.....	..	9,100,000	605,150	66.500	605,150	423,811	17,745	24,024		40,677		40,677		02/05/2010	
92939U	10	6	WEC ENERGY GROUP INC.....		.....	..	10,000,000	922,300	92.230	922,300	253,686		23,600		229,700		229,700		06/24/2010	
929740	10	8	WABTEC CORP.....		.....	..	3,748,000	291,594	77.800	291,594	235,331		1,349		56,264		56,264		02/26/2019	
931142	10	3	WALMART INC.....		.....	..	500,000	59,420	118.840	59,420	47,363	265	795		12,057		12,057		01/07/2019	
931427	10	8	WALGREENS BOOTS ALLIANCE.....		.....	..	46,100,000	2,718,056	58.960	2,718,056	1,797,191		82,750		(431,957)		(431,957)		12/17/2012	
949746	10	1	WELLS FARGO & CO.....		.....	..	295,828,000	15,915,546	53.800	15,915,546	8,495,300		567,990		2,283,792		2,283,792		12/17/2012	
95040Q	10	4	WELLTOWER INC.....		.....	..	15,200,000	1,243,056	81.780	1,243,056	781,704		52,896		188,024		188,024		12/17/2012	
95058W	10	0	WENDY'S CO/THE.....		.....	..	45,729,000	1,015,641	22.210	1,015,641	165,810		19,206		301,811		301,811		09/30/2008	
958102	10	5	WESTERN DIGITAL CORP.....		.....	..	739,000	46,904	63.470	46,904	26,870		1,478		19,584		19,584		05/13/2016	
969457	10	0	WILLIAMS COS INC.....		.....	..	21,900,000	519,468	23.720	519,468	357,170		33,288		36,573		36,573		02/05/2010	
98389B	10	0	XCEL ENERGY INC.....		.....	..	10,100,000	641,249	63.490	641,249	210,911	4,091	16,110		143,622		143,622		06/24/2010	
988498	10	1	YUM! BRANDS INC.....		.....	..	25,800,000	2,598,834	100.730	2,598,834	372,516		43,344		227,298		227,298		09/28/2004	
98850P	10	9	YUM CHINA HOLDINGS INC.....		.....	..	25,800,000	1,238,658	48.010	1,238,658	145,548		12,384		373,584		373,584		11/01/2016	
98956P	10	2	ZIMMER BIOMET HLDGS INC.....		.....	..	16,300,000	2,439,784	149.680	2,439,784	1,057,495	3,912	15,648		749,148		749,148		12/17/2012	
989701	10	7	ZIONS BANCORPORATION.....		.....	..	19,600,000	1,017,632	51.920	1,017,632	256,170		25,088		219,128		219,128		12/15/2009	
98978V	10	3	ZOETIS INC.....		.....	..	14,175,000	1,876,061	132.350	1,876,061	246,610		9,299		663,532		663,532		06/21/2013	
98980G	10	2	ZSCALER INC.....		.....	..	15,500,000	720,750	46.500	720,750	1,169,644				(448,894)		(448,894)		06/24/2019	
76131D	10	3	RESTAURANT BRANDS INTERN.....		.....	A	23,087,000	1,472,258	63.770	1,472,258	363,550	11,544	45,020		264,808		264,808		12/15/2014	
G0176J	10	9	ALLEGION PLC.....		.....	C	11,466,000	1,427,976	124.540	1,427,976	328,758		12,383		514,021		514,021		12/02/2013	
G0177J	10	8	ALLERGAN PLC.....		.....	C	25,886,000	4,948,627	191.170	4,948,627	2,575,101		76,623		1,488,704		1,488,704		03/17/2015	
G0408V	10	2	AON PLC.....		.....	C	32,597,000	6,789,629	208.290	6,789,629	1,089,450		56,067		2,051,329		2,051,329		10/04/2010	
G06242	10	4	ATLIASSIAN CORP PLC A.....		.....	C	800,000	96,272	120.340	96,272	104,495				(8,223)		(8,223)		06/24/2019	
G1151C	10	1	ACCENTURE PLC.....		.....	C	71,700,000	15,097,869	210.570	15,097,869	2,838,896		162,042		4,987,452		4,987,452		03/15/2011	
G25839	10	4	COCA COLA EUROPEAN PTNRS.....		.....	C	16,400,000	834,432	50.880	834,432	329,476		22,632		82,492		82,492		05/31/2016	
G2709G	10	7	DELPHI TECHNOLOGIES PLC.....		.....	C	12,000,000	153,960	12.830	153,960	201,135				(17,880)		(17,880)		12/05/2017	
G29183	10	3	EATON CORP PLC.....		.....	C	21,100,000	1,998,591	94.720	1,998,591	1,105,651		59,924		549,866		549,866		12/17/2012	
G5494J	10	3	LINDE PLC.....		.....	C	25,350,000	5,397,014	212.900	5,397,014	4,170,075		88,725		1,441,401		1,441,401		10/31/2018	
G5960L	10	3	MEDTRONIC PLC.....		.....	C	3,000,000	340,350	113.450	340,350	337,062				3,288		3,288		12/26/2019	
G6095L	10	9	APTIV PLC.....		.....	C	36,000,000	3,418,920	94.970	3,418,920	1,037,261		31,671		1,202,400		1,202,400		12/17/2012	
G6700G	10	7	NVENT ELECTRIC PLC.....		.....	C	25,481,000	651,804	25.580	651,804	279,560		17,837		79,501		79,501		05/01/2018	
G7S00T	10	4	PENTAIR PLC.....		.....	C	25,481,000	1,168,813	45.870	1,168,813	571,518		18,345		206,141		206,141		10/01/2012	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				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				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
H1467J 10 4					C	33,700.000	5,245,742	155.660	5,245,742	1,961,416	25,275	99,751		892,376		892,376		06/08/2011.	
H2906T 10 9					C	4,200.000	409,751	97.560	409,751	134,316		9,408		143,808		143,808		06/24/2010.	
N53745 10 0					C	37,000.000	3,495,759	94.480	3,495,759	1,704,522		153,550		418,840		418,840		12/17/2012.	
N59465 10 9					C	21,100.000	424,109	20.100	424,109	375,194				(154,030)		(154,030)		02/05/2010.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.							1,109,494,544	XXX	1,109,494,544	395,491,377	1,094,550	18,818,950	0	238,356,906	1,089,971	237,266,935	0	XXX	XXX
9799999. Total - Common Stock							1,109,494,544	XXX	1,109,494,544	395,491,377	1,094,550	18,818,950	0	238,356,906	1,089,971	237,266,935	0	XXX	XXX
9899999. Total Common and Preferred Stock							1,140,594,544	XXX	1,147,126,944	426,591,377	1,569,134	20,688,995	0	238,356,906	1,089,971	237,266,935	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.....		10,547,875	10,400,000	34,500
912828	5T	3	US TREASURY NOTE	2.625% 12/31/25.....		01/23/2019.....	Goldman Sachs.....		14,950,195	15,000,000	26,105
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	5W	6	US TREASURY TIPS	0.875% 01/15/29.....		01/22/2019.....	Barclays Capital.....		49,644,435	50,000,000	19,304
912828	5Z	9	US TREASURY NOTE	2.500% 01/31/24.....		01/31/2019.....	Citigroup.....		25,062,500	25,000,000	1,727
912828	6A	3	US TREASURY NOTE	2.625% 01/31/26.....		02/26/2019.....	Various.....		45,242,969	45,000,000	72,151
912828	6F	2	US TREASURY NOTE	2.500% 02/28/26.....		04/01/2019.....	Various.....		75,535,047	75,300,000	96,678
912828	6G	0	US TREASURY NOTE	2.375% 02/29/24.....		03/25/2019.....	Barclays Capital.....		40,271,875	40,000,000	64,538
912828	6L	9	US TREASURY NOTE	2.250% 03/31/26.....		04/23/2019.....	Various.....		74,292,119	75,250,000	84,836
912828	6R	6	US TREASURY NOTE	2.250% 04/30/24.....		06/21/2019.....	Various.....		178,103,516	177,500,000	193,359
912828	6S	4	US TREASURY NOTE	2.375% 04/30/26.....		05/24/2019.....	Various.....		216,143,565	215,400,000	204,444
912828	6T	2	US TREASURY NOTE	2.375% 05/15/29.....		09/03/2019.....	Wells Fargo Bank.....		21,636,719	20,000,000	144,565
912828	6X	3	US TREASURY NOTE	2.125% 05/31/26.....		06/27/2019.....	Various.....		72,396,406	71,500,000	89,877
912828	6Z	8	US TREASURY NOTE	1.750% 06/30/24.....		09/03/2019.....	Various.....		52,347,539	52,000,000	86,121
912828	7B	0	US TREASURY NOTE	1.875% 06/30/26.....		07/23/2019.....	Barclays Capital.....		29,887,109	30,000,000	36,685
912828	7D	6	US TREASURY TIPS	0.250% 07/15/29.....		08/07/2019.....	Barclays Capital.....		51,191,611	50,000,000	8,162
912828	7F	1	US TREASURY NOTE	1.750% 07/31/21.....		10/02/2019.....	Citigroup.....		15,057,422	15,000,000	45,652
912828	P4	6	US TREASURY NOTE	1.625% 02/15/26.....		02/25/2019.....	Barclays Capital.....		28,168,359	30,000,000	14,814
912828	TY	6	US TREASURY NOTE	1.625% 11/15/22.....		11/25/2019.....	Barclays Capital.....		35,031,250	35,000,000	10,938
912828	XT	2	US TREASURY NOTE	2.000% 05/31/24.....		06/27/2019.....	Goldman Sachs.....		15,058,895	14,900,000	22,798
912828	Y3	8	US TREASURY TIPS	0.750% 07/15/28.....		01/15/2019.....	Barclays Capital.....		99,325,866	100,000,000	183,620
912828	Y8	7	US TREASURY NOTE	1.750% 07/31/24.....		08/22/2019.....	Various.....		55,691,211	55,000,000	50,883
912828	Y9	5	US TREASURY NOTE	1.875% 07/31/26.....		08/23/2019.....	Various.....		30,645,313	30,000,000	33,628
912828	YB	0	US TREASURY NOTE	1.625% 08/15/29.....		11/05/2019.....	Various.....		31,070,137	31,500,000	91,097
912828	YD	6	US TREASURY NOTE	1.375% 08/31/26.....		09/10/2019.....	Various.....		37,740,547	38,000,000	9,821
912828	YE	4	US TREASURY NOTE	1.250% 08/31/24.....		09/23/2019.....	Barclays Capital.....		18,671,055	19,000,000	14,423
912828	YG	9	US TREASURY NOTE	1.625% 09/30/26.....		10/22/2019.....	Various.....		52,860,977	53,000,000	46,219
912828	YM	6	US TREASURY NOTE	1.500% 10/31/24.....		11/19/2019.....	Various.....		198,802,656	200,000,000	74,011
912828	YQ	7	US TREASURY NOTE	1.625% 10/31/26.....		10/30/2019.....	Barclays Capital.....		19,889,063	20,000,000	
912828	YS	3	US TREASURY NOTE	1.750% 11/15/29.....		12/23/2019.....	Barclays Capital.....		44,095,492	44,700,000	65,625
912828	YU	8	US TREASURY NOTE	1.625% 11/30/26.....		12/26/2019.....	Various.....		178,139,063	180,000,000	158,060
912828	YV	6	US TREASURY NOTE	1.500% 11/30/24.....		12/24/2019.....	JP Morgan Securities Inc.....		6,914,414	7,000,000	7,459
912828	YW	4	US TREASURY NOTE	1.625% 12/15/22.....		12/27/2019.....	Goldman Sachs.....		24,977,539	25,000,000	13,986
912828	YY	0	US TREASURY NOTE	1.750% 12/31/24.....		12/30/2019.....	Goldman Sachs.....		20,040,625	20,000,000	
0599999	Total - Bonds - U.S. Government.....								1,894,533,950	1,895,450,000	2,071,348
Bonds - U.S. Special Revenue and Special Assessment											
235036	4K	3	DALLAS-FORT WORTH TX	2.039% 11/01/24.....		08/08/2019.....	JP Morgan Securities Inc.....		8,000,000	8,000,000	
235036	4L	1	DALLAS-FORT WORTH TX	2.156% 11/01/25.....		11/20/2019.....	JP Morgan Securities Inc.....		3,214,490	3,235,000	4,069
3137FL	6G	4	FHMS 2019-K088 X1 IO	0.653% 01/25/29.....		03/04/2019.....	Bank of America Corp.....		4,450,112		20,135
3137FL	6R	0	FHMS 2019-K089 X1 IO	0.688% 01/25/29.....		03/14/2019.....	Citigroup.....		11,543,268		95,342
3137FL	N5	9	FHMS 2019-K734 X1 IO	0.787% 02/25/26.....		04/12/2019.....	Goldman Sachs.....		2,991,940		23,969
3137FL	NB	6	FHMS 2019-K091 X1 IO	0.704% 03/25/29.....		04/23/2019.....	JP Morgan Securities Inc.....		5,338,907		48,261
3137FL	YL	2	FHMS 2019-K1511 X1 IO	0.930% 03/25/34.....		05/09/2019.....	Morgan Stanley.....		5,040,452		23,918
3137FM	CT	7	FHMS 2019-K093 X1 IO	1.092% 05/25/29.....		06/14/2019.....	Morgan Stanley.....		6,525,421		41,451
3137FM	U2	6	FHMS 2019-K094 X1 IO	1.016% 06/25/29.....		07/10/2019.....	Wells Fargo Bank.....		8,997,505		58,493
3137FN	WZ	9	FHMS 2019-K736 X1 IO	1.437% 07/25/26.....		09/06/2019.....	Goldman Sachs.....		13,018,011		100,728

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
3137FN X7 0	FHMS 2019-K097 X1 IO	1.218%	07/25/29.....		09/11/2019.....	Wells Fargo Bank.....		6,699,153		50,812
3137FP HM 0	FHMS 2019-K098 X1 IO	1.270%	08/25/29.....		10/03/2019.....	Barclays Capital.....		16,029,423		58,700
3137FQ 3C 5	FHMS 2019-K 100 X1 IO	0.770%	09/25/29.....		11/06/2019.....	Wells Fargo Bank.....		19,997,976		91,207
917436 8L 4	UTAH HSG CORP SF	3.875%	01/01/50.....		09/13/2019.....	Barclays Capital.....		6,211,440	6,000,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							118,058,098	17,235,000	617,085

Bonds - Industrial and Miscellaneous

00252F CU 3	AMIT 2005-4 M2	2.443%	10/25/35.....		06/24/2019.....	Key Bank NA, Cleveland.....		2,855,108	2,857,340	249
00287Y BU 2	ABBVIE INC	2.950%	11/21/26.....		11/12/2019.....	Bank of America Corp.....		19,976,200	20,000,000	
015271 AM 1	ALEXANDRIA REAL ESTATE EQUIT.....				03/13/2019.....	Wells Fargo Bank.....		10,256,500	10,000,000	66,667
02004W AB 7	ALLYA 2019-1 A2	2.850%	03/15/22.....		02/05/2019.....	JP Morgan Securities Inc.....		4,850,216	4,850,317	
02587A AK 0	AMXCA 2017-1 B	2.100%	09/15/22.....		12/18/2019.....	HSBC Securities Inc.....		14,149,447	14,150,000	4,127
02665W DC 2	AMERICAN HONDA FINANCE.....				09/05/2019.....	Mizuho Securities.....		7,497,225	7,500,000	
03063N AK 3	ACRE 2010-ARTA B	6.031%	01/14/29.....		12/20/2019.....	Goldman Sachs.....		1,532,344	1,500,000	3,267
037389 BD 4	AON CORP	2.200%	11/15/22.....		11/13/2019.....	Morgan Stanley.....		24,995,000	25,000,000	
04033J AA 9	ARIFL 2019-A A1	2.449%	06/15/20.....		06/12/2019.....	Mitsubishi Securities.....		3,831,690	3,831,690	
053332 AS 1	AUTOZONE INC	2.500%	04/15/21.....		02/19/2019.....	Morgan Stanley.....		6,206,214	6,307,000	55,186
05357H AA 8	AVMT 2013-AVM A	3.867%	12/05/32.....		11/12/2019.....	Various.....		18,843,248	18,627,000	26,072
05492G AJ 7	BBCMS 2019-CLP C	2.822%	12/15/31.....		02/14/2019.....	Barclays Capital.....		11,923,676	12,040,102	
05492G AL 2	BBCMS 2019-CLP D	3.468%	12/15/31.....		02/14/2019.....	Barclays Capital.....		14,065,843	14,203,558	
05492P AA 6	BAMLL 2019-BPR ANM	3.112%	11/05/32.....		11/27/2019.....	Bank of America Corp.....		49,439,040	48,000,000	66,389
05525B AA 8	BAMLL 2013-VBRK A	3.652%	03/10/37.....		07/29/2019.....	Various.....		21,507,520	21,175,000	51,743
05531F BJ 1	BB&T CORPORATION	2.200%	03/16/23.....		09/09/2019.....	Royal Bank of Canada.....		24,981,500	25,000,000	
05588C AB 8	BMWOT 2019-A A2	2.050%	05/25/22.....		09/10/2019.....	Barclays Capital.....		16,999,641	17,000,000	
056054 AF 6	BX Trust 2019-XL C	2.990%	10/15/36.....		10/09/2019.....	Citigroup.....		40,000,000	40,000,000	
056054 AG 4	BX Trust 2019-XL D	3.190%	10/15/36.....		10/09/2019.....	Citigroup.....		32,000,000	32,000,000	
056059 AA 6	BX Trust 2018-IND A	2.490%	11/15/35.....		10/02/2019.....	Various.....		9,934,110	9,936,889	16,494
08162Y BH 4	BMARK 2019-B14 225B	3.294%	12/15/61.....		11/05/2019.....	Deutsche Bank.....		33,949,110	33,958,000	62,058
085770 AA 3	BERRY GLOBAL ESCROW CORP.....				05/28/2019.....	Various.....		11,756,250	11,750,000	
10112R AZ 7	BOSTON PROPERTIES LP	3.200%	01/15/25.....		11/14/2019.....	Mizuho Securities.....		10,352,800	10,000,000	109,333
110122 BH 0	BRISTOL-MYERS SQUIBB CO.....				11/22/2019.....	Citigroup.....		4,491,006	4,300,000	41,131
110122 BJ 6	BRISTOL-MYERS SQUIBB CO.....				11/22/2019.....	Citigroup.....		15,411,300	15,000,000	111,146
110122 BK 3	BRISTOL-MYERS SQUIBB CO.....				11/22/2019.....	Citigroup.....		7,736,924	7,425,000	61,669
110122 CA 4	BRISTOL-MYERS SQUIBB CO.....				05/07/2019.....	Morgan Stanley.....		4,986,400	5,000,000	
11120V AF 0	BRIXMOR OPERATING PART.....				05/29/2019.....	Morgan Stanley.....		4,277,455	4,250,000	71,530
12482H AL 8	CAMB 2019-LIFE D	3.490%	12/15/37.....		01/25/2019.....	Citigroup.....		10,000,000	10,000,000	
125282 AA 1	CGDBB 2017-BIOC A	2.530%	07/15/28.....		01/04/2019.....	Citigroup.....		22,581,651	22,838,585	49,409
125282 AJ 2	CGDBB 2017-BIOC C	2.790%	07/15/28.....		12/17/2019.....	Various.....		4,562,578	4,567,717	5,180
12528R AA 6	CGBAM 2015-SMRT A	2.808%	04/10/28.....		06/17/2019.....	Morgan Stanley.....		53,561,245	53,580,000	86,594
125354 AA 8	CGRBS 2013-VN05 A	3.369%	03/13/35.....		12/05/2019.....	Various.....		32,014,059	30,700,000	10,360
125354 AJ 9	CGRBS 2013-VN05 D	3.703%	03/13/35.....		11/13/2019.....	Various.....		24,512,831	23,700,000	13,124
12592P BF 9	COMM 2014-UBS6 A5	3.644%	12/10/47.....		05/30/2019.....	Various.....		39,785,729	38,249,000	45,297
12596J AB 9	CNH 2019-A A2	2.960%	05/16/22.....		01/30/2019.....	Bank of America Corp.....		18,199,012	18,200,499	
12597C AA 5	CNH 2019-C A1	1.995%	11/16/20.....		10/16/2019.....	Wells Fargo Bank.....		17,152,054	17,152,054	
12625C AN 3	COMM 2013-VWVP D	3.898%	03/10/31.....		05/02/2019.....	Bank of America Corp.....		3,120,469	3,000,000	1,624
14041N FB 2	COMET 2015-A8 A8	2.050%	08/15/23.....		12/20/2019.....	Toronto Dominion.....		24,036,563	24,000,000	12,300
14041N FK 2	COMET 2017-A1 A1	2.000%	01/17/23.....		06/20/2019.....	HSBC Securities Inc.....		29,937,891	30,000,000	15,000

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
14041N	FN	6	COMET 2017-A4 A4	1.990%	07/17/23	Toronto Dominion		32,941,000	32,914,000	16,375
14042W	AB	6	COPAR 2019-1 A2	2.580%	04/15/22	JP Morgan Securities Inc		4,822,934	4,823,342	
15189T	AW	7	CENTERPOINT ENERGY INC			Bank of America Corp		9,983,000	10,000,000	
165183	AM	6	CFII 2017-2A B	2.810%	05/15/29	Various		12,365,527	12,300,000	8,711
165183	AN	4	CFII 2017-2A C	3.010%	05/15/29	Royal Bank of Canada		4,031,953	4,000,000	1,003
165183	BF	0	CFII 2017-4A A2	2.080%	11/15/29	Societe Generale		2,035,962	2,037,474	1,177
165183	BH	6	CFII 2018-1A A2	2.190%	04/15/30	Royal Bank of Canada		6,328,732	6,322,557	11,292
165183	BY	9	CFII 2019-1A A1	2.940%	04/15/31	Bank of America Corp		8,386,691	8,387,937	
17309Q	AE	4	CMLTI 2006-WFH3 M1	1.998%	10/25/36	JP Morgan Securities Inc		6,864,815	6,873,407	
21036P	AX	6	CONSTELLATION BRANDS INC			JP Morgan Securities Inc		4,942,600	5,000,000	7,111
21871F	AA	6	BCORE 2019-CORE A	2.620%	12/15/31	Barclays Capital		33,000,000	33,000,000	
22550L	2A	8	CREDIT SUISSE NEW YORK			Credit Suisse		14,998,200	15,000,000	
22966R	AC	0	CUBESMART LP	4.000%	11/15/25	Wells Fargo Bank		5,095,150	5,000,000	4,444
23291G	AB	0	DLL 2019-DA1 A2	2.790%	11/22/21	Citigroup		30,516,057	30,518,996	
233062	AA	6	DBCG 2017-BBG A	2.440%	06/15/34	Various		24,252,203	24,295,000	37,809
233062	AG	3	DBCG 2017-BBG B	2.590%	06/15/34	JP Morgan Securities Inc		2,496,875	2,500,000	3,172
233851	DU	5	DAIMLER FINANCE NA LLC			Bank of America Corp		19,992,600	20,000,000	
233871	AB	8	DTRT 2019-1 A2	2.770%	04/15/21	Societe Generale		20,012,498	20,005,278	3,179
24703K	AB	1	DEFT 2019-2 A2	1.950%	12/22/21	Societe Generale		43,495,924	43,500,000	
254687	CM	6	DISNEY WALT CO	3.000%	09/15/22	Citigroup		5,074,150	5,000,000	
257375	AN	5	DOMINION ENERGY GAS HLDG			Mitsubishi Securties		14,990,250	15,000,000	
25755T	AF	7	DPABS 2017-1A A2I	3.190%	07/25/47	Guggenheim Securities LLC		4,894,832	4,900,000	6,078
26208N	AB	0	DRIVE 2019-1 A2A	3.080%	09/15/21	Deutsche Bank		175,279	175,284	
26209W	AD	5	DRIVE 2019-3 A3	2.490%	06/15/23	JP Morgan Securities Inc		23,797,818	23,800,000	
29372J	AB	3	EFF 2017-2 A2	1.970%	01/20/23	JP Morgan Securities Inc		3,493,766	3,497,591	4,402
29374D	AA	6	EFF 2019-2 A1	2.267%	08/20/20	JP Morgan Securities Inc		24,122,948	24,122,948	
29429M	AA	1	CGCMT 2019-SMRT A	4.149%	01/10/24	Citigroup		30,899,577	30,000,000	96,810
29429M	AC	7	CGCMT 2019-SMRT X IO	0.671%	01/10/24	Citigroup		6,518,475		103,936
29444U	AQ	9	EQUINIX INC	5.875%	01/15/26	Various		19,682,265	18,481,000	61,136
30265A	AN	4	FREMF 2013-K33 B	3.614%	08/25/46	Morgan Stanley		14,053,047	14,000,000	24,499
30285F	AE	9	FREMF 2014-K40 B	4.208%	11/25/47	Bank of America Corp		9,563,906	9,000,000	25,250
30287E	AE	0	FREMF 2014-K41 B	3.963%	11/25/47	Societe Generale		2,113,125	2,000,000	2,342
30291N	AE	4	FREMF 2013-K32 B	3.651%	10/25/46	Bank of America Corp		2,074,922	2,000,000	4,868
30292P	AE	8	FREMF 2015-K45 B	3.713%	04/25/48	JP Morgan Securities Inc		2,812,578	2,710,000	6,486
30293H	AE	5	FREMF 2015-K48 B	3.762%	08/25/48	Citigroup		3,915,469	4,000,000	1,212
337738	AS	7	FISERV INC	2.750%	07/01/24	JP Morgan Securities Inc		9,983,200	10,000,000	
34528D	AB	9	FORDL 2019-B A2A	2.280%	02/15/22	BNP Paribas Securities Corp		17,999,982	18,000,000	
35137L	AA	3	FOX CORP	3.666%	01/25/22	Goldman Sachs		7,000,000	7,000,000	
36192B	AE	7	GSMS 2012-GC6 AS	4.948%	01/10/45	Bank of America Corp		13,537,281	12,847,688	26,870
36192B	AG	2	GSMS 2012-GC6 B	5.839%	01/10/45	Citigroup		198,859	188,144	824
36192H	AL	8	GSMS 2012-ALOH D	4.267%	04/10/34	Bank of America Corp		3,152,918	3,100,000	7,716
36251X	BR	7	GSMS 2016-GS4 225B	2.994%	11/10/29	Goldman Sachs		14,481,729	14,350,000	35,802
36253B	AU	7	GSMS 2014-GC22 A5	3.862%	06/10/47	Various		17,909,863	17,105,000	15,471
36253X	AJ	4	GSMS 2017-500K C	2.740%	07/15/32	Bank of America Corp		1,164,636	1,165,000	1,798
36257A	AD	3	GMALT 2019-2 A3	2.670%	03/21/22	JP Morgan Securities Inc		12,999,552	13,000,000	
36257X	AA	9	GSMS 2019-SOHO A	2.640%	06/15/36	Goldman Sachs		68,460,563	68,450,000	660

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
36258M	AA	2	GMCAR 2019-4 A1	1.990% 10/16/20.....		10/08/2019.....	Deutsche Bank.....		7,380,813	7,380,813	
37940X	AA	0	GLOBAL PAYMENTS INC	2.650% 02/15/25.....		08/07/2019.....	Bank of America Corp.....		29,992,500	30,000,000	
38406H	AL	6	GRCE 2014-GRCE E	3.710% 06/10/28.....		10/11/2019.....	Societe Generale.....		16,682,402	16,500,000	25,505
38406H	AN	2	GRCE 2014-GRCE F	3.710% 06/10/28.....		10/22/2019.....	Various.....		8,314,046	8,245,000	19,542
40438D	AA	7	HPEFS 2019-1A A1	2.150% 10/20/20.....		09/12/2019.....	Goldman Sachs.....		8,914,682	8,914,682	
40438D	AB	5	HPEFS 2019-1A A2	2.190% 09/20/29.....		09/12/2019.....	Goldman Sachs.....		21,998,695	22,000,000	
41284W	AA	8	HDMOT 2019-A A1	2.386% 07/15/20.....		06/19/2019.....	Barclays Capital.....		26,426	26,426	
43813V	AB	4	HAROT 2019-4 A2	1.860% 06/20/22.....		11/19/2019.....	Citigroup.....		39,997,528	40,000,000	
43814W	AB	1	HAROT 2019-1 A2	2.750% 09/20/21.....		02/19/2019.....	Bank of America Corp.....		16,378,567	16,379,622	
446413	AH	9	HUNTINGTON INGALLS INDUST.....			07/29/2019.....	Jefferies & Co Inc.....		5,247,500	5,000,000	52,778
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	
459200	JW	2	INTL BUSINESS MACHINES CORP.....			05/08/2019.....	JP Morgan Securities Inc.....		19,998,800	20,000,000	
46590Y	AA	2	JPMMT 2017-5 A1	3.155% 10/26/48.....		06/07/2019.....	JP Morgan Securities Inc.....		32,285,451	32,149,924	43,095
46634G	AF	8	JPMCC 2009-IWST D	7.693% 12/05/27.....		01/02/2019.....	Deutsche Bank.....				(93)
46642C	BJ	8	JPMCC 2014-C20 A5	3.805% 07/15/47.....		07/10/2019.....	Various.....		15,966,751	15,116,000	10,113
46647H	AA	2	JPMMT 2016-5 A1	2.669% 12/25/46.....		05/22/2019.....	JP Morgan Securities Inc.....		359,169	361,470	610
46651F	AD	3	JPMMT 2019-HYB1 A2	3.981% 10/25/49.....		08/13/2019.....	JP Morgan Securities Inc.....		17,182,228	16,737,416	52,256
47789J	AB	2	JDOT 2019-A A2	2.850% 12/15/21.....		03/05/2019.....	Citigroup.....		22,022,586	22,023,590	
482598	AA	7	KNDL 2019-KNSQ A	2.540% 05/15/36.....		05/10/2019.....	Deutsche Bank.....		32,000,000	32,000,000	
55282F	AC	3	MFTII 2019-B3B4 B	3.857% 06/10/44.....		06/27/2019.....	Barclays Capital.....		30,634,336	32,000,000	17,141
55315F	AD	2	MMAF 2016-AA A4	1.760% 01/17/23.....		03/18/2019.....	Wells Fargo Bank.....		12,553,807	12,753,074	3,117
55315X	AC	5	MMAF 2017-AA A3	2.040% 02/16/22.....		07/30/2019.....	Various.....		6,384,800	6,399,606	5,440
55315X	AD	3	MMAF 2017-AA A4	2.410% 08/16/24.....		05/28/2019.....	Wells Fargo Bank.....		6,157,633	6,175,000	5,787
55358P	AA	4	MSCG 2018-SELF A	2.640% 10/15/28.....		10/31/2019.....	Various.....		14,737,788	14,760,000	26,726
55378M	AA	7	MTRO 2019-TECH A	2.640% 12/15/33.....		02/14/2019.....	Citigroup.....		19,000,000	19,000,000	
55660C	AA	6	MAD 2013-650M A	3.843% 10/12/32.....		12/24/2019.....	Various.....		53,415,156	53,000,000	72,377
55660C	AL	2	MAD 2013-650M D	4.169% 10/12/32.....		12/16/2019.....	Societe Generale.....		5,677,503	5,630,000	10,726
571748	BF	8	MARSH & MCLENNAN COS INC.....			01/08/2019.....	Citigroup.....		12,493,125	12,500,000	
58769T	AB	1	MBART 2019-1 A2A	2.040% 06/15/22.....		09/18/2019.....	Mizuho Securities.....		19,998,088	20,000,000	
58772T	AB	6	MBALT 2019-A A2	3.010% 02/16/21.....		01/23/2019.....	SMBC Nikko Securities Inc.....		19,387,653	19,387,808	
59833C	AA	0	MIDWEST CONNECTOR CAPIT.....			03/07/2019.....	Mitsubishi Securities.....		14,969,700	15,000,000	
615369	AC	9	MOODY'S CORP	4.875% 02/15/24.....		03/29/2019.....	SMBC Nikko Securities Inc.....		1,611,105	1,500,000	9,547
61763Q	AA	9	MSC 2014-CPT A	3.350% 07/13/29.....		09/06/2019.....	Credit Suisse.....		9,929,116	9,724,000	8,144
637417	AH	9	NATIONAL RETAIL	4.000% 11/15/25.....		09/23/2019.....	Suntrust Robinson Humphrey.....		4,819,860	4,500,000	65,000
63862U	AA	6	NHLT 2019-2A A	2.272% 11/25/29.....		11/21/2019.....	Barclays Capital.....		19,701,325	19,701,327	
63862V	AA	4	NHLT 2019-1A A	2.651% 06/25/29.....		06/13/2019.....	Nomura Securities Intl.....		7,382,541	7,382,546	
63940Y	AA	4	NAVSL 2019-CA A1	2.820% 02/15/68.....		05/07/2019.....	Bank of America Corp.....		18,095,258	18,095,971	
63941B	AA	3	NAVSL 2019-A A1	3.030% 01/15/43.....		02/11/2019.....	Barclays Capital.....		5,512,850	5,513,327	
63941M	AA	9	NAVSL 2019-EA A1	2.390% 05/15/68.....		07/23/2019.....	Royal Bank of Canada.....		31,801,268	31,804,818	
63941R	AA	8	NAVSL 2019-2A A1	1.978% 02/27/68.....		04/09/2019.....	Bank of America Corp.....		23,278,112	23,278,112	
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	
65478B	AC	5	NALT 2018-A A2B	1.890% 02/16/21.....		01/07/2019.....	Wells Fargo Bank.....		5,713,511	5,724,019	9,527
65479B	AD	2	NALT 2017-B A3	2.050% 09/15/20.....		07/25/2019.....	Lloyds Securities.....		1,137,374	1,137,952	907
666807	BQ	4	NORTHROP GRUMMAN CORP	2.550% 10/15/22.....		06/03/2019.....	US Bank.....		9,961,800	10,000,000	35,417
67087M	AA	4	OBP 2010-OBP A	4.646% 07/15/45.....		12/16/2019.....	Various.....		41,274,535	40,961,000	85,536
68245H	AA	2	OMPT 2017-1MKT A	3.614% 02/10/32.....		11/26/2019.....	Bank of America Corp.....		17,361,954	17,255,000	19,891

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
69353R	FS 2	PNC BANK NA 2.028% 12/09/22.....		12/04/2019.....	Citigroup.....		25,000,000	25,000,000	
701094	AM 6	PARKER HANNIFIN CORP 2.700% 06/14/24.....		06/05/2019.....	Various.....		17,049,670	17,000,000	
74824D	AL 4	QCMT 2013-QCAD 3.590% 01/11/37.....		07/02/2019.....	Bank of America Corp.....		12,762,695	12,500,000	4,986
760759	AU 4	REPUBLIC SERVICES INC 2.500% 08/15/24.....		07/29/2019.....	JP Morgan Securities Inc.....		11,980,800	12,000,000	
78443V	AE 2	SLMA 2007-1 A5 2.030% 01/26/26.....		01/03/2019.....	Citigroup.....		12,751,161	12,793,138	67,843
78444C	AD 5	SLMA 2007-6 A4 2.656% 10/25/24.....		01/08/2019.....	Goldman Sachs.....		24,538,556	24,521,315	150,521
80286G	AB 7	SDART 2019-2 A2A 2.630% 07/15/22.....		05/13/2019.....	Citigroup.....		20,754,889	20,756,431	
80286H	AB 5	SDART 2019-3 A2A 2.280% 02/15/22.....		08/13/2019.....	JP Morgan Securities Inc.....		21,498,811	21,500,000	
83192C	AA 5	SMB 2019-B A1 2.115% 07/15/26.....		06/04/2019.....	Credit Suisse.....		24,017,000	24,017,000	
86361E	AD 3	SASC 2006-WF3 A4 2.102% 09/25/36.....		02/08/2019.....	Guggenheim Securities LLC.....		777,775	779,236	1,099
87165L	BP 5	SYNCT 2017-1 A 1.930% 06/15/23.....		12/18/2019.....	HSBC Securities Inc.....		54,987,109	55,000,000	14,743
87342R	AC 8	BELL 2016-1A A23 4.970% 05/25/46.....		10/09/2019.....	Various.....		861,510	819,000	3,370
89233M	AB 9	TAOT 2019-D A2A 1.920% 07/15/22.....		11/05/2019.....	Barclays Capital.....		40,996,970	41,000,000	
893574	AH 6	TRANSCONT GAS PIPE LINE.....		10/07/2019.....	Barclays Capital.....		3,273,211	2,575,000	38,182
90205F	AJ 9	PRK 2017-280P C 2.961% 09/15/34.....		11/26/2019.....	Various.....		11,800,000	11,800,000	13,837
92348A	AA 3	VZOT 2019-C A1A 1.940% 04/22/24.....		10/01/2019.....	Barclays Capital.....		28,997,764	29,000,000	
92888B	AB 5	VFET 2019-2A A2 2.020% 08/15/22.....		11/05/2019.....	Bank of America Corp.....		28,999,501	29,000,000	
92903P	AL 3	VNO 2010-VNO D 6.356% 09/13/28.....		01/07/2019.....	Goldman Sachs.....		6,153,318	5,926,000	30,339
94106L	BF 5	WASTE MANAGEMENT INC 2.950% 06/15/24.....		05/14/2019.....	Credit Suisse.....		9,999,400	10,000,000	
94106L	BH 1	WASTE MANAGEMENT INC 3.200% 06/15/26.....		05/14/2019.....	Goldman Sachs.....		9,997,300	10,000,000	
96328D	BM 5	WHLs 2019-1A A2 2.300% 05/22/28.....		06/18/2019.....	Wells Fargo Bank.....		9,998,573	10,000,000	
98162G	AA 0	WOLS 2019-B A1 2.151% 08/17/20.....		08/13/2019.....	Wells Fargo Bank.....		4,928,503	4,928,503	
13646B	AC 2	CPART 2019-1A A2 2.780% 03/21/22.....	A.....	04/17/2019.....	Bank of Montreal.....		11,924,953	11,925,320	
14161G	BV 1	CARDS 2019-1A A 2.130% 05/15/24.....	A.....	05/31/2019.....	HSBC Securities Inc.....		19,000,000	19,000,000	
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
81376N	AD 7	SSTRT 2017-2A A3 2.040% 04/26/21.....	A.....	09/19/2019.....	HSBC Securities Inc.....		9,980,458	9,988,651	15,849
81377D	AA 4	SSTRT 2019-1A A2 2.862% 05/25/21.....	A.....	02/20/2019.....	Scotiabank.....		10,648,867	10,648,867	
89621A	AP 4	TCCT 2019-2A A 3.038% 01/26/24.....	A.....	12/18/2019.....	Various.....		54,979,016	54,600,000	58,600
05600L	AA 4	BMW FINANCE NV 2.250% 08/12/22.....	D.....	08/07/2019.....	Barclays Capital.....		14,988,750	15,000,000	
478375	AG 3	JOHNSON CONTROLS INTL PL.....	D.....	06/18/2019.....	Morgan Stanley.....		9,262,471	8,947,000	151,353
86803U	AD 3	SUNTORY HOLDINGS LTD 2.250% 10/16/24.....	D.....	10/09/2019.....	Morgan Stanley.....		19,967,200	20,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....							2,600,497,592	2,579,064,361	2,644,049
8399997. Total - Bonds - Part 3.....							4,613,089,640	4,491,749,361	5,332,482
8399998. Total - Bonds - Summary Item from Part 5.....							2,279,529,798	2,273,604,488	3,878,248
8399999. Total - Bonds.....							6,892,619,438	6,765,353,849	9,210,730
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred									
65339K	BK 5	NEXTERA ENERGY CAPITAL.....		04/01/2019.....	Goldman Sachs.....	10,000,000.000	10,000,000		
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....							10,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3.....							10,000,000	XXX	0
8999999. Total - Preferred Stocks.....							10,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
007903	10 7	ADVANCED MICRO DEVICES.....		03/13/2019.....	State Street Bank.....	4,500.000	106,871	XXX	
02156B	10 3	ALTERYX INC A.....		06/24/2019.....	State Street Bank.....	11,000.000	1,165,197	XXX	
03064D	10 8	AMERICOLD REALTY TRUST.....		07/26/2019.....	State Street Bank.....	17,600.000	585,596	XXX	
03272L	10 8	ANAPLAN INC.....		06/24/2019.....	State Street Bank.....	23,400.000	1,181,536	XXX	
035710	40 9	ANNALY CAPITAL MGMT INC.....		12/26/2019.....	State Street Bank.....	66,300.000	646,810	XXX	
05338G	10 6	AVALARA INC.....		10/30/2019.....	State Street Bank.....	4,700.000	346,887	XXX	

E13.4

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
19626G 10 8	COLONY NORTHSTAR INC A.....			12/26/2019.....	State Street Bank.....	144,600.000	694,789	XXX	
21870Q 10 5	CORESITE REALTY CORP.....			10/30/2019.....	State Street Bank.....	3,000.000	357,770	XXX	
22052L 10 4	CORTEVA INC.....			07/02/2019.....	State Street Bank.....	2.000	35	XXX	
22052L 10 4	CORTEVA INC.....			06/01/2019.....	Spin Off.....	37,704.000	712,038	XXX	
23283R 10 0	CYRUSONE INC.....			12/26/2019.....	State Street Bank.....	10,100.000	704,301	XXX	
254687 10 6	DISNEY WALT CO.....			03/20/2019.....	Tax Free Exchange.....	10,949.000	275,259	XXX	
25470M 10 9	DISH NETWORK CORP.....			12/05/2019.....	State Street Bank.....	297.000	9,955	XXX	
25746U 10 9	DOMINION ENERGY INC.....			01/02/2019.....	Tax Free Exchange.....	3,612.000	197,266	XXX	
260557 10 3	DOW INC.....			04/02/2019.....	State Street Bank.....	37,706.000	1,178,304	XXX	
28414H 10 3	ELANCO ANIMAL HEALTH INC.....			03/08/2019.....	Tax Free Exchange.....	18,937.000	144,427	XXX	
30212P 30 3	EXPEDIA GROUP INC.....			07/29/2019.....	Tax Free Exchange.....	1,848.000	36,351	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIE.....			10/30/2019.....	State Street Bank.....	7,600.000	303,385	XXX	
369604 10 3	GENERAL ELECTRIC CO.....			03/13/2019.....	State Street Bank.....	699,300.000	5,852,262	XXX	
419870 10 0	HAWAIIAN ELECTRIC INDS.....			12/26/2019.....	State Street Bank.....	6,999.000	325,684	XXX	
42225P 50 1	HEALTHCARE TRUST OF AME A.....			12/26/2019.....	State Street Bank.....	12,000.000	359,969	XXX	
45784P 10 1	INSULET CORP.....			10/30/2019.....	State Street Bank.....	2,180.000	320,494	XXX	
478160 10 4	JOHNSON & JOHNSON.....			12/26/2019.....	State Street Bank.....	57,100.000	7,399,341	XXX	
50050N 10 3	KONTOOR BRANDS INC.....			05/23/2019.....	Spin Off.....	1,485.000	11,437	XXX	
53814L 10 8	LIVENT CORP.....			03/04/2019.....	Spin Off.....	8,230.000	35,774	XXX	
60937P 10 6	MONGODB INC.....			06/24/2019.....	State Street Bank.....	6,900.000	1,143,025	XXX	
70432V 10 2	PAYCOM SOFTWARE INC.....			06/24/2019.....	State Street Bank.....	5,200.000	1,177,435	XXX	
742718 10 9	PROCTER & GAMBLE CO.....			01/07/2019.....	State Street Bank.....	19,500.000	1,797,354	XXX	
747525 10 3	QUALCOMM INC.....			07/26/2019.....	State Street Bank.....	21,000.000	1,591,630	XXX	
76133Q 10 2	RETAIL VALUE INC.....			01/25/2019.....	State Street Bank.....	14,252.000	403,460	XXX	
76680R 20 6	RINGCENTRAL INC A.....			10/30/2019.....	State Street Bank.....	510.000	82,019	XXX	
79466L 30 2	SALESFORCE.COM INC.....			03/13/2019.....	State Street Bank.....	13,500.000	2,167,502	XXX	
83200N 10 3	SMARTSHEET INC A.....			07/26/2019.....	State Street Bank.....	16,400.000	900,234	XXX	
84790A 10 5	SPECTRUM BRANDS HLDGS INC.....			01/07/2019.....	State Street Bank.....	15,400.000	735,632	XXX	
862121 10 0	STORE CAPITAL CORP.....			10/30/2019.....	State Street Bank.....	7,600.000	300,701	XXX	
88339J 10 5	TRADE DESK INC A.....			06/24/2019.....	State Street Bank.....	4,900.000	1,146,005	XXX	
89832Q 10 9	TRUIST FINANCIAL CORP.....			12/09/2019.....	Tax Free Exchange.....	41,051.000	665,965	XXX	
90138F 10 2	TWILIO INC A.....			03/13/2019.....	State Street Bank.....	6,700.000	858,121	XXX	
90353T 10 0	UBER TECHNOLOGIES INC.....			12/26/2019.....	State Street Bank.....	15,200.000	466,053	XXX	
92339V 10 0	VEREIT INC.....			12/26/2019.....	State Street Bank.....	62,700.000	620,246	XXX	
929740 10 8	WABTEC CORP.....			02/26/2019.....	Spin Off.....	3,748.000	235,331	XXX	
931142 10 3	WALMART INC.....			01/07/2019.....	State Street Bank.....	500.000	47,363	XXX	
98980G 10 2	ZSCALER INC.....			06/24/2019.....	State Street Bank.....	15,500.000	1,169,644	XXX	
G06242 10 4	ATLASSIAN CORP PLC A.....		C.....	06/24/2019.....	State Street Bank.....	800.000	104,495	XXX	
G5960L 10 3	MEDTRONIC PLC.....		C.....	12/26/2019.....	State Street Bank.....	3,000.000	337,062	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						38,901,015	XXX	0
9799997.	Total - Common Stocks - Part 3.....						38,901,015	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						2,252,018	XXX	
9799999.	Total - Common Stocks.....						41,153,033	XXX	0
9899999.	Total - Preferred and Common Stocks.....						51,153,033	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						6,943,772,471	XXX	9,210,730

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	
Bonds - U.S. Government																						
912828	2J	8	E14	08/14/2019.	Wells Fargo Bank.....		9,969,141	10,000,000	10,000,781	10,000,418		(196)		(196)		10,000,223		(31,082)	(31,082)	162,636	07/15/2020.	
912828	3F	5		06/27/2019.	Various.....		123,310,945	125,800,000	121,567,297	121,925,238		62,570		62,570		121,987,808		1,323,137	1,323,137	693,810	11/15/2027.	
912828	3G	3		05/14/2019.	Barclays Capital.....		9,924,609	10,000,000	9,956,250	9,971,855		5,556		5,556		9,977,411		(52,802)	(52,802)	87,500	11/15/2020.	
912828	3J	7		01/04/2019.	Goldman Sachs.....		24,441,406	25,000,000	24,679,688	24,725,542		683		683		24,726,224		(284,818)	(284,818)	55,460	11/30/2024.	
912828	3L	2		06/11/2019.	Citigroup.....		15,966,250	16,000,000	15,919,648	15,945,939		12,166		12,166		15,958,105		8,145	8,145	147,527	12/15/2020.	
912828	3Q	1		05/14/2019.	Barclays Capital.....		72,208,301	72,500,000	72,021,387	72,166,266		58,720		58,720		72,224,986		(16,685)	(16,685)	1,205,663	01/15/2021.	
912828	3X	6		08/21/2019.	Various.....		65,578,711	65,000,000	64,817,848	64,868,029		39,314		39,314		64,907,344		671,367	671,367	1,480,516	02/15/2021.	
912828	3Y	4		06/25/2019.	Citigroup.....		25,034,180	25,000,000	25,019,531	25,011,138		(4,739)		(4,739)		25,006,399		27,781	27,781	461,617	02/29/2020.	
912828	4G	2		04/30/2019.	Citigroup.....		25,029,297	25,000,000	24,819,336	24,858,030		20,039		20,039		24,878,069		151,228	151,228	321,209	04/15/2021.	
912828	4J	6		06/25/2019.	Citigroup.....		30,087,891	30,000,000	29,893,359	29,926,705		26,233		26,233		29,952,938		134,953	134,953	466,610	04/30/2020.	
912828	4U	1		01/08/2019.	Credit Suisse.....		35,109,375	35,000,000	34,680,078	34,707,006		1,217		1,217		34,708,223		401,152	401,152	22,842	06/30/2023.	
912828	4V	9		01/07/2019.	Barclays Capital.....		9,173,805	9,000,000	8,932,148	8,933,876		133		133		8,934,008		239,797	239,797	102,656	08/15/2028.	
912828	4W	7		11/14/2019.	Various.....		81,275,625	80,000,000	80,129,688	80,113,804		(25,503)		(25,503)		80,088,301		1,187,324	1,187,324	2,323,370	08/15/2021.	
912828	4X	5		03/29/2019.	Citigroup.....		2,041,953	2,000,000	1,997,969	1,998,057		109		109		1,998,166		43,787	43,787	32,283	08/31/2023.	
912828	4Z	0		08/05/2019.	Barclays Capital.....		21,316,406	20,000,000	19,654,492	19,666,580		27,181		27,181		19,693,761		1,622,645	1,622,645	512,636	08/31/2025.	
912828	5A	4		11/14/2019.	Wells Fargo Bank.....		15,305,273	15,000,000	14,935,547	14,940,859		18,443		18,443		14,959,302		345,972	345,972	481,628	09/15/2021.	
912828	5B	2		05/14/2019.	Citigroup.....		85,527,930	85,000,000	84,787,500	84,809,752		39,397		39,397		84,849,149		678,781	678,781	1,456,148	09/30/2020.	
912828	5D	8		11/07/2019.	Various.....		178,469,297	173,500,000	172,022,539	172,082,178		115,273		115,273		172,197,451		6,271,846	6,271,846	3,293,112	09/30/2023.	
912828	5F	3		12/13/2019.	Morgan Stanley.....		97,327,734	95,000,000	94,710,068	94,727,460		74,628		74,628		94,802,088		2,525,646	2,525,646	2,752,066	10/15/2021.	
912828	5K	2		01/04/2019.	Goldman Sachs.....		50,863,281	50,000,000	49,683,789	49,691,693		930		930		49,692,622		1,170,659	1,170,659	270,028	10/31/2023.	
912828	5P	1		01/18/2019.	Goldman Sachs.....		10,119,922	10,000,000	10,091,016	10,090,351		(1,054)		(1,054)		10,089,297		30,625	30,625	41,861	11/30/2023.	
912828	5S	5		10/28/2019.	JP Morgan Securities Inc.....		302,777	300,000	299,836	299,836		62		62		299,898		2,880	2,880	6,216	12/31/2020.	
912828	M8	0		06/14/2019.	Various.....		47,583,984	48,000,000	47,484,516	47,585,722		18,573		18,573		47,604,295		(20,311)	(20,311)	259,359	11/30/2022.	
912828	U6	5		12/17/2019.	JP Morgan Securities Inc.....		100,183,594	100,000,000	99,663,281	99,799,524		65,037		65,037		99,864,562		319,032	319,032	1,836,066	11/30/2021.	
912828	U7	3		04/25/2019.	Barclays Capital.....		39,731,250	40,000,000	39,911,072	39,971,238		9,346		9,346		39,980,585		(249,335)	(249,335)	199,451	12/15/2019.	
912828	U8	1		08/07/2019.	Wells Fargo Bank.....		45,467,578	45,000,000	45,049,219	45,030,738		(6,402)		(6,402)		45,024,336		443,243	443,243	545,380	12/31/2021.	
912828	X9	6		04/29/2019.	Goldman Sachs.....		7,925,625	8,000,000	8,004,688	8,002,229		(515)		(515)		8,001,714		(76,089)	(76,089)	55,028	05/15/2020.	
912828	XT	2		06/19/2019.	JP Morgan Securities Inc.....		503,320	500,000	498,828	499,069		77		77		499,146		4,174	4,174	5,546	05/31/2024.	
912828	XX	3		01/18/2019.	Goldman Sachs.....		24,186,523	25,000,000	23,742,188	23,867,916		10,854		10,854		23,878,771		307,753	307,753	30,387	06/30/2024.	
912828	Y7	9		01/04/2019.	Barclays Capital.....		91,771,875	90,000,000	90,164,844	90,157,033		(147)		(147)		90,156,885		1,614,990	1,614,990	1,125,000	07/31/2025.	
0599999.	Total - Bonds - U.S. Government.....						1,345,737,858	1,335,600,000	1,325,138,431	1,326,374,081	0	567,985	0	567,985	0	1,326,942,067	0	18,795,795	18,795,795	20,433,611	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
20775C	KV	5	E14	05/15/2019.	Maturity.....		500,000	500,000	500,000	500,000				0		500,000			0	2,750	05/15/2019.	
20775C	KW	3		08/21/2019.	Raymond James Morgan Keegan.....		499,815	500,000	500,000	500,000				0		500,000		(185)	(185)	5,213	05/15/2020.	
3137AJ	MG	6		12/01/2019.	Paydown.....				566,504	178,601		(178,601)		(178,601)					0	40,768	10/25/2021.	
3137B2	HP	8		12/01/2019.	Paydown.....				69,902	51,399		(51,399)		(51,399)					0	8,952	02/25/2023.	
3137B8	G5	0		05/28/2019.	Bank of America Corp.....		9,921,078		20,080,007	10,703,583		(886,658)		(886,658)		9,816,925		104,153	104,153	1,371,744	01/25/2024.	
3137B8	G5	0		05/01/2019.	Paydown.....				189,741	101,141		(101,141)		(101,141)					0	6,380	01/25/2024.	
3137BA	HB	1		12/01/2019.	Paydown.....				688,524	178,147		(178,147)		(178,147)					0	38,318	01/25/2021.	
3137BF	DR	9		12/01/2019.	Paydown.....				59,488	22,874		(22,874)		(22,874)					0	5,790	09/25/2021.	
3137FB	TC	0		12/01/2019.	Paydown.....				12,624	10,394		(10,394)		(10,394)					0	1,670	08/25/2024.	

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
					F o r e i g n								11	12	13	14	15							
CUSIP Identification			Description			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
3137FD	EU	2	FHMS 2018-K154 X1 IO	0.445% 11/25/32.....	12/01/2019.	Paydown.....					72,334	60,002		(60,002)		(60,002)					0	5,753	11/25/2032	
3137FE	ZW	3	FHMS 2018-K076 X1 IO	0.263% 04/25/28.....	12/01/2019.	Paydown.....					6,692	6,308		(6,308)		(6,308)					0	461	04/25/2028.	
3137FG	6U	4	FHMS 2018-K155 X1 IO	0.256% 04/25/33.....	12/01/2019.	Paydown.....					30,672	29,718		(29,718)		(29,718)					0	1,571	04/25/2033.	
3137FH	PL	1	FHMS 2018-K080 X1 IO	0.264% 07/25/28.....	12/01/2019.	Paydown.....					8,869	8,679		(8,679)		(8,679)					0	609	07/25/2028.	
3137FJ	XX	2	FHMS 2018-K083 X1 IO	0.176% 09/25/28.....	12/01/2019.	Paydown.....					949	949		(949)		(949)					0	62	09/25/2028.	
3137FK	JE	7	FHMS 2018-K085 X1 IO	0.222% 10/25/28.....	12/01/2019.	Paydown.....					6,764	6,652		(6,652)		(6,652)					0	501	10/25/2028.	
3137FK	SK	3	FHMS 2018-K086 X1 IO	0.386% 11/25/28.....	12/01/2019.	Paydown.....					15,013	15,002		(15,002)		(15,002)					0	1,061	11/25/2028.	
313921	6F	0	FNGT 2001-W3 A	5.939% 09/01/41.....	12/01/2019.	Paydown.....		3,705	3,705		3,877	3,724		(18)		(18)		3,705			0	119	09/01/2041.	
31392C	MS	0	FNW 2002-W1 2A	5.638% 02/25/42.....	12/01/2019.	Paydown.....		9,887	9,887		10,372	9,694		194		194		9,887			0	330	02/25/2042.	
49130T	PR	1	KENTUCKY HSG CORP HSG REV		08/23/2019.	Redemption	100.0000		1,495,000	1,495,000	1,550,494	1,514,666		(19,666)		(19,666)		1,495,000			0	58,898	07/01/2033.	
56052E	7K	8	MAINE ST HSG AUTH MTGE REVENUE		11/19/2019.	Redemption	100.0000		200,000	200,000	207,598	203,331		(3,331)		(3,331)		200,000			0	4,847	11/15/2043.	
56052F	CE	3	MAINE ST HSG AUTH MTGE PURCHAS		11/19/2019.	Redemption	100.0000		785,000	785,000	823,755	810,271		(25,271)		(25,271)		785,000			0	18,076	11/15/2035.	
57419R	D6	9	MARYLAND ST CMNTY DEV ADMIN DE		06/28/2019.	Redemption	100.0000		1,400,000	1,400,000	1,449,714	1,436,788		(36,788)		(36,788)		1,400,000			0	30,720	09/01/2047.	
60416S	BU	3	MINNESOTA ST HSG FIN AGY		12/01/2019.	Redemption	100.0000		885,000	885,000	929,560	911,365		(26,365)		(26,365)		885,000			0	24,963	07/01/2031.	
61212R	5G	7	MONTANA ST BRD HSG	3.000% 12/01/43.....	12/01/2019.	Redemption	100.0000		510,000	510,000	525,300	520,095		(10,095)		(10,095)		510,000			0	11,400	12/01/2043.	
647200	V3	5	NEW MEXICO MTG FIN AGY		12/01/2019.	Redemption	100.0000		250,000	250,000	264,698	256,408		(6,408)		(6,408)		250,000			0	8,719	03/01/2043.	
677377	QS	5	OHIO HSG FIN AGY	5.000% 11/01/28.....	11/01/2019.	Redemption	100.0000		1,520,000	1,520,000	1,665,768	1,540,826		(20,826)		(20,826)		1,520,000			0	56,250	11/01/2028.	
686087	LC	9	OREGON ST HSG & CMNTY	5.000% 07/01/30.....	10/01/2019.	Redemption	100.0000		780,000	780,000	822,658	793,978		(13,978)		(13,978)		780,000			0	36,375	07/01/2030.	
708796	5R	4	PENNSYLVANIA HSG FIN	4.000% 04/01/39.....	12/26/2019.	Redemption	100.0000		1,170,000	1,170,000	1,253,105	1,230,424		(60,424)		(60,424)		1,170,000			0	42,339	04/01/2039.	
83712D	XJ	0	SOUTH CAROLINA HSG	4.000% 01/01/47.....	10/01/2019.	Redemption	100.0000		410,000	410,000	440,061	430,524		(20,524)		(20,524)		410,000			0	14,750	01/01/2047.	
83756C	PQ	2	SOUTH DAKOTA HSG DEV AUTH		08/14/2019.	Raymond James Morgan Keegan			8,602,518	8,135,000	8,739,186	8,567,302		(58,080)		(58,080)		8,509,222		93,296	93,296	225,407	11/01/2046.	
83756C	PQ	2	SOUTH DAKOTA HSG DEV AUTH		02/27/2019.	Redemption	100.0000		40,000	40,000	42,971	42,126		(2,126)		(2,126)		40,000			0	451	11/01/2046.	
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....							28,982,003	18,593,592	41,537,200	30,644,971	0	(1,860,230)	0	(1,860,230)	0	28,784,739	0	197,264	197,264	2,025,247	XXX
Bonds - Industrial and Miscellaneous																								
00206R	GQ	9	AT&T INC	4.300% 02/15/30.....	04/03/2019.	Goldman Sachs.....			330,417	327,000	326,496	326,501		8		8		326,508		3,909	3,909	8,983	02/15/2030.	
00432C	AU	5	ACCSS 2003-A A2	2.780% 07/01/38.....	12/25/2019.	Paydown.....			3,059,481	3,059,481	2,984,906	3,089,144		(29,663)		(29,663)		3,059,481			0	57,578	07/01/2038.	
004375	EJ	6	ACCR 2005-4 A2D	2.028% 12/25/35.....	12/25/2019.	Paydown.....			1,981,470	1,981,470	1,973,420	1,978,405		3,065		3,065		1,981,470			0	29,791	12/25/2035.	
00817Y	AV	0	AETNA INC	2.800% 06/15/23.....	03/08/2019.	Bank of America Corp.....			9,741,300	10,000,000	9,985,400	9,990,342		223		223		9,990,565		(249,265)	(249,265)	66,111	06/15/2023.	
00842C	AF	2	ABMT 2015-7 A6	3.000% 10/25/45.....	12/01/2019.	Paydown.....			3,515,483	3,515,483	3,570,412	3,558,516		(43,034)		(43,034)		3,515,483			0	72,921	10/25/2045.	
015271	AD	1	ALEXANDRIA REAL ESTATE EQUIT.		03/13/2019.	Wells Fargo Bank.....			6,303,889	6,155,000	6,161,155	6,161,050		(460)		(460)		6,160,590		143,299	143,299	60,011	06/15/2023.	
02007M	AD	2	ALLYA 2018-1 A2	2.140% 09/15/20.....	08/15/2019.	Paydown.....			5,183,128	5,183,128	5,182,793	5,183,111		17		17		5,183,128			0	39,867	09/15/2020.	
03027X	AC	4	AMERICAN TOWER CORP	3.400% 02/15/19.....	02/15/2019.	Maturity.....			20,333,000	20,333,000	20,512,540	20,354,079		(21,079)		(21,079)		20,333,000			0	345,661	02/15/2019.	
03027X	AG	5	AMERICAN TOWER CORP	4.000% 06/01/25.....	03/05/2019.	JP Morgan Securities Inc.....			7,069,370	7,000,000	6,842,500	6,846,259		3,650		3,650		6,849,909		219,461	219,461	74,667	06/01/2025.	
03066F	AC	5	AMCAR 2017-4 A2A	1.830% 05/18/21.....	07/18/2019.	Paydown.....			5,988,701	5,988,701	5,988,436	5,988,745		(43)		(43)		5,988,701			0	35,119	05/18/2021.	
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			0	79,219	01/18/2022.	
03072S	J8	9	AMSI 2005-R7 M1	3.150% 09/25/35.....	06/25/2019.	Paydown.....			466,112	466,112	444,554	467,427		(1,315)		(1,315)		466,112			0	4,135	09/25/2035.	
035242	AA	4	ANHEUSER-BUSCH INBEV FIN		02/11/2019.	Citigroup.....			4,411,502	4,580,000	4,683,645	4,647,076		(1,775)		(1,775)		4,645,301		(233,799)	(233,799)	68,128	01/17/2023.	
035242	AL	0	ANHEUSER-BUSCH INBEV FIN		04/25/2019.	Call 100.0000.....			3,239,000	3,239,000	3,341,514	3,314,070		(5,820)		(5,820)		3,308,249		(69,249)	(69,249)	85,977	02/01/2023.	
036752	AF	0	ANTHEM INC	2.950% 12/01/22.....	02/05/2019.	Various.....			14,942,152	15,082,000	14,598,773	14,617,065		10,230		10,230		14,627,296		314,857	314,857	79,110	12/01/2022.	
037833	CG	3	APPLE COMPUTER INC	3.000% 02/09/24.....	02/05/2019.	Deutsche Bank.....			5,018,050	5,000,000	4,849,350	4,852,466		2,740		2,740		4,855,206		162,844	162,844	74,167	02/09/2024.	
05348E	AT	6	AVALONBAY COMMUNITIES	4.200% 12/15/23.....	03/11/2019.	Wells Fargo Bank.....			939,618	900,000	922,707	922,668		(915)		(915)		921,753		17,865	17,865	9,240	12/15/2023.	
05490M	AE	7	BCAP 2015-RR5 2A1	3.550% 01/26/46.....	06/01/2019.	Paydown.....			2,194,309	2,194,309	2,165,509	2,199,408		(5,099)		(5,099)		2,194,309			0	22,401	01/26/2046.	

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	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	
05524V	AE	7	BAMLL 2011-FSHN B 4.769% 07/11/33.....	12/06/2019.	Credit Suisse.....		1,741,105	1,700,000	1,837,258	1,753,473		(25,459)		(25,459)		1,728,015		13,091	13,091	83,100	07/11/2033.		
05524V	AG	2	BAMLL 2011-FSHN C 5.118% 07/11/33.....	12/06/2019.	Credit Suisse.....		2,051,328	2,000,000	2,180,000	2,095,499		(45,219)		(45,219)		2,050,280		1,048	1,048	104,919	07/11/2033.		
05545J	AA	7	BCAP LLC TRUST 2015-RR3 1A1.....	12/24/2019.	Paydown.....		1,372,380	1,372,380	1,398,112	1,392,960		(20,580)		(20,580)		1,372,380			0	41,527	07/27/2035.		
056059	AA	6	BX Trust 2018-IND A 2.490% 11/15/35.....	12/15/2019.	Paydown.....		6,418,745	6,418,745	6,419,366	6,419,366		(621)		(621)		6,418,745			0	130,702	11/15/2035.		
058498	AV	8	BALL CORP 4.875% 03/15/26.....	12/11/2019.	Citigroup.....		5,443,750	5,000,000	5,000,000	4,862,500	137,500			137,500		5,000,000		443,750	443,750	303,333	03/15/2026.		
065603	AB	8	BWSTA 2018-1 A2 3.090% 04/15/21.....	12/15/2019.	Paydown.....		32,145,497	32,145,497	32,144,076	32,144,053		1,443		1,443		32,145,497			0	722,512	04/15/2021.		
07177M	AD	5	BAXALTA INC 2.875% 06/23/20.....	08/09/2019.	Call 100.0000.....		2,977,000	2,977,000	2,976,047	2,976,691		75		75		2,976,766		234	234	74,608	06/23/2020.		
07274N	AA	1	BAYER US FINANCE II LLC.....	05/23/2019.	Barclays Capital.....		10,055,900	10,000,000	10,008,700	10,007,209		(1,302)		(1,302)		10,005,907		49,993	49,993	148,750	06/25/2021.		
07274N	AJ	2	BAYER US FINANCE II LLC.....	11/04/2019.	Morgan Stanley.....		10,730,600	10,000,000	9,902,260	9,903,140		9,977		9,977		9,913,116		817,484	817,484	378,958	12/15/2025.		
073879	3N	6	BSABS 2005-HE11 M1 3.131% 11/25/35.....	04/25/2019.	Paydown.....		820,531	820,531	755,275	820,580		(50)		(50)		820,531			0	5,679	11/25/2035.		
075887	BQ	1	BECTON DICKINSON & CO 2.133% 06/06/19.....	06/06/2019.	Maturity.....		32,000,000	32,000,000	32,036,240	32,009,323		(9,323)		(9,323)		32,000,000			0	341,280	06/06/2019.		
09659Q	AB	3	BMWOT 2018-A A2A 2.090% 11/25/20.....	10/25/2019.	Paydown.....		19,230,755	19,230,755	19,229,668	19,230,496		259		259		19,230,755			0	176,718	11/25/2020.		
11134L	AP	4	BROADCOM CRP - CAYMN FI.....	12/23/2019.	Morgan Stanley.....		10,091,900	10,000,000	9,430,100	9,489,673		75,002		75,002		9,564,675		527,225	527,225	452,257	01/15/2025.		
1248EP	BT	9	CCO HOLDINGS LLC 5.125% 05/01/27.....	02/05/2019.	Bank of America Corp.....		4,912,500	5,000,000	4,662,500	4,657,000	22,367	2,915		25,282		4,682,282		230,218	230,218	68,333	05/01/2027.		
125282	AA	1	CGDBB 2017-BIOC A 2.530% 07/15/28.....	11/15/2019.	Paydown.....		2,593,698	2,593,698	2,593,698	2,599,217		(5,519)		(5,519)		2,593,698			0	75,446	07/15/2028.		
125282	AJ	2	CGDBB 2017-BIOC C 2.790% 07/15/28.....	11/15/2019.	Paydown.....		864,566	864,566	865,512	866,559		(1,993)		(1,993)		864,566			0	27,240	07/15/2028.		
125282	AN	3	CGDBB 2017-BIOC E 4.590% 07/15/28.....	05/16/2019.	Various.....		30,306,566	30,273,000	30,273,000	30,338,124		(33,682)		(33,682)		30,304,442		2,123	2,123	454,862	07/15/2028.		
125282	AN	3	CGDBB 2017-BIOC E 4.590% 07/15/28.....	01/15/2019.	Paydown.....									0					0		07/15/2028.		
125523	AG	5	CIGNA CORP 4.125% 11/15/25.....	11/05/2019.	JP Morgan Securities Inc.....		21,549,000	20,000,000	19,983,400	19,982,867		4,193		4,193		19,987,060		1,561,940	1,561,940	939,583	11/15/2025.		
12592Y	AD	6	CNH 2015-B A3 1.370% 07/15/20.....	01/15/2019.	Paydown.....		684,294	684,294	683,853	684,266		27		27		684,294			0	781	07/15/2020.		
12593V	AA	7	CSMC 2015-GLPA A 3.881% 11/15/37.....	10/01/2019.	Paydown.....		19,298,208	19,298,208	19,328,361	19,328,261		(30,054)		(30,054)		19,298,208			0	3,136,865	11/15/2037.		
12596E	AB	0	CNH 2018-B A2 2.930% 12/15/21.....	12/15/2019.	Paydown.....		13,052,068	13,052,068	13,051,405	13,051,857		212		212		13,052,068			0	252,677	12/15/2021.		
12625C	AA	1	COMM 2013-WWP A1 2.499% 03/10/31.....	12/01/2019.	Paydown.....		5,680,086	5,680,086	5,593,225	5,598,347		81,740		81,740		5,680,086			0	77,194	03/10/2031.		
12636G	AA	9	COMM 2016-667M A 3.140% 10/10/36.....	05/01/2019.	Bank of America Corp.....		10,962,188	11,000,000	10,425,938	10,431,128		19,177		19,177		10,450,305		511,882	511,882	145,836	10/10/2036.		
12642N	AA	6	CSMC 2009-15R 1A1 4.625% 09/26/35.....	07/01/2019.	Paydown.....		1,686,123	1,686,123	1,689,451	1,686,123		(3,329)		(3,329)		1,686,123			0	23,981	09/26/2035.		
12647Q	AA	4	CSMC 2013-11R 1A1 2.750% 06/27/34.....	05/01/2019.	Paydown.....		6,057,593	6,057,593	6,053,807	6,049,980		7,612		7,612		6,057,593			0	66,671	06/27/2034.		
12648J	CU	3	CSMC 2014-4R 13A1 4.780% 12/30/37.....	04/01/2019.	Paydown.....		2,057,556	2,057,556	2,104,494	2,083,523		(25,967)		(25,967)		2,057,556			0	21,766	12/30/2037.		
12651X	AL	8	CSMC 2017-MOON E 3.196% 07/10/34.....	03/29/2019.	Credit Suisse.....		19,420,938	20,000,000	19,492,140	19,626,781		21,062		21,062		19,647,843		(226,906)	(226,906)	221,362	07/10/2034.		
126650	CK	4	CVS HEALTH CORP 3.500% 07/20/22.....	03/11/2019.	Bank of America Corp.....		5,034,850	5,000,000	4,997,850	4,998,772		(24)		(24)		4,998,747		36,103	36,103	113,264	07/20/2022.		
126650	CW	8	CVS HEALTH CORP 4.100% 03/25/25.....	03/21/2019.	Bank of America Corp.....		5,103,950	5,000,000	4,951,050	4,955,797		1,714		1,714		4,957,511		146,439	146,439	102,500	03/25/2025.		
126650	CX	6	CVS HEALTH CORP 4.300% 03/25/28.....	07/22/2019.	Morgan Stanley.....		5,281,650	5,000,000	4,929,700	4,934,100		3,314		3,314		4,937,413		344,237	344,237	178,569	03/25/2028.		
126670	RC	4	CWL 2005-17 4AV3 2.857% 05/25/36.....	05/25/2019.	Paydown.....		1,975,118	1,975,118	1,972,032	1,975,226		(108)		(108)		1,975,118			0	14,285	05/25/2036.		
126673	B7	6	CWL 2005-3 MV4 3.420% 08/25/35.....	03/25/2019.	Paydown.....		301,662	301,662	276,684	301,602		60		60		301,662			0	1,363	08/25/2035.		
14041N	FE	6	COMET 2016-A3 A3 1.340% 04/15/22.....	06/15/2019.	Paydown.....		24,500,000	24,500,000	24,158,340	24,345,545		154,455		154,455		24,500,000			0	164,150	04/15/2022.		
14149Y	BL	1	CARDINAL HEALTH INC 1.948% 06/14/19.....	06/14/2019.	Maturity.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	146,100	06/14/2019.		
14314X	AB	5	CARMX 2018-2 A2 2.730% 08/16/21.....	12/15/2019.	Paydown.....		15,113,284	15,113,284	15,112,484	15,113,730		(446)		(446)		15,113,284			0	213,836	08/16/2021.		
151020	AR	5	CELGENE CORP 3.550% 08/15/22.....	11/22/2019.	Citigroup.....		4,491,006	4,300,000	4,272,910	4,277,327		5,230		5,230		4,282,557		208,449	208,449	198,081	08/15/2022.		
151020	AX	2	CELGENE CORP 2.750% 02/15/23.....	11/22/2019.	Citigroup.....		15,411,300	15,000,000	14,415,000	14,494,558		102,869		102,869		14,597,426		813,874	813,874	538,646	02/15/2023.		
151020	BA	1	CELGENE CORP 3.250% 02/20/23.....	11/22/2019.	Citigroup.....		7,736,924	7,425,000	7,290,896	7,310,454		23,163		23,163		7,333,617		403,307	403,307	310,406	02/20/2023.		
152314	NB	2	CXHE 2005-B M1 2.392% 03/25/35.....	12/25/2019.	Paydown.....		1,949,456	1,949,456	1,836,753	1,934,878		14,577		14,577		1,949,456			0	30,299	03/25/2035.		
161175	AY	0	CCO SAFARI II LLC 4.908% 07/23/25.....	09/19/2019.	Various.....		15,085,189	13,994,000	14,231,975	14,224,892		(16,743)		(16,743)		14,208,149		877,040	877,040	666,326	07/23/2025.		
16151U	AC	0	CEDLT 2007-A A3 2.174% 12/28/23.....	12/28/2019.	Paydown.....		5,513,164	5,513,164	5,495,935	5,541,826		(28,662)		(28,662)		5,513,164			0	88,558	12/28/2023.		

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
165183 AF 1	CFII 2016-2A A1	1.880% 06/15/28.....	..	10/15/2019.	Paydown.....		5,473,652	5,473,652	5,473,537	5,472,195			1,457	1,457		5,473,652			0	53,659	06/15/2028.
165183 AL 8	CFII 2017-2A A1	1.990% 07/15/29.....	..	12/15/2019.	Paydown.....		6,018,335	6,018,335	5,995,116	5,993,057			25,278	25,278		6,018,335			0	64,308	07/15/2029.
165183 AR 5	CFII 2017-3A A1	1.910% 08/15/29.....	..	12/15/2019.	Paydown.....		8,195,789	8,195,789	8,194,367	8,193,244			2,545	2,545		8,195,789			0	83,992	08/15/2029.
17305E FW 0	CCCIT 2016-A1 A1	1.750% 11/19/21.....	..	11/19/2019.	Paydown.....		21,915,000	21,915,000	21,640,206	21,670,230			244,770	244,770		21,915,000			0	383,513	11/19/2021.
17305E GA 7	CCCIT 2017-A2 A2	1.740% 01/19/21.....	..	01/17/2019.	Paydown.....		57,000,000	57,000,000	56,894,477	56,992,109			7,891	7,891		57,000,000			0	495,900	01/19/2021.
17305E GH 2	CCCIT 2017-A9 A9	1.800% 09/20/21.....	..	09/20/2019.	Paydown.....		17,392,000	17,392,000	17,233,706	17,241,509			150,491	150,491		17,392,000			0	313,056	09/20/2021.
17307G UT 3	CMLTI 2005-OPT4 M3	3.200% 07/25/35.....	..	02/25/2019.	Paydown.....		123,081	123,081	123,005	123,125			(44)	(44)		123,081			0	392	07/25/2035.
17320A AD 6	CMLTI 2012-10 2A1A	4.371% 03/25/35.....	..	10/01/2019.	Paydown.....		954,329	954,329	959,656			(5,326)		(5,326)		954,329			0	16,779	03/25/2035.
18539U AA 3	CLEARWAY ENERGY OPERATIN.....		..	04/16/2019.	Royal Bank of Canada.....		3,023,921	2,961,000	2,927,689	2,827,755	100,432	1,560		101,992		2,929,747		94,174	94,174	93,169	10/15/2025.
20030N BD 2	COMCAST CORP	3.125% 07/15/22.....	..	03/07/2019.	Citigroup.....		10,075,100	10,000,000	9,800,100	9,824,452		8,865		8,865		9,833,317		241,783	241,783	204,861	07/15/2022.
20267T AA 0	CBSLT 2016-A A1	3.320% 05/25/40.....	..	12/25/2019.	Paydown.....		137,692	137,692	140,101	140,104			(2,412)	(2,412)		137,692			0	2,519	05/25/2040.
20267T AB 8	CBSLT 2016-A A2	3.908% 05/25/40.....	..	12/25/2019.	Paydown.....		1,493,400	1,493,400	1,493,400	1,496,619			(3,219)	(3,219)		1,493,400			0	33,374	05/25/2040.
20267V AA 5	CBSLT 2017-AGS A1	2.550% 05/25/41.....	..	12/25/2019.	Paydown.....		1,948,088	1,948,088	1,947,730	1,947,727			361	361		1,948,088			0	27,667	05/25/2041.
20268K AB 6	CBSLT 2017-BGS A2	2.442% 09/25/42.....	..	12/25/2019.	Paydown.....		4,579,859	4,579,859	4,579,859	4,611,878			(32,019)	(32,019)		4,579,859			0	75,153	09/25/2042.
205887 BZ 4	CONAGRA FOODS INC	3.800% 10/22/21.....	..	03/12/2019.	Mitsubishi Securities.....		10,116,900	10,000,000	9,988,500	9,988,769			867	867		9,989,637		127,263	127,263	149,889	10/22/2021.
21036P AL 2	CONSTELLATION BRANDS INC.....		..	02/27/2019.	JP Morgan Securities Inc.....		5,153,200	5,000,000	5,130,600	5,112,192			(4,003)	(4,003)		5,108,189		45,011	45,011	70,833	05/01/2023.
21870L AJ 5	CORE 2015-CALW C	3.555% 02/10/34.....	..	10/01/2019.	Paydown.....		50,000,000	50,000,000	51,513,268	50,637,175			(637,175)	(637,175)		50,000,000			0	3,183,842	02/10/2034.
21870L AN 6	CORE 2015-CALW E	3.850% 02/10/34.....	..	10/01/2019.	Paydown.....		7,000,000	7,000,000	6,963,086	6,968,120			31,880	31,880		7,000,000			0	504,276	02/10/2034.
21870P AJ 6	CORE 2015-TEXW C	3.732% 02/10/34.....	..	10/01/2019.	Paydown.....		38,334,000	38,334,000	39,791,468	39,068,533			(734,533)	(734,533)		38,334,000			0	2,623,249	02/10/2034.
22540V G6 3	CSFB 2002-9 1A1	7.000% 03/25/40.....	..	12/01/2019.	Paydown.....		1,268	1,268	1,286	1,326			(59)	(59)		1,268			0	37	03/25/2040.
22546Q AC 1	CREDIT SUISSE NEW YORK.....		..	08/13/2019.	Maturity.....		18,144,000	18,144,000	18,844,084	18,435,712			(291,712)	(291,712)		18,144,000			0	961,632	08/13/2019.
22546Q AN 7	CREDIT SUISSE NEW YORK.....		..	05/28/2019.	Maturity.....		40,000,000	40,000,000	39,799,200	39,931,880			68,120	68,120		40,000,000			0	460,000	05/28/2019.
225470 XD 0	CSMC 2006-OMA B2	5.538% 05/15/23.....	..	11/01/2019.	Paydown.....		8,380,000	8,380,000	9,522,923	8,599,747			(219,747)	(219,747)		8,380,000			0	425,411	05/15/2023.
23291J AB 4	DLL 2018-ST2 A2	3.140% 10/20/20.....	..	12/20/2019.	Paydown.....		37,246,767	37,246,767	37,244,558	37,244,335			2,431	2,431		37,246,767			0	768,579	10/20/2020.
233046 AD 3	DNKN 2015-1A A2II	3.980% 02/20/45.....	..	05/03/2019.	Call 100.0000.....		26,400,000	26,400,000	26,448,000	26,444,746			(8,850)	(8,850)		26,435,896		(35,896)	(35,896)	475,743	02/20/2045.
233046 AD 3	DNKN 2015-1A A2II	3.980% 02/20/45.....	..	02/20/2019.	Paydown.....		68,750	68,750	68,875	68,867			(117)	(117)		68,750			0	684	02/20/2045.
233050 AB 9	DBUBS 2011-LC1A A2	4.528% 11/10/46.....	..	07/01/2019.	Paydown.....		1,008,392	1,008,392	1,129,678	1,014,258			(5,866)	(5,866)		1,008,392			0	14,656	11/10/2046.
23305J AL 6	DBUBS 2017-BRBK E	3.648% 10/10/34.....	..	04/05/2019.	Bank of America Corp.....		24,317,383	25,000,000	23,696,112	23,889,952			42,327	42,327		23,932,279		385,104	385,104	316,229	10/10/2034.
23340L AA 2	DRB 2015-B A1	3.603% 10/27/31.....	..	12/25/2019.	Paydown.....		582,382	582,382	593,666	597,652			(15,270)	(15,270)		582,382			0	13,049	10/27/2031.
23340L AB 0	DRB 2015-B A2	3.170% 07/25/31.....	..	12/25/2019.	Paydown.....		5,212,778	5,212,778	5,265,859	5,298,886			(86,108)	(86,108)		5,212,778			0	95,995	07/25/2031.
23342K AB 0	DRB 2017-A A2A	1.750% 05/27/42.....	..	02/25/2019.	Paydown.....		429,425	429,425	429,381	429,411			13	13		429,425			0	916	05/27/2042.
233851 DL 5	DAIMLER FINANCE NA LLC.....		..	02/14/2019.	Various.....		20,067,200	20,000,000	19,962,000	19,965,869			740	740		19,966,608		100,592	100,592	205,042	05/04/2023.
24703F AC 0	DEFT 2017-1 A3	2.140% 04/22/22.....	..	10/22/2019.	Paydown.....		18,178,416	18,178,416	18,098,433	18,141,012			37,404	37,404		18,178,416			0	156,713	04/22/2022.
24704D AC 4	DEFT 2018-2 A2	3.160% 02/22/21.....	..	12/22/2019.	Paydown.....		5,973,176	5,973,176	5,972,610	5,972,371			805	805		5,973,176			0	143,093	02/22/2021.
254683 BK 0	DCENT 2014-A4 A4	2.120% 12/15/21.....	..	06/15/2019.	Paydown.....		6,029,000	6,029,000	5,991,319	6,012,171			16,829	16,829		6,029,000			0	63,907	12/15/2021.
254683 BV 6	DCENT 2016-A4 A4	1.390% 03/15/22.....	..	09/15/2019.	Paydown.....		26,140,000	26,140,000	25,698,888	25,887,324			252,676	252,676		26,140,000			0	272,509	03/15/2022.
26078J AC 4	DUPONT DE NEMOURS INC	4.493% 11/15/25.....	..	12/23/2019.	Various.....		35,054,433	32,350,000	32,350,000	32,350,000			0	0		32,350,000		2,704,433	2,704,433	884,222	11/15/2025.
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.
268571 AB 2	ELFI 2018-A A2	3.430% 08/25/42.....	..	12/25/2019.	Paydown.....		1,636,495	1,636,495	1,636,308	1,636,390			106	106		1,636,495			0	31,433	08/25/2042.
27034M AA 2	EARN 2016-D A1	3.192% 01/25/41.....	..	12/25/2019.	Paydown.....		1,923,683	1,923,683	1,940,515	1,941,252			(17,569)	(17,569)		1,923,683			0	33,501	01/25/2041.
27034M AB 0	EARN 2016-D A2	2.720% 01/25/41.....	..	12/25/2019.	Paydown.....		1,859,724	1,859,724	1,858,609	1,858,492			1,231	1,231		1,859,724			0	28,208	01/25/2041.

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
28108P AB 2	ESLFT 2012-A AT	4.950% 10/01/25.....	..	10/01/2019.	Paydown.....		1,411,005	1,411,005	1,418,060	1,410,707				298		1,411,005			0	48,801	10/01/2025.
29362U AB 0	ENTEGRIS INC	4.625% 02/10/26.....	..	05/30/2019.	Wells Fargo Bank.....		4,987,500	5,000,000	4,812,500	4,600,000	225,715	8,573		234,288		4,834,288		153,212	153,212	185,000	02/10/2026.
29372E BP 2	EFF 2016-1 A2	1.830% 09/20/21.....	..	01/20/2019.	Paydown.....		288,817	288,817	288,637	288,793		24		24		288,817			0	440	09/20/2021.
29372E BS 6	EFF 2016-2 A2	1.740% 02/22/22.....	..	09/20/2019.	Paydown.....		3,057,087	3,057,087	3,057,220	3,057,193		(106)		(106)		3,057,087			0	19,432	02/22/2022.
29372J AB 3	EFF 2017-2 A2	1.970% 01/20/23.....	..	12/20/2019.	Paydown.....		9,626,396	9,626,396	9,583,928	9,592,982		33,414		33,414		9,626,396			0	100,693	01/20/2023.
29444U AM 8	EQUINIX INC	5.375% 04/01/23.....	..	04/24/2019.	Morgan Stanley.....		5,165,483	5,058,000	5,172,579	5,032,710	109,183	(11,247)		97,936		5,130,646		34,836	34,836	154,813	04/01/2023.
30212P AJ 4	EXPEDIA GROUP INC	4.500% 08/15/24.....	..	12/16/2019.	Various.....		5,864,330	5,500,000	5,438,730	5,439,509		9,135		9,135		5,448,644		415,686	415,686	330,813	08/15/2024.
30212P AM 7	EXPEDIA GROUP INC	5.000% 02/15/26.....	..	12/18/2019.	Various.....		21,567,332	19,795,000	20,289,271	20,241,550		(54,768)		(54,768)		20,186,782		1,380,550	1,380,550	1,330,080	02/15/2026.
30212P AP 0	EXPEDIA GROUP INC	3.800% 02/15/28.....	..	12/19/2019.	Stifel Nicolaus.....		5,068,880	5,000,000	4,987,350	4,988,355		1,024		1,024		4,989,379		79,501	79,501	256,922	02/15/2028.
32008D AA 4	FIRST DATA CORPORATION.....		..	08/03/2019.	Call 100.0000.....		5,650,000	5,650,000	5,579,375	5,438,125	142,830	7,119		149,949		5,588,074		61,926	61,926	437,875	01/15/2024.
33851L AD 6	FSMT 2018-4 A4	4.000% 07/25/48.....	..	12/01/2019.	Paydown.....		20,674,738	20,674,738	20,761,930	20,762,714		(87,977)		(87,977)		20,674,738			0	543,604	07/25/2048.
34528F AB 4	FORDO 2018-A A2A	2.590% 02/15/21.....	..	12/15/2019.	Paydown.....		19,398,544	19,398,544	19,397,684	19,399,480		(936)		(936)		19,398,544			0	249,370	02/15/2021.
34531D AB 4	FORDL 2017-B A2A	1.800% 06/15/20.....	..	06/15/2019.	Paydown.....		6,175,684	6,175,684	6,175,469	6,175,843		(160)		(160)		6,175,684			0	33,495	06/15/2020.
34531J AB 1	FORDL 2018-A A2A	2.710% 12/15/20.....	..	12/15/2019.	Paydown.....		17,713,160	17,713,160	17,711,849	17,713,613		(453)		(453)		17,713,160			0	274,066	12/15/2020.
345397 XT 5	FORD MOTOR CREDIT CO	2.943% 01/08/19.....	..	01/08/2019.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	147,150	01/08/2019.
345397 XY 4	FORD MOTOR CREDIT CO	2.021% 05/03/19.....	..	05/03/2019.	Maturity.....		5,000,000	5,000,000	4,960,700	4,988,853		11,147		11,147		5,000,000			0	50,525	05/03/2019.
34959J AE 8	FORTIVE CORPORATION	1.800% 06/15/19.....	..	06/15/2019.	Maturity.....		578,000	578,000	577,382	577,899		101		101		578,000			0	5,202	06/15/2019.
35729P LM 0	FHLT 2005-2 M2	2.512% 06/25/35.....	..	12/25/2019.	Paydown.....		2,572,309	2,572,309	2,487,905	2,593,117		(20,808)		(20,808)		2,572,309			0	44,154	06/25/2035.
361841 AJ 8	GLP CAPITAL LP / FIN II.....		..	09/16/2019.	Wells Fargo Bank.....		8,823,213	8,151,000	8,240,254	8,237,473		(8,991)		(8,991)		8,228,481		594,732	594,732	341,153	06/01/2025.
36192L AA 3	GSMS 2012-SHOP A	2.933% 06/05/31.....	..	06/01/2019.	Paydown.....		40,770,000	40,770,000	41,779,655	40,859,488		(89,488)		(89,488)		40,770,000			0	597,892	06/05/2031.
3622LP AA 7	GPT 2018-GPP A	2.778% 06/15/35.....	..	11/13/2019.	JP Morgan Securities Inc.....		4,088,458	4,097,421	4,087,178	4,091,138		(7,210)		(7,210)		4,083,929		4,529	4,529	127,685	06/15/2035.
3622LP AA 7	GPT 2018-GPP A	2.778% 06/15/35.....	..	09/15/2019.	Paydown.....		45,902,579	45,902,579	45,787,822	45,832,195		70,383		70,383		45,902,579			0	574,675	06/15/2035.
3622N6 AG 4	GSR 2007-AR2 4A1	4.473% 02/25/51.....	..	12/01/2019.	Paydown.....		341,763	341,763	332,664	332,664		9,100		9,100		341,763			0	7,342	02/25/2051.
362341 KD 0	GSAMP 2005-HE4 M2	2.443% 07/25/45.....	..	12/25/2019.	Paydown.....		5,087,428	5,087,428	4,723,016	5,104,351		(16,923)		(16,923)		5,087,428			0	90,625	07/25/2045.
36253X AL 9	GSMS 2017-500K D	3.784% 07/15/32.....	..	03/20/2019.	Goldman Sachs.....		4,622,109	4,625,000	4,635,313	4,635,615		(4,570)		(4,570)		4,631,045		(8,935)	(8,935)	47,161	07/15/2032.
36253X AQ 8	GSMS 2017-500K F	4.284% 07/15/32.....	..	03/20/2019.	Goldman Sachs.....		7,587,255	7,592,000	7,596,860	7,609,733		(7,677)		(7,677)		7,602,057		(14,802)	(14,802)	87,644	07/15/2032.
36253X AS 4	GSMS 2017-500K G	4.984% 07/15/32.....	..	03/20/2019.	Goldman Sachs.....		3,997,500	4,000,000	4,001,875	4,009,065		(3,967)		(3,967)		4,005,098		(7,598)	(7,598)	53,721	07/15/2032.
36257C BA 2	GSMS 2017-GPTX B	3.104% 05/10/34.....	..	03/19/2019.	Various.....		37,365,352	38,000,000	38,000,000	38,000,000				0		38,000,000		(634,648)	(634,648)	341,862	05/10/2034.
369550 AG 5	GENERAL DYNAMICS CORP	2.875% 05/11/20.....	..	02/14/2019.	Toronto Dominion.....		28,041,670	28,000,000	27,900,880	27,931,280		5,790		5,790		27,937,069			0	209,156	05/11/2020.
38014B AD 1	GMALT 2018-1 A3	2.610% 01/20/21.....	..	12/20/2019.	Paydown.....		10,072,802	10,072,802	10,072,662	10,072,331		471		471		10,072,802			0	231,314	01/20/2021.
39154T AD 0	GALC 2016-1 A4	1.990% 04/20/22.....	..	12/20/2019.	Paydown.....		19,107,324	19,107,324	18,975,961	19,003,343		103,981		103,981		19,107,324			0	219,432	04/20/2022.
39154T AK 4	GALC 2017-1 A4	2.360% 01/20/23.....	..	12/20/2019.	Paydown.....		604,543	604,543	596,160	598,248		6,295		6,295		604,543			0	14,267	01/20/2023.
39154T AQ 1	GALC 2018-1 A3	2.600% 06/15/21.....	..	12/15/2019.	Paydown.....		1,453,392	1,453,392	1,450,328	1,451,198		2,194		2,194		1,453,392			0	36,403	06/15/2021.
428041 AX 5	HFLF 2017-1 A2	2.130% 04/10/31.....	..	12/10/2019.	Paydown.....		8,324,621	8,324,621	8,323,603	8,306,365		18,256		18,256		8,324,621			0	92,934	04/10/2031.
437084 PF 3	HEAT 2005-8 M1	2.138% 02/25/36.....	..	12/25/2019.	Paydown.....		645,905	645,905	639,749	651,669		(5,764)		(5,764)		645,905			0	11,164	02/25/2036.
43814U AF 6	HAROT 2018-2 A2	2.660% 12/18/20.....	..	12/18/2019.	Paydown.....		12,740,181	12,740,181	12,740,162	12,741,030		(849)		(849)		12,740,181			0	179,136	12/18/2020.
44891K AB 1	HART 2018-A A2A	2.550% 04/15/21.....	..	12/15/2019.	Paydown.....		12,782,710	12,782,710	12,781,950	12,782,971		(261)		(261)		12,782,710			0	171,831	04/15/2021.
44891Q AD 4	HALST 2017-C A3	2.120% 02/16/21.....	..	12/15/2019.	Paydown.....		7,011,365	7,011,365	7,010,107	7,010,816		549		549		7,011,365			0	121,326	02/16/2021.
45378Y AA 2	IPT 2018-INDP A	3.763% 07/10/35.....	..	07/16/2019.	Deutsche Bank.....		10,526,950	10,000,000	9,999,730	10,000,510		(2,005)		(2,005)		9,998,505		528,445	528,445	237,278	07/10/2035.
45660L DG 1	INDX 2005-AR1 4A1	4.029% 03/25/35.....	..	12/01/2019.	Paydown.....		228,459	228,459	174,342	195,700		32,759		32,759		228,459			0	4,418	03/25/2035.
46626L AF 7	JPMAC 2005-OPT1 M2	2.497% 06/25/35.....	..	12/25/2019.	Paydown.....		922,397	922,397	807,674	912,841		9,556		9,556		922,397			0	16,205	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1	4.160% 08/25/34.....	..	12/01/2019.	Paydown.....		251,291	251,291	243,880	267,690		(16,399)		(16,399)		251,291			0	4,116	08/25/2034.

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								11	12	13	14	15						
CUSIP Identification		Description		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
46634G AB 7	JPMCC 2009-IWST A2	5.633% 12/05/27.....	..	09/01/2019.	Paydown.....	38,629,000	38,629,000	42,218,499	39,557,538		(928,538)		(928,538)		38,629,000			0	1,631,979	12/05/2027.	
46634G AC 5	JPMCC 2009-IWST XA IO	2.071% 12/05/27.....	..	09/01/2019.	Paydown.....			2,315,566	386,631		(386,631)		(386,631)					0	332,974	12/05/2027.	
46634G AD 3	JPMCC 2009-IWST B	7.151% 12/05/27.....	..	09/01/2019.	Paydown.....	11,100,000	11,100,000	13,450,406	11,556,297		(456,297)		(456,297)		11,100,000			0	595,321	12/05/2027.	
46634G AF 8	JPMCC 2009-IWST D	7.693% 12/05/27.....	..	09/01/2019.	Paydown.....	3,350,000	3,350,000	3,458,352	3,450,895		(100,895)		(100,895)		3,458,352			0	189,837	12/05/2027.	
46634G AF 8	JPMCC 2009-IWST D	7.693% 12/05/27.....	..	09/01/2019.	Paydown.....	7,000,000	7,000,000	7,867,891	7,276,206		(276,206)		(276,206)		7,000,000			0	396,675	12/05/2027.	
46637Y AG 4	JPMCC 2012-HSBC B	3.722% 07/05/32.....	..	12/05/2019.	JP Morgan Securities Inc.....	5,174,805	5,000,000	5,185,938	5,098,246		(26,210)		(26,210)		5,072,036		102,768	102,768	190,241	07/05/2032.	
46637Y AJ 8	JPMCC 2012-HSBC C	4.021% 07/05/32.....	..	12/05/2019.	JP Morgan Securities Inc.....	16,633,181	16,035,000	16,668,508	16,371,010		(89,287)		(89,287)		16,281,723		351,457	351,457	659,030	07/05/2032.	
46637Y AL 3	JPMCC 2012-HSBC D	4.524% 07/05/32.....	..	12/05/2019.	JP Morgan Securities Inc.....	18,825,469	18,000,000	19,086,016	18,596,950		(157,360)		(157,360)		18,439,590		385,879	385,879	843,757	07/05/2032.	
46639G AU 0	JPMMT 2013-1 2A2	2.500% 03/01/43.....	..	12/01/2019.	Paydown.....	935,545	935,545	951,150	948,175		(12,630)		(12,630)		935,545			0	13,312	03/01/2043.	
46647H AA 2	JPMMT 2016-5 A1	2.669% 12/25/46.....	..	12/01/2019.	Paydown.....	8,386,891	8,386,891	8,245,362	8,270,440		116,451		116,451		8,386,891			0	140,109	12/25/2046.	
46650M AQ 0	JPMMT 2018-8 A15	4.000% 01/25/49.....	..	12/01/2019.	Paydown.....	9,208,724	9,208,724	9,279,494	9,277,528		(68,804)		(68,804)		9,208,724			0	249,677	01/25/2049.	
48250N AA 3	KFC HLD/PIZZA HUT/TACO.....		..	09/20/2019.	Various.....	6,240,000	6,000,000	5,925,000	5,790,000	141,407	7,930		149,337		5,939,337		300,663	300,663	243,647	06/01/2024.	
49271V AH 3	KEURIG DR PEPPER INC	4.417% 05/25/25.....	..	12/27/2019.	Barclays Capital.....	5,459,550	5,000,000	5,000,000	5,000,000				0		5,000,000		459,550	459,550	242,935	05/25/2025.	
49446R AS 8	KIMCO REALTY CORP	3.800% 04/01/27.....	..	03/01/2019.	Wells Fargo Bank.....	4,894,270	4,978,000	4,758,221	4,763,327		3,981		3,981		4,767,308		126,962	126,962	80,920	04/01/2027.	
50077L AS 5	KRAFT HEINZ FOODS CO	4.000% 06/15/23.....	..	09/26/2019.	Citigroup.....	14,441,648	13,815,000	13,851,333	13,848,594		(5,684)		(5,684)		13,842,910		598,738	598,738	431,335	06/15/2023.	
50117P AB 5	KCOT 2018-1A A2	2.800% 02/16/21.....	..	12/15/2019.	Paydown.....	30,263,566	30,263,566	30,255,625	30,259,880		3,686		3,686		30,263,566			0	502,202	02/16/2021.	
501773 BL 8	LBCMT 1998-C1 K	6.300% 02/18/30.....	..	02/25/2019.	Citigroup.....	1,237,028	1,164,604	1,240,257	1,236,289		(2,861)		(2,861)		1,233,427		3,600	3,600	17,527	02/18/2030.	
501773 BL 8	LBCMT 1998-C1 K	6.300% 02/18/30.....	..	02/01/2019.	Paydown.....	37,829	37,829	40,286	40,157		(2,328)		(2,328)		37,829			0	298	02/18/2030.	
51888R AA 8	LRB 2018-B A1	2.680% 05/26/43.....	..	11/25/2019.	Paydown.....	9,832,295	9,832,295	9,831,687	9,752,953		79,342		79,342		9,832,295			0	132,473	05/26/2043.	
58155Q AG 8	MCKESSON HBOC INC	2.850% 03/15/23.....	..	03/19/2019.	Morgan Stanley.....	6,876,380	7,000,000	6,726,720	6,765,251		11,697		11,697		6,776,948		99,432	99,432	103,075	03/15/2023.	
58772Q AB 2	MBALT 2018-A A2	2.200% 04/15/20.....	..	08/15/2019.	Paydown.....	8,717,528	8,717,528	8,717,458	8,717,759		(230)		(230)		8,717,528			0	70,485	04/15/2020.	
59022H GQ 9	MLMT 2005-MKB2 F	6.527% 09/12/42.....	..	09/01/2019.	Paydown.....	8,327,000	8,327,000	8,697,486	8,554,489		(227,489)		(227,489)		8,327,000			0	400,318	09/12/2042.	
609207 AQ 8	MONDELEZ INTERNTL INC	3.625% 05/07/23.....	..	01/29/2019.	Morgan Stanley.....	10,114,100	10,000,000	9,974,200	9,976,947		337		337		9,977,285		136,815	136,815	84,583	05/07/2023.	
61744C TL 0	MSAC 2005-HE4 M2	2.497% 07/25/35.....	..	12/25/2019.	Paydown.....	1,784,500	1,784,500	1,695,275	1,856,563		(72,063)		(72,063)		1,784,500			0	23,298	07/25/2035.	
61761N AA 8	MSRR 2012-R4 1A	2.656% 08/26/36.....	..	01/25/2019.	Paydown.....	31,796	31,796	30,325	31,787		9		9		31,796			0	70	08/26/2036.	
61762U BB 8	MSRR 2013-R8 5A	4.777% 07/26/53.....	..	09/01/2019.	Paydown.....	2,444,590	2,444,590	2,507,233	2,458,516		(13,926)		(13,926)		2,444,590			0	49,043	07/26/2053.	
61763Y AA 2	MSRM 2014-1A A1	3.077% 06/25/44.....	..	12/01/2019.	Paydown.....	2,399,389	2,399,389	2,444,730	2,460,223		(60,834)		(60,834)		2,399,389			0	44,976	06/25/2044.	
631103 AD 0	NASDAQ INC	5.550% 01/15/20.....	..	05/01/2019.	Call 100.0000.....	5,300,000	5,300,000	5,701,846	5,483,992		(58,742)		(58,742)		5,425,250		(125,250)	(125,250)	337,178	01/15/2020.	
63862M AD 2	NHLT 2018-1A M1	3.238% 02/25/28.....	..	10/25/2019.	Paydown.....	15,000,000	15,000,000	14,999,988	15,000,918		(918)		(918)		15,000,000			0	404,750	02/25/2028.	
63939D AB 1	NAVSL 2014-8 A2	2.458% 04/25/23.....	..	10/25/2019.	Paydown.....	9,245,172	9,245,172	9,256,006	9,261,204		(16,032)		(16,032)		9,245,172			0	110,757	04/25/2023.	
63940A AA 6	NAVSL 2017-4A A1	2.032% 09/27/66.....	..	12/25/2019.	Paydown.....	5,681,588	5,681,588	5,681,366	5,682,794		(1,205)		(1,205)		5,681,588			0	75,675	09/27/2066.	
63940D AA 0	NAVSL 2018-1A A1	2.456% 03/25/67.....	..	08/25/2019.	Paydown.....	2,908,539	2,908,539	2,908,539	2,918,270		(9,731)		(9,731)		2,908,539			0	26,181	03/25/2067.	
63940L AA 2	NAVSL 2016-6A A1	2.990% 03/25/66.....	..	02/25/2019.	Paydown.....	787,735	787,735	788,314	788,720		(985)		(985)		787,735			0	2,046	03/25/2066.	
63940P AA 3	NAVSL 2018-A A1	2.530% 02/18/42.....	..	12/15/2019.	Paydown.....	10,467,997	10,467,997	10,467,418	10,466,971		1,027		1,027		10,467,997			0	153,742	02/18/2042.	
640315 AE 7	NSLT 2006-2 A5	2.376% 01/25/30.....	..	10/25/2019.	Paydown.....	15,806,169	15,806,169	15,786,320	15,940,248		(134,079)		(134,079)		15,806,169			0	241,860	01/25/2030.	
64110L AT 3	NETFLIX INC	5.875% 11/15/28.....	..	07/26/2019.	Goldman Sachs.....	5,518,750	5,000,000	5,000,000	4,872,150	127,850			127,850		5,000,000		518,750	518,750	208,073	11/15/2028.	
64352V KU 4	NCHET 2005-2 M2	2.467% 06/25/35.....	..	12/25/2019.	Paydown.....	1,515,213	1,515,213	1,314,447	1,500,813		14,401		14,401		1,515,213			0	25,825	06/25/2035.	
64352V LK 5	NCHET 2005-3 M2	3.165% 07/25/35.....	..	06/25/2019.	Paydown.....	1,553,224	1,553,224	1,450,323	1,555,362		(2,138)		(2,138)		1,553,224			0	14,660	07/25/2035.	
64952W BQ 5	NEW YORK LIFE GL	2.100% 01/02/19.....	..	01/02/2019.	Maturity.....	16,500,000	16,500,000	16,647,510	16,500,104		(104)		(104)		16,500,000			0	173,250	01/02/2019.	
65106A AN 3	NCMT 2006-1 M1	2.142% 03/25/36.....	..	12/25/2019.	Paydown.....	4,814,902	4,814,902	4,225,077	4,751,828		63,074		63,074		4,814,902			0	77,024	03/25/2036.	
651229 AT 3	NEWELL BRANDS INC	2.600% 03/29/19.....	..	03/29/2019.	Maturity.....	658,000	658,000	662,810	658,381		(381)		(381)		658,000			0	8,554	03/29/2019.	
654740 BF 5	NISSAN MOTOR ACCEPTANCE.....		..	11/14/2019.	Toronto Dominion.....	15,153,000	15,000,000	14,981,850	14,985,939		5,347		5,347		14,991,286		161,714	161,714	555,188	03/15/2021.	

SCHEDULE D - PART 4

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

E14.6

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
654747 AB 0	NAROT 2017-A A2A	1.470% 01/15/20.....	..	01/15/2019.	Paydown.....	.....	.....629,171	629,171	629,168	629,165	.....	.....	.....6	6	.....	.....629,171	.....	.....	.....0	771	01/15/2020.
65479B AB 6	NALT 2017-B A2A	1.830% 12/16/19.....	..	07/15/2019.	Paydown.....	.....	.....12,573,703	12,573,703	12,572,791	12,573,933	.....	.....	.....(230)	(230)	.....	.....12,573,703	.....	.....	.....0	75,362	12/16/2019.
65540P AR 5	NMRR 2014-6R 4A1	1.983% 11/26/36.....	..	11/26/2019.	Paydown.....	.....	.....3,139,297	3,139,297	2,990,181	3,129,988	.....	.....	.....9,309	9,309	.....	.....3,139,297	.....	.....	.....0	39,746	11/26/2036.
66987X GX 7	NHEL 2005-3 M1	2.467% 01/25/36.....	..	12/25/2019.	Paydown.....	.....	.....6,375,755	6,375,755	5,527,752	6,306,562	.....	.....	.....69,193	69,193	.....	.....6,375,755	.....	.....	.....0	111,855	01/25/2036.
68245H AJ 3	OMPT 2017-1MKT E	4.142% 02/10/32.....	..	04/09/2019.	Bank of America Corp.....	.....	.....20,009,375	20,000,000	19,499,912	19,589,468	.....	.....	.....13,779	13,779	.....	.....19,603,247	.....	.....406,128	406,128	280,708	02/10/2032.
71085P AW 3	PCHLT 2004-2 M2	2.782% 11/25/41.....	..	12/25/2019.	Paydown.....	.....	.....527,266	527,266	317,604	435,748	.....	.....	.....91,518	91,518	.....	.....527,266	.....	.....	.....0	16,234	11/25/2041.
718549 AA 6	PHILLIPS 66 PARTNERS LP.....	.....	..	10/15/2019.	Call 100.0000.....	.....	.....5,588,000	5,588,000	5,547,543	5,564,165	.....	.....	.....16,438	16,438	.....	.....5,580,602	.....	.....7,398	7,398	183,186	02/15/2020.
718549 AD 0	PHILLIPS 66 PARTNERS LP.....	.....	..	01/09/2019.	Suntrust Robinson Humphrey.....	.....	.....1,122,012	1,200,000	1,110,168	1,111,159	.....	.....	.....265	265	.....	.....1,111,424	.....	.....10,588	10,588	11,833	10/01/2026.
74153W CK 3	PRICOA GLOB FUND	1.450% 09/13/19.....	..	09/13/2019.	Maturity.....	.....	.....7,000,000	7,000,000	6,999,370	6,999,806	.....	.....	.....194	194	.....	.....7,000,000	.....	.....	.....0	101,500	09/13/2019.
747262 AQ 6	QVC INC	3.125% 04/01/19.....	..	04/01/2019.	Maturity.....	.....	.....5,000,000	5,000,000	4,966,950	4,997,358	.....	.....	.....2,642	2,642	.....	.....5,000,000	.....	.....	.....0	78,125	04/01/2019.
74928G BM 9	RBSSP 2009-13 11A3	4.625% 09/26/35.....	..	07/01/2019.	Paydown.....	.....	.....1,002,597	1,002,597	1,025,155	1,006,653	.....	.....	.....(4,056)	(4,056)	.....	.....1,002,597	.....	.....	.....0	12,231	09/26/2035.
74928U BS 5	RBSSP 2009-12 15A1	3.934% 10/25/35.....	..	12/25/2019.	Paydown.....	.....	.....12,179,410	12,179,410	12,249,822	12,303,005	.....	.....	.....(123,594)	(123,594)	.....	.....12,179,410	.....	.....	.....0	266,246	10/25/2035.
74932T AA 2	RBSSP 2014-1 1A1	2.637% 11/26/36.....	..	05/25/2019.	Paydown.....	.....	.....468,180	468,180	427,215	464,117	.....	.....	.....4,063	4,063	.....	.....468,180	.....	.....	.....0	3,623	11/26/2036.
756109 AN 4	REALTY INCOME CORP	3.250% 10/15/22.....	..	03/21/2019.	Wells Fargo Bank.....	.....	.....10,574,727	10,445,000	10,255,319	10,257,081	.....	.....	.....11,029	11,029	.....	.....10,268,109	.....	.....306,618	306,618	150,872	10/15/2022.
75951A AA 6	RELIANCE STAND LIFE II.....	.....	..	04/24/2019.	Maturity.....	.....	.....24,400,000	24,400,000	24,396,158	24,399,056	.....	.....	.....944	944	.....	.....24,400,000	.....	.....	.....0	305,000	04/24/2019.
76112B JG 6	RAMP 2005-RS1 MI1	2.617% 01/25/35.....	..	12/25/2019.	Paydown.....	.....	.....906,118	906,118	877,235	914,142	.....	.....	.....(8,025)	(8,025)	.....	.....906,118	.....	.....	.....0	18,818	01/25/2035.
76112B WW 6	RAMP 2005-RS7 M1	2.292% 07/25/35.....	..	12/25/2019.	Paydown.....	.....	.....1,400,921	1,400,921	1,402,016	1,406,775	.....	.....	.....(5,853)	(5,853)	.....	.....1,400,921	.....	.....	.....0	37,181	07/25/2035.
78403D AG 5	SBA TOWER TRUST	2.898% 10/15/19.....	..	09/13/2019.	Call 100.0000.....	.....	.....19,232,000	19,232,000	19,314,150	19,203,312	.....	.....	.....25,415	25,415	.....	.....19,228,727	.....	.....3,273	3,273	416,459	10/15/2019.
78443D AC 6	SLMA 2007-A A3	2.958% 12/15/26.....	..	03/15/2019.	Paydown.....	.....	.....2,245,612	2,245,612	2,244,208	2,249,975	.....	.....	.....(4,363)	(4,363)	.....	.....2,245,612	.....	.....	.....0	16,238	12/15/2026.
784456 AC 9	SMB 2014-A A2B	2.915% 05/15/26.....	..	12/15/2019.	Paydown.....	.....	.....549,320	549,320	556,015	558,989	.....	.....	.....(9,669)	(9,669)	.....	.....549,320	.....	.....	.....0	10,155	05/15/2026.
78447X AB 0	SLMA 2013-C CLASS A2A	2.940% 10/15/31.....	..	09/15/2019.	Paydown.....	.....	.....4,574,084	4,574,084	4,629,831	4,602,479	.....	.....	.....(28,395)	(28,395)	.....	.....4,574,084	.....	.....	.....0	51,171	10/15/2031.
78448D AC 1	SLMA 2014-A A2B	3.544% 01/15/26.....	..	07/15/2019.	Paydown.....	.....	.....3,299,910	3,299,910	3,321,050	3,321,163	.....	.....	.....(21,253)	(21,253)	.....	.....3,299,910	.....	.....	.....0	38,722	01/15/2026.
78469P AC 8	SOFI 2016-A B	3.570% 01/26/38.....	..	12/25/2019.	Paydown.....	.....	.....3,167,840	3,167,840	3,059,410	3,087,045	.....	.....	.....80,795	80,795	.....	.....3,167,840	.....	.....	.....0	58,104	01/26/2038.
78470N AC 0	SOFI 2015-D B	3.590% 10/25/37.....	..	12/25/2019.	Paydown.....	.....	.....2,801,019	2,801,019	2,764,206	2,775,352	.....	.....	.....25,667	25,667	.....	.....2,801,019	.....	.....	.....0	51,477	10/25/2037.
80284R AE 9	SDART 2016-3 B	1.890% 06/15/21.....	..	06/15/2019.	Paydown.....	.....	.....6,861,814	6,861,814	6,840,370	6,851,419	.....	.....	.....10,394	10,394	.....	.....6,861,814	.....	.....	.....0	33,404	06/15/2021.
80285A AC 9	SRT 2017-A A2A	2.020% 03/20/20.....	..	07/20/2019.	Paydown.....	.....	.....16,652,624	16,652,624	16,650,675	16,652,590	.....	.....	.....34	34	.....	.....16,652,624	.....	.....	.....0	107,947	03/20/2020.
80285F AB 0	SDART 2018-2 A2A	2.580% 10/15/20.....	..	05/15/2019.	Paydown.....	.....	.....13,912,340	13,912,340	13,911,403	13,912,786	.....	.....	.....(446)	(446)	.....	.....13,912,340	.....	.....	.....0	88,266	10/15/2020.
80286A AB 0	SDART 2018-5 A2A	2.970% 07/15/21.....	..	11/15/2019.	Paydown.....	.....	.....20,000,000	20,000,000	19,999,358	20,000,409	.....	.....	.....(409)	(409)	.....	.....20,000,000	.....	.....	.....0	362,233	07/15/2021.
81747W AG 2	SEMT 2018-7 A4	4.000% 09/25/48.....	..	12/01/2019.	Paydown.....	.....	.....6,242,557	6,242,557	6,273,770	6,273,450	.....	.....	.....(30,893)	(30,893)	.....	.....6,242,557	.....	.....	.....0	167,316	09/25/2048.
824348 AT 3	SHERWIN-WILLIAMS CO	2.250% 05/15/20.....	..	08/28/2019.	Citigroup.....	.....	.....14,027,720	14,000,000	13,999,580	13,999,634	.....	.....	.....46	46	.....	.....13,999,680	.....	.....28,040	28,040	247,625	05/15/2020.
82967N AS 7	SIRIUS XM RADIO INC	6.000% 07/15/24.....	..	03/15/2019.	Bank of America Corp.....	.....	.....10,387,500	10,000,000	10,487,500	10,025,000	346,252	.....	.....(29,656)	316,596	.....	.....10,341,596	.....	.....45,904	45,904	406,667	07/15/2024.
834017 AA 3	SOFI 2015-B A1	2.842% 04/25/35.....	..	12/25/2019.	Paydown.....	.....	.....1,068,721	1,068,721	1,039,331	1,063,741	.....	.....	.....4,980	4,980	.....	.....1,068,721	.....	.....	.....0	16,966	04/25/2035.
83612M AE 7	SVHE 2006-WF2 A2D	2.033% 12/25/36.....	..	11/25/2019.	Paydown.....	.....	.....5,947,462	5,947,462	5,488,438	5,935,673	.....	.....	.....11,789	11,789	.....	.....5,947,462	.....	.....	.....0	78,389	12/25/2036.
855244 AN 9	STARBUCKS CORP	3.100% 03/01/23.....	..	11/06/2019.	Citigroup.....	.....	.....2,545,130	2,467,000	2,423,482	2,427,381	.....	.....	.....7,629	7,629	.....	.....2,435,010	.....	.....110,120	110,120	90,710	03/01/2023.
855541 AB 4	STARM 2007-S1 2A1	4.558% 01/25/37.....	..	12/01/2019.	Paydown.....	.....	.....309,351	309,351	271,687	271,687	.....	.....	.....37,663	37,663	.....	.....309,351	.....	.....	.....0	8,573	01/25/2037.
86359X AD 5	SASC 2006-AM1 A4	1.952% 04/25/36.....	..	12/25/2019.	Paydown.....	.....	.....1,701,688	1,701,688	1,593,737	1,695,158	.....	.....	.....6,529	6,529	.....	.....1,701,688	.....	.....	.....0	30,084	04/25/2036.
87165L AX 9	SYNCT 2016-1 A	2.040% 03/15/22.....	..	03/15/2019.	Paydown.....	.....	.....12,600,000	12,600,000	12,544,137	12,585,876	.....	.....	.....14,123	14,123	.....	.....12,600,000	.....	.....	.....0	64,260	03/15/2022.
87236Y AH 1	TD AMERITRADE HOLDING CORP.....	.....	..	10/21/2019.	Key Bank NA, Cleveland.....	.....	.....10,585,650	10,000,000	9,977,900	9,978,132	.....	.....	.....3,041	3,041	.....	.....9,981,174	.....	.....604,476	604,476	366,667	04/01/2024.
87342R AC 8	BELL 2016-1A A23	4.970% 05/25/46.....	..	11/25/2019.	Paydown.....	.....	.....42,500	42,500	45,223	44,836	.....	.....	.....(2,337)	(2,337)	.....	.....42,500	.....	.....	.....0	1,320	05/25/2046.
89055F AA 1	TOPBUILD CORP	5.625% 05/01/26.....	..	08/21/2019.	Various.....	.....	.....6,134,450	6,000,000	6,000,000	5,490,000	510,000	.....	.....	.....510,000	.....	.....6,000,000	.....	.....134,450	134,450	220,904	05/01/2026.
89231P AB 4	TAOT 2018-D A2A	2.980% 08/15/21.....	..	12/15/2019.	Paydown.....	.....	.....12,044,718	12,044,718	12,043,664	12,043,683	.....	.....	.....1,033	1,033	.....	.....12,044,718	.....	.....	.....0	284,560	08/15/2021.
89238B AB 8	TAOT 2018-A A2A	2.100% 10/15/20.....	..	12/15/2019.	Paydown.....	.....	.....13,065,638	13,065,638	13,065,303	13,065,156	.....	.....	.....482	482	.....	.....13,065,638	.....	.....	.....0	134,541	10/15/2020.

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
89238T AB 9	TAOT 2018-B A2A	2.640%	03/15/21.....	..	12/15/2019.	Paydown.....	.....	...30,194,639	...30,194,639	...30,192,964	...30,195,748	.....	.....(1,109)	.....	.....(1,109)	.....	...30,194,639	.....	.....	.....0	422,287	03/15/2021.
90131H AR 6	21ST CENTURY FOX AMERICA.....			..	03/20/2019.	Citigroup.....	.....	...5,074,150	...5,000,000	...4,891,400	...4,893,414	.....	.....6,060	.....	.....6,060	.....	...4,899,475	.....	...174,675	...174,675	77,083	09/15/2022.
903293 BE 7	USG CORP	4.875%	06/01/27.....	..	05/24/2019.	Citigroup.....	.....	...9,009,200	...8,920,000	...8,846,110	...8,851,961	.....	.....2,870	.....	.....2,870	.....	...8,854,832	.....	...154,368	...154,368	...208,970	06/01/2027.
92047W AB 7	VALVOLINE INC	4.375%	08/15/25.....	..	04/12/2019.	Goldman Sachs.....	.....	...4,831,250	...5,000,000	...4,700,000	...4,600,000	...118,005	...10,371	.....	...128,376	.....	...4,728,377	.....	...102,873	...102,873	...146,441	08/15/2025.
92211W AA 9	VANTIV LLC/ISSUER CORP.....			..	07/31/2019.	Call 100.0000.....	.....	...9,293,000	...9,293,000	...8,940,703	...8,502,073	...463,320	...23,448	.....	...486,768	.....	...8,988,843	.....	...304,158	...304,158	...716,027	11/15/2025.
92348M AA 7	VZOT 2016-2A A	1.680%	05/20/21.....	..	12/20/2019.	Paydown.....	.....	...14,586,057	...14,586,057	...14,411,819	...14,516,405	.....	...69,652	.....	...69,652	.....	...14,586,057	.....	.....	.....0	...117,113	05/20/2021.
92887K AB 6	VFET 2017-1A A2	1.550%	10/15/19.....	..	01/15/2019.	Paydown.....	.....	...131,394	...131,394	...131,385	...131,392	.....	.....2	.....	.....2	.....	...131,394	.....	.....	.....0	...170	10/15/2019.
92888C AB 3	VFET 2018-1A A2	2.260%	09/15/20.....	..	11/15/2019.	Paydown.....	.....	...13,913,000	...13,913,000	...13,911,678	...13,912,564	.....	...435	.....	...435	.....	...13,913,000	.....	.....	.....0	...153,249	09/15/2020.
9497EN AC 7	WFHET 2005-3 M3	3.176%	11/25/35.....	..	04/25/2019.	Paydown.....	.....	...611,886	...611,886	...611,121	...612,484	.....	...599	.....	...599	.....	...611,886	.....	.....	.....0	...3,407	11/25/2035.
95001P AG 8	WFCM 2018-BXI B	2.696%	12/15/36.....	..	06/15/2019.	Paydown.....	.....	...143,465	...143,465	...143,376	...143,637	.....	...173	.....	...173	.....	...143,465	.....	.....	.....0	...2,488	12/15/2036.
95058X AB 4	WEN 2015-1A A2II	4.080%	06/15/45.....	..	06/15/2019.	Paydown.....	.....	...16,611,975	...16,611,975	...16,721,312	...16,703,685	.....	...91,711	.....	...91,711	.....	...16,611,975	.....	.....	.....0	...359,049	06/15/2045.
96328D AT 1	WHLS 2016-1A A2	1.590%	05/20/25.....	..	04/20/2019.	Paydown.....	.....	...1,705,238	...1,705,238	...1,705,099	...1,705,238	.....	.....0	.....	.....0	.....	...1,705,238	.....	.....	.....0	...5,671	05/20/2025.
98161V AB 6	WOART 2018-A A2	2.190%	05/17/21.....	..	12/15/2019.	Paydown.....	.....	...7,424,268	...7,424,268	...7,423,619	...7,424,017	.....	...253	.....	...253	.....	...7,424,087	.....	.....	.....0	...84,087	05/17/2021.
98162C AB 7	WOLS 2018-B A2A	2.960%	06/15/21.....	..	12/15/2019.	Paydown.....	.....	...8,087,686	...8,087,686	...8,087,628	...8,087,761	.....	...76	.....	...76	.....	...8,087,686	.....	.....	.....0	...148,359	06/15/2021.
98162K AB 9	WOLS 2017-A A2	1.680%	12/16/19.....	..	04/15/2019.	Paydown.....	.....	...2,053,115	...2,053,115	...2,052,935	...2,053,137	.....	...24	.....	...24	.....	...2,053,115	.....	.....	.....0	...6,528	12/16/2019.
98162K AC 7	WOLS 2017-A A3	2.130%	04/15/20.....	..	11/15/2019.	Paydown.....	.....	...6,325,000	...6,325,000	...6,283,492	...6,285,354	.....	...39,645	.....	...39,645	.....	...6,325,000	.....	.....	.....0	...90,742	04/15/2020.
136452 AB 5	CPART 2017-1A A2A	1.772%	12/19/19.....	A	03/19/2019.	Paydown.....	.....	...881,523	...881,523	...881,523	...881,523	.....	.....0	.....	.....0	.....	...881,523	.....	.....	.....0	...2,492	12/19/2019.
30023J AK 4	EVGRN 2017-1 A	2.288%	10/15/21.....	A	10/15/2019.	Paydown.....	.....	...24,000,000	...24,000,000	...24,000,000	...24,068,570	.....	...68,571	.....	...68,571	.....	...24,000,000	.....	.....	.....0	...531,346	10/15/2021.
349553 AK 3	FORTIS INC	2.100%	10/04/21.....	A	12/30/2019.	Call 100.0000.....	.....	...7,000,000	...7,000,000	...6,982,150	...6,989,818	.....	...3,577	.....	...3,577	.....	...6,993,395	.....	...6,605	...6,605	...6,605	10/04/2021.
00084D AN 0	ABN AMRO BANK NV	2.100%	01/18/19.....	D	01/18/2019.	Maturity.....	.....	...20,000,000	...20,000,000	...20,001,200	...19,999,852	.....	...147	.....	...147	.....	...20,000,000	.....	.....	.....0	...210,001	01/18/2019.
05574L XH 6	BNP PARIBAS	2.450%	03/17/19.....	D	03/17/2019.	Maturity.....	.....	...30,000,000	...30,000,000	...30,007,200	...30,000,395	.....	...396	.....	...396	.....	...30,000,000	.....	.....	.....0	...367,501	03/17/2019.
05578D AN 2	BPCE SA	2.500%	07/15/19.....	D	07/15/2019.	Maturity.....	.....	...34,900,000	...34,900,000	...34,818,611	...34,868,007	.....	...31,993	.....	...31,993	.....	...34,900,000	.....	.....	.....0	...872,501	07/15/2019.
067316 AF 6	BACARDI LTD	4.700%	05/15/28.....	D	06/27/2019.	Bank of America Corp.....	.....	...10,641,620	...10,000,000	...9,968,100	...9,969,500	.....	...1,292	.....	...1,292	.....	...9,970,792	.....	...670,828	...670,828	...289,574	05/15/2028.
23636T AB 6	DANONE SA	1.691%	10/30/19.....	D	10/30/2019.	Maturity.....	.....	...25,000,000	...25,000,000	...24,656,000	...24,837,514	.....	...162,486	.....	...162,486	.....	...25,000,000	.....	.....	.....0	...422,752	10/30/2019.
53944V AK 5	LLOYDS BANK PLC	2.700%	08/17/20.....	D	06/26/2019.	Wells Fargo Bank.....	.....	...5,219,500	...5,200,000	...5,159,128	...5,172,694	.....	...8,072	.....	...8,072	.....	...5,180,767	.....	...38,733	...38,733	...121,292	08/17/2020.
53944V AP 4	LLOYDS BANK PLC	3.300%	05/07/21.....	D	06/26/2019.	Various.....	.....	...35,511,850	...35,000,000	...34,957,300	...34,965,140	.....	...6,883	.....	...6,883	.....	...34,972,025	.....	...539,825	...539,825	...739,293	05/07/2021.
57385L AB 4	MARVELL TECHNOLOGY GROUP.....			D	05/24/2019.	JP Morgan Securities Inc.....	.....	...17,554,880	...17,000,000	...16,995,920	...16,995,853	.....	...185	.....	...185	.....	...16,995,666	.....	...559,214	...559,214	...361,429	06/22/2028.
709629 AF 6	PENTAIR FINANCE SA	2.650%	12/01/19.....	D	12/01/2019.	Maturity.....	.....	...8,694,000	...8,694,000	...8,626,013	...8,680,610	.....	...13,390	.....	...13,390	.....	...8,694,000	.....	.....	.....0	...230,393	12/01/2019.
86803J AB 7	SUNTORY HOLDINGS LTD	2.550%	09/29/19.....	D	09/29/2019.	Maturity.....	.....	...9,275,000	...9,275,000	...9,222,411	...9,247,545	.....	...27,455	.....	...27,455	.....	...9,275,000	.....	.....	.....0	...236,514	09/29/2019.
874060 AT 3	TAKEDA PHARMACEUTICAL	4.400%	11/26/23.....	D	04/09/2019.	Various.....	.....	...31,127,150	...30,000,000	...29,988,000	...29,987,085	.....	...19	.....	...19	.....	...29,987,065	.....	...1,140,085	...1,140,085	...381,945	11/26/2023.
8999999.	Total - Bonds - Industrial and Miscellaneous.....							2,478,156,189	2,460,640,758	2,466,625,826	2,457,181,040	2,444,861	3,365,127	0	920,266	0	2,456,369,149	0	21,895,389	21,895,389	56,879,137	XXX
8399997.	Total - Bonds - Part 4.....							3,852,876,050	3,814,834,350	3,833,301,457	3,814,200,092	2,444,861	4,657,372	0	2,212,511	0	3,812,095,955	0	40,888,448	40,888,448	79,337,995	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							2,297,421,070	2,273,604,488	2,279,529,798			1,402,851		1,402,851		2,278,126,945		19,294,122	19,294,122	24,329,952	XXX
8399999.	Total - Bonds.....							6,150,297,120	6,088,438,838	6,112,831,255	3,814,200,092	2,444,861	6,060,223	0	3,615,362	0	6,090,222,900	0	60,182,570	60,182,570	103,667,947	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																						
86800X AA 6	SUNTRUST PREFERRED CAPITAL.....			..	04/17/2019.	UBS Financial Services.....	7,345,000.000	5,839,275		1,836,250	5,258,139	3,421,889			3,421,889		1,836,250		4,003,025	4,003,025	104,462	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....							5,839,275	XXX	1,836,250	5,258,139	3,421,889	0	0	3,421,889	0	1,836,250	0	4,003,025	4,003,025	104,462	XXX
8999997.	Total - Preferred Stocks - Part 4.....							5,839,275	XXX	1,836,250	5,258,139	3,421,889	0	0	3,421,889	0	1,836,250	0	4,003,025	4,003,025	104,462	XXX
8999999.	Total - Preferred Stocks.....							5,839,275	XXX	1,836,250	5,258,139	3,421,889	0	0	3,421,889	0	1,836,250	0	4,003,025	4,003,025	104,462	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
125523 10 0	CIGNA CORP.....			..	01/16/2019.	State Street Bank.....	0.810	153	XXX	55	154	99			99		55		98	98		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	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
200525	10	3		01/14/2019.	State Street Bank.....	0.600	34	XXX	17	34	(17)			(17)		17		17	17		XXX
205363	10	4		07/01/2019.	Class Action Litigation.....	6.596	XXX							0				6.596	6.596		XXX
206787	10	3		06/24/2019.	State Street Bank.....	11,306.000	101,366	XXX	166,016	120,183	45,833			45,833		166,016		(64,650)	(64,650)		XXX
242370	20	3		06/24/2019.	State Street Bank.....	9,850.000	10,306	XXX	29,846	37,529	37,287		44,969	(7,682)		29,846		(19,540)	(19,540)		XXX
24703L	20	2		01/16/2019.	State Street Bank.....	0.110	5	XXX	5	5				0		5		0			XXX
26614N	10	2		06/26/2019.	State Street Bank.....	0.630	49	XXX	30	48	(18)			(18)		30		19	19		XXX
26614N	10	2		06/01/2019.	Spin Off.....		1,890,406	XXX	1,890,406	3,180,498	(1,290,092)			(1,290,092)		1,890,406		0	0		XXX
26614N	10	2		06/03/2019.	State Street Bank.....	75,413.370		XXX						0				0		39,214	XXX
28035Q	10	2		06/24/2019.	Various.....	17,800.000	485,720	XXX	767,662	664,830	102,832			102,832		767,662		(281,942)	(281,942)		XXX
302491	30	3		03/04/2019.	Spin Off.....		35,777	XXX	35,777	86,828	(51,051)			(51,051)		35,777		0	0		XXX
458118	10	6		04/01/2019.	State Street Bank.....	100.000	4,900	XXX	561	4,843	(4,282)			(4,282)		561		4,339	4,339		XXX
53046P	10	9		07/29/2019.	Tax Free Exchange.....	5,135.000	36,362	XXX	36,362	200,830	(164,468)			(164,468)		36,362		0	0		XXX
532457	10	8		03/08/2019.	Tax Free Exchange.....	4,197.000	144,429	XXX	144,429	485,677	(341,248)			(341,248)		144,429		0	0	2,706	XXX
554382	10	1		06/24/2019.	State Street Bank.....	26,350.000	865,811	XXX	1,174,316	1,140,428	33,888			33,888		1,174,316		(308,505)	(308,505)	39,524	XXX
756577	10	2		07/09/2019.	State Street Bank.....	7,200.000	1,368,000	XXX	222,395	1,264,608	(1,042,213)			(1,042,213)		222,395		1,145,605	1,145,605		XXX
80589M	10	2		01/02/2019.	Tax Free Exchange.....	5,400.000	197,299	XXX	197,299	258,012	(60,713)			(60,713)		197,299		0	0	667	XXX
85571Q	10	2		07/01/2019.	Class Action Litigation.....	4.177	XXX							0				4,177	4,177		XXX
867914	10	3		12/09/2019.	Tax Free Exchange.....	31,700.000	665,973	XXX	665,973	1,598,948	(932,975)			(932,975)		665,973		0	0	67,203	XXX
871508	10	7		07/12/2019.	Class Actioon Litigation.....	347	XXX							0				347	347		XXX
90130A	30	9		03/19/2019.	State Street Bank.....	8,658.720	563,248	XXX	98,325	416,658	(318,331)			(318,331)		98,325		464,923	464,923		XXX
90130A	30	9		03/20/2019.	Tax Free Exchange.....	24,241.280	275,276	XXX	275,276	1,166,490	(891,215)			(891,215)		275,276		0	0		XXX
918204	10	8		05/23/2019.	Spin Off.....	11,442	XXX		11,442	43,591	(32,149)			(32,149)		11,442		0	0		XXX
92532W	10	3		10/07/2019.	State Street Bank.....	9,950.000	527,350	XXX	83,164	275,814	(192,650)			(192,650)		83,164		444,187	444,187	2,387	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					7,195,026	XXX		5,799,356	10,946,008	(5,101,681)	0	44,969	(5,146,650)	0	5,799,356	0	1,395,671	1,395,671	151,701	XXX
9799997.	Total - Common Stocks - Part 4.....					7,195,026	XXX		5,799,356	10,946,008	(5,101,681)	0	44,969	(5,146,650)	0	5,799,356	0	1,395,671	1,395,671	151,701	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					2,054,912	XXX		2,252,018					0		2,252,018		(197,103)	(197,103)	2,522	XXX
9799999.	Total - Common Stocks.....					9,249,938	XXX		8,051,374	10,946,008	(5,101,681)	0	44,969	(5,146,650)	0	8,051,374	0	1,198,568	1,198,568	154,223	XXX
9899999.	Total - Preferred and Common Stocks.....					15,089,213	XXX		9,887,624	16,204,147	(8,523,570)	0	44,969	(8,568,539)	0	9,887,624	0	5,201,593	5,201,593	258,685	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					6,165,386,333	XXX		6,122,718,879	3,830,404,239	(6,078,709)	(6,060,223)	44,969	(12,183,901)	0	6,100,110,524	0	65,384,163	65,384,163	103,926,632	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 Impairment Recognized	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	5X	4	US TREASURY NOTE	2.500% 01/31/21.....	..	02/20/2019	Barclays Capital.....	11/13/2019	Various.....	80,000,000	80,015,234	80,559,605	80,012,008	.....	.....(3,227)	.....	.....(3,227)	.....	.....	.....547,598	547,598	845,937	...113,950
912828	5Z	9	US TREASURY NOTE	2.500% 01/31/24.....	..	01/31/2019	Citigroup.....	05/14/2019	Various.....	25,000,000	25,062,500	25,292,383	25,058,763	.....	.....(3,737)	.....	.....(3,737)	.....	.....	.....233,620	233,620	175,414	1,727
912828	6B	1	US TREASURY NOTE	2.625% 02/15/29.....	..	06/25/2019	Various.....	08/08/2019	Various.....	73,000,000	74,413,984	76,937,936	74,392,017	.....	.....(21,968)	.....	.....(21,968)	.....	.....	..2,545,919	..2,545,919	722,745	...311,519
912828	6D	7	US TREASURY NOTE	2.500% 02/28/21.....	..	03/19/2019	Various.....	11/06/2019	Various.....	45,000,000	45,032,813	45,497,461	45,022,970	.....	.....(9,843)	.....	.....(9,843)	.....	.....	.....474,491	474,491	685,287	51,630
912828	6G	0	US TREASURY NOTE	2.375% 02/29/24.....	..	03/25/2019	Barclays Capital.....	06/10/2019	Various.....	65,000,000	64,939,648	66,332,617	64,941,534	.....	.....1,885	.....	.....1,885	.....	.....	..1,391,083	..1,391,083	412,237	71,315
912828	6L	9	US TREASURY NOTE	2.250% 03/31/26.....	..	04/11/2019	Barclays Capital.....	06/10/2019	Various.....	25,250,000	25,000,889	25,646,992	25,006,181	.....	.....5,293	.....	.....5,293	.....	.....	.....640,811	640,811	108,566	11,250
912828	6M	7	US TREASURY NOTE	2.250% 04/15/22.....	..	04/24/2019	Citigroup.....	12/03/2019	Various.....	100,000,000	99,906,250	101,507,813	99,920,404	.....	.....14,154	.....	.....14,154	.....	.....	..1,587,409	..1,587,409	..1,175,717	61,475
912828	6S	4	US TREASURY NOTE	2.375% 04/30/26.....	..	04/25/2019	Barclays Capital.....	06/19/2019	Goldman Sachs.....	10,000,000	9,974,381	10,264,844	9,974,704	.....	.....324	.....	.....324	.....	.....	.....290,139	290,139	32,914	.....
912828	6T	2	US TREASURY NOTE	2.375% 05/15/29.....	..	09/03/2019	Various.....	11/22/2019	Various.....	53,500,000	55,938,105	57,061,133	55,921,522	.....	.....(16,583)	.....	.....(16,583)	.....	.....	..1,139,610	..1,139,610	328,695	...241,275
912828	6V	7	US TREASURY NOTE	2.125% 05/31/21.....	..	07/09/2019	Various.....	11/06/2019	Various.....	104,000,000	104,435,156	104,659,766	104,381,455	.....	.....(53,702)	.....	.....(53,702)	.....	.....	.....278,311	278,311	689,754	...159,549
912828	6X	3	US TREASURY NOTE	2.125% 05/31/26.....	..	06/03/2019	Citigroup.....	07/29/2019	Barclays Capital.....	13,000,000	13,117,813	13,159,961	13,115,268	.....	.....(2,545)	.....	.....(2,545)	.....	.....	.....44,693	44,693	45,287	3,019
912828	7A	2	US TREASURY NOTE	1.625% 06/30/21.....	..	09/09/2019	Various.....	10/30/2019	Bank of America Corp.....	40,000,000	40,004,297	39,978,125	40,003,741	.....	.....(556)	.....	.....(556)	.....	.....	.....(25,616)	(25,616)	217,255	96,264
912828	7B	0	US TREASURY NOTE	1.875% 06/30/26.....	..	07/23/2019	Various.....	08/07/2019	Barclays Capital.....	30,000,000	29,830,664	30,677,344	29,831,810	.....	.....1,146	.....	.....1,146	.....	.....	.....845,533	845,533	59,613	31,335
912828	7C	8	US TREASURY NOTE	1.750% 07/15/22.....	..	08/05/2019	Citigroup.....	10/02/2019	Citigroup.....	10,000,000	10,048,438	10,078,516	10,045,847	.....	.....(2,590)	.....	.....(2,590)	.....	.....	.....32,668	32,668	38,043	10,462
912828	C5	7	US TREASURY NOTE	2.250% 03/31/21.....	..	05/21/2019	Various.....	12/19/2019	Various.....	85,000,000	84,899,414	85,671,719	84,909,851	.....	.....10,437	.....	.....10,437	.....	.....	.....761,868	761,868	667,992	...134,324
912828	WG	1	US TREASURY NOTE	2.250% 04/30/21.....	..	06/27/2019	Various.....	11/06/2019	Wells Fargo Bank.....	224,700,000	225,373,563	226,655,801	225,242,136	.....	.....(131,426)	.....	.....(131,426)	.....	.....	..1,413,664	..1,413,664	..3,417,020	1,442,670
912828	XT	2	US TREASURY NOTE	2.000% 05/31/24.....	..	06/27/2019	Various.....	07/29/2019	Various.....	40,100,000	40,519,621	40,400,039	40,512,966	.....	.....(6,655)	.....	.....(6,655)	.....	.....	.....(112,927)	(112,927)	113,770	51,519
912828	YE	4	US TREASURY NOTE	1.250% 08/31/24.....	..	09/19/2019	Barclays Capital.....	11/15/2019	Various.....	51,000,000	50,158,633	50,286,016	50,180,401	.....	.....21,768	.....	.....21,768	.....	.....	.....105,615	105,615	115,007	28,846
912828	YF	1	US TREASURY NOTE	1.500% 09/15/22.....	..	09/19/2019	Wells Fargo Bank.....	12/03/2019	Bank of America Corp.....	50,000,000	49,736,328	49,976,563	49,753,753	.....	.....17,425	.....	.....17,425	.....	.....	.....222,810	222,810	164,835	10,302
912828	YH	7	US TREASURY NOTE	1.500% 09/30/24.....	..	10/17/2019	Goldman Sachs.....	11/01/2019	Morgan Stanley.....	12,000,000	11,966,719	11,962,500	11,966,996	.....	.....277	.....	.....277	.....	.....	.....(4,496)	(4,496)	17,213	8,852
912828	YK	0	US TREASURY NOTE	1.375% 10/15/22.....	..	11/05/2019	Various.....	12/17/2019	Bank of America Corp.....	115,000,000	114,279,883	114,115,039	114,314,117	.....	.....34,234	.....	.....34,234	.....	.....	.....(199,078)	(199,078)	276,503	37,756
912828	YM	6	US TREASURY NOTE	1.500% 10/31/24.....	..	11/06/2019	Barclays Capital.....	11/27/2019	Citigroup.....	42,000,000	41,745,703	41,727,656	41,748,543	.....	.....2,840	.....	.....2,840	.....	.....	.....(20,887)	(20,887)	50,192	12,115
0599999	Total - Bonds - U.S. Government.....								.....	.....1,343,550,000	1,347,470,348	1,361,165,063	1,347,295,850	0	(174,498)	0	(174,498)	0	0	13,869,209	13,869,209	10,847,036	3,075,719
Bonds - U.S. Special Revenue and Special Assessment																							
3137FL	6G	4	FHMS 2019-K088 X1 IO	0.653% 01/25/29.....	..	03/04/2019	Bank of America Corp.....	12/01/2019	Paydown.....	.....	.....2,675	.....	.....	.....	.....(2,675)	.....	.....(2,675)	.....	.....	.....0	0	193	12
3137FL	6R	0	FHMS 2019-K089 X1 IO	0.688% 01/25/29.....	..	03/14/2019	Citigroup.....	12/01/2019	Paydown.....	.....	.....31,232	.....	.....	.....	.....(31,232)	.....	.....(31,232)	.....	.....	.....0	0	947	258
3137FL	N5	9	FHMS 2019-K734 X1 IO	0.787% 02/25/26.....	..	04/12/2019	Goldman Sachs.....	12/01/2019	Paydown.....	.....	.....1,741	.....	.....	.....	.....(1,741)	.....	.....(1,741)	.....	.....	.....0	0	128	14
3137FL	NB	6	FHMS 2019-K091 X1 IO	0.704% 03/25/29.....	..	04/23/2019	JP Morgan Securities Inc.....	12/01/2019	Paydown.....	.....	.....3,412	.....	.....	.....	.....(3,412)	.....	.....(3,412)	.....	.....	.....0	0	177	31
3137FL	YL	2	FHMS 2019-K1511 X1 IO	0.930% 03/25/34.....	..	05/09/2019	Morgan Stanley.....	12/01/2019	Paydown.....	.....	.....7,249	.....	.....	.....	.....(7,249)	.....	.....(7,249)	.....	.....	.....0	0	262	34
3137FM	CT	7	FHMS 2019-K093 X1 IO	1.092% 05/25/29.....	..	06/14/2019	Morgan Stanley.....	12/01/2019	Paydown.....	.....	.....5,761	.....	.....	.....	.....(5,761)	.....	.....(5,761)	.....	.....	.....0	0	219	37
3137FM	U2	6	FHMS 2019-K094 X1 IO	1.016% 06/25/29.....	..	07/10/2019	Wells Fargo Bank.....	12/01/2019	Paydown.....	.....	.....2,495	.....	.....	.....	.....(2,495)	.....	.....(2,495)	.....	.....	.....0	0	84	16
3137FN	WZ	9	FHMS 2019-K736 X1 IO	1.437% 07/25/26.....	..	09/06/2019	Goldman Sachs.....	12/01/2019	Paydown.....	.....	.....1,022	.....	.....	.....	.....(1,022)	.....	.....(1,022)	.....	.....	.....0	0	31	8
3137FN	X7	0	FHMS 2019-K097 X1 IO	1.218% 07/25/29.....	..	09/11/2019	Wells Fargo Bank.....	12/01/2019	Paydown.....	.....	.....847	.....	.....	.....	.....(847)	.....	.....(847)	.....	.....	.....0	0	17	6
3137FP	HM	0	FHMS 2019-K098 X1 IO	1.270% 08/25/29.....	..	10/03/2019	Barclays Capital.....	12/01/2019	Paydown.....	.....	.....6,378	.....	.....	.....	.....(6,378)	.....	.....(6,378)	.....	.....	.....0	0	103	23
3137FQ	3C	5	FHMS 2019-K 100 X1 IO	0.770% 09/25/29.....	..	11/06/2019	Wells Fargo Bank.....	12/01/2019	Paydown.....	.....	.....2,024	.....	.....	.....	.....(2,024)	.....	.....(2,024)	.....	.....	.....0	0	20	9
64971M	2B	7	NEW YORK N Y CITY TRANSITIONAL	.....	..	04/22/2019	Barclays Capital.....	05/02/2019	Barclays Capital.....	77,075,000	77,075,000	77,075,000	77,075,000	.....	.....	.....	.....0	.....	.....	.....0	0	139,559	75,892
64971Q	PN	7	NEW YORK CITY NY	1.650% 11/01/29.....	..	04/29/2019	Barclays Capital.....	05/02/2019	Barclays Capital.....	60,000,000	60,000,000	60,000,000	60,000,000	.....	.....	.....	.....0	.....	.....	.....0	0	108,937	85,677
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....								.....	.....137,075,000	137,139,836	137,075,000	137,075,000	0	(64,836)	0	(64,836)	0	0	0	0	250,677	162,017
Bonds - Industrial and Miscellaneous																							

SCHEDULE D - PART 5

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

E15.1

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
					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	12	13	14	15	16	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
CUSIP Identification			Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.					
00252F	CU	3	AMIT 2005-4 M2 2.443% 10/25/35.....	..	06/24/2019	Key Bank NA, Cleveland.....	12/25/2019	Paydown.....	829,189	828,542	829,189	829,189	.....	.....648	.....	.....648	.....	.....	.....0	7,761	72	
02004W	AB	7	ALLYA 2019-1 A2 2.850% 03/15/22.....	..	02/05/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	2,649,683	2,649,627	2,649,683	2,649,683	.....	.....55	.....	.....55	.....	.....	.....0	52,731	.....	
02665W	CT	6	AMERICAN HONDA FINANCE.....	..	01/10/2019	Wells Fargo Bank.....	03/20/2019	Various.....	25,000,000	24,993,250	25,481,800	24,992,633		(617)		(617)			489,167	489,167	130,167	
035240	AQ	3	ANHEUSER-BUSCH INBEV WOR.....	..	01/10/2019	Deutsche Bank.....	06/20/2019	JP Morgan Securities Inc.....	12,500,000	12,460,625	14,080,250	12,461,453		828		828			1,618,797	1,618,797	249,045	
04033J	AA	9	ARIFL 2019-A A1 2.449% 06/15/20.....	..	06/12/2019	Mitsubishi Securities.....	12/15/2019	Paydown.....	6,168,310	6,168,310	6,168,310	6,168,310	.....	.....	.....	.....0	.....	.....	.....0	41,909	.....	
05492G	AJ	7	BBCMS 2019-CLP C 2.822% 12/15/31.....	..	02/14/2019	Barclays Capital.....	12/15/2019	Paydown.....	119,898	118,738	119,898	119,898	.....	.....1,159	.....	.....1,159	.....	.....	.....0	1,277	.....	
05492G	AL	2	BBCMS 2019-CLP D 3.468% 12/15/31.....	..	02/14/2019	Barclays Capital.....	12/15/2019	Paydown.....	141,442	140,071	141,442	141,442	.....	.....1,371	.....	.....1,371	.....	.....	.....0	1,781	.....	
05523G	AA	9	BAMLL 2016-ISQ A 2.848% 08/14/34.....	..	01/17/2019	Bank of America Corp.....	05/16/2019	Bank of America Corp.....	15,000,000	14,238,281	14,750,391	14,264,166		25,885		25,885			486,225	486,225	164,947	24,920
056059	AA	6	BX Trust 2018-IND A 2.490% 11/15/35.....	..	10/02/2019	Various.....	12/15/2019	Paydown.....	4,086,141	4,085,128	4,086,141	4,086,141	.....	.....1,013	.....	.....1,013	.....	.....	.....0	45,421	6,803	
097023	CM	5	BOEING CO 2.700% 02/01/27.....	..	07/29/2019	JP Morgan Securities Inc.....	10/22/2019	BNP Paribas Securities Corp.....	15,000,000	14,959,500	15,134,940	14,960,289		789		789			174,651	174,651	93,900	
110122	CA	4	BRISTOL-MYERS SQUIBB CO.....	..	05/07/2019	Morgan Stanley.....	07/23/2019	JP Morgan Securities Inc.....	10,000,000	9,972,800	10,382,750	9,973,050		250		250			409,700	409,700	48,444	
125282	AA	1	CGDBB 2017-BIOC A 2.530% 07/15/28.....	..	01/04/2019	Citigroup.....	12/15/2019	Paydown.....	2,161,415	2,137,099	2,161,415	2,161,415	.....	.....24,316	.....	.....24,316	.....	.....	.....0	62,872	4,676	
125282	AJ	2	CGDBB 2017-BIOC C 2.790% 07/15/28.....	..	08/29/2019	Various.....	12/15/2019	Paydown.....	259,370	259,046	259,370	259,370	.....	.....324	.....	.....324	.....	.....	.....0	4,604	437	
12593V	AA	7	CSMC 2015-GLPA A 3.881% 11/15/37.....	..	03/21/2019	Bank of America Corp.....	10/01/2019	Paydown.....	32,806,953	33,879,022	32,806,953	32,806,953	.....	.....(1,072,068)	.....	.....(1,072,068)	.....	.....	.....0	5,098,619	84,883	
12596J	AB	9	CNH 2019-A A2 2.960% 05/16/22.....	..	01/30/2019	Bank of America Corp.....	12/15/2019	Paydown.....	6,799,501	6,798,946	6,799,501	6,799,501	.....	.....556	.....	.....556	.....	.....	.....0	163,309	.....	
12597C	AA	5	CNH 2019-C A1 1.995% 11/16/20.....	..	10/16/2019	Wells Fargo Bank.....	12/15/2019	Paydown.....	2,847,946	2,847,946	2,847,946	2,847,946	.....	.....0	.....	.....0	.....	.....	.....0	5,874	.....	
12651X	AL	8	CSMC 2017-MOON E 3.196% 07/10/34.....	..	02/19/2019	Bank of America Corp.....	03/29/2019	Credit Suisse.....	4,034,000	3,905,259	3,924,956	3,908,861		3,603		3,603			16,094	16,094	11,104	7,164
14042W	AA	8	COPAR 2019-1 A1 2.507% 06/15/20.....	..	05/21/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	35,000,000	35,000,000	35,000,000	35,000,000	.....	.....	.....	.....0	.....	.....	.....0	241,785	.....	
14042W	AB	6	COPAR 2019-1 A2 2.580% 04/15/22.....	..	05/21/2019	JP Morgan Securities Inc.....	12/15/2019	Paydown.....	176,658	176,643	176,658	176,658	.....	.....15	.....	.....15	.....	.....	.....0	2,469	.....	
165183	BH	6	CFII 2018-1A A2 2.190% 04/15/30.....	..	05/03/2019	Royal Bank of Canada.....	12/15/2019	Paydown.....	2,198,320	2,200,466	2,198,320	2,198,320	.....	.....(2,147)	.....	.....(2,147)	.....	.....	.....0	23,300	3,926	
165183	BY	9	CFII 2019-1A A1 2.940% 04/15/31.....	..	03/20/2019	Bank of America Corp.....	12/15/2019	Paydown.....	1,612,063	1,611,824	1,612,063	1,612,063	.....	.....239	.....	.....239	.....	.....	.....0	24,298	.....	
17309Q	AE	4	CMLTI 2006-WFH3 M1 1.998% 10/25/36.....	..	07/23/2019	JP Morgan Securities Inc.....	12/25/2019	Paydown.....	2,720,424	2,717,024	2,720,424	2,720,424	.....	.....3,401	.....	.....3,401	.....	.....	.....0	15,934	.....	
225470	XD	0	CSMC 2006-OMA B2 5.538% 05/15/23.....	..	06/06/2019	Bank of America Corp.....	11/01/2019	Paydown.....	6,600,000	6,669,352	6,600,000	6,600,000	.....	.....(69,352)	.....	.....(69,352)	.....	.....	.....0	152,295	9,138	
23291G	AB	0	DLL 2019-DA1 A2 2.790% 11/22/21.....	..	04/05/2019	Citigroup.....	12/20/2019	Paydown.....	4,481,004	4,480,572	4,481,004	4,481,004	.....	.....432	.....	.....432	.....	.....	.....0	82,399	.....	
233871	AB	8	DTRT 2019-1 A2 2.770% 04/15/21.....	..	04/09/2019	Societe Generale.....	12/15/2019	Paydown.....	8,750,343	8,749,728	8,750,343	8,750,343	.....	.....615	.....	.....615	.....	.....	.....0	133,758	.....	
26208N	AB	0	DRIVE 2019-1 A2A 3.080% 09/15/21.....	..	01/15/2019	Deutsche Bank.....	12/15/2019	Paydown.....	12,824,716	12,824,383	12,824,716	12,824,716	.....	.....333	.....	.....333	.....	.....	.....0	232,404	.....	
29372J	AB	3	EFF 2017-2 A2 1.970% 01/20/23.....	..	09/11/2019	JP Morgan Securities Inc.....	12/20/2019	Paydown.....	2,317,886	2,315,351	2,317,886	2,317,886	.....	.....2,535	.....	.....2,535	.....	.....	.....0	9,805	2,917	
29374D	AA	6	EFF 2019-2 A1 2.267% 08/20/20.....	..	07/23/2019	JP Morgan Securities Inc.....	12/20/2019	Paydown.....	22,877,052	22,877,052	22,877,052	22,877,052	.....	.....	.....	.....0	.....	.....	.....0	104,573	.....	
29429J	AA	8	CGCMT 2019-PRM A 3.341% 05/10/35.....	..	07/16/2019	Citigroup.....	09/05/2019	Various.....	43,500,000	44,808,434	45,348,535	44,791,047		(17,387)		(17,387)			557,489	557,489	192,850	96,889
337738	AS	7	FISERV INC 2.750% 07/01/24.....	..	06/10/2019	JP Morgan Securities Inc.....	06/11/2019	Credit Suisse.....	5,000,000	4,991,600	4,987,900	4,991,600				0			(3,700)	(3,700)		
361841	AN	9	GLP CAPITAL LP / FIN II.....	..	08/15/2019	Wells Fargo Bank.....	09/12/2019	Wells Fargo Bank.....	7,000,000	6,992,930	7,025,410	6,992,908		(22)		(22)			32,502	32,502	11,074	
36192R	AG	7	GSMS 2012-BWTR B 3.255% 11/05/34.....	..	04/25/2019	Bank of America Corp.....	12/05/2019	Bank of America Corp.....	5,326,000	5,328,705	5,390,286	5,327,938		(767)		(767)			62,349	62,349	119,427	13,484
36257X	AA	9	GSMS 2019-SOHO A 2.640% 06/15/36.....	..	05/31/2019	Goldman Sachs.....	12/31/2019	Various.....	30,000,000	30,000,000	30,003,906	29,976,187		(23,813)		(23,813)			27,719	27,719	471,306	
36258M	AA	2	GMCAR 2019-4 A1 1.990% 10/16/20.....	..	10/08/2019	Deutsche Bank.....	12/16/2019	Paydown.....	10,619,187	10,619,187	10,619,187	10,619,187	.....	.....	.....	.....0	.....	.....	.....0	24,052	.....	
40438D	AA	7	HPEFS 2019-1A A1 2.150% 10/20/20.....	..	09/12/2019	Goldman Sachs.....	12/20/2019	Paydown.....	6,085,318	6,085,318	6,085,318	6,085,318	.....	.....	.....	.....0	.....	.....	.....0	25,031	.....	
41284W	AA	8	HDMOT 2019-A A1 2.386% 07/15/20.....	..	06/19/2019	Barclays Capital.....	12/15/2019	Paydown.....	24,973,574	24,973,574	24,973,574	24,973,574	.....	.....	.....	.....0	.....	.....	.....0	152,575	.....	
43814W	AB	1	HAROT 2019-1 A2 2.750% 09/20/21.....	..	02/19/2019	Bank of America Corp.....	12/18/2019	Paydown.....	2,620,378	2,620,210	2,620,378	2,620,378	.....	.....169	.....	.....169	.....	.....	.....0	55,713	.....	
44932N	AA	8	HART 2019-A A1 2.605% 04/15/20.....	..	04/03/2019	Societe Generale.....	12/15/2019	Paydown.....	18,000,000	18,000,000	18,000,000	18,000,000	.....	.....	.....	.....0	.....	.....	.....0	149,931	.....	
459200	JY	8	INTL BUSINESS MACHINES CORP.....	..	05/08/2019	JP Morgan Securities Inc.....	06/28/2019	JP Morgan Securities Inc.....	10,000,000	9,961,800	10,273,100	9,962,504		704		704			310,596	310,596	39,167	
46590Y	AA	2	JPMMT 2017-5 A1 3.155% 10/26/48.....	..	06/07/2019	JP Morgan Securities Inc.....	12/01/2019	Paydown.....	5,983,700	6,002,442												

SCHEDULE D - PART 5

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

E15.2

1			2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
					F o r e i g n									12	13	14	15	16					
CUSIP Identification			Description			Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (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
47789J	AB	2	JDOT 2019-A A2	2.850% 12/15/21.....	..	03/05/2019	Citigroup.....	12/15/2019	Paydown.....	3,976,410	3,976,229	3,976,410	3,976,410	.....	181	.....	181	.....	.....	.....	.....	80,914	.....
55315F	AD	2	MMAF 2016-AA A4	1.760% 01/17/23.....	..	03/18/2019	Wells Fargo Bank.....	12/15/2019	Paydown.....	656,926	646,662	656,926	656,926	.....	10,264	.....	10,264	.....	.....	.....	.....	8,626	161
55315X	AC	5	MMAF 2017-AA A3	2.040% 02/16/22.....	..	07/30/2019	Various.....	12/16/2019	Paydown.....	3,555,127	3,546,902	3,555,127	3,555,127	.....	8,225	.....	8,225	.....	.....	.....	.....	17,306	3,022
55378M	AA	7	MTRO 2019-TECH A	2.640% 12/15/33.....	..	02/14/2019	Citigroup.....	12/10/2019	Barclays Capital.....	5,000,000	5,000,000	5,000,000	4,994,229	.....	(5,771)	.....	(5,771)	.....	5,771	5,771	125,824	.....	.....
58772T	AB	6	MBALT 2019-A A2	3.010% 02/16/21.....	..	01/23/2019	SMBC Nikko Securities Inc.....	12/15/2019	Paydown.....	13,612,192	13,612,083	13,612,192	13,612,192	.....	109	.....	109	.....	.....	.....	.....	295,499	.....
63862U	AA	6	NHLT 2019-2A A	2.272% 11/25/29.....	..	11/21/2019	Barclays Capital.....	12/25/2019	Paydown.....	1,798,673	1,798,673	1,798,673	1,798,673	.....	.....	.....	.....	.....	.....	.....	.....	3,406	.....
63862V	AA	4	NHLT 2019-1A A	2.651% 06/25/29.....	..	06/13/2019	Nomura Securities Intl.....	12/25/2019	Paydown.....	4,117,454	4,117,452	4,117,454	4,117,454	.....	2	.....	2	.....	.....	.....	.....	30,010	.....
63940Y	AA	4	NAVSL 2019-CA A1	2.820% 02/15/68.....	..	05/07/2019	Bank of America Corp.....	12/15/2019	Paydown.....	11,904,029	11,903,560	11,904,029	11,904,029	.....	469	.....	469	.....	.....	.....	.....	140,932	.....
63941B	AA	3	NAVSL 2019-A A1	3.030% 01/15/43.....	..	02/11/2019	Barclays Capital.....	12/15/2019	Paydown.....	9,486,673	9,485,851	9,486,673	9,486,673	.....	822	.....	822	.....	.....	.....	.....	159,524	.....
63941M	AA	9	NAVSL 2019-EA A1	2.390% 05/15/68.....	..	07/23/2019	Royal Bank of Canada.....	12/15/2019	Paydown.....	7,195,182	7,194,379	7,195,182	7,195,182	.....	803	.....	803	.....	.....	.....	.....	45,349	.....
63941R	AA	8	NAVSL 2019-2A A1	1.978% 02/27/68.....	..	04/09/2019	Bank of America Corp.....	12/25/2019	Paydown.....	10,721,888	10,721,888	10,721,888	10,721,888	.....	.....	.....	.....	.....	.....	.....	.....	129,897	.....
64031K	AA	2	NSLT 2018-1A A1	2.028% 05/25/66.....	..	01/15/2019	Royal Bank of Canada.....	12/25/2019	Paydown.....	4,345,713	4,345,373	4,345,713	4,345,713	.....	340	.....	340	.....	.....	.....	.....	60,894	7,506
65478B	AC	5	NALT 2018-A A2B	1.890% 02/16/21.....	..	01/07/2019	Wells Fargo Bank.....	12/15/2019	Paydown.....	6,275,981	6,264,458	6,275,981	6,275,981	.....	11,522	.....	11,522	.....	.....	.....	.....	121,940	10,446
65479B	AD	2	NALT 2017-B A3	2.050% 09/15/20.....	..	07/25/2019	Lloyds Securities.....	12/15/2019	Paydown.....	7,437,330	7,433,553	7,437,330	7,437,330	.....	3,777	.....	3,777	.....	.....	.....	.....	35,266	5,929
65479K	AA	8	NAROT 2019-A A1	2.708% 02/18/20.....	..	02/05/2019	Mitsubishi Securities.....	10/15/2019	Paydown.....	29,000,000	29,000,000	29,000,000	29,000,000	.....	.....	.....	.....	.....	.....	.....	.....	266,637	.....
68245H	AA	2	OMPT 2017-1MKT A	3.614% 02/10/32.....	..	01/08/2019	Bank of America Corp.....	08/29/2019	Bank of America Corp.....	35,000,000	35,073,828	35,960,156	35,062,899	.....	(10,929)	.....	(10,929)	.....	897,257	897,257	463,784	31,622	.....
78443V	AE	2	SLMA 2007-1 A5	2.030% 01/26/26.....	..	01/03/2019	Citigroup.....	10/25/2019	Paydown.....	8,121,114	8,094,466	8,121,114	8,121,114	.....	26,647	.....	26,647	.....	.....	.....	.....	136,139	43,067
78444C	AD	5	SLMA 2007-6 A4	2.656% 10/25/24.....	..	01/08/2019	Goldman Sachs.....	10/25/2019	Paydown.....	16,420,606	16,432,152	16,420,606	16,420,606	.....	(11,546)	.....	(11,546)	.....	.....	.....	.....	305,150	100,796
80285H	AA	8	SDART 2019-1 A1	2.724% 02/18/20.....	..	02/12/2019	Wells Fargo Bank.....	07/15/2019	Paydown.....	18,750,000	18,750,000	18,750,000	18,750,000	.....	.....	.....	.....	.....	.....	.....	.....	125,060	.....
80286G	AA	9	SDART 2019-2 A1	2.562% 05/15/20.....	..	05/13/2019	Citigroup.....	10/15/2019	Paydown.....	17,000,000	17,000,000	17,000,000	17,000,000	.....	.....	.....	.....	.....	.....	.....	.....	104,459	.....
80286G	AB	7	SDART 2019-2 A2A	2.630% 07/15/22.....	..	05/13/2019	Citigroup.....	12/15/2019	Paydown.....	7,743,569	7,742,993	7,743,569	7,743,569	.....	575	.....	575	.....	.....	.....	.....	102,628	.....
83192C	AA	5	SMB 2019-B A1	2.115% 07/15/26.....	..	06/04/2019	Credit Suisse.....	12/15/2019	Paydown.....	10,983,000	10,983,000	10,983,000	10,983,000	.....	.....	.....	.....	.....	.....	.....	.....	86,577	.....
86361E	AD	3	SASC 2006-WF3 A4	2.102% 09/25/36.....	..	02/08/2019	Guggenheim Securities LLC.....	12/25/2019	Paydown.....	1,578,410	1,575,450	1,578,410	1,578,410	.....	2,960	.....	2,960	.....	.....	.....	.....	22,918	2,226
87342R	AC	8	BELL 2016-1A A23	4.970% 05/25/46.....	..	10/09/2019	Various.....	11/25/2019	Paydown.....	2,950	3,089	2,950	2,950	.....	(139)	.....	(139)	.....	.....	.....	.....	47	9
89236T	FS	9	TOYOTA MOTOR CREDIT CORP.....	.....	..	01/03/2019	JP Morgan Securities Inc.....	01/29/2019	Nomura Securities Intl.....	10,000,000	9,997,300	10,041,950	9,997,179	.....	(121)	.....	(121)	.....	44,771	44,771	20,938	.....	.....
893574	AH	6	TRANSCONT GAS PIPE LINE.....	.....	..	10/07/2019	Barclays Capital.....	12/04/2019	MarketAxess.....	1,520,000	1,932,148	1,929,927	1,922,732	.....	(9,416)	.....	(9,416)	.....	7,195	7,195	40,585	22,538	.....
94106L	BF	5	WASTE MANAGEMENT INC	2.950% 06/15/24.....	..	05/14/2019	Credit Suisse.....	12/27/2019	Barclays Capital.....	5,000,000	4,999,700	5,159,100	4,999,758	.....	58	.....	58	.....	159,342	159,342	89,729	.....	.....
95001T	AG	0	WFMB 2019-1 A7	4.000% 11/25/48.....	..	01/18/2019	Wells Fargo Bank.....	06/26/2019	Wells Fargo Bank.....	12,476,869	12,568,778	12,683,030	12,554,042	.....	(14,735)	.....	(14,735)	.....	128,988	128,988	245,378	37,431	.....
95001T	AG	0	WFMB 2019-1 A7	4.000% 11/25/48.....	..	01/18/2019	Wells Fargo Bank.....	06/01/2019	Paydown.....	2,523,131	2,541,717	2,523,131	2,523,131	.....	(18,586)	.....	(18,586)	.....	.....	.....	.....	34,364	7,569
98162G	AA	0	WOLS 2019-B A1	2.151% 08/17/20.....	..	08/13/2019	Wells Fargo Bank.....	12/15/2019	Paydown.....	16,571,497	16,571,497	16,571,497	16,571,497	.....	.....	.....	.....	.....	.....	.....	.....	61,757	.....
98162V	AA	7	WOART 2019-B A1	2.543% 05/15/20.....	..	05/07/2019	Wells Fargo Bank.....	12/15/2019	Paydown.....	16,500,000	16,500,000	16,500,000	16,500,000	.....	.....	.....	.....	.....	.....	.....	.....	122,142	.....
13646B	AC	2	CPART 2019-1A A2	2.780% 03/21/22.....	A	04/17/2019	Bank of Montreal.....	12/19/2019	Paydown.....	3,074,680	3,074,586	3,074,680	3,074,680	.....	95	.....	95	.....	.....	.....	.....	48,657	.....
14161G	BP	4	CARDS 2017-2A A	2.288% 10/17/22.....	A	01/07/2019	Various.....	10/15/2019	Paydown.....	38,355,000	38,314,547	38,355,000	38,355,000	.....	40,453	.....	40,453	.....	.....	.....	.....	849,158	66,533
81376N	AD	7	SSTRT 2017-2A A3	2.040% 04/26/21.....	A	09/19/2019	HSBC Securities Inc.....	12/25/2019	Paydown.....	9,000,238	8,992,855	9,000,238	9,000,238	.....	7,383	.....	7,383	.....	.....	.....	.....	37,374	14,280
81377D	AA	4	SSTRT 2019-1A A2	2.862% 05/25/21.....	A	02/20/2019	Scotiabank.....	12/25/2019	Paydown.....	11,851,133	11,851,133	11,851,133	11,851,133	.....	.....	.....	.....	.....	.....	.....	.....	200,264	.....
81378B	AE	9	SSTRT 2016-1A A4	1.794% 02/25/21.....	A	10/07/2019	BNP Paribas Securities Corp.....	12/25/2019	Paydown.....	18,999,790	18,984,947	18,999,790	18,999,790	.....	14,844	.....	14,844	.....	.....	.....	.....	70,546	13,256
38999999 Total - Bonds - Industrial and Miscellaneous.....										792,979,488	794,919,614	799,181,007	793,756,095	0	(1,163,517)	0	(1,163,517)	0	0	5,424,913	5,424,913	13,232,239	640,512
83999998 Total - Bonds.....										2,273,604,488	2,279,529,798	2,297,421,070	2,278,126,945	0	(1,402,851)	0	(1,402,851)	0	0	19,294,122	19,294,122	24,329,952	3,878,248
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
026874	78	4	AMERICAN INTERNATIONAL GROUP.....	.....	..	04/10/2019	State Street Bank.....	04/10/2019	State Street Bank.....	0.010	.....	1,367	.....	.....	.....	.....	.....0	.....	.....	1,367	1,367	.....	.....
060505	10	4	BANK OF AMERICA CORP.....	.....	..	02/21/2019	State Street Bank.....	02/21/2019	State Street Bank.....	1.000	.....	14,031	.....	.....	.....	.....	.....0	.....	.....	14,031	14,031	.....	.....
22052L	10	4	CORTEVA INC.....	.....	..	06/01/2019	Spin Off.....	07/02/2019	State Street Bank.....	2.630	45	53	45	.....	.....	.....	.....0	.....	.....	8	8	.....	.....

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 Impairment Recognized	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
254687 10 6	DISNEY WALT CO.....			..	03/20/2019	Tax Free Exchange.....	04/12/2019	State Street Bank.....	0.660	17	75	17	.....	.....	.....	.....0	.....	.....	.....59	59	.....	.....
25470M 11 7	DISH NETWORK CORP RTS.....			..	11/25/2019	State Street Bank.....	12/05/2019	State Street Bank.....	297.000	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
25746U 10 9	DOMINION ENERGY INC.....			..	01/02/2019	Tax Free Exchange.....	01/24/2019	State Street Bank.....	0.600	33	41	33	.....	.....	.....	.....0	.....	.....	.....9	9	.....	.....
260557 10 3	DOW INC.....			..	04/02/2019	State Street Bank.....	04/25/2019	State Street Bank.....	0.630	20	38	20	.....	.....	.....	.....0	.....	.....	.....19	19	.....	.....
260557 10 3	DOW INC.....			..	04/02/2019	Spin Off.....	04/02/2019	State Street Bank.....	37,706.630	1,178,324	1,178,324	1,178,324	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
28414H 10 3	ELANCO ANIMAL HEALTH INC.....			..	03/08/2019	Tax Free Exchange.....	04/12/2019	State Street Bank.....	0.280	2	9	2	.....	.....	.....	.....0	.....	.....	.....7	7	.....	.....
30212P 30 3	EXPEDIA GROUP INC.....			..	07/29/2019	Tax Free Exchange.....	08/15/2019	State Street Bank.....	0.600	11	76	11	.....	.....	.....	.....0	.....	.....	.....65	65	.....	.....
31816Q 10 1	FIREEYE INC.....			..	03/13/2019	State Street Bank.....	06/24/2019	State Street Bank.....	16,100.000	274,843	233,006	274,843	.....	.....	.....	.....0	.....	.....	.....(41,837)	(41,837)	.....	.....
35137L 10 5	FOX CORP.....			..	03/19/2019	State Street Bank.....	06/24/2019	State Street Bank.....	10,966.670	563,248	392,373	563,248	.....	.....	.....	.....0	.....	.....	.....(170,875)	(170,875)	2,522	.....
369604 10 3	GENERAL ELECTRIC CO.....			..	01/07/2019	State Street Bank.....	02/26/2019	Spin Off.....	.....	.....235,391	235,391	235,391	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
50050N 10 3	KONTOOR BRANDS INC.....			..	05/23/2019	Spin Off.....	07/02/2019	State Street Bank.....	0.710	5	19	5	.....	.....	.....	.....0	.....	.....	.....14	14	.....	.....
53814L 10 8	LIVENT CORP.....			..	03/04/2019	Spin Off.....	03/22/2019	State Street Bank.....	0.650	3	8	3	.....	.....	.....	.....0	.....	.....	.....5	5	.....	.....
76133Q 10 2	RETAIL VALUE INC.....			..	01/25/2019	State Street Bank.....	02/05/2019	State Street Bank.....	0.260	8	8	8	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
89832Q 10 9	TRUIST FINANCIAL CORP.....			..	12/09/2019	Tax Free Exchange.....	12/27/2019	State Street Bank.....	0.500	8	28	8	.....	.....	.....	.....0	.....	.....	.....20	20	.....	.....
929740 10 8	WABTEC CORP.....			..	02/26/2019	Spin Off.....	03/13/2019	State Street Bank.....	0.960	60	65	60	.....	.....	.....	.....0	.....	.....	.....5	5	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									2,252,018	2,054,912	2,252,018	0	0	0	0	0	0	(197,103)	(197,103)	2,522	0
9799998.	Total - Common Stocks.....									2,252,018	2,054,912	2,252,018	0	0	0	0	0	0	(197,103)	(197,103)	2,522	0
9899999.	Total - Preferred and Common Stocks.....									2,252,018	2,054,912	2,252,018	0	0	0	0	0	0	(197,103)	(197,103)	2,522	0
9999999.	Total - Bonds, Preferred and Common Stocks.....									2,281,781,816	2,299,475,982	2,280,378,963	0	(1,402,851)	0	(1,402,851)	0	0	19,097,019	19,097,019	24,332,474	3,878,248

E15.3

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

E16

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	F o r e i g 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																				
AT&T INC.....			..	12/26/2019.	Bank of America Corp.....	05/30/2020.	8,902,124	.....	.....(97)	.....	.....	.....8,888,000	8,902,221	605	.....	.....2.45	2.06	JD.....	.....	.....
AMERICAN TOWER CORP.....			..	12/18/2019.	Various.....	05/01/2020.	16,556,407	.....	.....(3,925)	.....	.....	.....16,514,000	16,560,332	38,533	.....	.....2.80	2.02	JD.....	.....	.....24,404
MORGAN STANLEY.....			..	12/19/2019.	Various.....	07/24/2020.	35,947,110	.....	.....(26,990)	.....	.....	.....35,255,000	35,974,100	845,630	.....	.....5.50	1.98	JJ.....	.....	.....802,541
MORGAN STANLEY.....			..	12/18/2019.	Toronto Dominion.....	06/16/2020.	15,295,210	.....	.....(3,706)	.....	.....	.....15,241,000	15,298,916	17,781	.....	.....2.80	2.01	JD.....	.....	.....4,742
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							76,700,851	0	(34,718)	0	0	75,898,000	76,735,569	902,549	0	XXX	XXX	XXX	0	831,687
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							76,700,851	0	(34,718)	0	0	75,898,000	76,735,569	902,549	0	XXX	XXX	XXX	0	831,687
Total Bonds																				
7699999. Subtotals - Issuer Obligations.....							76,700,851	0	(34,718)	0	0	75,898,000	76,735,569	902,549	0	XXX	XXX	XXX	0	831,687
8399999. Subtotals - Bonds.....							76,700,851	0	(34,718)	0	0	75,898,000	76,735,569	902,549	0	XXX	XXX	XXX	0	831,687
9199999. Total - Short-Term Investments.....							76,700,851	0	(34,718)	0	0	XXX.....	76,735,569	902,549	0	XXX	XXX	XXX	0	831,687

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

PROGRESSIVE DIRECT INSURANCE 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.....	.....	.....1.30	16,179	.....	.....	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	XXX	XXX	16,179	0	0	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	16,179	0	0	XXX
0599999. Total Cash.....	XXX	XXX	16,179	0	0	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	1,219	4. April.....	.....	7. July.....	.....	10. October.....	.....
2. February.....	.....	5. May.....	.....	8. August.....	.....	11. November.....	8,457
3. March.....	.....	6. June.....	3,096	9. September.....	3,096	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		916,929		72,263
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									916,929	0	72,263
8899999. Total - Cash Equivalents									916,929	0	72,263

PROGRESSIVE DIRECT INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.		Purpose of Deposit				
1.	Alabama.....AL					
2.	Alaska.....AK					
3.	Arizona.....AZ					
4.	Arkansas.....AR	B... INSUR UNDERWRITING COLLATERAL	222,463	226,431		
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			50,560	51,462
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			111,231	113,215
23.	Michigan.....MI					
24.	Minnesota.....MN					
25.	Mississippi.....MS					
26.	Missouri.....MO					
27.	Montana.....MT					
28.	Nebraska.....NE					
29.	Nevada.....NV	B... INSUR UNDERWRITING COLLATERAL			252,799	257,308
30.	New Hampshire.....NH	B... INSUR UNDERWRITING COLLATERAL			556,157	566,077
31.	New Jersey.....NJ					
32.	New Mexico.....NM	B... INSUR UNDERWRITING COLLATERAL			657,277	669,000
33.	New York.....NY					
34.	North Carolina.....NC	B... INSUR UNDERWRITING COLLATERAL			333,694	339,646
35.	North Dakota.....ND					
36.	Ohio.....OH	B... INSUR UNDERWRITING COLLATERAL	2,765,618	2,814,944		
37.	Oklahoma.....OK	B... INSUR UNDERWRITING COLLATERAL	323,582	329,354		
38.	Oregon.....OR	B... INSUR UNDERWRITING COLLATERAL	283,135	288,184		
39.	Pennsylvania.....PA					
40.	Rhode Island.....RI					
41.	South Carolina.....SC	B... INSUR UNDERWRITING COLLATERAL			151,679	154,385
42.	South Dakota.....SD					
43.	Tennessee.....TN					
44.	Texas.....TX					
45.	Utah.....UT					
46.	Vermont.....VT					
47.	Virginia.....VA	B... INSUR UNDERWRITING COLLATERAL			131,455	133,800
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	3,594,798	3,658,913	2,244,852	2,284,893
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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Cash Flow	5	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Net Investment Income	12	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2K-Fidelity, Surety	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
Five-Year Historical Data	17	Schedule P-Part 2M-International	59
General Interrogatories	15	Schedule P-Part 2N-Reinsurance – Nonproportional Assumed Property	60
Jurat Page	1	Schedule P-Part 2O-Reinsurance – Nonproportional Assumed Liability	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2P-Reinsurance – Nonproportional Assumed Financial Lines	60
Notes To Financial Statements	14	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 1	E01	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 2	E02	Schedule P-Part 2T-Warranty	61
Schedule A-Part 3	E03	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 1	E04	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Part 3	E06	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3F-Section 1 –Medical Professional Liability-Occurrence	63
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 2	E08	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Part 3	E09	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1	E10	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3M-International	64
Schedule D-Part 3	E13	Schedule P-Part 3N-Reinsurance – Nonproportional Assumed Property	65
Schedule D-Part 4	E14	Schedule P-Part 3O-Reinsurance – Nonproportional Assumed Liability	65
Schedule D-Part 5	E15	Schedule P-Part 3P-Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3T-Warranty	66
Schedule DA-Part 1	E17	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DB-Part E	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DB-Verification	SI14	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule DL-Part 1	E25	Schedule P-Part 4M-International	69
Schedule DL-Part 2	E26	Schedule P-Part 4N-Reinsurance – Nonproportional Assumed Property	70
Schedule E-Part 1-Cash	E27	Schedule P-Part 4O-Reinsurance – Nonproportional Assumed Liability	70
Schedule E-Part 2-Cash Equivalents	E28	Schedule P-Part 4P-Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule E-Part 3-Special Deposits	E29	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 1	20	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 2	21	Schedule P-Part 4T-Warranty	71
Schedule F-Part 3	22	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 4	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 5	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 6	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule P-Part 1-Summary	33	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6M-International	86
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6N-Reinsurance – Nonproportional Assumed Property	87
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6O-Reinsurance – Nonproportional Assumed Liability	87
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1M-International	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1N-Reinsurance – Nonproportional Assumed Property	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1O-Reinsurance – Nonproportional Assumed Liability	51	Schedule P Interrogatories	93
Schedule P-Part 1P-Reinsurance – Nonproportional Assumed Financial Lines	52	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1T-Warranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Statement of Income	4
Schedule P-Part 2A-Homeowners/Farmowners	57	Summary Investment Schedule	SI01
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58	Underwriting and Investment Exhibit Part 3	11